LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

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 Iowa

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, Chief Administrative Officer & Secretary	Debra Jane Richardson	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	Debra Jane Richardson	Ted Morris Johnson
President	Executive Vice President, Chief Administrative Officer & Secretary	Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 8th day of February 2016

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)	36,563,034,367		36,563,034,367	30,903,443,600
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	28,500,400		28,500,400	28,500,400
	2.2 Common stocks	93,068,387		93,068,387	77,838,803
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,818,277,957		2,818,277,957	2,801,385,356
	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 ($ (17,893,181) , Schedule E - Part 1), cash equivalents ($ 217,301,277 , Schedule E - Part 2) and short-term investments ($ 321,630,464 , Schedule DA)	521,038,560		521,038,560	825,256,555
6.	Contract loans (including $ premium notes)	692,908		692,908	679,988
7.	Derivatives (Schedule DB)	308,194,649		308,194,649	259,015,319
8.	Other invested assets (Schedule BA)	500,569,714	530,267	500,039,447	543,469,702
9.	Receivables for securities	9,127,104		9,127,104	8,244,275
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)	40,842,504,046	530,267	40,841,973,779	35,447,833,998
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	368,127,098		368,127,098	333,044,014
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	6,315,369	6,039,555	275,814	221,656
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,286,780		1,286,780	1,276,848
	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	10,551,308		10,551,308	5,966,404
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	31,068,823		31,068,823	2,656,221
18.2	Net deferred tax asset	131,387,741		131,387,741	115,442,898
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	1,550,949	907,053	643,896	1,147,711
21.	Furniture and equipment, including health care delivery assets ($)	116,135	116,135		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	175,430		175,430	334,363
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	231,809,705	1,716,609	230,093,096	221,744,186
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,624,893,384	9,309,619	41,615,583,765	36,129,668,298
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	41,624,893,384	9,309,619	41,615,583,765	36,129,668,298
	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	1,276,265	1,276,265		1,005,347
2502.	MISCELLANEOUS RECEIVABLES	439,719	439,719		
2503.	COLI	228,845,070		228,845,070	220,738,839
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,248,651	625	1,248,026	
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	231,809,705	1,716,609	230,093,096	221,744,186

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 36,488,697,939 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 597,643,145 Modco Reserve)	36,488,697,938	30,680,714,047
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	952,793	1,003,791
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	298,130,138	339,519,619
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	566,250	345,750
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	19,603	33,262
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 $ 3,793 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	21,688	13,144
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	788,400	1,037,321
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	67,395,715	72,484,548
10.	Commissions to agents due or accrued-life and annuity contracts $ 38,734,161 accident and health $ and deposit-type contract funds $	38,734,161	21,793,301
11.	Commissions and expense allowances payable on reinsurance assumed	1,297	1,353
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	9,028,151	8,198,723
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)	2,801,784	3,346,708
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	8,474,711	9,703,290
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	114,167,393	50,977,386
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)	176,499,668	153,121,755
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,573,919,915	1,812,082,250
	24.04 Payable to parent, subsidiaries and affiliates		186,500
	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	21,782,109	21,997,896
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	398,183,406	780,652,947
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	39,200,165,120	33,957,213,592
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	39,200,165,120	33,957,213,592
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)	1,027,285,819	897,528,690
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,334,632,826	1,221,426,016
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)	2,412,918,645	2,169,954,706
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,415,418,645	2,172,454,706
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	41,615,583,765	36,129,668,298
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	25,941,986	15,385,682
2502.	INTEREST RATE DERIVATIVE COLLATERAL	349,756,177	743,014,117
2503.	LAWSUIT SETTLEMENT	20,285,000	20,285,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,200,243	1,968,149
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	398,183,406	780,652,947
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)	6,409,634,188	3,866,626,529
2.	Considerations for supplementary contracts with life contingencies	15,258,635	15,776,274
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,822,036,017	2,267,407,991
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	7,082,779	7,568,775
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)	76,029,570	70,593,121
7.	Reserve adjustments on reinsurance ceded	419,552,634	164,446,157
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	256,153	1,943,521
9.	Total (Lines 1 to 8.3)	8,749,849,976	6,394,362,370
10.	Death benefits	6,185,088	6,086,635
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	446,718,942	363,379,050
13.	Disability benefits and benefits under accident and health contracts	289,741	346,598
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,345,316,684	1,298,029,957
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	10,627,037	12,710,753
18.	Payments on supplementary contracts with life contingencies	33,772,355	32,656,247
19.	Increase in aggregate reserves for life and accident and health contracts	5,807,932,893	3,570,717,845
20.	Totals (Lines 10 to 19)	7,650,842,740	5,283,927,085
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	652,766,431	426,992,861
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	25,741,515	5,831,972
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	70,544,253	61,579,949
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	8,276,895	8,240,957
25.	Increase in loading on deferred and uncollected premiums	14,067	(19,749)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	118,291,951	141,561,608
28.	Totals (Lines 20 to 27)	8,526,477,852	5,928,114,683
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	223,372,124	466,247,687
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	223,372,124	466,247,687
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	78,344,330	122,951,865
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)	145,027,794	343,295,822
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (7,310,028) (excluding taxes of $ 1,073,663 transferred to the IMR)	(13,575,767)	(3,295,502)
35.	Net income (Line 33 plus Line 34)	131,452,027	340,000,320
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,172,454,706	1,870,728,338
37.	Net income (Line 35)	131,452,027	340,000,320
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	4,852,273	1,460,887
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	10,866,852	(24,210,366)
41.	Change in nonadmitted assets	4,337,771	28,486,602
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	(23,377,913)	(29,456,237)
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	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	(14,924,200)	(21,573,800)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	9,757,129	7,018,962
54.	Net change in capital and surplus for the year (Lines 37 through 53)	242,963,939	301,726,368
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,415,418,645	2,172,454,706
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	256,153	1,943,521
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)	256,153	1,943,521
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	114,460,872	139,891,248
2702.	LAWSUIT SETTLEMENT		(2,340,000)
2703.	INTEREST ON SURPLUS NOTES	4,080,000	4,080,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	(248,921)	(69,640)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	118,291,951	141,561,608
5301.	STOCK-BASED COMPENSATION	9,774,209	7,010,273
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	(17,080)	8,688
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	9,757,129	7,018,962

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	6,424,823,208	3,882,389,275
2.	Net investment income	2,310,088,280	2,663,807,443
3.	Miscellaneous income	61,361,522	50,962,842
4.	Total (Lines 1 through 3)	8,796,273,010	6,597,159,560
5.	Benefit and loss related payments	1,832,081,085	1,700,708,516
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	739,807,724	513,950,537
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	90,000,000	129,200,000
10.	Total (Lines 5 through 9)	2,661,888,809	2,343,859,053
11.	Net cash from operations (Line 4 minus Line 10)	6,134,384,201	4,253,300,508
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,170,626,264	1,685,946,970
	12.2 Stocks	410,520,226	534,786,640
	12.3 Mortgage loans	525,022,568	505,510,847
	12.4 Real estate		
	12.5 Other invested assets	97,212,079	130,641,032
	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)	3,203,381,137	2,856,885,489
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,834,339,218	5,458,239,189
	13.2 Stocks	423,740,999	493,414,355
	13.3 Mortgage loans	551,665,199	425,333,600
	13.4 Real estate		
	13.5 Other invested assets	39,244,561	77,167,036
	13.6 Miscellaneous applications	586,446,217	491,700,216
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,435,436,194	6,945,854,397
14.	Net increase (decrease) in contract loans and premium notes	12,920	49,143
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(6,232,067,977)	(4,089,018,051)
	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	120,000,000	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(52,016,518)	(61,533,217)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(274,517,701)	(172,936,128)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(206,534,219)	(234,469,345)
	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)	(304,217,995)	(70,186,888)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	825,256,555	895,443,444
	19.2 End of year (Line 18 plus Line 19.1)	521,038,560	825,256,555

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

20.0001. STOCK BASED COMPENSATION	9,757,129	7,018,962

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	6,409,634,189		3,478,582	6,398,952,475			7,058,018		77,578		67,536	
2.	Considerations for supplementary contracts with life contingencies	15,258,635				15,258,635							
3.	Net investment income	1,822,036,017		1,054,740	1,799,507,666	21,347,530		26,559		48,160		51,362	
4.	Amortization of Interest Maintenance Reserve (IMR)	7,082,779		4,100	6,995,205	82,984		103		187		200	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	76,029,569		33,456	75,996,113								
7.	Reserve adjustments on reinsurance ceded	419,552,634			419,552,634								
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	256,153			256,153								
9.	Totals (Lines 1 to 8.3)	8,749,849,976		4,570,878	8,701,260,246	36,689,149		7,084,680		125,925		119,098	
10.	Death benefits	6,185,088		2,262,588				3,922,500					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	446,718,942			446,718,942								
13.	Disability benefits and benefits under accident and health contracts	289,741								190,666		99,075	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,345,316,684		568,110	1,344,748,574								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	10,627,037				10,627,037							
18.	Payments on supplementary contracts with life contingencies	33,772,355			16,562,810	17,209,545							
19.	Increase in aggregate reserves for life and accident and health contracts	5,807,932,893		806,556	5,803,795,239	3,441,940		(59,844)		17,270		(68,268)	
20.	Totals (Lines 10 to 19)	7,650,842,740		3,637,254	7,611,825,565	31,278,522		3,862,656		207,936		30,807	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	652,766,431		453,284	650,177,142			2,136,005					
22.	Commissions and expense allowances on reinsurance assumed	25,741,515		4,709	25,713,409			8,452		14,557		388	
23.	General insurance expenses	70,544,253		40,837	69,672,018	826,516		1,028		1,865		1,989	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,276,895		4,791	8,174,556	96,975		121		219		233	
25.	Increase in loading on deferred and uncollected premiums	14,067		27,466						(13,399)			
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	118,291,951			118,540,872					(248,921)			
28.	Totals (Lines 20 to 27)	8,526,477,852		4,168,341	8,484,103,562	32,202,013		6,008,262		(37,743)		33,417	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	223,372,124		402,537	217,156,684	4,487,136		1,076,418		163,668		85,681	
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	223,372,124		402,537	217,156,684	4,487,136		1,076,418		163,668		85,681	
32.	Federal income taxes incurred (excluding tax on capital gains)	78,344,330		45,351	77,375,652	917,906		1,142		2,071		2,208	
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)	145,027,794		357,186	139,781,032	3,569,230		1,075,276		161,597		83,473	
	DETAILS OF WRITE-INS												
08.301.	MISCELLANEOUS INCOME	256,153			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)	256,153			256,153								
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	114,460,872			114,460,872								
2702.	INTEREST ON SURPLUS NOTES	4,080,000			4,080,000								
2703.	INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(248,921)								(248,921)			
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	118,291,951			118,540,872					(248,921)			

(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	30,680,714,046		21,197,955	30,529,705,987	129,451,684		358,420	
2. Tabular net premiums or considerations	6,423,715,996		3,564,368	6,398,952,474	15,258,635		5,940,519	
3. Present value of disability claims incurred	61,495				XXX		61,495	
4. Tabular interest	1,473,835,347		1,040,946	1,465,476,251	7,218,087		100,063	
5. Tabular less actual reserve released	(270,991,207)			(269,165,971)	(1,825,236)			
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)								
8. Totals (Lines 1 to 7)	38,307,335,677		25,803,269	38,124,968,741	150,103,170		6,460,497	
9. Tabular cost	9,303,135		3,189,238		XXX		6,113,897	
10. Reserves released by death	349,320		349,320	XXX	XXX			XXX
11. Reserves released by other terminations (net)	1,467,466,166		260,260	1,467,157,941			47,965	
12. Annuity, supplementary contract and disability payments involving life contingencies	341,519,120			324,309,575	17,209,545			
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	1,818,637,741		3,798,818	1,791,467,516	17,209,545		6,161,862	
15. Reserve December 31, current year	36,488,697,936		22,004,451	36,333,501,225	132,893,625		298,635	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) (147,257)	1,096,263
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,569,680,954	1,603,621,493
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,534,500	2,534,500
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	26,322	25,740
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 159,007,855	158,467,635
4.	Real estate	(d)	
5	Contract loans	50,241	50,241
6	Cash, cash equivalents and short-term investments	(e) 391,300	828,367
7	Derivative instruments	(f) 102,539,186	102,539,186
8.	Other invested assets	30,474,356	30,477,117
9.	Aggregate write-ins for investment income	(1,491,919)	(1,491,919)
10.	Total gross investment income	1,863,065,538	1,898,148,623
11.	Investment expenses		(g) 75,642,643
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		469,964
16.	Total deductions (Lines 11 through 15)		76,112,607
17.	Net investment income (Line 10 minus Line 16)		1,822,036,016
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	8,317,080	8,317,080
0902.	Net realized losses on ceded options	(9,808,999)	(9,808,999)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(1,491,919)	(1,491,919)
1501.	Interest expense on derivative collateral		468,137
1502.	Interest expense on repurchase agreements		1,827
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		469,964

(a) Includes $ 84,784,484 accrual of discount less $ 66,525,538 amortization of premium and less $ 16,696,037 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 $ 371,404 accrual of discount less $ amortization of premium and less $ 187,783 paid for accrued interest on purchases.

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

(e) Includes $ 318,863 accrual of discount less $ 533,831 amortization of premium and less $ 427,569 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	3,097		3,097		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	1,520,763	(21,215,904)	(19,695,141)	(5,577,067)	
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				1,987,233	
3.	Mortgage loans	3,192,991	(1,319,131)	1,873,860	4,000,000	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets				4,442,108	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	4,716,851	(22,535,035)	(17,818,184)	4,852,274	
	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	1,717		1,717								
2.	Deferred and accrued	104,592		104,592								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	106,309		106,309								
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)	106,309		106,309								
4.	Advance	206		206								
5.	Line 3.4 - Line 4	106,103		106,103								
6.	Collected during year:											
	6.1 Direct	6,476,153,306		270,957	6,475,872,854		9,495					
	6.2 Reinsurance assumed	430,690,524			430,690,524							
	6.3 Reinsurance ceded	588,092,342		(276)	588,092,618							
	6.4 Net	6,318,751,488		271,233	6,318,470,760		9,495					
7.	Line 5 + Line 6.4	6,318,857,591		377,336	6,318,470,760		9,495					
8.	Prior year (uncollected + deferred and accrued - advance)	107,499		107,499								
9.	First year premiums and considerations:											
	9.1 Direct	6,476,151,911		269,562	6,475,872,854		9,495					
	9.2 Reinsurance assumed	430,690,524			430,690,524							
	9.3 Reinsurance ceded	588,092,342		(276)	588,092,618							
	9.4 Net (Line 7 - Line 8)	6,318,750,093		269,838	6,318,470,760		9,495					
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct											
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net											
	RENEWAL											
11.	Uncollected	341,668		55,639			278,620		2,082		5,327	
12.	Deferred and accrued	1,366,611		1,366,611								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	1,203,953		926,671			277,282					
	13.2 Reinsurance assumed	504,326		495,579			1,338		2,082		5,327	
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)	1,708,279		1,422,250			278,620		2,082		5,327	
14.	Advance	21,482		9,724			7,965				3,793	
15.	Line 13.4 - Line 14	1,686,797		1,412,526			270,655		2,082		1,534	
16.	Collected during year:											
	16.1 Direct	90,479,318		3,057,006	80,471,312		6,951,000					
	16.2 Reinsurance assumed	589,920		405,166	10,403		28,351		78,695		67,305	
	16.3 Reinsurance ceded	256,152		256,152								
	16.4 Net	90,813,086		3,206,020	80,481,715		6,979,351		78,695		67,305	
17.	Line 15 + Line 16.4	92,499,883		4,618,546	80,481,715		7,250,006		80,777		68,839	
18.	Prior year (uncollected + deferred and accrued - advance)	1,615,788		1,409,802			201,483		3,199		1,304	
19.	Renewal premiums and considerations:											
	19.1 Direct	90,475,253		2,983,031	80,471,312		7,020,910					
	19.2 Reinsurance assumed	664,995		481,865	10,403		27,613		77,578		67,536	
	19.3 Reinsurance ceded	256,152		256,152								
	19.4 Net (Line 17 - Line 18)	90,884,096		3,208,744	80,481,715		7,048,523		77,578		67,536	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	6,566,627,164		3,252,593	6,556,344,166		7,030,405					
	20.2 Reinsurance assumed	431,355,519		481,865	430,700,927		27,613		77,578		67,536	
	20.3 Reinsurance ceded	588,348,494		255,876	588,092,618							
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	6,409,634,189		3,478,582	6,398,952,475		7,058,018		77,578		67,536	

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	75,995,796		(317)	75,996,113							
	23.2 Reinsurance assumed	25,713,409			25,713,409							
	23.3 Net ceded less assumed	50,282,387		(317)	50,282,704							
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	33,773		33,773								
	25.2 Reinsurance assumed	28,106		4,709			8,452		14,557		388	
	25.3 Net ceded less assumed	5,667		29,064			(8,452)		(14,557)		(388)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	76,029,569		33,456	75,996,113							
	26.2 Reinsurance assumed (Page 6, Line 22)	25,741,515		4,709	25,713,409		8,452		14,557		388	
	26.3 Net ceded less assumed	50,288,054		28,747	50,282,704		(8,452)		(14,557)		(388)	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	648,408,257		259,871	648,148,376		10					
28.	Single											
29.	Renewal	4,358,174		193,413	2,028,766		2,135,995					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	652,766,431		453,284	650,177,142		2,136,005					

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	2,477,531		138		50,565	2,528,234
2.	Salaries and wages	33,807,711		1,839		689,991	34,499,541
3.11	Contributions for benefit plans for employees	5,826,734		325		118,920	5,945,979
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	1,242,843		69		25,366	1,268,278
3.32	Other agent welfare	148,616		8			148,624
4.1	Legal fees and expenses	1,274,274		70			1,274,344
4.2	Medical examination fees	2,486					2,486
4.3	Inspection report fees	27,567		2			27,569
4.4	Fees of public accountants and consulting actuaries	1,413,136		77			1,413,213
4.5	Expense of investigation and settlement of policy claims	(149,304)		(8)			(149,312)
5.1	Traveling expenses	4,082,617		223			4,082,840
5.2	Advertising	1,018,902		55			1,018,957
5.3	Postage, express, telegraph and telephone	3,175,282		173			3,175,455
5.4	Printing and stationery	2,054,819		112			2,054,931
5.5	Cost or depreciation of furniture and equipment	604,631		33			604,664
5.6	Rental of equipment	428,333		23			428,356
5.7	Cost or depreciation of EDP equipment and software	3,886,531		212			3,886,743
6.1	Books and periodicals	340,903		19			340,922
6.2	Bureau and association fees	461,406		25			461,431
6.3	Insurance, except on real estate	338,453		18			338,471
6.4	Miscellaneous losses	147,081		8			147,089
6.5	Collection and bank service charges	122,232		7			122,239
6.6	Sundry general expenses	1,922,185		105			1,922,290
6.7	Group service and administration fees	(3,213)					(3,213)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	100,391		5			100,396
7.3	Agency conferences other than local meetings	5,784,652		316			5,784,968
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere					74,757,801	74,757,801
9.3	Aggregate write-ins for expenses	3,600					3,600
10.	General expenses incurred	70,540,399		3,854		75,642,643	(a) 146,186,896
11.	General expenses unpaid December 31, prior year	8,177,298		7,656		13,769	8,198,723
12.	General expenses unpaid December 31, current year	8,992,998		903		34,250	9,028,151
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)	69,724,699		10,607		75,622,162	145,357,468
	DETAILS OF WRITE-INS						
09.301.	Amortization	3,600					3,600
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)	3,600					3,600

(a) Includes management fees of $ 74,486,367 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3 All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes	191				191
2.	State insurance department licenses and fees	5,391,828	295			5,392,123
3.	State taxes on premiums	386,556	21			386,577
4.	Other state taxes, including $ 67,617 for employee benefits	67,614	4			67,618
5.	U.S. Social Security taxes	2,014,632	110			2,014,742
6.	All other taxes	415,621	23			415,644
7.	Taxes, licenses and fees incurred	8,276,442	453			8,276,895
8.	Taxes, licenses and fees unpaid December 31, prior year	3,313,242	33,466			3,346,708
9.	Taxes, licenses and fees unpaid December 31, current year	2,801,504	280			2,801,784
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	8,788,180	33,639			8,821,819

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

		1 Life	2 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	41,500		41,500		
0100002. 1958 CSO 3.0% CRVM	119,381		119,381		
0100003. 1958 CSO 3.0% NL	21,070		21,070		
0100004. 1958 CSO 3.5% CRVM	677,418		677,418		
0100005. 1958 CSO 3.5% NL	109,748		109,748		
0100006. 1958 CSO 4.0% NL	87,863		87,863		
0100007. 1958 CET 3.0% NL	6,617		6,617		
0100008. 1958 CET 3.5% NL	374,300		374,300		
0100009. 1958 CET 4.0% NL	31,083		31,083		
0100010. 1980 CSO 4.0% CRVM	5,139,265		5,139,265		
0100011. 1980 CSO 4.5% CRVM	1,718,678		1,718,678		
0100012. 1980 CSO 5.0% CRVM	678,219		678,219		
0100013. 1980 CSO 5.5% CRVM	4,141,151		4,141,151		
0100014. 1980 CSO 4.0% NL	130,702		130,702		
0100015. 1980 CSO 5.0% NL	4,841,270		4,841,270		
0100016. 1980 CSO 5.5% NL	92,858		92,858		
0100017. 1980 CET 4.0% NL	90,660		90,660		
0100018. 1980 CET 5.5% NL	174		174		
0100019. 2001 CSO 3.5% CRVM	521,460		521,460		
0100020. 2001 CSO 4.0% CRVM	3,268,674		3,268,674		
0100021. NET UNEARNED PREMIUM	20,000				20,000
0199997. Totals (Gross)	22,112,091		22,092,091		20,000
0199998. Reinsurance ceded	846,052		846,052		
0199999. Life Insurance: Totals (Net)	21,266,039		21,246,039		20,000
0200001. SING PREM DEF 1.00%	611,182,247	XXX	611,182,247	XXX	
0200002. SING PREM DEF 2.00%	740,020,706	XXX	740,020,706	XXX	
0200003. SING PREM DEF 3.00%	164,034,545	XXX	164,034,545	XXX	
0200004. SING PREM DEF 4.00%	45,842,375	XXX	45,842,375	XXX	
0200005. FLEX PREM DEF 1.00%	842,618,677	XXX	842,618,677	XXX	
0200006. FLEX PREM DEF 1.50%	19,251,505,383	XXX	19,251,505,383	XXX	
0200007. FLEX PREM DEF 2.00%	204,802,628	XXX	204,802,628	XXX	
0200008. FLEX PREM DEF 2.20%	62,651,922	XXX	62,651,922	XXX	
0200009. FLEX PREM DEF 2.25%	5,064,740,302	XXX	5,064,740,302	XXX	
0200010. FLEX PREM DEF 3.00%	12,104,900,530	XXX	12,104,900,530	XXX	
0200011. FLEX PREM DEF 4.00%	20,625,556	XXX	20,625,556	XXX	
0200012. 1983 TABLE A, 6.25%	70,368	XXX	70,368	XXX	
0200013. 2000 TABLE, 6.25%	95,208	XXX	95,208	XXX	
0200014. 2000 TABLE, 7.00%	226,679	XXX	226,679	XXX	
0200015. 2000 TABLE, 6.75%	163,429	XXX	163,429	XXX	
0200016. 2000 TABLE, 6.50%	347,546	XXX	347,546	XXX	
0200017. 2000 TABLE, 6.00%	2,958,990	XXX	2,958,990	XXX	
0200018. 2000 TABLE, 5.50%	2,766,765	XXX	2,766,765	XXX	
0200019. 2000 TABLE, 5.25%	32,844,791	XXX	32,844,791	XXX	
0200020. 2000 TABLE, 5.00%	61,602,523	XXX	61,602,523	XXX	
0200021. 2000 TABLE, 4.25%	34,921,564	XXX	34,921,564	XXX	
0200022. 2000 TABLE, 4.00%	20,544,325	XXX	20,544,325	XXX	
0200023. 2000 TABLE, 4.50%	4,526,019	XXX	4,526,019	XXX	
0299997. Totals (Gross)	39,273,993,078	XXX	39,273,993,078	XXX	
0299998. Reinsurance ceded	2,940,491,854	XXX	2,940,491,854	XXX	
0299999. Annuities: Totals (Net)	36,333,501,224	XXX	36,333,501,224	XXX	
0300001. 1983 TABLE A, 6.75%	15,464		15,464		
0300002. 1983 TABLE A, 6.25%	111,879		111,879		
0300003. 2000 TABLE, 6.25%	592,908		592,908		
0300004. 2000 TABLE, 7.00%	1,413,119		1,413,119		
0300005. 2000 TABLE, 6.75%	2,021,579		2,021,579		
0300006. 2000 TABLE, 6.50%	3,379,254		3,379,254		
0300007. 2000 TABLE, 6.00%	20,655,730		20,655,730		
0300008. 2000 TABLE, 5.50%	34,326,391		34,326,391		
0300009. 2000 TABLE, 5.25%	40,480,044		40,480,044		
0300010. 2000 TABLE, 5.00%	20,429,643		20,429,643		
0300011. 2000 TABLE, 4.00%	3,694,512		3,694,512		
0300012. 2000 TABLE, 4.25%	5,089,322		5,089,322		
0300013. 2000 TABLE, 4.50%	1,071,095		1,071,095		
0399997. Totals (Gross)	133,280,940		133,280,940		
0399998. Reinsurance ceded	387,313		387,313		
0399999. SCWLC: Totals (Net)	132,893,627		132,893,627		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	556		556		
0499997. Totals (Gross)	556		556		
0499998. Reinsurance ceded	556		556		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	902		902		
0599997. Totals (Gross)	902		902		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	902		902		
0600001. 1970 INTERCOMPANY TBL	278,636				278,636
0699997. Totals (Gross)	278,636				278,636
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	278,636				278,636
0700001. IMMEDIATE PAYMENT OF CLAIMS	420,621		420,621		
0700002. DEFICIENCY RESERVES	336,890		336,890		
0799997. Totals (Gross)	757,511		757,511		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	757,511		757,511		
9999999. Totals (Net) - Page 3, Line 1	36,488,697,939		36,488,399,303		298,636

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: ..... $ 33,063,083,505

9.2 State the amount of reserves established for this business: ..... $ 28,857,176,118

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	30,250	25,000				5,250			
2.	Additional contract reserves (a)	573,654					573,654			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits	256,551					256,551			
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	860,455	25,000				835,455			
8.	Reinsurance ceded									
9.	Totals (Net)	860,455	25,000				835,455			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	92,338	92,338							
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	92,338	92,338							
15.	Reinsurance ceded									
16.	Totals (Net)	92,338	92,338							
17.	TOTAL (Net)	952,793	117,338				835,455			
18.	TABULAR FUND INTEREST	28,584	3,520				25,064			
	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	340,963,130		274,698,559	66,264,571		
2. Deposits received during the year	50,395,796		22,459,336	27,936,460		
3. Investment earnings credited to the account	14,432,705		10,228,965	4,203,740		
4. Other net change in reserves	(828,092)		(502,048)	(326,044)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	102,412,315		81,758,637	20,653,678		
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)	302,551,224		225,126,175	77,425,049		
10. Reinsurance balance at the beginning of the year	(1,443,511)			(1,443,511)		
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	2,977,576			2,977,576		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,421,087)			(4,421,087)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	298,130,137		225,126,175	73,003,962		

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	406,250						406,250				
	2.22 Reinsurance assumed	915								915		
	2.23 Reinsurance ceded											
	2.24 Net	407,165		(b)	(b)		(b)	(b) 406,250		(b) 915	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	100,000						100,000				
	3.2 Reinsurance assumed	78,688		50,000				10,000		8,429		10,259
	3.3 Reinsurance ceded											
	3.4 Net	178,688		(b) 50,000	(b)		(b)	(b) 110,000		(b) 8,429	(b)	(b) 10,259
4. TOTALS	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	(a)	(a) 50,000				(a) 516,250		9,344		10,259

(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	612,350,408		1,799,476	572,868,577	33,772,355		3,910,000				
1.2 Reinsurance assumed	1,494,486		380,807	797,779			12,500		200,291		103,109
1.3 Reinsurance ceded	127,085,610		138,196	126,947,414							
1.4 Net	(d) 486,759,284		2,042,087	446,718,942	33,772,355		3,922,500		200,291		103,109
2. Liability December 31, current year from Part 1:											
2.1 Direct	506,250						506,250				
2.2 Reinsurance assumed	79,603		50,000				10,000		9,344		10,259
2.3 Reinsurance ceded											
2.4 Net	585,853		50,000				516,250		9,344		10,259
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	285,750						285,750				
4.2 Reinsurance assumed	93,262		50,000				10,000		18,969		14,293
4.3 Reinsurance ceded											
4.4 Net	379,012		50,000				295,750		18,969		14,293
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	612,570,908		1,799,476	572,868,577	33,772,355		4,130,500				
6.2 Reinsurance assumed	1,480,827		380,807	797,779			12,500		190,666		99,075
6.3 Reinsurance ceded	127,085,610		138,196	126,947,414							
6.4 Net	486,966,125		2,042,087	446,718,942	33,772,355		4,143,000		190,666		99,075

(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)	530,267	673,940	143,673
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)	530,267	673,940	143,673
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	6,039,555	7,165,419	1,125,864
	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		5,077,991	5,077,991
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	907,053		(907,053)
21.	Furniture and equipment, including health care delivery assets	116,135	247,216	131,081
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	1,716,609	482,824	(1,233,785)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,309,619	13,647,390	4,337,771
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	9,309,619	13,647,390	4,337,771
	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	1,276,265		(1,276,265)
2502.	MISCELLANEOUS RECEIVABLES	439,719	478,599	38,880
2503.	OTHER ASSETS	625	4,225	3,600
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,716,609	482,824	(1,233,785)

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 differs from NAIC SAP under Iowa Code Section 508, *Individual annuity or pure endowment contracts* ("Section 508"). Section 508 allows a one year delay in implementation of the 2012 IAR Mortality Table implemented by the NAIC. The 2012 IAR Mortality Table will be utilized beginning January 1, 2016.

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	State of Domicile	2015	2014
Net income, Iowa basis	IA	$ 131,452,027	$ 340,000,320
State Prescribed Practices that increase/(decrease) NAIC SAP:			
Bulletin 08-18			
Net investment income - derivatives	IA	(43,343,963)	(35,190,341)
Reserves for indexed annuities	IA	(242,225,157)	(126,460,533)
Section 508			
(a) Increase in reserves	IA	180,503,840	—
(b) Tax effect of change in reserve	IA	(63,176,344)	—
Net income, NAIC SAP	IA	$ 299,693,651	$ 501,651,194
SURPLUS			
Statutory surplus, Iowa basis	IA	$ 2,415,418,645	$ 2,172,454,706
State Prescribed Practices that increase/(decrease) NAIC SAP:			
Bulletin 08-18			
Derivative instruments	IA	(23,979,383)	(443,983,167)
Reserves for indexed annuities	IA	191,429,837	433,654,994
Tax impact	IA	(58,607,659)	3,614,860
Section 508	IA	117,327,496	—
Statutory surplus, NAIC SAP	IA	$ 2,189,248,354	$ 2,179,168,019

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 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.

NOTES TO 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-then-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.

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.

NOTES TO FINANCIAL STATEMENTS

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.

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

The Company and no material changes in accounting principles or correction of errors to report for the year ended December 31, 2015.

NOTES TO FINANCIAL STATEMENTS

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

During 2015, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2015, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2015, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2015, 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 2015.

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 2015 were 4.6% and 3.8%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 6.7% and 6.3%, respectively.

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

	2015	2014
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	$ —	$ —	$ —	$ 2,410,084,997	$ —	$ 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	—	—	—	—	—	—	—
b. Prior Year							
1. Recorded Investments (All)							
(a) Current	—	—	—	2,415,754,629	—	382,456,727	2,798,211,356
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—	3,174,000	—	—	3,174,000
(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	$ —	$ —	$ —	$ 22,840,850	$ —	$ —	$ 22,840,850
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
b. Prior Year							
1. With Allowance for credit Losses	—	—	—	24,677,177	—	—	24,677,177
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	$ —	$ —	$ —	$ 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
b. Prior Year							
1. Average Recorded Investment	—	—	—	16,194,468	—	—	16,194,468
2. Interest Income Recognized	—	—	—	1,510,246	—	—	1,510,246
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	1,460,980	—	—	1,460,980

7. Allowance for credit losses:

	2015	2014
a. Balance at the beginning of the period	$ 20,108,762	$ 26,327,074
b. Additions charged to operations	—	4,522,861
c. Direct write-downs against the allowance	(3,643,587)	(2,069,124)
d. Recoveries of amounts previously charged off	(3,985,093)	(8,672,049)
e. Balance at the end of the period	$ 12,480,082	$ 20,108,762

8. 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

	2015	2014
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	$ 22,512,473	$ 20,787,299
2. The realized capital losses related to these loans	2,611,371	2,938,529
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, 2015, the Company did not recognize any other than temporary impairments on the basis of the intent to sell or 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.

3. The following table lists the loan-backed securities held by the Company at December 31, 2015 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, 2015.

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
17312FAL7	$ 3,624,161	$ 3,348,638	$ 131,996	$ 3,492,165	$ 3,492,165	3/31/2015
12544LAQ4	5,327,900	5,174,833	114,625	5,213,275	5,213,275	6/30/2015
12669GP62	167,574	29,661	137,913	29,661	26,013	6/30/2015
161631AX4	11,919,971	11,344,258	575,713	11,344,258	11,279,832	6/30/2015
12545AAX2	5,284,616	5,125,115	159,501	5,125,115	4,963,094	9/30/2015
17025TAV3	8,573,009	8,431,081	141,928	8,431,081	8,420,814	9/30/2015
12667F2R5	2,095,489	1,986,947	100,190	1,995,298	1,995,298	12/31/2015
16163BAW4	15,910,714	15,173,710	379,353	15,531,361	15,531,361	12/31/2015
46629AAK7	7,523,368	7,432,810	90,559	7,432,810	7,375,405	12/31/2015
74162JAB3	6,987,908	6,633,050	337,322	6,650,586	6,650,586	12/31/2015
	$ 67,414,710	$ 64,680,103	$ 2,169,100	$ 65,245,610	$ 64,947,843	

Total OTTI recognized under SSAP 43R for the year ended December 31, 2015: $2,169,100

4. For loan-backed and structured securities with unrealized losses as of December 31, 2015, 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	$ 138,136,394
12 months or longer	$ 4,932,413

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

Less than 12 months	$ 3,770,474,031
12 months or longer	$ 68,457,434

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, 2015 the Company had no exposure to subprime loan-backed securities. All of the owned loan-backed securities are pools of residential mortgage loans. 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 during the year ended December 31, 2015.

F. Real Estate

The Company did not have any investments in real estate as of December 31, 2015

G. Low Income Housing Credits

The Company did not have any investments in low-income housing tax credits as of December 31, 2015

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

Restricted Assets (including pledged)

	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	2,481,020	—	—	—	2,481,020
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	—	—	—	2,521,633,898
o.	Total Restricted Assets	$ 2,524,114,918	$ —	$ —	$ —	$ 2,524,114,918

	Restricted Asset Category	Gross Restricted		8	Percentage	
		6	7		9	10
		Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
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	2,433,020	48,000	2,481,020	—%	—%
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	2,715,988,384	(194,354,486)	2,521,633,898	6.1%	6.1%
o.	Total Restricted Assets	$ 2,718,421,404	$ (194,306,486)	$ 2,524,114,918	6.1%	6.1%

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	$ 349,756,177	$ —	$ —	$ —	$ 349,756,177
Funds withheld assets	1,568,136,934	—	—	—	1,568,136,934
Mod-co assets	603,740,787	—	—	—	603,740,787
Total	$ 2,521,633,898	$ —	$ —	$ —	$ 2,521,633,898

	Gross Restricted		8	Percentage	
	6	7		9	10
	Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative collateral	$ 743,014,117	$ (393,257,940)	$ 349,756,177	0.8%	0.8%
Funds withheld assets	1,805,831,505	(237,694,571)	1,568,136,934	3.8%	3.8%
Mod-co assets	167,142,762	436,598,025	603,740,787	1.5%	1.5%
Total	$ 2,715,988,384	$ (194,354,486)	$ 2,521,633,898	6.1%	6.1%

I. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2015.

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, 2015.

K. Structured Notes

The Company did not have any investments in structured notes as of December 31, 2015.

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, 2015.

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, 2015, 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.

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

NOTES TO FINANCIAL STATEMENTS

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, 2015, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	2015	2014
Proceeds received upon expiration	$ 639,806,115	$ 1,170,085,623
Amortization	(537,266,930)	(456,160,804)
	102,539,185	713,924,819
Less ceded options	(9,808,999)	(41,499,879)
	$ 92,730,186	$ 672,424,940

9 - INCOME TAXES:

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

1.

	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

	12/31/2014		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 156,281,591	$ 699,629	$ 156,981,220
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	156,281,591	699,629	156,981,220
(d) Deferred tax assets nonadmitted	5,077,991	—	5,077,991
(e) Subtotal net admitted deferred tax assets	151,203,600	699,629	151,903,229
(f) Deferred tax liabilities	36,460,331	—	36,460,331
(g) Net admitted deferred tax assets	$ 114,743,269	$ 699,629	$ 115,442,898

	Change		
	Ordinary	Capital	Total
(a) Gross deferred tax assets	$ 28,899,830	$ 6,666,586	$ 35,566,416
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross deferred tax assets	28,899,830	6,666,586	35,566,416
(d) Deferred tax assets nonadmitted	(5,077,991)	—	(5,077,991)
(e) Subtotal net admitted deferred tax assets	33,977,821	6,666,586	40,644,407
(f) Deferred tax liabilities	8,890,388	15,809,176	24,699,564
(g) Net admitted deferred tax assets	$ 25,087,433	$ (9,142,590)	$ 15,944,843

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

		12/31/2015		
		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

		12/31/2014		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 114,743,269	$ 699,629	$ 115,442,898
(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	308,379,615
(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	36,460,331	—	36,460,331
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 151,203,600	$ 699,629	$ 151,903,229

		Change		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 17,902,266	$ 6,666,586	$ 24,568,852
(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	34,128,437
(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	16,075,555	—	16,075,555
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 33,977,821	$ 6,666,586	$ 40,644,407

3.

		2015	2014
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	638%	744%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	2,462,084,206	2,055,864,097

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.

		12/31/2015	
		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	—%	—%

		12/31/2014	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 156,281,591	$ 699,629
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	—%
3.	Net Admitted DTAs	$ 151,203,600	$ 699,629
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	—%

		Change	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 28,899,830	$ 6,666,586
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	—%
3.	Net Admitted DTAs	$ 33,977,821	$ 6,666,586
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	—%

(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, 2015, 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

		12/31/2015	12/31/2014	Change
(a)	Federal	$ 78,344,330	$ 122,951,865	$ (44,607,535)
(b)	Foreign	—	—	—
(c)	Subtotal	78,344,330	122,951,865	(44,607,535)
(d)	Federal income tax on net capital gains	(6,236,365)	(1,329,778)	(4,906,587)
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	(3,629,391)	(4,160,211)	530,820
(g)	Federal & Foreign income tax incurred	$ 68,478,574	$ 117,461,876	$ (48,983,302)

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

		12/31/2015	12/31/2014	Change
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned Premium reserve	—	—	—
	(3) Policyholder reserves	1,946,414	2,253,980	(307,566)
	(4) Investments	13,903,759	3,605,000	10,298,759
	(5) Deferred acquisition costs	49,633,582	45,762,632	3,870,950
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed Assets	—	—	—
	(8) Compensation and benefits accrual	6,983,340	9,244,444	(2,261,104)
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	—	—	—
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other (including items<5% of total ordinary tax assets)	109,270,365	92,180,367	17,089,998
	(14) Other assets - nonadmitted	3,443,961	3,235,168	208,793
	(99) Subtotal	185,181,421	156,281,591	28,899,830
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	—	5,077,991	(5,077,991)
(d)	Admitted ordinary deferred tax assets	185,181,421	151,203,600	33,977,821
(e)	Capital:			
	(1) Investments	7,366,215	699,629	6,666,586
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items < 5% of total capital tax assets)	—	—	—
	(99) Subtotal	7,366,215	699,629	6,666,586
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital deferred tax assets	7,366,215	699,629	6,666,586
(i)	Admitted deferred tax assets	$ 192,547,636	$ 151,903,229	$ 40,644,407

3. Deferred tax liabilities:

		12/31/2015	12/31/2014	Change
(a)	Ordinary:			
	(1) Investments	$ 27,801,686	$ 19,587,456	$ 8,214,230
	(2) Fixed Assets	—	—	—
	(3) Deferred and uncollected premiums	473,338	471,829	1,509
	(4) Policy holders reserves	—	—	—
	(5) Other (including items<5% of total ordinary tax liabilities)	17,075,695	16,401,046	674,649
	(99) Subtotal	45,350,719	36,460,331	8,890,388
(b)	Capital:			—
	(1) Investments	15,809,176	—	15,809,176
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items<5% of total capital tax assets)	—	—	—
	(99) Subtotal	15,809,176	—	15,809,176
(c)	Deferred tax liabilities	$ 61,159,895	$ 36,460,331	$ 24,699,564
4.	Net Deferred Tax Assets/Liabilities (2i-3c)	$ 131,387,741	$ 115,442,898	$ 15,944,843

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, 2015:

	12/31/2015	
	Amounts	**Effective Tax Rate (%)**
Provisions computed at statutory rate	$ 71,943,878	35.00 %
Tax exempt income deducted	(974,854)	(0.47)%
Dividends received deduction	(21,544)	(0.01)%
Nondeductible Expenses	332,366	0.16 %
IMR	(2,478,972)	(1.21)%
Nonadmitted Assets	(259,077)	(0.13)%
Stock Compensation	(3,828,098)	(1.86)%
Change in surplus as a result of reinsurance	(5,223,470)	(2.54)%
Company owned life insurance	(2,837,181)	(1.38)%
Income inclusion of disregarded subsidiary	1,312,556	0.64 %
Other	(353,882)	(0.17)%
Total	$ 57,611,722	28.03 %
Federal income tax incurred	$ 68,478,574	
Change in net deferred income taxes	(10,866,852)	
Total statutory income tax	$ 57,611,722	28.03 %

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

1. At December 31, 2015, 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:

2015	$ 70,419,416
2014	$ 122,709,804
2013	$ 126,945,803

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 $120,000,000 during 2015. No capital contributions were made to the Company in 2014.

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 $22,405,392 and

NOTES TO FINANCIAL STATEMENTS

$34,616,143 at December 31, 2015 and 2014, 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, 2015 and 2014, AERL, LC reimbursed the Company $3,742 and $17,217 and reimbursed the Holding Company $181,061 and $232,257, 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, 2015 and 2014, the Company incurred fees of $74,486,367 and $65,784,352, 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, 2015 and 2014, American Equity NY reimbursed the Company $465,952 and $553,699, respectively. During the years ended December 31, 2015 and 2014, Eagle Life reimbursed the Company $734,741 and $714,803, 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, 2015 and 2014 the Company received reimbursements of $42,400 and $28,600, 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, 2015.

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, 2015.

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, 2015.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2015.

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

NOTES TO FINANCIAL STATEMENTS

contribution of $17,500 in 2015 and 2014. 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 $456,879 and $389,938 for the years ended December 31, 2015 and 2014, 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, 2015 and 2014, the Company recognized compensation expense of $2,291,829 and $2,066,644, 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 $3,655,991 and $3,869,371 at December 31, 2015 and 2014, respectively. 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. At December 31, 2014, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $1,117,995 and fair market value of $2,993,464. 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 plan authorizes grants of up to 1,000,000 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 2016, agents were granted 650,683 restricted stock units based on their production during 2015, and we recorded 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.

In January 2015, the Company's agents were granted 27,985 shares of restricted stock and 221,489 restricted stock units based on their production during 2014, and it recorded commission expense of $1.9 million in 2014. The restricted stock was granted to retirement eligible individuals and vested immediately upon grant. 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 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. In January 2016, agents vested in 85,304 restricted stock units granted in January of 2015 based on their continued service as an independent agent and their 2015 individual sales of our products, and for which we recorded commission expense of $1.3 million in 2015.

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, 2015.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.

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

NOTES TO FINANCIAL STATEMENTS

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 2016, the Company may pay dividends to the Holding Company of $241,541,865 without prior approval of statutory authorities.

4. The Company did not pay cash dividends to the Holding Company during 2015 or 2014.

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 gains was $4,852,273 for 2015.

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	$ 3,771,740	—	None
12/30/1998	8.00%	5,500,000	5,500,000	440,000	7,279,914	—	None
9/9/1999	8.00%	17,000,000	17,000,000	1,360,000	22,142,850	—	None
6/19/2001	8.00%	16,000,000	16,000,000	1,280,000	18,560,000	—	None
12/31/2002	8.00%	10,000,000	10,000,000	800,000	10,400,000	—	None
		$ 51,000,000	$ 51,000,000	$ 4,080,000	$ 62,154,504		

12. The Company did not have any quasi-reorganizations during 2015.

13. The Company did not have any quasi-reorganizations during 2015.

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, 2015.

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 assessments of $(0.7) million and $0.3 million during the years ended December 31, 2015 and 2014, respectively. A liability has been established for additional assessments of $2.5 million at December 31, 2015.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2015.

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, 2015.

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 SEC, FINRA, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its 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, the Company will 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, the Company, 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, the Company 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. The Company was 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. Notice of the terms of the settlement was mailed to the members of the class on October 7, 2013 and settlement claim forms were due from members of the class on or before December 6, 2013. On January 27, 2014, a hearing was held regarding the fairness of the settlement. On January 29, 2014, the District Court signed a final order approving the settlement and finding the settlement is fair and represents a complete resolution of all claims asserted on behalf of the class. On January 30, 2014, a final judgment was entered dismissing the case on the merits and with prejudice. On February 28, 2014, a member of the class filed an appeal of the District Court's approval of the terms of the settlement agreement with the United States Court of Appeals for the Ninth Circuit. On February 17, 2016, the United States Court of Appeals for the Ninth Circuit affirmed the District Court's approval of attorneys' fees and its approval of the settlement agreement.

The Company recorded an estimated litigation liability of $26,800,000 during the third quarter of 2012 related to the Los Angeles Case. The Company increased its estimated litigation liability for this matter to $30,400,000 during the fourth quarter of 2013 following the passage of the deadline for submission of claims by class members in the lawsuit and based upon information available at at that time. However, the Company decreased the liability by $2,300,000 in the first quarter of 2014 as additional information became available concerning the nature and magnitude of the claims received. In addition, during the first quarter of 2014, the Company paid $7,800,000 in legal fees to the plaintiff's counsel. The estimated litigation liability at December 31, 2015 is $20,285,000. While review of the claim forms has been stayed due to the appeal and it is difficult to predict the amount of the liabilities that will ultimately result from the completion of the claims process, the $20,285,000 litigation liability represents the Company's best estimate of probable loss with respect to this litigation. In light of the inherent uncertainties involved in the matter described above, there can be no assurance that such litigation, or any other pending or future litigation, will not have a material adverse effect on it's 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, 2015 and 2014, rent expense totaled $2,956,591 and $2,861,617 respectively.

2. At December 31, 2015, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

NOTES TO FINANCIAL STATEMENTS

Year ended December 31st:	
2016	1,684,873
2017	1,610,923
2018	1,549,694
2019	1,528,933
2020	1,577,363
Total	7,951,786

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

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	
	2015	2014	2015	2014
Swaps	$ —	$ —	$ —	$ —
Futures	—	—	—	—
Options	308,194,649	259,015,319	—	—
Total	$ 308,194,649	$ 259,015,319	$ —	$ —

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, 2015, the Company held $349,756,177 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, 2015, 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, 2015.

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, 2015, 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 2015.

B. ASC Plans

The Company did not have any ASC plans during 2015.

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 2015.

NOTES TO FINANCIAL STATEMENTS

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 2015.

20 - FAIR VALUE MEASUREMENTS:

A. The Company's financial assets measured at fair value on the reporting date of December 31, 2015 are as follows:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Residential mortgage backed securities	$ —	$ 21,708,458	$ —	$ 21,708,458
Common stock - unaffiliated	25,065	—	—	25,065
Other invested assets	—	11,457,368	—	11,457,368
Total assets at fair value	$ 25,065	$ 33,165,826	$ —	$ 33,190,891

There were no financial liabilities measured at fair value at the reporting date of December 31, 2015.

Transfers within levels are recognized on the actual date the event or change in circumstances caused the transfer. There were no significant transfers between Level 1 and Level 2 during the year ended December 31, 2015.

The reconciliation for all assets and liabilities measured at fair value using significant unobservable inputs (Level 3) are summarized as follows:

Description	Beginning Balance at 1/1/15	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/(losses) included in surplus	Purchases, sales, issuances, and settlements	Ending Balance 12/31/15
Assets:							
Loan backed and structured securities (NAIC 3-6)							
Residential mortgage backed securities	$ 375,245	$ —	$ —	$ (137,913)	$ 279,268	$ (516,600)	$ —
Total	$ 375,245	$ —	$ —	$ (137,913)	$ 279,268	$ (516,600)	$ —

	Purchases	Issuances	Sales	Settlements	Net purchases, issuances, sales and settlements 12/31/15
Assets:					
Loan backed and structured securities (NAIC 3-6)					
Residential mortgage backed securities	$ —	$ —	$ —	$ (516,600)	$ (516,600)
Total	$ —	$ —	$ —	$ (516,600)	$ (516,600)

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. Based upon the underlying valuation methodologies, no securities were included as a transfer into Level 3 of the fair value hierarchy during 2015.

The following represent the inputs and techniques used for Level 2 and Level 3 of the Fair Value Hierarchy:

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 we used discounted expected future cash flows with our own assumptions about what a market participant would use in determining fair value.

The fair value of bonds and unaffiliated common stocks in an active and orderly market are determined by utilizing independent pricing services. The independent pricing services incorporate a variety of observable market date in their

NOTES TO FINANCIAL STATEMENTS

valuation techniques including reported trading prices, benchmark yields, broker-dealer quotes, benchmark securities, bids and offers, credit ratings, relative credit information and other reference data.

The independent pricing services also take into account perceived market movements and sector news, as well as a security's terms and conditions, including any features specific to that issue that may influence risk and marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The Company validates external valuations through a combination of procedures that include the evaluation of methodologies used by the pricing services, analytical reviews, performance analysis of the prices against trends, and the maintenance of a securities watch list. Additionally, as needed, the Company utilizes discounted cash flow models or performs independent valuations on a case-by-case basis using inputs and assumptions similar to those used by the pricing services.

B. Other Fair Value Disclosures

None

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 excluding those accounted for under the equity method (subsidiaries and joint ventures). 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	$ 37,152,757,313	$ 36,563,034,367	$ 431,976,430	$ 36,655,403,853	$ 65,377,030	$ —
Preferred stock	28,530,817	28,500,400	23,922,817	4,608,000	—	—
Common stock - unaffiliated	25,065	25,065	25,065	—	—	—
Mortgage loans on real-estate	2,856,585,311	2,818,277,957	—	—	2,856,585,311	—
Derivatives instruments	335,395,299	308,194,649	—	335,395,299	—	—
Policy loans	692,908	692,908	—	—	—	692,908
Other invested assets	534,953,254	500,039,447	—	468,366,827	61,556,320	—
Cash and cash equivalents	199,408,096	199,408,096	199,408,096	—	—	—
Short-term investments	321,630,464	321,630,464	321,630,464	—	—	—
Liabilities:						
Policy benefit reserves	$ 35,193,469,436	$ 35,524,992,522	$ —	$ —	$ 35,193,469,436	$ —

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

NOTES TO FINANCIAL STATEMENTS

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	$ 692,908	NA	NA

21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2015.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2015, 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, 2015.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2015.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2015.

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, 2015.

G. Retained Assets

As of December 31, 2015, the Company does not have any retained assets.

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22 - EVENTS SUBSEQUENT:

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 26, 2016.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 26, 2016.

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.

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

NOTES TO FINANCIAL STATEMENTS

of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $480,679,283

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 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, 2015	December 31, 2014
Annuity Considerations	$ (1,886,572)	$ (1,875,948)
Commission and Expense Allowance	604,930	978,612
Benefits and Surrenders Ceded	(114,117,708)	(122,432,748)
Balance Sheet		
Reserve Credit	$ (747,541,382)	$ (823,617,950)

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. The recognition of this surplus increase as income is reflected on a net of tax basis as the earnings emerge from the business reinsured, which has totaled $4,875,000 for the year ended December 31, 2015. 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	December 31, 2014
Annuity Considerations	$ (24,244,494)	$ (33,742,165)
Commission and Expense Allowance	25,206,799	30,873,485
Benefits and Surrenders Ceded	(1,133,677)	(2,013,079)
Balance Sheet		
Reserve Credit	$ —	$ (14,877,232)

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 equal to an annual rate of 1.25% of the product of the fund value of the underlying contract and the quota share percentage and on policies without LIBR equal to an annual rate of 7.2% of the product of the fund value of the underlying contract, the quota share percentage and the surrender charge applicable to the underlying contract. 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:

NOTES TO FINANCIAL STATEMENTS

Income Statement	December 31, 2015	December 31, 2014
Annuity Considerations	$ (90,294,752)	$ (79,201,338)
Benefits and Surrenders Ceded	(69,269,941)	(63,518,535)
Balance Sheet		
Reserve Credit	$ (480,679,283)	$ (322,476,321)

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, 2015 and 2014.

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. 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:

Income Statement	December 31, 2015	December 31, 2014
Annuity Considerations	$ (5,527,176)	$ (3,583,459)
Commission and Expense Allowance	6,966,662	7,782,583
Benefits and Surrenders Ceded	(271,847,230)	(156,930,352)
Balance Sheet		
Reserve Credit	(1,568,501,962)	(1,760,165,067)
Funds Withheld Under Treaty	$ 1,573,919,915	$ 1,812,082,250

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The 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). 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, 2015	December 31, 2014
Annuity Considerations	$ (468,534,275)	$ (167,100,284)
Commission and Expense Allowance	28,001,362	8,580,488
Benefits and Surrenders Ceded	(4,438,447)	(759,830)
Balance Sheet		
Reserve Credit	$ (597,643,145)	$ (166,461,654)

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 to Eagle Life. This coinsurance agreement is summarized as follows:

Income Statement	December 31, 2015	December 31, 2014
Annuity Considerations	$ (606,733)	$ (2,663,758)
Commission and Expense Allowance	292,160	753,338
Benefits and Surrenders Ceded	(6,115,721)	(7,047,759)
Balance Sheet		
Reserve Credit	$ (147,589,632)	$ (146,341,772)

Effective January 1, 2014, no new business will be ceded to Eagle Life under this coinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

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, 2015	December 31, 2014
Annuity Considerations	$ 430,690,524	$ 99,279,470
Commission and Expense Allowance	(25,713,409)	(5,800,636)
Benefits and Surrenders Ceded	3,049,307	547,711
Balance Sheet		
Reserve Credit	$ 503,297,075	$ 107,759,568

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.

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 2015.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

A.-G. The Company did not participate in any intercompany pooling arrangements during 2015.

27 - STRUCTURED SETTLEMENTS:

A.-B. The Company did not have any structured settlements in 2015.

28 - HEALTH CARE RECEIVABLES:

A.-B. The Company did not have any health care receivables as of December 31, 2015.

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2015.

30 - PREMIUM DEFICIENCY RESERVES:

1. Liability carried for premium deficiency reserves	$ 336,890
2. Date of the most recent evaluation of this liability	12/31/2015
3. Was anticipated investment income utilized in the calculation?	NO

NOTES TO FINANCIAL STATEMENTS

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 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, 2015, 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.

NOTES TO FINANCIAL STATEMENTS

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	$ 1,990,780,099	$ —	$ —	$ 1,990,780,099	5.01%
(2) At book value less current surrender charge of 5% or more	33,723,901,116	—	—	33,723,901,116	84.93%
(3) At fair value	—	—	—	—	—%
(4) Total with adjustment or at market value (Total of 1 through 3)	35,714,681,215	—	—	35,714,681,215	89.94%
(5) At book value without adjustment (minimal or no charge or adjustment)	3,397,727,952	—	—	3,397,727,952	8.56%
B. Not subject to discretionary withdrawal	597,416,074	—	—	597,416,074	1.50%
C. Total (gross)	39,709,825,241	—	—	39,709,825,241	100.00%
D. Reinsurance ceded	2,945,300,254	—	—	2,945,300,254	
E. Total (net)*(C-D)	$ 36,764,524,987	—	—	$ 36,764,524,987	

* 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)	$ 36,333,501,225
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	132,893,625
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	298,130,137
(4) Subtotal	$ 36,764,524,987
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	$ 36,764,524,987

33 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2015 were as follows:

	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	106,309	29,660
3. Ordinary renewal	1,422,251	1,317,407
4. Credit life	—	—
5. Group Life	278,620	208,119
6. Group Annuity	—	—
7. Totals	$ 1,807,180	$ 1,555,186

34 - SEPARATE ACCOUNTS:

The Company did not have any Separate Accounts as of December 31, 2015.

35 - LOSS/CLAIM ADJUSTMENT EXPENSES:

The Company did not have loss/claim adjustment expense during 2015.

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, IOWA 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: ..... $ 4,253

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	$ 2,481,020
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	$ 2,171,877,721

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

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address
152294	GSO CAPITAL PARTNERS	345 PARK AVENUE, NEW YORK, NY 10154

GENERAL INTERROGATORIES

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	36,823,404,068	37,413,127,014	589,722,946
30.2 Preferred stocks	28,500,400	28,530,817	30,417
30.3 Totals	36,851,904,468	37,441,657,831	589,753,363

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? ..... $ 461,431

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	227,261

34.1 Amount of payments for legal expenses, if any? ..... $ 1,254,092

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	730,510

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	145,028	178,277
2.2	Premium Denominator	6,409,634,188	3,866,626,529
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	306,404	350,670
2.5	Reserve Denominator	36,489,479,073	30,681,357,161
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 $ 74,486,367
4.22 Received $ 1,246,835

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: $ 1,027,285,819

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 ..... $ 3,327,961

13.2 Total Incurred Claims ..... $ 1,799,476

13.3 Number of Covered Lives 5,540

*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 2015	2 2014	3 2013	4 2012	5 2011
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	103,275	103,124	101,479	98,313	94,898
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	16,257	17,225	20,000	23,133	24,090
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,963,366	2,096,042	2,173,092	2,285,776	2,410,948
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	2,082,898	2,216,391	2,294,571	2,407,222	2,529,936
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,799	6,879	8,083	9,552	8,766
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)			105	1,340	1,049
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	14,409	13,517	17,950	824	32,436
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	20,208	20,396	26,138	11,716	42,251
	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)	3,478,582	3,416,478	3,633,390	3,264,069	3,010,303
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	6,398,952,475	3,855,885,217	3,864,557,655	3,472,551,904	4,499,873,200
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	7,058,018	7,146,712	7,881,139	8,729,480	8,534,145
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	77,578	88,324	105,467	117,424	135,851
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	67,536	89,799	99,550	102,068	96,419
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	6,409,634,189	3,866,626,529	3,876,277,200	3,484,764,945	4,511,649,917
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	41,615,583,765	36,129,668,298	32,435,472,755	28,078,993,081	24,685,608,866
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	39,200,165,120	33,957,213,592	30,564,744,417	26,420,063,750	23,088,591,206
23.	Aggregate life reserves (Page 3, Line 1)	36,488,697,938	30,680,714,047	27,109,981,777	23,708,821,468	20,837,159,971
24.	Aggregate A & H reserves (Page 3, Line 2)	952,793	1,003,791	1,018,216	1,105,926	1,177,465
25.	Deposit-type contract funds (Page 3, Line 3)	298,130,138	339,519,619	388,342,083	421,217,084	368,955,924
26.	Asset valuation reserve (Page 3, Line 24.01)	176,499,668	153,121,755	123,665,519	81,996,132	57,849,823
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)	2,412,918,645	2,169,954,706	1,868,228,338	1,656,429,332	1,594,517,660
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	6,134,384,201	4,253,300,508	4,167,932,049	3,015,372,893	3,636,835,285
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,593,471,947	2,327,334,916	1,995,657,821	1,741,637,670	1,655,204,876
31.	Authorized control level risk - based capital	385,646,466	312,686,530	290,042,381	262,464,195	239,511,724
	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)	89.5	87.2	85.1	81.2	81.5
33.	Stocks (Lines 2.1 and 2.2)	0.3	0.3	0.5	0.5	0.6
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.9	7.9	9.1	10.7	13.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.3	2.3	2.8	4.6	1.4
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.8	0.7	0.7	0.7	0.8
39.	Other invested assets (Line 8)	1.2	1.5	1.9	2.2	2.5
40.	Receivables for securities (Line 9)	0.0	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 2015	2 2014	3 2013	4 2012	5 2011
	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),	93,043,322	71,034,512	67,140,603	38,161,464	36,447,169
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	22,405,392	34,616,143	50,554,385	66,699,006	83,721,441
50.	Total of above Lines 44 to 49	115,448,714	105,650,655	117,694,988	104,860,470	120,168,610
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)	9,309,619	13,647,390	42,133,994	39,919,534	15,169,908
53.	Total admitted assets (Page 2, Line 28, Col. 3)	41,615,583,765	36,129,668,298	32,435,472,755	28,078,993,081	24,685,608,866
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,822,036,016	2,267,407,991	2,017,168,832	1,458,355,800	1,387,121,640
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(13,575,767)	(3,295,502)	10,198,047	(17,117,692)	(26,090,860)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	4,852,273	1,460,887	(5,843,258)	(4,003,431)	(9,880,129)
57.	Total of above Lines 54, 55 and 56	1,813,312,522	2,265,573,376	2,021,523,621	1,437,234,676	1,351,150,651
	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)	1,798,220,714	1,667,495,642	1,488,967,084	1,311,873,961	1,544,768,858
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	289,741	346,598	309,346	467,469	424,589
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	806,556	1,176,088	1,538,467	773,679	463,369
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(50,998)	(14,425)	(87,710)	(71,539)	(123,757)
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	10.5	11.0	11.1	11.2	9.9
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	4.0	4.6	5.1	4.8	4.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	164.6	186.4	108.1	180.3	129.5
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)	13.3	122.4	137.5	93.4	90.2
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	114,193	113,154	93,513	131,225	162,883
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	94,037	62,748	114,349	153,193	228,670
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	35,128	44,021	41,290	73,770	65,878
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	14,293	14,127	18,228	14,249	28,699
	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)	357,186	2,333,216	765,885	567,116	(1,841,500)
74.	Ordinary - individual annuities (Col. 4)	139,781,032	334,853,034	196,229,364	105,304,649	177,443,095
75.	Ordinary-supplementary contracts (Col. 5)	3,569,230	2,571,528	(5,019,337)	(9,821,006)	19,677,452
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	1,075,276	3,679,881	3,150,089	3,263,067	295,179
78.	Group annuities (Col. 8)					
79.	A & H-group (Col. 9)	161,597	(107,337)	(124,015)	(94,396)	(91,957)
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	83,473	(34,499)	1,842	(62,412)	(26,021)
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	145,027,794	343,295,822	195,003,828	99,157,018	195,456,250

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 2015

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	3,327,961		6,960,495		10,288,456
2. Annuity considerations	6,556,344,164				6,556,344,164
3. Deposit-type contract funds	22,459,335	XXX		XXX	22,459,335
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,582,131,460		6,960,495		6,589,091,955
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	1,799,476		3,910,000		5,709,476
10. Matured endowments					
11. Annuity benefits	572,868,576				572,868,576
12. Surrender values and withdrawals for life contracts	1,682,838,359				1,682,838,359
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,257,506,411		3,910,000		2,261,416,411
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					18	285,750			18	285,750
17. Incurred during current year	146	1,799,476			331	4,130,500			477	5,929,976
Settled during current year:										
18.1 By payment in full	146	1,799,476			326	3,910,000			472	5,709,476
18.2 By payment on compromised claims										
18.3 Totals paid	146	1,799,476			326	3,910,000			472	5,709,476
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	146	1,799,476			326	3,910,000			472	5,709,476
19. Unpaid Dec. 31, current year (16+17-18.6)					23	506,250			23	506,250
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,416	120,348,588		(a)	134	2,090,130,501			7,550	2,210,479,089
21. Issued during year	374	5,798,850			4	14,409,000			378	20,207,850
22. Other changes to in force (Net)	(365)	(6,616,058)			(4)	(144,685,730)			(369)	(151,301,788)
23. In force December 31 of current year	7,425	119,531,380		(a)	134	1,959,853,771			7,559	2,079,385,151

(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			7,416	120,349			156	122,991	2,096,042	2,216,391
2.	Issued during year			374	5,799			4	698	14,409	20,208
3.	Reinsurance assumed								19	269	269
4.	Revived during year			23	960						960
5.	Increased during year (net)				888						888
6.	Subtotals, Lines 2 to 5			397	7,647			4	717	14,678	22,325
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)			7,813	127,996			160	123,708	2,110,720	2,238,716
	Deductions during year:										
10.	Death			176	2,167			XXX	326	3,910	6,077
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry			15	121						121
14.	Surrender			126	2,115						2,115
15.	Lapse			71	2,700			4	5,697	143,444	146,144
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				1,361						1,361
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			388	8,464			4	6,023	147,354	155,818
21.	In force end of year (Line 9 minus Line 20)			7,425	119,532			156	117,685	1,963,366	2,082,898
22.	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23.	Line 21 minus Line 22	XXX		XXX	119,532	XXX	(b)	XXX	XXX	1,963,366	2,082,898
	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			965	4,976
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			113	12,959
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			113	12,959
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	386	3,298
34.	Totals, whole life and endowment	374	5,799	6,926	103,275
35.	Totals (Lines 31 to 34)	374	5,799	7,425	119,532

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	5,799		119,531	
38.	Credit Life (Group and Individual)				
39.	Group	14,409		1,963,363	
40.	Totals (Lines 36 to 39)	20,208		2,082,894	

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 other companies	XXX		XXX	
42.	Number in force end of year if the number under shared 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)	420

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			31	436			117,685	1,963,363
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	31	(b) 436		(b)	117,685	(b) 1,963,363

(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	2,875	2,093		
2.	Issued during year	184	528		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	3,059	2,621		
	Deductions during year:				
6.	Decreased (net)	88	273		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	88	273		
9.	In force end of year	2,971	2,348		
10.	Amount on deposit		(a)		(a)
11.	Income now payable	2,971	2,348		
12.	Amount of income payable	(a) 17,795,962	(a) 21,627,536	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	8,103	492,127	11	
2.	Issued during year	338	67,981		
3.	Reinsurance assumed		5,945		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	8,441	566,053	11	
	Deductions during year:				
6.	Decreased (net)	1,092	24,518		
7.	Reinsurance ceded		45		
8.	Totals (Lines 6 and 7)	1,092	24,563		
9.	In force end of year	7,349	541,490	11	
	Income now payable:				
10.	Amount of income payable	(a) 90,170,951	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 40,981,479,330	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	431	89,083			1,174	89,347
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	431	XXX		XXX	1,174	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	38	XXX		XXX	138	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	38	XXX		XXX	138	XXX
10.	In force end of year	393	(a) 78,695		(a)	1,036	(a) 67,305

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	72,484,548
2.	Current year's realized pre-tax capital gains/(losses) of $ 3,067,609 transferred into the reserve net of taxes of $ 1,073,663	1,993,946
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)	74,478,494
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	7,082,779
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	67,395,715

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.	2015	6,951,850	130,929		7,082,779
2.	2016	5,941,051	269,975		6,211,026
3.	2017	4,961,227	282,781		5,244,008
4.	2018	3,967,292	298,856		4,266,148
5.	2019	3,070,360	316,452		3,386,812
6.	2020	2,527,636	331,858		2,859,494
7.	2021	2,329,474	316,640		2,646,114
8.	2022	2,227,055	260,629		2,487,684
9.	2023	2,166,943	202,179		2,369,122
10.	2024	2,149,890	142,610		2,292,500
11.	2025	2,239,874	79,284		2,319,158
12.	2026	2,319,088	39,552		2,358,640
13.	2027	2,418,223	27,648		2,445,871
14.	2028	2,503,165	15,188		2,518,353
15.	2029	2,604,003	(275)		2,603,728
16.	2030	2,631,107	(13,455)		2,617,652
17.	2031	2,651,939	(25,708)		2,626,231
18.	2032	2,650,300	(32,497)		2,617,803
19.	2033	2,650,838	(42,119)		2,608,719
20.	2034	2,678,447	(49,086)		2,629,361
21.	2035	2,629,258	(59,464)		2,569,794
22.	2036	2,382,315	(64,052)		2,318,263
23.	2037	2,019,063	(64,189)		1,954,874
24.	2038	1,574,643	(64,147)		1,510,496
25.	2039	1,058,787	(66,382)		992,405
26.	2040	607,945	(66,162)		541,783
27.	2041	335,749	(60,358)		275,391
28.	2042	175,013	(47,831)		127,182
29.	2043	56,331	(35,304)		21,027
30.	2044	5,683	(22,773)		(17,090)
31.	2045 and Later		(6,833)		(6,833)
32.	Total (Lines 1 to 31)	72,484,548	1,993,946		74,478,494

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	124,743,913	18,486,867	143,230,780		9,890,975	9,890,975	153,121,755
2. Realized capital gains/(losses) net of taxes - General Account	(14,793,646)	1,218,009	(13,575,637)				(13,575,637)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(3,806,618)	2,600,000	(1,206,618)		(974,147)	(974,147)	(2,180,765)
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	39,123,964	3,066,865	42,190,829		117,117	117,117	42,307,946
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	145,267,613	25,371,741	170,639,354		9,033,945	9,033,945	179,673,299
9. Maximum reserve	201,930,790	17,546,146	219,476,936		10,766,283	10,766,283	230,243,219
10. Reserve objective	139,709,222	13,506,548	153,215,770		10,589,374	10,589,374	163,805,143
11. 20% of (Line 10 - Line 8)	(1,111,678)	(2,373,039)	(3,484,717)		311,086	311,086	(3,173,631)
12. Balance before transfers (Lines 8 + 11)	144,155,935	22,998,702	167,154,637		9,345,031	9,345,031	176,499,668
13. Transfers	5,452,556	(5,452,556)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	149,608,491	17,546,146	167,154,637		9,345,031	9,345,031	176,499,668

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	438,784,258	XXX	XXX	438,784,258	0.0000		0.0000		0.0000	
2.	1	Highest Quality	22,494,583,615	XXX	XXX	22,494,583,615	0.0004	8,997,833	0.0023	51,737,542	0.0030	67,483,751
3.	2	High Quality	11,516,542,517	XXX	XXX	11,516,542,517	0.0019	21,881,431	0.0058	66,795,947	0.0090	103,648,883
4.	3	Medium Quality	750,966,255	XXX	XXX	750,966,255	0.0093	6,983,986	0.0230	17,272,224	0.0340	25,532,853
5.	4	Low Quality	55,283,431	XXX	XXX	55,283,431	0.0213	1,177,537	0.0530	2,930,022	0.0750	4,146,257
6.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7.	6	In or Near Default	2,475,701	XXX	XXX	2,475,701	0.0000		0.2000	495,140	0.2000	495,140
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	35,258,635,777	XXX	XXX	35,258,635,777	XXX	39,040,787	XXX	139,230,875	XXX	201,306,884
		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	40,017	XXX	XXX	40,017	0.0000		0.0000		0.0000	
19.	1	Highest Quality	173,609,290	XXX	XXX	173,609,290	0.0004	69,444	0.0023	399,301	0.0030	520,828
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)	173,649,307	XXX	XXX	173,649,307	XXX	69,444	XXX	399,301	XXX	520,828
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	34,332,798	XXX	XXX	34,332,798	0.0004	13,733	0.0023	78,965	0.0030	102,998
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	34,332,798	XXX	XXX	34,332,798	XXX	13,733	XXX	78,965	XXX	102,998
34.		Total (Lines 9 + 17 + 25 + 33)	35,466,618,282	XXX	XXX	35,466,618,282	XXX	39,123,964	XXX	139,709,222	XXX	201,930,790

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	2,205,658,554		XXX	2,205,658,554	0.0010	2,205,659	0.0050	11,028,293	0.0065	14,336,781
44.		Commercial Mortgages - All Other - CM2 - High Quality	161,260,964		XXX	161,260,964	0.0035	564,413	0.0100	1,612,610	0.0130	2,096,393
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	49,465,476		XXX	49,465,476	0.0060	296,793	0.0175	865,646	0.0225	1,112,973
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)	2,416,384,994		XXX	2,416,384,994	XXX	3,066,865	XXX	13,506,548	XXX	17,546,146
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,416,384,994		XXX	2,416,384,994	XXX	3,066,865	XXX	13,506,548	XXX	17,546,146

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	93,043,322	XXX	XXX	93,043,322	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)	93,043,322			93,043,322	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	120,951,473	XXX	XXX	120,951,473	0.0004	48,381	0.0023	278,188	0.0030	362,854
31.	2	High Quality	11,485,856	XXX	XXX	11,485,856	0.0019	21,823	0.0058	66,618	0.0090	103,373
32.	3	Medium Quality	5,044,411	XXX	XXX	5,044,411	0.0093	46,913	0.0230	116,021	0.0340	171,510
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)	137,481,740	XXX	XXX	137,481,740	XXX	117,117	XXX	460,828	XXX	637,737
		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	77,911,891	XXX		77,911,891	0.0000		0.1300	10,128,546	0.1300	10,128,546
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)	77,911,891	XXX		77,911,891	XXX		XXX	10,128,546	XXX	10,128,546
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	215,393,631			215,393,631	XXX	117,117	XXX	10,589,374	XXX	10,766,283

(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	144,601	XXX	77,578	XXX		XXX		XXX		XXX	67,023	XXX		XXX		XXX		XXX
2. Premiums earned	145,028	XXX	77,578	XXX		XXX		XXX		XXX	67,450	XXX		XXX		XXX		XXX
3. Incurred claims	307,010	211.7	207,936	268.0							99,074	146.9						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	307,010	211.7	207,936	268.0							99,074	146.9						
6. Increase in contract reserves	(68,353)	(47.1)									(68,353)	(101.3)						
7. Commissions (a)	14,945	10.3	14,557	18.8							388	0.6						
8. Other general insurance expenses	3,854	2.7	1,865	2.4							1,989	2.9						
9. Taxes, licenses and fees	452	0.3	219	0.3							233	0.3						
10. Total other expenses incurred	19,251	13.3	16,641	21.5							2,610	3.9						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(112,880)	(77.8)	(146,999)	(189.5)							34,119	50.6						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(112,880)	(77.8)	(146,999)	(189.5)							34,119	50.6						
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	30,250	25,000				5,250			
2. Advance premiums	3,793					3,793			
3. Reserve for rate credits									
4. Total premium reserves, current year	34,043	25,000				9,043			
5. Total premium reserves, prior year	34,471	25,000				9,471			
6. Increase in total premium reserves	(428)					(428)			
B. Contract Reserves:									
1. Additional reserves (a)	573,654					573,654			
2. Reserve for future contingent benefits	256,551					256,551			
3. Total contract reserves, current year	830,205					830,205			
4. Total contract reserves, prior year.	898,558					898,558			
5. Increase in contract reserves	(68,353)					(68,353)			
C. Claim Reserves and Liabilities:									
1. Total current year	111,941	101,682				10,259			
2. Total prior year	108,330	94,037				14,293			
3. Increase	3,611	7,645				(4,034)			

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	81,037	52,167				28,870			
1.2 On claims incurred during current year	222,362	148,124				74,238			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	68,284	62,026				6,258			
2.2 On claims incurred during current year	43,657	39,656				4,001			
3. Test:									
3.1 Lines 1.1 and 2.1	149,321	114,193				35,128			
3.2 Claim reserves and liabilities, December 31, prior year	108,330	94,037				14,293			
3.3 Line 3.1 minus Line 3.2	40,991	20,156				20,835			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	144,601	77,578				67,023			
2. Premiums earned	145,028	77,578				67,450			
3. Incurred claims	307,011	207,936				99,075			
4. Commissions	14,945	14,557				388			
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			307,011	307,011
6. Beginning Claim Reserves and Liabilities			108,330	108,330
7. Ending Claim Reserves and Liabilities			111,941	111,941
8. Claims Paid			303,400	303,400
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			307,011	307,011
14. Beginning Claim Reserves and Liabilities			108,330	108,330
15. Ending Claim Reserves and Liabilities			111,941	111,941
16. Claims Paid			303,400	303,400
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			307,011	307,011
18. Beginning Reserves and Liabilities			108,330	108,330
19. Ending Reserves and Liabilities			111,941	111,941
20. Paid Claims and Cost Containment Expenses			303,400	303,400

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		503,297,074	430,690,524			
0299999. General Account - U.S. Affiliates - Other							503,297,074	430,690,524			
0399999. Total General Account - U.S. Affiliates							503,297,074	430,690,524			
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates							503,297,074	430,690,524			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	3,509,700	20,000	27,613	10,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	27,440,968	8,580,845	481,865	50,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	ACO/I			10,403			
0899999. General Account - U.S. Non-Affiliates						30,950,668	8,600,845	519,881	60,000		
1099999. Total General Account - Non-Affiliates						30,950,668	8,600,845	519,881	60,000		
1199999. Total General Account						30,950,668	511,897,919	431,210,405	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)						30,950,668	511,897,919	431,210,405	60,000		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						30,950,668	511,897,919	431,210,405	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	77,578	25,000	92,338	9,344		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	67,536	5,250	830,205	10,259		
0899999. U.S. Non-Affiliates						145,114	30,250	922,543	19,603		
1099999. Total - Non-Affiliates						145,114	30,250	922,543	19,603		
1199999. Total U.S. (Sum of 0399999 and 0899999)						145,114	30,250	922,543	19,603		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						145,114	30,250	922,543	19,603		

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		147,589,632	146,341,773	606,733				
0299999. General Account - Authorized U.S. Affiliates - Other								147,589,632	146,341,773	606,733				
0399999. Total General Account - Authorized U.S. Affiliates								147,589,632	146,341,773	606,733				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								147,589,632	146,341,773	606,733				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	OL		556	630					
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	ACO/I	OL		747,541,382	823,617,950	1,886,572				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		816,165	784,241	269,322				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	IA		489,014	413,540	644,149				
88340	59-2859797	03/31/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL			14,877,232	24,244,494				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		480,679,283	322,476,321	90,294,752				
97071	13-3126819	01/01/1997	OPTIMA RE	MO	OTH/I	OL		29,887	31,403	(13,445)				
0899999. General Account - Authorized U.S. Non-Affiliates								1,229,556,287	1,162,201,317	117,325,844				
1099999. Total General Account - Authorized Non-Affiliates								1,229,556,287	1,162,201,317	117,325,844				
1199999. Total General Account Authorized								1,377,145,919	1,308,543,090	117,932,577				
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		498,980	424,566	480,351				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	OL		1,563,693,563	1,758,616,922	1,401,291				1,573,919,915
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	SC		4,808,399	1,548,146	4,125,885				
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	AMCOFW/I	OL				468,534,275			597,643,145	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								1,569,000,942	1,760,589,634	474,541,802			597,643,145	1,573,919,915
2199999. Total General Account - Unauthorized Non-Affiliates								1,569,000,942	1,760,589,634	474,541,802			597,643,145	1,573,919,915
2299999. Total General Account Unauthorized								1,569,000,942	1,760,589,634	474,541,802			597,643,145	1,573,919,915
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								2,946,146,861	3,069,132,724	592,474,379			597,643,145	1,573,919,915
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)								1,377,145,919	1,308,543,090	117,932,577				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)								1,569,000,942	1,760,589,634	474,541,802			597,643,145	1,573,919,915
9999999 - Totals								2,946,146,861	3,069,132,724	592,474,379			597,643,145	1,573,919,915

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
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	498,980			498,980	498,980	0001					498,980
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	1,568,501,962			1,568,501,962				1,573,919,915			1,568,501,962
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD			597,643,145	597,643,145				603,740,787			597,643,145
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,569,000,942		597,643,145	2,166,644,087	498,980	XXX		2,177,660,702			2,166,644,087
1099999. Total General Account - Life and Annuity Non-Affiliates				1,569,000,942		597,643,145	2,166,644,087	498,980	XXX		2,177,660,702			2,166,644,087
1199999. Total General Account Life and Annuity				1,569,000,942		597,643,145	2,166,644,087	498,980	XXX		2,177,660,702			2,166,644,087
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				1,569,000,942		597,643,145	2,166,644,087	498,980	XXX		2,177,660,702			2,166,644,087
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)				1,569,000,942		597,643,145	2,166,644,087	498,980	XXX		2,177,660,702			2,166,644,087
9999999 - Totals				1,569,000,942		597,643,145	2,166,644,087	498,980	XXX		2,177,660,702			2,166,644,087

(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	053109327	WACHOVIA BANK, NA	498,980

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 2015	2 2014	3 2013	4 2012	5 2011
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	588,348	288,226	292,831	342,379	544,948
2.	Commissions and reinsurance expense allowances	76,030	70,593	60,206	77,984	98,207
3.	Contract claims	127,086	117,914	107,113	100,995	91,686
4.	Surrender benefits and withdrawals for life contracts	339,975	235,006	160,588	158,366	157,088
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	419,553	164,446			(229)
7.	Increase in aggregate reserve for life and accident and health contracts	(122,986)	(95,099)	212,078	142,413	347,253
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected				5	6
9.	Aggregate reserves for life and accident and health contracts	2,946,147	3,067,689	3,164,232	2,952,154	2,809,741
10.	Liability for deposit-type contracts	4,421	1,444			
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid					6,137
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	10,551	5,099	2,388	5,195	
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,177,661	1,979,225	1,829,886	1,646,913	1,441,870
19.	Letters of credit (L)	499	425	362	368	279
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					XXX
23.	Funds deposited by and withheld from (F)					XXX
24.	Letters of credit (L)					XXX
25.	Trust agreements (T)					XXX
26.	Other (O)					XXX

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)	40,841,973,779		40,841,973,779
2.	Reinsurance (Line 16)	10,551,308	(7,973,623)	2,577,685
3.	Premiums and considerations (Line 15)	1,562,594		1,562,594
4.	Net credit for ceded reinsurance	XXX	1,354,280,662	1,354,280,662
5.	All other admitted assets (balance)	761,496,084		761,496,084
6.	Total assets excluding Separate Accounts (Line 26)	41,615,583,765	1,346,307,039	42,961,890,804
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	41,615,583,765	1,346,307,039	42,961,890,804
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	36,489,650,731	2,941,725,775	39,431,376,506
10.	Liability for deposit-type contracts (Line 3)	298,130,138	4,421,086	302,551,224
11.	Claim reserves (Line 4)	585,853		585,853
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	21,688		21,688
14.	Other contract liabilities (Line 9)	68,184,115		68,184,115
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)	1,573,919,915	(1,573,919,915)	
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)	769,672,680	(25,919,907)	743,752,773
20.	Total liabilities excluding Separate Accounts (Line 26)	39,200,165,120	1,346,307,039	40,546,472,159
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	39,200,165,120	1,346,307,039	40,546,472,159
23.	Capital & surplus (Line 38)	2,415,418,645	XXX	2,415,418,645
24.	Total liabilities, capital & surplus (Line 39)	41,615,583,765	1,346,307,039	42,961,890,804
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,941,725,775		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	4,421,086		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	7,973,623		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,954,120,484		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,573,919,915		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	25,919,907		
40.	Total ceded reinsurance payable/offsets	1,599,839,822		
41.	Total net credit for ceded reinsurance	1,354,280,662		

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	1,329,165	46,336,327			47,665,492	
2. Alaska	AK	L		4,345,203			4,345,203	
3. Arizona	AZ	L	31,360	284,888,358			284,919,718	531,951
4. Arkansas	AR	L	862,292	40,570,250			41,432,542	45,000
5. California	CA	L	9,572	638,408,361			638,417,933	975,545
6. Colorado	CO	L	15,759	187,850,951			187,866,710	469,945
7. Connecticut	CT	L	641	64,388,363			64,389,004	
8. Delaware	DE	L	654	23,293,010			23,293,664	66,487
9. District of Columbia	DC	L	3,295	2,753,158			2,756,453	195,511
10. Florida	FL	L	833,447	648,532,190			649,365,637	1,225,390
11. Georgia	GA	L	939,877	169,102,714			170,042,591	265,423
12. Hawaii	HI	L	1,207	9,932,835			9,934,042	
13. Idaho	ID	L	1,214	37,732,956			37,734,170	118,000
14. Illinois	IL	L	56,290	347,158,089			347,214,379	1,562,052
15. Indiana	IN	L	345,524	150,675,191			151,020,715	743,329
16. Iowa	IA	L	190,172	105,726,237			105,916,409	237,373
17. Kansas	KS	L	356,778	85,470,920			85,827,698	131,095
18. Kentucky	KY	L	363,180	119,859,481			120,222,661	33,278
19. Louisiana	LA	L	226,868	97,248,802			97,475,670	25,000
20. Maine	ME	L		22,457,868			22,457,868	27,690
21. Maryland	MD	L	1,204	137,350,115			137,351,319	690,314
22. Massachusetts	MA	L	74,372	120,348,531			120,422,903	647,417
23. Michigan	MI	L	38,189	257,683,314			257,721,503	977,704
24. Minnesota	MN	L	958	60,373,051			60,374,009	116,627
25. Mississippi	MS	L	49,483	39,928,991			39,978,474	235,449
26. Missouri	MO	L	81,079	167,116,173			167,197,252	430,035
27. Montana	MT	L	15,068	19,250,328			19,265,396	
28. Nebraska	NE	L	4,396	44,324,173			44,328,569	
29. Nevada	NV	L	7,812	58,480,632			58,488,444	180,000
30. New Hampshire	NH	L		38,361,078			38,361,078	65,693
31. New Jersey	NJ	L	43,701	179,185,513			179,229,214	991,193
32. New Mexico	NM	L	5,087	30,521,904			30,526,991	
33. New York	NY	N	1,923	35,380,420			35,382,343	1,090,000
34. North Carolina	NC	L	1,319,247	243,904,066			245,223,313	391,143
35. North Dakota	ND	L	1,417	19,800,697			19,802,114	
36. Ohio	OH	L	529,297	216,333,258			216,862,555	2,515,160
37. Oklahoma	OK	L	21,308	76,303,204			76,324,512	103,193
38. Oregon	OR	L	1,173	52,643,306			52,644,479	120,084
39. Pennsylvania	PA	L	10,398	323,088,695			323,099,093	3,256,465
40. Rhode Island	RI	L		19,227,503			19,227,503	
41. South Carolina	SC	L	26,140	139,969,649			139,995,789	270,000
42. South Dakota	SD	L	57,938	18,159,452			18,217,390	325,000
43. Tennessee	TN	L	1,016,051	151,400,811			152,416,862	47,396
44. Texas	TX	L	1,265,118	486,395,107			487,660,225	1,563,872
45. Utah	UT	L	2,049	98,398,486			98,400,535	399,222
46. Vermont	VT	L		5,432,867			5,432,867	
47. Virginia	VA	L	58,110	146,405,748			146,463,858	224,175
48. Washington	WA	L	5,826	132,240,061			132,245,887	385,805
49. West Virginia	WV	L	80,539	18,484,867			18,565,406	67,835
50. Wisconsin	WI	L	1,324	116,009,852			116,011,176	712,484
51. Wyoming	WY	L	1,954	17,001,704			17,003,658	
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						
58. Aggregate Other Alien	OT	XXX		109,344			109,344	
59. Subtotal		(a) 50	10,288,456	6,556,344,164			6,566,632,620	22,459,335
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	10,288,456	6,556,344,164			6,566,632,620	22,459,335
96. Plus reinsurance assumed		XXX	433,516	430,700,927	146,000		431,280,443	
97 Totals (All Business)		XXX	10,721,972	6,987,045,091	146,000		6,997,913,063	22,459,335
98. Less reinsurance ceded		XXX	255,876	588,092,618			588,348,494	
99. Totals (All Business) less Reinsurance Ceded		XXX	10,466,096	6,398,952,473	(b) 146,000		6,409,564,569	22,459,335
DETAILS OF WRITE-INS								
58001. MEX MEXICO		XXX		88,425			88,425	
58002. ZZZ OTHER ALIEN		XXX		20,919			20,919	
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX		109,344			109,344	
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..

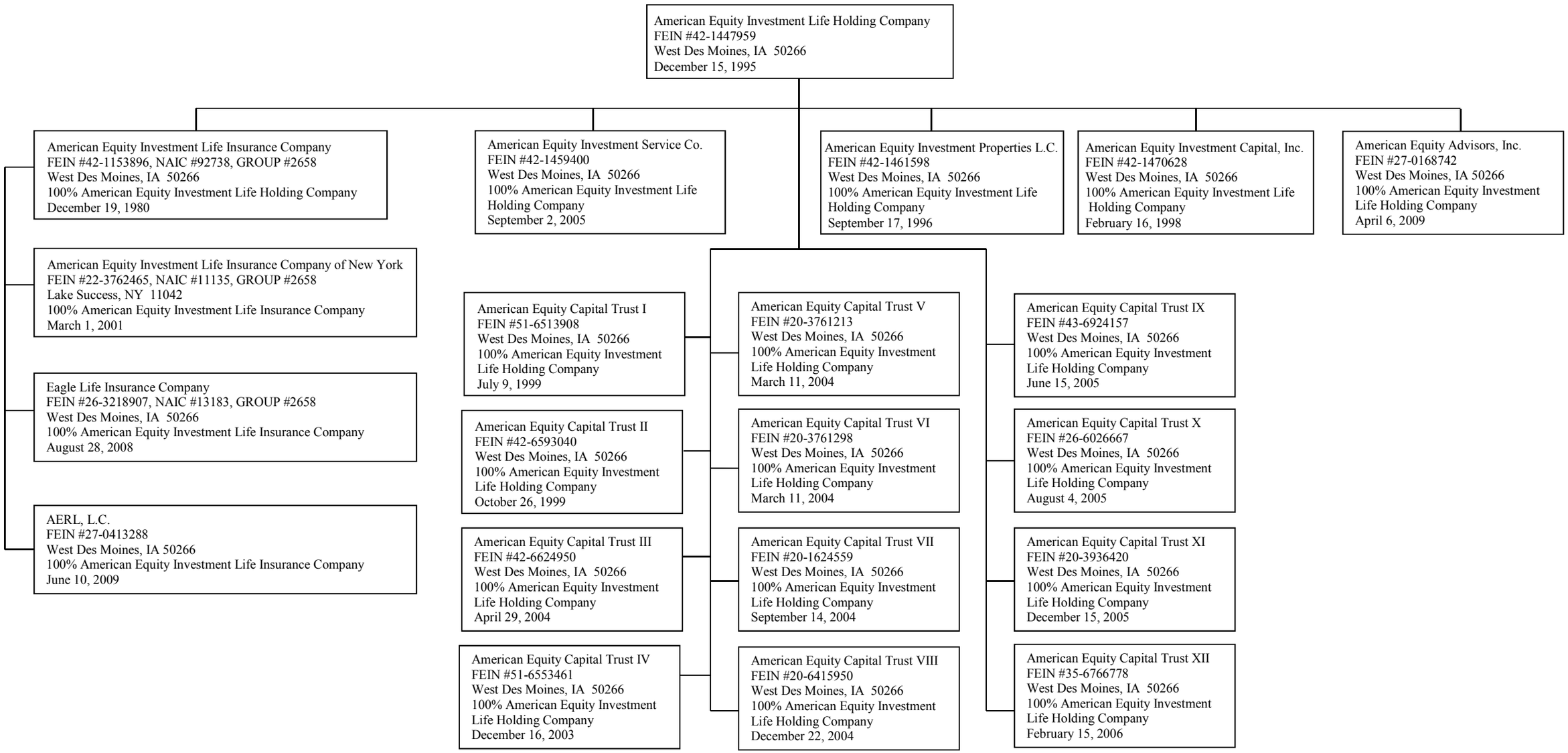
SCHEDULE T - PART 2

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	1,329,165	46,336,327				47,665,492
2. Alaska	AK		4,345,203				4,345,203
3. Arizona	AZ	31,360	284,888,358			531,951	285,451,669
4. Arkansas	AR	862,292	40,570,250			45,000	41,477,542
5. California	CA	9,572	638,408,361			975,545	639,393,478
6. Colorado	CO	15,759	187,850,951			469,945	188,336,655
7. Connecticut	CT	641	64,388,363				64,389,004
8. Delaware	DE	654	23,293,010			66,487	23,360,151
9. District of Columbia	DC	3,295	2,753,158			195,511	2,951,964
10. Florida	FL	833,447	648,532,190			1,225,390	650,591,027
11. Georgia	GA	939,877	169,102,714			265,423	170,308,014
12. Hawaii	HI	1,207	9,932,835				9,934,042
13. Idaho	ID	1,214	37,732,956			118,000	37,852,170
14. Illinois	IL	56,290	347,158,089			1,562,052	348,776,431
15. Indiana	IN	345,524	150,675,191			743,329	151,764,044
16. Iowa	IA	190,172	105,726,237			237,373	106,153,782
17. Kansas	KS	356,778	85,470,920			131,095	85,958,793
18. Kentucky	KY	363,180	119,859,481			33,278	120,255,939
19. Louisiana	LA	226,868	97,248,802			25,000	97,500,670
20. Maine	ME		22,457,868			27,690	22,485,558
21. Maryland	MD	1,204	137,350,115			690,314	138,041,633
22. Massachusetts	MA	74,372	120,348,531			647,417	121,070,320
23. Michigan	MI	38,189	257,683,314			977,704	258,699,207
24. Minnesota	MN	958	60,373,051			116,627	60,490,636
25. Mississippi	MS	49,483	39,928,991			235,449	40,213,923
26. Missouri	MO	81,079	167,116,173			430,035	167,627,287
27. Montana	MT	15,068	19,250,328				19,265,396
28. Nebraska	NE	4,396	44,324,173				44,328,569
29. Nevada	NV	7,812	58,480,632			180,000	58,668,444
30. New Hampshire	NH		38,361,078			65,693	38,426,771
31. New Jersey	NJ	43,701	179,185,513			991,193	180,220,407
32. New Mexico	NM	5,087	30,521,904				30,526,991
33. New York	NY	1,923	35,380,420			1,090,000	36,472,343
34. North Carolina	NC	1,319,247	243,904,066			391,143	245,614,456
35. North Dakota	ND	1,417	19,800,697				19,802,114
36. Ohio	OH	529,297	216,333,258			2,515,160	219,377,715
37. Oklahoma	OK	21,308	76,303,204			103,193	76,427,705
38. Oregon	OR	1,173	52,643,306			120,084	52,764,563
39. Pennsylvania	PA	10,398	323,088,695			3,256,465	326,355,558
40. Rhode Island	RI		19,227,503				19,227,503
41. South Carolina	SC	26,140	139,969,649			270,000	140,265,789
42. South Dakota	SD	57,938	18,159,452			325,000	18,542,390
43. Tennessee	TN	1,016,051	151,400,811			47,396	152,464,258
44. Texas	TX	1,265,118	486,395,107			1,563,872	489,224,097
45. Utah	UT	2,049	98,398,486			399,222	98,799,757
46. Vermont	VT		5,432,867				5,432,867
47. Virginia	VA	58,110	146,405,748			224,175	146,688,033
48. Washington	WA	5,826	132,240,061			385,805	132,631,692
49. West Virginia	WV	80,539	18,484,867			67,835	18,633,241
50. Wisconsin	WI	1,324	116,009,852			712,484	116,723,660
51. Wyoming	WY	1,954	17,001,704				17,003,658
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 Other Alien	OT		109,344				109,344
59. Total		10,288,456	6,556,344,164			22,459,335	6,589,091,955

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 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	
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	
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	
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	
			27-0413288				AERL, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			42-1459400				AMERICAN EQUITY INVESTMENT SERVICE COMPANY	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			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	
			27-0168742				AMERICAN EQUITY ADVISORS, INC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			51-6513908				AMERICAN EQUITY CAPITAL TRUST I	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			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	
			51-6553461				AMERICAN EQUITY CAPITAL TRUST IV	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			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	
			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	
			20-1624559				AMERICAN EQUITY CAPITAL TRUST VII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			20-6415950				AMERICAN EQUITY CAPITAL TRUST VIII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			43-6924157				AMERICAN EQUITY CAPITAL TRUST IX	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			26-6026667				AMERICAN EQUITY CAPITAL TRUST X	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			20-3936420				AMERICAN EQUITY CAPITAL TRUST XI	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			35-6766778				AMERICAN EQUITY CAPITAL TRUST XII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	

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		(120,000,000)			75,495,457				(44,504,543)	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		115,527,640			(73,239,532)	407,728,956			450,017,064	355,707,442
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(942,290)				(942,290)	
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		20,000,000			(2,273,539)	(407,728,956)			(390,002,495)	(355,707,442)
	27-0413288	AERL, L.C.		(15,527,640)			(3,742)				(15,531,382)	
	42-1470628	AMERICAN EQUITY INVESTMENT CAPITAL, INC.					963,646				963,646	
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 Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile 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
20. Not required to be filed by Company
22. Not required to be filed by Company
23. Not required to be filed by Company
24. Not required to be filed by Company
26. Not required to be filed by Company
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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. OTHER ASSETS	1,248,651	625	1,248,026	
2597. Summary of remaining write-ins for Line 25 from overflow page	1,248,651	625	1,248,026	

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. MORTGAGE LOAN SUSPENSE	2,200,243	1,968,149
2597. Summary of remaining write-ins for Line 25 from overflow page	2,200,243	1,968,149

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(248,921)	(69,640)
2797. Summary of remaining write-ins for Line 27 from overflow page	(248,921)	(69,640)

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. CASH	ST	DERIVATIVE COLLATERAL			(400,000)	(400,000)
5805. REINSURANCE - ATHENE FWH	O	REINSURANCE			1,568,136,934	1,604,380,153
5806. REINSURANCE - ATHENE MODCO	O	REINSURANCE			603,740,787	598,488,870
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			2,171,477,721	2,202,469,023

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	431,755,884	1.056	431,755,884		431,755,884	1.057
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	1,382,243,724	3.382	1,382,243,724		1,382,243,724	3.384
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	210,952,738	0.516	210,952,738		210,952,738	0.517
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	285,021,003	0.697	285,021,003		285,021,003	0.698
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,207,525,537	2.955	1,207,525,537		1,207,525,537	2.957
1.43 Revenue and assessment obligations	1,958,137,238	4.791	1,958,137,238		1,958,137,238	4.794
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	4,477,803	0.011	4,477,803		4,477,803	0.011
1.512 Issued or guaranteed by FNMA and FHLMC	547,655,233	1.340	547,655,233		547,655,233	1.341
1.513 All other	37,143,066	0.091	37,143,066		37,143,066	0.091
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	489,245,352	1.197	489,245,352		489,245,352	1.198
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	906,531,259	2.218	906,531,259		906,531,259	2.220
1.523 All other	5,653,029,013	13.832	5,653,029,013		5,653,029,013	13.841
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	17,993,980,133	44.028	17,993,980,133		17,993,980,133	44.058
2.2 Unaffiliated non-U.S. securities (including Canada)	5,455,336,385	13.348	5,455,336,385		5,455,336,385	13.357
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	25,065	0.000	25,065		25,065	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	28,500,400	0.070	28,500,400		28,500,400	0.070
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	93,043,322	0.228	93,043,322		93,043,322	0.228
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	2,410,084,997	5.897	2,410,084,997		2,410,084,997	5.901
4.6 Mezzanine real estate loans	408,192,960	0.999	408,192,960		408,192,960	0.999
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	692,908	0.002	692,908		692,908	0.002
7. Derivatives	335,395,299	0.821	308,194,649		308,194,649	0.755
8. Receivables for securities	9,127,104	0.022	9,127,104		9,127,104	0.022
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	521,038,560	1.275	521,038,560		521,038,560	1.276
11. Other invested assets	500,569,714	1.225	500,039,447		500,039,447	1.224
12. Total invested assets	40,869,704,697	100.000	40,841,973,780		40,841,973,780	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		2,801,385,355
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	610,469,869	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		610,469,869
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		371,404
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	4,000,000	
	5.2 Totals, Part 3, Column 8		4,000,000
6.	Total gain (loss) on disposals, Part 3, Column 18		3,192,991
7.	Deduct amounts received on disposals, Part 3, Column 15		599,822,533
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	1,319,131	1,319,131
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,818,277,955
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		2,818,277,955
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,818,277,955

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		544,143,640
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	27,979,845	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	27,260,007	55,239,852
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		204,169
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	919,202	
	5.2 Totals, Part 3, Column 9	5,701,562	6,620,764
6.	Total gain (loss) on disposals, Part 3, Column 19		(7,914,786)
7.	Deduct amounts received on disposals, Part 3, Column 16		97,212,080
8.	Deduct amortization of premium and depreciation		511,844
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)		500,569,715
12.	Deduct total nonadmitted amounts		530,267
13.	Statement value at end of current period (Line 11 minus Line 12)		500,039,448

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,009,782,808
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,258,080,217
3.	Accrual of discount		84,784,484
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(6,109,431)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(6,443,456)	
	4.4. Part 4, Column 11	9,796,796	(2,756,091)
5.	Total gain (loss) on disposals, Part 4, Column 19		3,578,093
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,581,124,912
7.	Deduct amortization of premium		66,525,538
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	20,959,432	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	256,472	21,215,904
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		36,684,603,157
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		36,684,603,157

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	458,031,318	458,375,165	458,870,845	455,706,479
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	294,213,202	300,895,306	294,008,136	294,254,255
	4.	Totals	752,244,520	759,270,471	752,878,981	749,960,734
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	285,021,004	307,085,693	285,797,409	282,310,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,207,525,544	1,316,637,194	1,210,053,066	1,205,278,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	4,355,483,925	4,642,496,015	4,344,860,241	4,406,622,844
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	23,917,241,015	24,186,126,249	23,972,444,160	23,777,367,947
	9.	Canada	1,106,741,023	1,033,646,310	1,108,298,457	1,087,329,996
	10.	Other Countries	4,938,777,338	4,907,495,393	4,925,381,511	4,949,153,641
	11.	Totals	29,962,759,376	30,127,267,952	30,006,124,128	29,813,851,584
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	36,563,034,369	37,152,757,325	36,599,713,825	36,458,023,162
PREFERRED STOCKS	14.	United States	4,000,400	4,617,768	4,000,400	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	24,500,000	23,913,049	24,500,000	
	17.	Totals	28,500,400	28,530,817	28,500,400	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	28,500,400	28,530,817	28,500,400	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	25,065	25,065	25,065	
	23.	Totals	25,065	25,065	25,065	
Parent, Subsidiaries and Affiliates	24.	Totals	93,043,322	93,043,322	101,048,578	
	25.	Total Common Stocks	93,068,387	93,068,387	101,073,643	
	26.	Total Stocks	121,568,787	121,599,204	129,574,043	
	27.	Total Bonds and Stocks	36,684,603,156	37,274,356,529	36,729,287,868	

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 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	1,348,117	434,353,959	8,393,255	7,387,628	7,028,376	458,511,335	1.2	201,052,906	0.6	458,511,335	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	1,348,117	434,353,959	8,393,255	7,387,628	7,028,376	458,511,335	1.2	201,052,906	0.6	458,511,335	
2. All Other Governments											
2.1 NAIC 1	4,366,915	9,969,444	9,934,514	100,000,000	117,306,967	241,577,840	0.7	236,543,431	0.7	154,956,305	86,621,535
2.2 NAIC 2			24,595,263			24,595,263	0.1	44,584,071	0.1	24,595,263	
2.3 NAIC 3			13,648,614		14,391,486	28,040,100	0.1			24,635,845	3,404,255
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	4,366,915	9,969,444	48,178,391	100,000,000	131,698,453	294,213,203	0.8	281,127,502	0.9	204,187,413	90,025,790
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		18,389,016	8,138,013	253,556,996	4,936,978	285,021,003	0.8	259,545,607	0.8	285,021,003	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		18,389,016	8,138,013	253,556,996	4,936,978	285,021,003	0.8	259,545,607	0.8	285,021,003	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	15,025	180,252,501	111,527,260	865,361,268	42,934,401	1,200,090,455	3.2	1,173,673,789	3.7	1,200,090,455	
4.2 NAIC 2				6,853,493	581,590	7,435,083	0.0	12,222,770	0.0	7,435,083	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	15,025	180,252,501	111,527,260	872,214,761	43,515,991	1,207,525,538	3.3	1,185,896,559	3.7	1,207,525,538	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	77,209,505	178,883,601	584,812,721	3,206,823,187	370,110,973	4,417,839,987	11.9	4,311,322,615	13.6	4,407,472,785	10,367,202
5.2 NAIC 2		307,476	6,593,415	10,838,661	2,216,648	19,956,200	0.1	19,970,372	0.1	19,956,200	
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	77,209,505	179,191,077	591,406,136	3,217,661,848	372,327,621	4,437,796,187	12.0	4,331,292,987	13.7	4,427,428,985	10,367,202

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	647,268,170	1,386,656,810	7,798,540,291	3,316,628,226	4,376,535,164	17,525,628,661	47.2	14,022,514,862	44.2	11,880,804,459	5,644,824,202
6.2 NAIC 2	177,752,185	1,555,931,370	6,398,652,067	1,565,666,164	2,152,097,279	11,850,099,065	31.9	10,575,117,604	33.3	9,083,691,804	2,766,407,261
6.3 NAIC 3	11,282,153	203,129,765	325,877,869	121,064,304	157,002,387	818,356,478	2.2	719,851,859	2.3	326,542,633	491,813,845
6.4 NAIC 4	1,578,881	24,223,303	41,547,872	17,104,713	2,250,000	86,704,769	0.2	27,821,244	0.1	55,969,988	30,734,781
6.5 NAIC 5	2,083,618	9,193,416	4,811,246	9,302,501	423,531	25,814,312	0.1			25,814,312	
6.6 NAIC 6	498,579	3,103,192	17,315,369	1,993,691	1,395,026	24,305,857	0.1	29,594,219	0.1	21,830,158	2,475,699
6.7 Totals	840,463,586	3,182,237,856	14,586,744,714	5,031,759,599	6,689,703,387	30,330,909,142	81.8	25,374,899,788	80.0	21,394,653,354	8,936,255,788
7. Hybrid Securities											
7.1 NAIC 1		5,000,000				5,000,000	0.0	5,000,000	0.0		5,000,000
7.2 NAIC 2				5,645,796		5,645,796	0.0	5,645,796	0.0	5,645,795	1
7.3 NAIC 3					77,343,906	77,343,906	0.2	77,159,297	0.2		77,343,906
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals		5,000,000		5,645,796	77,343,906	87,989,702	0.2	87,805,093	0.3	5,645,795	82,343,907
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 730,207,732	2,213,505,331	8,521,346,054	7,749,757,305	4,918,852,859	24,133,669,281	65.0	XXX	XXX	18,386,856,342	5,746,812,939
9.2 NAIC 2	(d) 177,752,185	1,556,238,846	6,429,840,745	1,589,004,114	2,154,895,517	11,907,731,407	32.1	XXX	XXX	9,141,324,145	2,766,407,262
9.3 NAIC 3	(d) 11,282,153	203,129,765	339,526,483	121,064,304	248,737,779	923,740,484	2.5	XXX	XXX	351,178,478	572,562,006
9.4 NAIC 4	(d) 1,578,881	24,223,303	41,547,872	17,104,713	2,250,000	86,704,769	0.2	XXX	XXX	55,969,988	30,734,781
9.5 NAIC 5	(d) 2,083,618	9,193,416	4,811,246	9,302,501	423,531	(c) 25,814,312	0.1	XXX	XXX	25,814,312	
9.6 NAIC 6	(d) 498,579	3,103,192	17,315,369	1,993,691	1,395,026	(c) 24,305,857	0.1	XXX	XXX	21,830,158	2,475,699
9.7 Totals	923,403,148	4,009,393,853	15,354,387,769	9,488,226,628	7,326,554,712	(b) 37,101,966,110	100.0	XXX	XXX	27,982,973,423	9,118,992,687
9.8 Line 9.7 as a % of Col. 6	2.5	10.8	41.4	25.6	19.7	100.0	XXX	XXX	XXX	75.4	24.6
10. Total Bonds Prior Year											
10.1 NAIC 1	1,000,447,705	1,298,898,076	5,835,989,187	6,900,406,948	5,173,911,294	XXX	XXX	20,209,653,210	63.7	15,530,297,712	4,679,355,498
10.2 NAIC 2	85,717,174	1,100,144,960	6,085,129,610	1,211,457,444	2,175,091,425	XXX	XXX	10,657,540,613	33.6	8,052,103,047	2,605,437,566
10.3 NAIC 3	32,154,846	188,560,271	281,567,518	110,603,031	184,125,490	XXX	XXX	797,011,156	2.5	290,410,263	506,600,893
10.4 NAIC 4	386,817	1,332,608	12,401,197	1,292,480	12,408,142	XXX	XXX	27,821,244	0.1	17,323,913	10,497,331
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6	1,237,257	4,843,110	21,702,146	266,690	1,545,016	XXX	XXX	(c) 29,594,219	0.1	29,218,973	375,246
10.7 Totals	1,119,943,799	2,593,779,025	12,236,789,658	8,224,026,593	7,547,081,367	XXX	XXX	(b) 31,721,620,442	100.0	23,919,353,908	7,802,266,534
10.8 Line 10.7 as a % of Col. 8	3.5	8.2	38.6	25.9	23.8	XXX	XXX	100.0	XXX	75.4	24.6
11. Total Publicly Traded Bonds											
11.1 NAIC 1	659,209,117	1,580,757,222	5,676,324,293	6,552,441,556	3,918,124,153	18,386,856,341	49.6	15,530,297,712	49.0	18,386,856,341	XXX
11.2 NAIC 2	92,705,632	995,350,260	4,992,496,892	1,115,756,782	1,945,014,582	9,141,324,148	24.6	8,052,103,047	25.4	9,141,324,148	XXX
11.3 NAIC 3	6,754,880	41,628,735	73,182,946	110,255,692	119,356,225	351,178,478	0.9	290,410,263	0.9	351,178,478	XXX
11.4 NAIC 4	1,127,552	18,917,044	17,471,070	16,204,321	2,250,000	55,969,987	0.2	17,323,913	0.1	55,969,987	XXX
11.5 NAIC 5	2,083,618	9,193,416	4,811,246	9,302,501	423,531	25,814,312	0.1			25,814,312	XXX
11.6 NAIC 6	301,628	2,183,423	15,956,389	1,993,691	1,395,026	21,830,157	0.1	29,218,973	0.1	21,830,157	XXX
11.7 Totals	762,182,427	2,648,030,100	10,780,242,836	7,805,954,543	5,986,563,517	27,982,973,423	75.4	23,919,353,908	75.4	27,982,973,423	XXX
11.8 Line 11.7 as a % of Col. 6	2.7	9.5	38.5	27.9	21.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	2.1	7.1	29.1	21.0	16.1	75.4	XXX	XXX	XXX	75.4	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	70,998,615	632,748,109	2,845,021,761	1,197,315,749	1,000,728,706	5,746,812,940	15.5	4,679,355,498	14.8	XXX	5,746,812,940
12.2 NAIC 2	85,046,553	560,888,586	1,437,343,853	473,247,332	209,880,935	2,766,407,259	7.5	2,605,437,566	8.2	XXX	2,766,407,259
12.3 NAIC 3	4,527,273	161,501,030	266,343,537	10,808,612	129,381,554	572,562,006	1.5	506,600,893	1.6	XXX	572,562,006
12.4 NAIC 4	451,329	5,306,259	24,076,802	900,392		30,734,782	0.1	10,497,331	0.0	XXX	30,734,782
12.5 NAIC 5										XXX	
12.6 NAIC 6	196,951	919,769	1,358,980			2,475,700	0.0	375,246	0.0	XXX	2,475,700
12.7 Totals	161,220,721	1,361,363,753	4,574,144,933	1,682,272,085	1,339,991,195	9,118,992,687	24.6	7,802,266,534	24.6	XXX	9,118,992,687
12.8 Line 12.7 as a % of Col. 6	1.8	14.9	50.2	18.4	14.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	3.7	12.3	4.5	3.6	24.6	XXX	XXX	XXX	XXX	24.6

(a) Includes $ 6,775,010,100 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 447,370,886 current year, $ 98,719,297 prior year of bonds with Z designations and $, current year $ 15,000,000 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 $ 10,000,000 current year, $ 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 89,358,442 ; NAIC 2 $ 36,022,252 ; NAIC 3 $; NAIC 4 $; 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 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	1,348,117	434,353,959	8,393,255	7,387,628	7,028,376	458,511,335	1.2	201,052,906	0.6	458,511,335	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	1,348,117	434,353,959	8,393,255	7,387,628	7,028,376	458,511,335	1.2	201,052,906	0.6	458,511,335	
2. All Other Governments											
2.1 Issuer Obligations	4,366,915	9,969,444	48,178,391	100,000,000	131,698,453	294,213,203	0.8	281,127,502	0.9	204,187,413	90,025,790
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	4,366,915	9,969,444	48,178,391	100,000,000	131,698,453	294,213,203	0.8	281,127,502	0.9	204,187,413	90,025,790
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		18,389,016	8,138,013	253,556,996	4,936,978	285,021,003	0.8	259,545,607	0.8	285,021,003	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		18,389,016	8,138,013	253,556,996	4,936,978	285,021,003	0.8	259,545,607	0.8	285,021,003	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	15,025	180,252,501	111,527,260	872,214,760	43,515,991	1,207,525,537	3.3	1,185,896,559	3.7	1,207,525,537	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	15,025	180,252,501	111,527,260	872,214,760	43,515,991	1,207,525,537	3.3	1,185,896,559	3.7	1,207,525,537	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	83,141,092	160,267,350	222,597,658	2,571,436,085	358,975,614	3,396,417,799	9.2	3,350,533,800	10.6	3,386,050,597	10,367,202
5.2 Residential Mortgage-Backed Securities	(9,317,647)	(1,831,633)	269,306,730	415,801,200	11,095,161	685,053,811	1.8	682,470,301	2.2	685,053,811	
5.3 Commercial Mortgage-Backed Securities	3,386,060	20,755,360	99,501,748	230,424,563	2,256,846	356,324,577	1.0	298,288,884	0.9	356,324,577	
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	77,209,505	179,191,077	591,406,136	3,217,661,848	372,327,621	4,437,796,187	12.0	4,331,292,985	13.7	4,427,428,985	10,367,202
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	628,207,521	2,106,942,913	10,374,015,081	4,178,029,871	6,360,627,611	23,647,822,997	63.7	20,247,798,279	63.8	17,978,309,943	5,669,513,054
6.2 Residential Mortgage-Backed Securities	123,257,728	351,900,441	248,979,394	153,172,970	63,137,520	940,448,053	2.5	1,125,903,063	3.5	848,076,617	92,371,436
6.3 Commercial Mortgage-Backed Securities	8,619,325	94,767,841	3,405,673,465	425,567,233	6,787,227	3,941,415,091	10.6	2,430,294,469	7.7	2,227,609,819	1,713,805,272
6.4 Other Loan-Backed and Structured Securities	80,379,011	628,626,662	558,076,775	274,989,526	259,151,028	1,801,223,002	4.9	1,570,903,979	5.0	340,656,974	1,460,566,028
6.5 Totals	840,463,585	3,182,237,857	14,586,744,715	5,031,759,600	6,689,703,386	30,330,909,143	81.8	25,374,899,790	80.0	21,394,653,353	8,936,255,790
7. Hybrid Securities											
7.1 Issuer Obligations		5,000,000		5,645,796	77,343,906	87,989,702	0.2	87,805,093	0.3	5,645,796	82,343,906
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals		5,000,000		5,645,796	77,343,906	87,989,702	0.2	87,805,093	0.3	5,645,796	82,343,906
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	717,078,670	2,915,175,183	10,772,849,658	7,988,271,136	6,984,126,929	29,377,501,576	79.2	XXX	XXX	23,525,251,624	5,852,249,952
9.2 Residential Mortgage-Backed Securities	113,940,081	350,068,808	518,286,124	568,974,170	74,232,681	1,625,501,864	4.4	XXX	XXX	1,533,130,428	92,371,436
9.3 Commercial Mortgage-Backed Securities	12,005,385	115,523,201	3,505,175,213	655,991,796	9,044,073	4,297,739,668	11.6	XXX	XXX	2,583,934,396	1,713,805,272
9.4 Other Loan-Backed and Structured Securities	80,379,011	628,626,662	558,076,775	274,989,526	259,151,028	1,801,223,002	4.9	XXX	XXX	340,656,974	1,460,566,028
9.5 Totals	923,403,147	4,009,393,854	15,354,387,770	9,488,226,628	7,326,554,711	37,101,966,110	100.0	XXX	XXX	27,982,973,422	9,118,992,688
9.6 Line 9.5 as a % of Col. 6	2.5	10.8	41.4	25.6	19.7	100.0	XXX	XXX	XXX	75.4	24.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	925,223,764	1,671,251,878	8,969,715,711	6,821,668,931	7,225,899,462	XXX	XXX	25,613,759,746	80.7	20,711,618,959	4,902,140,787
10.2 Residential Mortgage-Backed Securities	154,464,118	411,859,877	542,632,730	624,836,872	74,579,767	XXX	XXX	1,808,373,364	5.7	1,672,916,238	135,457,126
10.3 Commercial Mortgage-Backed Securities	4,961,072	48,797,252	2,126,642,277	545,681,776	2,500,976	XXX	XXX	2,728,583,353	8.6	1,393,722,165	1,334,861,188
10.4 Other Loan-Backed and Structured Securities	35,294,845	461,870,017	597,798,940	231,839,014	244,101,163	XXX	XXX	1,570,903,979	5.0	141,096,545	1,429,807,434
10.5 Totals	1,119,943,799	2,593,779,024	12,236,789,658	8,224,026,593	7,547,081,368	XXX	XXX	31,721,620,442	100.0	23,919,353,907	7,802,266,535
10.6 Line 10.5 as a % of Col. 8	3.5	8.2	38.6	25.9	23.8	XXX	XXX	100.0	XXX	75.4	24.6
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	622,525,770	2,196,527,481	8,139,234,578	6,685,209,851	5,881,753,944	23,525,251,624	63.4	20,711,618,959	65.3	23,525,251,624	XXX
11.2 Residential Mortgage-Backed Securities	101,521,026	312,895,977	481,934,436	563,259,409	73,519,581	1,533,130,429	4.1	1,672,916,238	5.3	1,533,130,429	XXX
11.3 Commercial Mortgage-Backed Securities	5,710,708	33,660,435	2,049,571,018	485,948,160	9,044,074	2,583,934,395	7.0	1,393,722,165	4.4	2,583,934,395	XXX
11.4 Other Loan-Backed and Structured Securities	32,424,923	104,946,208	109,502,803	71,537,123	22,245,918	340,656,975	0.9	141,096,545	0.4	340,656,975	XXX
11.5 Totals	762,182,427	2,648,030,101	10,780,242,835	7,805,954,543	5,986,563,517	27,982,973,423	75.4	23,919,353,907	75.4	27,982,973,423	XXX
11.6 Line 11.5 as a % of Col. 6	2.7	9.5	38.5	27.9	21.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	2.1	7.1	29.1	21.0	16.1	75.4	XXX	XXX	XXX	75.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	94,552,900	718,647,702	2,633,615,080	1,303,061,285	1,102,372,985	5,852,249,952	15.8	4,902,140,787	15.5	XXX	5,852,249,952
12.2 Residential Mortgage-Backed Securities	12,419,055	37,172,831	36,351,688	5,714,761	713,100	92,371,435	0.2	135,457,126	0.4	XXX	92,371,435
12.3 Commercial Mortgage-Backed Securities	6,294,677	81,862,766	1,455,604,195	170,043,636	(1)	1,713,805,273	4.6	1,334,861,188	4.2	XXX	1,713,805,273
12.4 Other Loan-Backed and Structured Securities	47,954,088	523,680,454	448,573,972	203,452,403	236,905,110	1,460,566,027	3.9	1,429,807,434	4.5	XXX	1,460,566,027
12.5 Totals	161,220,720	1,361,363,753	4,574,144,935	1,682,272,085	1,339,991,194	9,118,992,687	24.6	7,802,266,535	24.6	XXX	9,118,992,687
12.6 Line 12.5 as a % of Col. 6	1.8	14.9	50.2	18.4	14.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	3.7	12.3	4.5	3.6	24.6	XXX	XXX	XXX	XXX	24.6

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	612,081,250	612,081,250			
2. Cost of short-term investments acquired	5,535,502,177	5,535,502,177			
3. Accrual of discount	4,474	4,474			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	5,825,423,607	5,825,423,607			
7. Deduct amortization of premium	533,831	533,831			
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)	321,630,463	321,630,463			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	321,630,463	321,630,463			

(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)			259,015,317
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	586,429,714		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	17,873		586,447,587
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			639,806,115
5.	Considerations received/(paid) on terminations, Section 2, Column 15			639,806,115
6.	Amortization:			
	6.1 Section 1, Column 19	(278,317,172)		
	6.2 Section 2, Column 21	(258,951,085)		(537,268,257)
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)			308,194,647
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			308,194,647

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	308,194,651	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		308,194,651
4.	Part D, Section 1, Column 5	309,728,199	
5.	Part D, Section 1, Column 6	(1,533,548)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	335,395,299	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		335,395,299
10.	Part D, Section 1, Column 8	337,327,753	
11.	Part D, Section 1, Column 9	(1,932,453)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

		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	206,095,591	206,095,591	
2. Cost of cash equivalents acquired	5,139,189,234	5,139,189,234	
3. Accrual of discount	314,389	314,389	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	5,128,297,937	5,128,297,937	
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)	217,301,277	217,301,277	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	217,301,277	217,301,277	

(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	210,739						1,450,000	07/23/2002
0900111		FISHERS	IN		02/11/2003	6.750	276,364						1,675,000	11/22/2002
0900113		SIDNEY	OH		02/25/2003	6.375	531,760						5,575,000	03/01/2003
0900131		SOLON	OH		01/30/2003	6.500	1,223,621						4,500,000	01/09/2003
0900163		SIERRA VISTA	AZ		05/01/2003	6.400	204,866						3,020,000	03/27/2003
0900189		SPOKANE	WA		08/01/2003	5.750	415,932						1,760,000	07/02/2003
0900201		CECIL TOWNSHIP	PA		09/24/2003	5.750	402,948						2,175,000	07/24/2003
0900208		DUBLIN	OH		10/07/2003	5.875	367,624						1,720,000	09/19/2003
0900209		COLUMBUS	OH		10/07/2003	5.875	735,249						2,900,000	09/19/2003
0900225		FISHERS	IN		12/17/2003	6.250	706,543						2,300,000	01/01/2004
0900235		COLUMBUS	OH		02/06/2004	6.150	1,572,796						4,460,000	05/30/2007
0900249		ALICE	TX		04/15/2004	6.400	1,090,329						3,500,000	01/16/2004
0900254		SPOKANE	WA		03/31/2004	6.000	1,833,486						9,150,000	01/20/2004
0900282		DULUTH	MN		06/23/2004	5.700	525,970						1,800,000	04/06/2004
0900292		AMMON	ID		05/27/2004	5.750	1,112,582						4,400,000	04/17/2004
0900327		RICHMOND	VA		08/30/2004	6.200	1,784,429						5,850,000	08/29/2004
0900332		ST AUGUSTINE	FL		09/15/2004	6.450	554,726						2,340,000	07/13/2004
0900344		LIVONIA	MI		10/28/2004	6.275	1,633,786						3,400,000	07/28/2004
0900362		HICKORY	NC		11/04/2004	5.930	1,739,733						1,100,000	06/03/2015
0900374		NORCROSS	GA		12/16/2004	6.000	263,466						1,060,000	11/24/2004
0900377		KNOXVILLE	TN		12/14/2004	5.880	697,369						2,540,000	11/08/2004
0900393		MARIETTA	GA		03/31/2005	5.900	469,828						1,275,000	01/14/2005
0900413		OREM	UT		03/18/2005	5.900	944,777						3,200,000	02/03/2005
0900419		JACKSONVILLE	FL		03/17/2005	5.900	852,000						3,200,000	02/01/2005
0900436		PORTLAND	OR		04/21/2005	5.850	918,216						3,750,000	03/10/2005
0900438		HILLSBORO	OR		04/19/2005	5.800	1,187,898						5,600,000	03/10/2005
0900440		POWDER SPRINGS	GA		04/27/2005	5.750	1,027,600						3,400,000	09/23/2009
0900447		MEMPHIS	TN		05/10/2005	5.800	1,021,075						2,700,000	03/17/2005
0900472		FAIRLESS HILLS	PA		06/29/2005	6.000	224,421						1,650,000	05/25/2005
0900495		SALT LAKE CITY	UT		07/15/2005	5.600	881,785						2,600,000	07/14/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	870,545						2,425,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	405,026						1,140,000	07/13/2005
0900513		DORAVILLE	GA		09/19/2005	6.000	325,019						1,730,000	09/08/2005
0900528		DALLAS	TX		10/12/2005	5.800	1,567,744						5,400,000	08/12/2005
0900531		EUCLID	OH		01/19/2006	5.870	1,925,569						3,650,000	10/10/2005
0900549		MANASSAS	VA		12/15/2005	5.800	1,048,921						5,375,000	11/18/2005
0900553		FISHERS	IN		12/15/2005	5.800	537,094						1,375,000	12/01/2005
0900558		RIO RANCHO	NM		12/05/2005	5.890	1,799,033						7,600,000	11/17/2005
0900561		SOUTHFIELD	MI		12/15/2005	5.950	5,598,312						9,350,000	11/09/2005
0900569		PEARL	MS		12/16/2005	5.950	853,188						2,790,000	11/22/2005
0900588		CAREFREE	AZ		02/21/2006	6.160	607,924						4,200,000	12/12/2005
0900589		SCOTTSDALE	AZ		04/13/2006	6.160	479,684						4,500,000	12/28/2005
0900590		MESA	AZ		02/21/2006	6.160	593,436						4,800,000	02/12/2006
0900598		WIXOM	MI		01/23/2006	6.000	1,504,652						2,820,000	12/14/2005
0900601		SAN ANTONIO	TX		02/16/2006	6.160	1,468,499						4,750,000	01/26/2006
0900617		MAPLE HEIGHTS	OH		03/28/2006	5.880	1,093,927						2,000,000	02/01/2006
0900623		PEORIA	AZ		03/21/2006	6.020	922,312						2,400,000	02/27/2006
0900637		GILBERT	AZ		04/06/2006	6.000	703,744						2,995,000	02/25/2006
0900641		LOGAN	UT		05/05/2006	6.180	616,428						1,300,000	01/25/2006
0900643		ROLLA	MO		04/05/2006	6.000	2,259,445						4,200,000	04/01/2008
0900644		COLUMBUS	OH		04/21/2006	6.000	1,274,972						2,200,000	02/16/2006
0900646		PEORIA	AZ		03/14/2006	6.190	789,250						3,175,000	02/07/2006
0900653		DALTON	GA		07/11/2006	6.230	855,439						1,650,000	05/22/2006
0900657		NAPLES	FL		05/05/2006	6.200	1,147,836						4,200,000	03/17/2006
0900658		OGDEN	UT		06/27/2006	6.060	2,062,687						3,800,000	05/15/2006
0900665		PUNTA GORDA	FL		05/26/2006	6.250	684,459						2,100,000	04/27/2006
0900671		BONITA SPRINGS	FL		05/24/2006	6.380	1,274,303						2,900,000	03/01/2006
0900678		FOUNTAIN HILL	AZ		05/11/2006	6.340	1,167,140						1,500,000	01/31/2015
0900684		LAKE ELMO	MN		06/02/2006	6.450	2,328,515						3,900,000	05/16/2006
0900690		SANTE FE	NM		06/22/2006	6.550	889,772						2,200,000	05/16/2006
0900695		CHARLOTTE	NC		05/25/2006	6.630	908,211						2,925,000	04/26/2006

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
0900699		TEMPE	AZ		06/29/2006	6.600	1,439,739						3,000,000	05/26/2006
0900702		SALINA	NY		06/30/2006	6.500	3,124,552						6,000,000	06/14/2006
0900703		CARMEL	IN		08/03/2006	6.540	1,775,711						3,000,000	06/16/2006
0900705		ANN ARBOR	MI		07/21/2006	6.570	1,799,531						3,350,000	05/25/2006
0900719		BLOOMINGTON	MN		06/09/2006	6.670	5,913,329						10,550,000	03/09/2006
0900725		RATON	NM		08/16/2006	6.500	1,172,192						2,090,000	07/07/2006
0900735		LELAND	NC		09/07/2006	6.580	504,659						1,150,000	02/14/2006
0900747		ORCHARD PARK	NY		12/22/2006	6.630	2,645,855						4,775,000	11/17/2006
0900755		TUALATIN	OR		10/11/2006	6.450	731,643						3,230,000	09/11/2006
0900761		WEST VALLEY CITY	UT		11/17/2006	6.400	1,000,023						2,550,000	11/01/2006
0900762		FT MYERS	FL		12/19/2006	6.500	416,639						2,600,000	10/27/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	1,951,559						5,270,000	04/01/2007
0900768		WARREN	MI		01/12/2007	6.250	886,721						1,760,000	11/28/2006
0900770		TALLAHASSEE	FL		01/03/2007	6.600	327,851						560,000	11/03/2006
0900771		MARCO ISLAND	FL		01/11/2007	6.350	996,400						2,420,000	11/08/2006
0900772		SANTA FE	NM		04/11/2007	6.370	1,451,174						4,075,000	03/15/2007
0900783		GARDENDALE	AL		02/16/2007	6.250	538,743						1,500,000	01/31/2007
0900784		JACKSON	MS		02/22/2007	6.200	1,028,250						2,500,000	01/03/2007
0900792		ST LOUIS	MO		03/30/2007	6.180	634,807						5,427,000	05/01/2007
0900797		CLEVELAND	TN		06/20/2007	6.400	3,950,401						6,355,000	05/14/2007
0900807		WIXOM	MI		08/06/2007	6.240	1,053,002						2,260,000	06/19/2007
0900809		FAYETTEVILLE	NC		04/26/2007	6.340	302,186						1,630,000	03/30/2007
0900812		DALLAS	TX		04/26/2007	6.240	1,477,876						2,400,000	03/26/2007
0900816		NEW KENSINGTON	PA		07/13/2007	6.050	45,595						2,950,000	03/16/2007
0900821		LIVONIA	MI		04/30/2007	6.050	2,465,305						4,350,000	04/16/2007
0900827		FLOWOOD	MS		05/31/2007	6.050	6,755,321						11,300,000	04/13/2007
0900834		BLACKLICK	OH		08/08/2007	6.150	844,179						1,360,000	07/11/2007
0900836		RALEIGH	NC		06/29/2007	6.320	694,358						2,000,000	02/01/2007
0900860		SAN ANTONIO	TX		08/30/2007	6.700	1,429,403						2,560,000	08/21/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	823,721						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	1,581,544						3,490,000	08/01/2007
0900867		DULUTH	MN		09/18/2007	6.500	2,814,069						5,800,000	07/02/2007
0900869		BAKERSFIELD	CA		10/03/2007	6.570	995,083						5,120,000	09/14/2007
0900873		WHEATLAND	PA		09/19/2007	6.700	2,729,157						5,000,000	08/27/2007
0900880		CARROLLTON	TX		09/25/2007	6.400	1,338,814						3,780,000	08/30/2007
0900883		BEACHWOOD	OH		10/15/2007	6.400	816,540						1,660,000	10/18/2007
0900888		ATLANTA	GA		10/30/2007	6.410	418,791						1,425,000	10/17/2007
0900893		MONTCHANIN	DE		11/19/2007	6.400	1,553,345						3,000,000	10/11/2007
0900899		NORTH OLMSTED	OH		12/03/2007	6.150	1,205,516						2,500,000	11/09/2007
0900909		JACKSONVILLE	FL		12/06/2007	6.330	1,461,644						3,200,000	11/09/2007
0900910		PANAMA CITY BEACH	FL		12/06/2007	6.330	1,617,295						2,600,000	04/09/2007
0900912		RICHMOND	KY		12/19/2007	6.230	3,512,900						7,000,000	11/05/2007
0900918		SAN JOSE	CA		10/31/2007	6.170	2,913,581						7,500,000	08/30/2007
0900923		NOVI	MI		12/12/2007	6.230	5,345,521						9,125,000	11/02/2007
0900925		COLLEGE STATION	TX		02/13/2008	6.250	758,718						3,125,000	01/22/2008
0900926		ROCKVILLE	MD		12/06/2007	6.240	3,311,152						5,900,000	10/24/2007
0900928		FRESNO	CA		12/03/2007	6.260	3,884,550						11,500,000	11/16/2007
0900932		DALLAS	TX		12/13/2007	6.200	935,896						1,880,000	11/19/2007
0900933		DULUTH	GA		01/23/2008	6.350	2,022,098						3,900,000	11/16/2007
0900934		SALT LAKE CITY	UT		12/18/2007	6.200	509,667						1,950,000	08/29/2007
0900941		NORTH CANTON	OH		01/30/2008	6.200	3,021,945						4,800,000	12/21/2007
0900947		TOPEKA	KS		12/21/2007	6.200	1,060,092						3,360,000	11/29/2007
0900949		PENNSAUKEN	NJ		08/28/2008	6.400	732,803						1,425,000	11/30/2007
0900955		GLENPOOL	OK		12/30/2008	6.750	1,744,933						3,410,000	10/14/2008
0900960		ALBUQUERQUE	NM		03/05/2008	6.250	916,086						2,150,000	02/06/2008
0900961		PANAMA CITY	FL		02/14/2008	6.250	3,245,627						5,800,000	12/27/2007
0900962		INDIANAPOLIS	IN		02/28/2008	6.200	2,988,051						5,900,000	02/15/2008
0900964		HUNTSVILLE	AL		03/28/2008	6.250	1,520,986						2,500,000	01/28/2008
0900965		LAYTON	UT		02/27/2008	6.250	1,028,484						2,187,000	01/23/2008
0900971		SANDPOINT	ID		02/28/2008	6.200	1,557,672						3,500,000	02/06/2008
0900972		FARMERS BRANCH	TX		02/26/2008	6.200	807,866						3,050,000	02/07/2008

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
0900973		SALT LAKE CITY	UT		04/10/2008	6.150	522,747						2,150,000	03/17/2008
0900974		SYRACUSE	NY		03/20/2008	6.100	2,273,036						4,200,000	03/10/2008
0900975		GREENVILLE	TX		03/25/2008	6.100	3,409,751						5,400,000	02/04/2008
0900976		PONTIAC	MI		02/29/2008	6.150	2,385,286						4,500,000	02/12/2008
0900984		MARTINSBURG	WV		03/17/2008	6.100	1,982,613						8,940,000	02/26/2008
0900985		BELLEVILLE	MI		04/11/2008	6.150	856,503						2,000,000	03/02/2008
0900986		AUBURN HILLS	MI		05/01/2008	6.150	1,976,283						4,600,000	03/25/2008
0900987		HARLEYSVILLE	PA		05/12/2008	6.100	3,010,386						7,375,000	04/02/2008
0900988		PITTSBURGH	PA		04/17/2008	6.100	4,389,567						7,400,000	05/01/2008
0900989		SARATOGA SPRINGS	UT		05/21/2008	6.100	1,311,566						2,550,000	04/11/2008
0900997		SUNNYVALE	CA		04/22/2008	6.100	1,688,366						5,240,000	03/13/2008
0900999		SAN ANTONIO	TX		05/14/2008	6.180	602,035						2,100,000	04/08/2008
0901003		JACKSONVILLE	FL		06/06/2008	6.100	2,409,912						5,190,000	04/01/2008
0901004		ATLANTA	GA		05/29/2008	6.250	864,258						5,500,000	03/03/2008
0901006		PHOENIX	AZ		05/08/2008	6.000	2,425,509						4,840,000	03/26/2008
0901008		PHOENIX	AZ		05/08/2008	6.000	4,767,381						10,025,000	03/26/2008
0901009		PHOENIX	AZ		05/08/2008	6.000	1,756,404						3,955,000	03/26/2008
0901016		PHOENIX	AZ		03/31/2008	6.100	2,104,784						4,850,000	03/28/2008
0901017		HOUSTON	TX		04/30/2008	6.100	1,772,784						3,400,000	03/26/2008
0901018		UPPER MARLBOROUGH	MD		05/30/2008	6.100	5,506,902						20,700,000	05/01/2008
0901019		HOUSTON	TX		04/23/2008	6.100	1,257,833						3,070,000	04/02/2008
0901021		EL PASO	TX		05/12/2008	6.100	1,857,525						7,500,000	04/11/2008
0901024		MENOMINEE	MI		03/28/2008	6.150	3,744,016						11,800,000	02/21/2008
0901025		CHADDS FORD	PA		05/22/2008	6.100	2,216,246						6,600,000	05/02/2008
0901028		CHADDS FORD	PA		05/22/2008	6.100	1,643,079						4,600,000	05/02/2008
0901029		CHADDS FORD	PA		05/22/2008	6.100	2,636,569						7,300,000	05/02/2008
0901034		CAMARILLO	CA		05/08/2008	6.200	678,548						3,670,000	04/17/2008
0901036		GULF BREEZE	FL		05/29/2008	6.150	3,938,312						7,265,000	05/01/2008
0901040		COLUMBUS	OH		08/01/2008	6.150	910,808						2,070,000	05/08/2008
0901041		COLUMBUS	OH		08/01/2008	6.150	2,418,353						5,590,000	05/08/2008
0901049		MENLO PARK	CA		06/02/2008	6.500	2,825,864						13,500,000	04/17/2008
0901057		WILSON	NC		07/15/2008	6.150	607,004						1,910,000	06/06/2008
0901060		PACOIMA	CA		07/02/2008	6.150	2,963,877						9,400,000	05/07/2008
0901072		LITTLE ROCK	AR		08/29/2008	6.500	3,190,361						6,500,000	08/11/2008
0901077		MADISON HEIGHTS	MI		11/14/2008	6.350	2,160,696						3,550,000	11/01/2008
0901083		SAN ANTONIO	TX		08/14/2008	6.500	645,012						1,340,000	07/24/2008
0901094		PINEVILLE	NC		08/28/2008	6.430	919,866						4,300,000	06/19/2008
0901099		SCOTTSDALE	AZ		09/09/2008	6.400	1,484,023						2,550,000	08/18/2008
0901114		WIXOM	MI		12/17/2008	6.400	2,148,964						4,750,000	06/01/2009
0901116		BLOOMINGDALE	IL		11/12/2008	6.400	1,578,687						6,205,000	11/05/2008
0901117		DALLAS	TX		11/18/2008	6.550	2,083,530						4,490,000	09/22/2008
0901124		SAN JOSE	CA		12/01/2008	6.250	1,378,409						3,030,000	10/09/2008
0901125		HILLIARD	OH		12/01/2008	6.250	3,549,402						7,300,000	11/17/2008
0901127		SCOTTSDALE	AZ		12/02/2008	6.300	3,630,098						7,500,000	10/23/2008
0901138		LANCASTER	PA		02/05/2009	6.500	4,798,321						8,250,000	01/02/2009
0901139		SHERMAN	TX		01/15/2009	6.750	1,908,835						5,000,000	11/29/2008
0901148		TALLAHASSEE	FL		01/29/2009	7.250	3,209,280						6,500,000	01/05/2009
0901156		SAN MARCOS	CA		06/01/2009	7.000	1,238,647						7,300,000	04/02/2009
0901157		PAINESVILLE	OH		05/07/2009	7.000	1,462,678						2,600,000	03/09/2009
0901161		EDINA	MN		05/01/2009	7.000	3,981,709						10,250,000	03/19/2009
0901164		ATLANTA	GA		05/19/2009	7.000	981,814						5,400,000	03/18/2009
0901172		BETHESDA	MD		07/30/2009	7.000	2,418,347						8,800,000	06/02/2009
0901174		FOUNTAIN VALLEY	CA		06/17/2009	7.000	1,064,045						3,900,000	05/04/2009
0901180		JONESBORO	AR		12/02/2009	7.250	2,120,537						3,860,000	08/26/2009
0901182		CRESTWOOD	MO		08/26/2009	7.000	1,159,163						1,990,000	07/01/2009
0901184		OFALLON	MO		09/24/2009	7.000	4,289,155						7,600,000	07/31/2009
0901187		DALLAS	TX		08/17/2009	7.000	953,625						2,185,000	06/29/2009
0901188		BEACHWOOD	OH		09/09/2009	7.000	385,321						1,450,000	07/01/2009
0901189		LAKE WORTH	TX		09/29/2009	7.100	450,873						2,370,000	08/27/2009
0901192		CHARLOTTE	NC		10/15/2009	7.000	3,174,807						5,600,000	09/15/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	2,901,132						8,040,000	09/22/2009

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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
0901196		FLOWOOD	MS		09/15/2009	7.000	1,251,003						2,200,000	07/28/2009
0901198		WEST VALLEY CITY	UT		10/02/2009	7.000	2,170,796						4,200,000	09/15/2009
0901202		FORT MYERS BEACH	FL		11/20/2009	7.250	2,188,425						6,750,000	10/12/2009
0901205		AUSTIN	TX		10/30/2009	4.500	2,314,815						10,100,000	12/22/2014
0901207		HICKORY	NC		10/29/2009	4.950	1,903,536						5,935,000	09/10/2009
0901209		WALTON HILLS	OH		11/20/2009	7.000	3,760,983						7,600,000	11/03/2009
0901223		PASADENA	CA		01/28/2010	6.650	3,848,375						16,970,000	11/12/2009
0901228		BEACHWOOD	OH		12/15/2009	7.000	1,324,129						3,800,000	11/17/2009
0901230		SEATTLE	WA		12/29/2009	6.500	1,009,992						10,600,000	11/09/2009
0901231		INDIANAPOLIS	IN		12/15/2009	6.750	4,213,033						8,000,000	11/11/2009
0901233		OVERLAND PARK	KS		02/01/2010	6.650	3,361,102						9,900,000	01/06/2010
0901234		CINCINNATI	OH		02/18/2010	6.750	1,932,725						4,000,000	01/26/2010
0901239		MURRAY	UT		02/19/2010	6.750	2,786,719						5,900,000	10/08/2009
0901240		TORRANCE	CA		03/29/2010	6.750	785,604						2,500,000	02/08/2010
0901241		RALEIGH	NC		03/23/2010	6.850	1,749,930						3,250,000	02/22/2010
0901245		MADISON HEIGHTS	MI		04/15/2010	7.000	855,846						1,650,000	03/18/2010
0901246		CHARLOTTE	NC		03/15/2010	5.000	1,169,094						2,920,000	02/16/2010
0901251		FISHERS	IN		04/08/2010	7.250	1,668,058						3,150,000	01/06/2010
0901252		HOUSTON	TX		04/01/2010	6.875	971,941						2,450,000	10/24/2002
0901253		SALT LAKE CITY	UT		04/13/2010	6.750	2,510,309						4,800,000	03/29/2010
0901254		BRECKSVILLE	OH		04/19/2010	6.650	4,504,874						7,700,000	02/26/2010
0901259		EUGENE	OR		04/07/2010	6.750	2,707,311						5,200,000	03/12/2010
0901261		HELENA	MT		05/06/2010	6.750	260,631						610,000	04/14/2010
0901262		BETHANY	OK		05/06/2010	6.750	301,588						670,000	04/20/2010
0901268		CULVER CITY	CA		07/02/2010	6.625	1,449,163						3,950,000	05/17/2010
0901290		VANDALIA	OH		08/05/2010	6.500	1,751,725						4,000,000	06/24/2010
0901293		JACKSONVILLE	FL		08/12/2010	6.750	2,227,070						5,830,000	07/18/2010
0901294		INDIANAPOLIS	IN		07/01/2010	6.450	1,803,203						4,250,000	06/02/2010
0901295		SOUTHFIELD	MI		09/29/2010	6.750	2,595,973						5,000,000	06/22/2010
0901298		KENT	WA		08/04/2010	6.600	1,219,891						2,600,000	06/09/2010
0901299		ARTESIA	CA		08/25/2010	6.600	380,932						875,000	06/22/2010
0901301		ARTESIA	CA		08/25/2010	6.600	1,528,265						3,500,000	06/22/2010
0901302		ARTESIA	CA		08/25/2010	6.600	371,863						900,000	06/22/2010
0901303		ARTESIA	CA		08/25/2010	6.600	535,119						1,400,000	06/22/2010
0901304		AUSTINTOWN	OH		08/19/2010	6.350	2,032,857						3,560,000	07/16/2010
0901305		OREM	UT		07/01/2010	6.250	4,360,236						11,600,000	06/15/2010
0901306		SANTA FE	NM		07/06/2010	6.375	541,310						1,370,000	06/17/2010
0901307		ALBUQUERQUE	NM		07/06/2010	6.375	902,183						1,750,000	06/24/2010
0901308		ALBUQUERQUE	NM		07/06/2010	6.375	902,183						2,390,000	06/25/2010
0901309		BALCH SPRINGS	TX		08/06/2010	6.750	2,227,149						4,460,000	05/13/2010
0901310		BEDFORD HEIGHTS	OH		09/22/2010	6.300	1,321,600						2,320,000	06/25/2010
0901314		PHOENIX	AZ		09/08/2010	6.500	2,566,979						7,350,000	08/04/2010
0901315		BROOK PARK	OH		12/01/2010	6.150	6,308,701						12,600,000	07/23/2010
0901316		WEST HENRIETTA	NY		09/14/2010	6.250	445,960						900,000	08/11/2010
0901317		HAMBURG	NY		09/28/2010	6.250	678,985						1,325,000	08/16/2010
0901318		HOUSTON	TX		08/26/2010	6.000	5,076,424						9,700,000	07/23/2010
0901320		NEW CASTLE	DE		09/08/2010	6.250	1,446,401						3,500,000	07/23/2010
0901321		RICHLAND	MS		10/20/2010	6.250	381,889						1,000,000	09/15/2010
0901322		JACKSON	MS		10/29/2010	6.100	2,801,147						4,900,000	09/01/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	480,247						1,840,000	09/15/2010
0901326		SPARKS	NV		10/19/2010	6.100	1,852,372						3,900,000	08/13/2010
0901328		BLUE ASH	OH		11/15/2010	6.100	2,126,663						3,800,000	11/10/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	983,189						2,100,000	10/01/2010
0901333		LAS VEGAS	NV		11/04/2010	6.000	1,669,399						2,900,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	1,461,137						3,300,000	10/22/2010
0901338		ALHAMBRA	CA		12/03/2010	5.750	2,012,299						3,910,000	11/01/2010
0901342		STERLING HEIGHTS	MI		11/30/2010	6.100	2,052,490						3,450,000	11/10/2010
0901343		HIGHLANDS RANCH	CO		11/02/2010	5.500	5,561,826						9,000,000	10/05/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	1,294,686						3,016,000	10/11/2010
0901347		NASHVILLE	TN		12/17/2010	6.000	709,349						2,350,000	11/12/2010
0901348		MILWAUKEE	WI		11/19/2010	5.750	5,885,944						9,900,000	11/04/2010

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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
0901349		CHATTANOOGA	TN		03/01/2011	5.750	2,266,504						3,500,000	02/04/2011
0901350		CREVE COEUR	MO		12/23/2010	5.500	7,247,517						11,455,000	10/11/2010
0901351		SKOKIE	IL		12/23/2010	5.500	4,494,578						7,100,000	11/22/2010
0901352		MANKATO	MN		12/15/2010	5.650	2,979,224						6,980,000	11/17/2010
0901354		POMPANO BEACH	FL		12/17/2010	5.750	1,452,436						3,150,000	11/09/2010
0901355		PENNSAUKEN	NJ		12/09/2010	5.750	459,157						1,600,000	11/02/2010
0901356		MONTCLAIR	CA		03/01/2011	5.650	1,264,781						6,000,000	12/17/2010
0901359		INDIANAPOLIS	IN		03/11/2011	5.900	2,174,507						3,850,000	02/04/2011
0901360		MINNEAPOLIS	MN		12/21/2010	5.700	1,959,498						5,320,000	11/16/2010
0901361		LINCOLN	NE		02/01/2011	5.900	1,788,174						3,565,000	12/28/2010
0901364		PITTSFORD	NY		12/21/2010	5.800	1,110,542						2,175,000	11/23/2010
0901366		EL PASO	TX		11/22/2010	5.900	1,068,324						2,175,000	10/07/2010
0901367		FLORA	MS		12/16/2010	5.850	1,082,186						2,625,000	12/06/2010
0901368		HOUSTON	TX		01/13/2011	5.900	1,381,717						2,600,000	12/20/2010
0901370		COLUMBUS	OH		02/28/2011	5.500	6,551,620						11,250,000	02/03/2011
0901371		BOULDER	CO		01/14/2011	5.500	1,621,357						3,070,000	12/02/2010
0901372		BLOOMINGTON	IN		01/28/2011	5.500	7,926,632						14,100,000	12/30/2010
0901373		COLUMBUS	OH		01/26/2011	5.700	2,706,798						5,000,000	12/20/2010
0901374		HYATTSVILLE	MD		01/24/2011	5.600	3,089,837						5,400,000	12/10/2011
0901375		BOWIE	MD		01/24/2011	5.600	2,706,427						6,300,000	12/10/2010
0901379		TACOMA	WA		01/28/2011	5.750	1,627,566						2,700,000	01/03/2011
0901380		DENVER	CO		01/27/2011	5.750	2,107,405						4,680,000	11/10/2010
0901381		ELLISVILLE	MO		03/04/2011	5.600	7,236,191						13,300,000	01/14/2011
0901382		CORONA	CA		01/27/2011	5.750	2,079,668						3,700,000	12/14/2010
0901384		CARROLLTON	TX		02/22/2011	5.750	1,981,976						3,500,000	12/16/2010
0901386		CONROE	TX		02/22/2011	5.750	1,054,092						1,750,000	01/20/2011
0901387		SALT LAKE CITY	UT		01/28/2011	5.750	664,637						1,220,000	01/10/2011
0901388		SCOTTSDALE	AZ		02/04/2011	5.850	1,505,446						3,210,000	10/26/2010
0901390		WESTMINSTER	CO		03/08/2011	5.750	2,987,302						6,070,000	02/10/2011
0901392		MADISON	AL		02/23/2011	5.750	1,548,096						3,270,000	01/07/2011
0901393		HUNTSVILLE	AL		02/23/2011	5.750	998,115						1,950,000	01/05/2011
0901394		PORTLAND	OR		02/16/2011	5.750	2,266,504						3,900,000	01/10/2011
0901395		EUGENE	OR		02/22/2011	5.800	4,536,387						9,750,000	01/11/2011
0901398		STROUDSBURG	PA		01/31/2011	5.500	2,688,635						6,000,000	12/31/2010
0901399		WARREN	MI		03/08/2011	5.750	2,377,794						4,130,000	01/18/2011
0901403		TEMPE	AZ		02/28/2011	5.750	1,620,562						5,100,000	01/25/2011
0901408		BRIGHTON	CO		03/23/2011	5.750	900,223						1,730,000	02/21/2011
0901413		WESTLAKE VILLAGE	CA		03/10/2011	5.780	2,817,149						5,000,000	02/10/2011
0901414		ALTOONA	IA		07/27/2011	6.000	1,840,141						4,200,000	06/01/2011
0901417		CINCINNATI	OH		04/04/2011	5.890	1,591,532						2,970,000	02/22/2011
0901418		SKOKIE	IL		04/19/2011	5.870	3,193,887						4,900,000	03/01/2011
0901420		RIDGELAND	MS		04/21/2011	5.860	2,889,539						5,500,000	03/03/2011
0901421		San Diego	CA		04/06/2011	5.890	3,248,982						8,850,000	03/15/2011
0901422		HOPKINSVILLE	KY		03/31/2011	5.850	6,003,905						9,800,000	03/08/2011
0901424		PINEVILLE	NC		03/17/2011	5.750	2,049,081						3,390,000	02/04/2011
0901427		CORPUS CHRISTI	TX		04/20/2011	5.950	2,327,923						4,100,000	12/06/2010
0901428		PASADENA	CA		05/02/2011	5.900	3,192,808						7,900,000	03/08/2011
0901432		MONROE	NC		04/12/2011	5.900	1,552,144						3,340,000	03/23/2011
0901433		WEBSTER	NY		04/14/2011	5.850	1,787,237						3,335,000	03/01/2011
0901434		BELLEVILLE	MI		04/14/2011	6.170	883,644						1,800,000	11/25/2009
0901435		SANTA CLARA	CA		04/29/2011	6.160	1,573,261						4,950,000	03/09/2011
0901436		SWEDESBORO	NJ		04/07/2011	5.850	1,002,782						1,875,000	02/18/2011
0901437		SWEDESBORO	NJ		03/30/2011	5.850	2,365,175						4,125,000	02/18/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	1,033,516						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	786,246						1,480,000	04/19/2011
0901447		SIOUX FALLS	SD		04/29/2011	5.920	3,786,978						6,040,000	03/14/2011
0901448		SIOUX FALLS	SD		04/29/2011	5.920	3,878,231						6,120,000	03/14/2011
0901449		SIOUX FALLS	SD		04/29/2011	5.920	1,368,787						2,300,000	03/14/2011
0901452		CLINTON	MS		06/02/2011	5.930	540,795						1,200,000	03/17/2011
0901453		LOS ANGELES	CA		06/08/2011	5.840	2,013,283						5,560,000	05/09/2011
0901456		OMAHA	NE		05/31/2011	5.780	2,078,967						3,600,000	05/11/2011

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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
0901457		COLORADO SPRINGS	CO		05/25/2011	5.780	3,102,305						6,400,000	04/19/2011
0901458		RIVERSIDE	CA		06/23/2011	5.840	2,466,140						6,500,000	04/29/2011
0901459		BEDFORD HEIGHTS	OH		05/26/2011	5.800	1,260,910						2,250,000	04/27/2011
0901460		BEDFORD HEIGHTS	OH		05/26/2011	5.800	2,219,548						3,900,000	04/27/2011
0901461		BEDFORD HEIGHTS	OH		05/26/2011	5.800	500,909						900,000	04/27/2011
0901462		STOW	OH		06/09/2011	5.750	3,555,888						5,850,000	05/20/2011
0901463		BURNSVILLE	MN		06/01/2011	5.710	1,910,496						3,670,000	05/12/2011
0901464		HUNTSVILLE	AL		06/23/2011	5.950	1,747,766						3,800,000	05/09/2011
0901466		BISMARCK	ND		06/21/2011	5.680	2,062,181						3,290,000	04/22/2011
0901467		CHANHASSEN	MN		08/29/2011	5.950	3,054,910						6,810,000	06/22/2011
0901468		EAGAN	MN		07/01/2011	5.800	958,517						1,620,000	05/19/2011
0901472		MAYFIELD HEIGHTS	OH		07/28/2011	5.650	2,059,574						5,000,000	06/06/2011
0901474		MONTCLAIR	CA		08/11/2011	5.660	4,627,535						11,500,000	07/14/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	1,078,334						2,350,000	06/07/2011
0901476		INDIANAPOLIS	IN		08/11/2011	5.600	1,746,682						2,675,000	07/13/2011
0901480		MILWAUKEE	WI		07/12/2011	5.600	2,092,892						3,300,000	06/01/2011
0901481		ORLANDO	FL		09/27/2011	5.750	1,126,202						2,200,000	05/19/2011
0901482		JACKSON	MS		07/21/2011	5.600	794,885						1,425,000	06/02/2011
0901484		WEST ALLIS	WI		07/19/2011	5.500	917,405						3,000,000	06/16/2011
0901485		MAPLE GROVE	MN		07/21/2011	5.500	1,451,031						4,320,000	07/07/2011
0901486		BOULDER	CO		12/06/2011	5.600	1,661,283						3,150,000	10/28/2011
0901487		HYATTSVILLE	MD		07/29/2011	5.600	2,729,859						7,300,000	06/07/2011
0901492		CARLSBAD	CA		07/29/2011	5.600	1,416,477						2,690,000	06/09/2011
0901494		SAVANNAH	GA		08/03/2011	5.600	987,664						2,300,000	06/20/2011
0901499		SKOKIE	IL		08/19/2011	5.600	5,218,213						8,100,000	07/14/2011
0901500		CAMBRIDGE	MN		09/01/2011	5.600	1,121,622						2,550,000	07/08/2011
0901501		COON RAPIDS	MN		09/01/2011	5.600	1,190,292						2,050,000	07/08/2011
0901502		NASHVILLE	TN		08/04/2011	5.600	1,550,227						2,325,000	07/01/2011
0901503		CHADDS FORD	PA		08/19/2011	5.750	3,501,264						6,000,000	08/16/2011
0901504		DALLAS	TX		06/30/2011	5.750	3,857,117						7,200,000	12/28/2010
0901505		SCOTTSDALE	AZ		08/12/2011	5.950	724,286						1,100,000	07/20/2011
0901508		PEPPER PIKE	OH		08/31/2011	5.600	2,289,024						3,500,000	08/05/2011
0901509		WHITE BEAR LAKE	MN		09/21/2011	5.600	2,459,040						4,050,000	08/24/2011
0901510		ST. ANTHONY	MN		09/21/2011	5.600	3,881,247						6,170,000	08/24/2011
0901511		ST. CLOUD	MN		09/21/2011	5.600	2,330,583						4,000,000	08/23/2011
0901512		ROSEVILLE	MN		09/21/2011	5.600	5,230,049						8,670,000	08/24/2011
0901513		MAPLE GROVE	MN		12/09/2011	5.700	4,204,483						8,000,000	09/01/2011
0901514		GLENDALE	WI		09/23/2011	5.600	2,650,120						4,075,000	07/19/2011
0901515		RICHMOND	KY		09/13/2011	5.600	3,898,365						6,200,000	07/29/2011
0901516		ALPHARETTA	GA		09/12/2011	5.600	876,214						1,850,000	07/27/2011
0901518		SIOUX FALLS	SD		09/01/2011	5.600	2,380,585						4,460,000	08/16/2011
0901520		BROCKTON	MA		11/30/2011	5.600	3,006,363						9,730,000	09/22/2011
0901521		TAYLORSVILLE	UT		09/30/2011	5.600	1,928,924						3,600,000	08/23/2011
0901523		KNOXVILLE	TN		09/30/2011	5.600	1,364,496						4,200,000	08/31/2011
0901524		ROSEVILLE	MI		08/30/2011	5.850	1,523,266						2,850,000	07/29/2011
0901525		NIAGARA FALLS	NY		11/29/2011	5.750	1,016,834						2,100,000	09/06/2011
0901526		URBANDALE	IA		11/14/2011	5.600	4,866,692						10,050,000	10/25/2011
0901528		EDEN PRAIRIE	MN		09/26/2011	4.250	2,200,177						5,620,000	03/06/2015
0901529		AMERICAN FALLS	ID		09/01/2011	5.650	1,999,731						4,740,000	08/16/2011
0901530		EAGLE	ID		09/01/2011	5.650	1,839,753						4,100,000	08/17/2011
0901531		MERIDIAN	ID		09/01/2011	5.650	3,039,591						7,280,000	08/17/2011
0901532		SODA SPRINGS	ID		09/01/2011	5.650	719,904						2,470,000	08/15/2011
0901533		INDEPENDENCE	OH		11/29/2011	5.600	2,195,632						4,300,000	09/29/2011
0901534		SAN ANTONIO	TX		09/12/2011	4.700	1,537,008						4,900,000	07/16/2015
0901535		SALT LAKE CITY	UT		10/18/2011	4.500	1,010,433						2,900,000	07/14/2015
0901536		WEST BLOOMFIELD	MI		10/05/2011	5.750	1,341,484						2,475,000	10/01/2011
0901537		PEPPER PIKE	OH		11/01/2011	5.600	5,494,570						9,900,000	09/16/2011
0901538		KIRKLAND	WA		12/02/2011	5.600	919,456						2,475,000	09/19/2011
0901539		COLUMBUS	OH		12/09/2011	5.600	3,126,603						5,000,000	11/01/2011
0901540		NAPERVILLE	IL		12/01/2011	5.600	8,259,118						13,900,000	10/14/2011
0901542		DRAPER	UT		12/15/2011	5.600	2,058,146						3,900,000	11/16/2011

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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
0901543		CHARLOTTE	NC		11/16/2011	5.600	4,584,963						8,900,000	09/28/2011
0901544		LADUE	MO		12/20/2011	5.350	3,613,986						5,350,000	12/01/2011
0901545		COLUMBUS	OH		12/23/2011	5.600	2,876,316						4,750,000	12/05/2011
0901547		PHOENIX	AZ		12/15/2011	5.750	1,595,149						2,630,000	11/09/2011
0901548		AUBURN HILLS	MI		12/23/2011	5.750	818,620						2,300,000	12/02/2011
0901549		BEAVERCREEK	OH		01/18/2012	5.400	1,369,852						2,150,000	12/27/2011
0901551		MILWAUKEE	WI		12/20/2011	5.600	3,156,591						5,300,000	11/18/2011
0901552		JENKINTOWN	PA		12/28/2011	5.350	6,509,520						11,450,000	09/09/2011
0901553		OAK LAWN	IL		01/25/2012	5.350	4,134,835						7,700,000	01/02/2012
0901557		CHARLOTTE	NC		02/06/2012	5.350	960,945						1,410,000	01/10/2012
0901559		TACOMA	WA		02/15/2012	5.350	4,346,337						9,000,000	12/15/2011
0901560		TACOMA	WA		02/15/2012	5.350	2,306,220						5,200,000	12/15/2011
0901563		TUCSON	AZ		03/29/2012	5.400	3,844,103						9,100,000	01/23/2012
0901565		CHARLOTTE	NC		03/28/2012	5.000	2,489,081						4,240,000	02/17/2012
0901567		EAST POINT	GA		05/10/2012	5.350	3,438,884						5,500,000	02/24/2012
0901569		MEMPHIS	TN		03/27/2012	5.250	2,765,123						4,250,000	10/25/2011
0901571		HARRISON CITY	PA		04/30/2012	5.100	8,575,817						13,900,000	03/20/2012
0901572		EGAN	MN		04/05/2012	5.100	1,664,981						3,450,000	03/02/2012
0901575		ABERDEEN	NC		04/26/2012	5.000	7,668,330						13,230,000	04/06/2012
0901577		SAN LEANDRO	CA		05/15/2012	5.100	2,944,666						7,500,000	02/16/2012
0901578		NAPLES	FL		05/31/2012	5.250	729,872						1,190,000	03/13/2012
0901579		JACKSON	MS		04/17/2012	5.100	5,956,377						9,200,000	03/14/2012
0901580		MEMPHIS	TN		03/27/2012	5.350	5,536,418						9,370,000	02/27/2012
0901582		ROSWELL	GA		04/25/2012	5.250	1,158,265						2,375,000	03/08/2012
0901583		WIXOM	MI		04/19/2012	5.000	884,767						1,700,000	03/19/2012
0901584		LAS VEGAS	NV		03/14/2012	5.350	2,406,943						4,100,000	01/09/2012
0901585		DRAPER	UT		03/30/2012	4.950	894,539						2,460,000	03/07/2012
0901586		FOUNTAIN VALLEY	CA		05/10/2012	4.850	943,692						1,950,000	04/03/2012
0901588		KENNESAW	GA		06/12/2012	4.950	9,040,244						15,000,000	05/13/2012
0901589		SMYRNA	GA		06/12/2012	4.950	4,313,742		6,491				7,100,000	05/13/2012
0901590		SMYRNA	GA		06/12/2012	4.950	5,702,308						10,150,000	05/13/2012
0901591		CARTERSVILLE	GA		06/12/2012	4.950	3,477,017						5,900,000	05/13/2012
0901592		PANAMA CITY	FL		06/12/2012	4.950	4,346,063		11,918				7,300,000	05/03/2012
0901593		GIG HARBOR	WA		05/23/2012	4.750	6,138,106						12,775,000	04/19/2012
0901595		FREDERICK	MD		05/31/2012	5.500	6,237,537						12,200,000	04/25/2012
0901597		VENTURA	CA		05/29/2012	4.750	1,894,770						4,700,000	04/10/2012
0901598		MINNEAPOLIS	MN		06/15/2012	4.750	7,069,149		6,534				10,300,000	04/10/2012
0901600		OMAHA	NE		06/14/2012	4.900	1,494,727						3,175,000	05/02/2012
0901602		TIGARD	OR		06/13/2012	4.850	1,930,758						4,700,000	05/07/2012
0901603		ALISA VIEJO	CA		05/31/2012	4.750	3,692,094						7,900,000	05/11/2012
0901604		FORT COLLINS	CO		06/08/2012	4.150	3,981,313						8,830,000	03/09/2015
0901605		SUGARLAND	TX		06/21/2012	5.250	3,183,860						8,300,000	05/24/2012
0901606		ATLANTA	GA		06/13/2012	4.900	1,602,718						2,760,000	04/16/2012
0901607		TEGA CAY	SC		07/12/2012	4.850	2,482,432						4,300,000	06/08/2012
0901608		BRENTWOOD	TN		05/31/2012	4.750	2,890,479						4,500,000	04/19/2012
0901609		NAPERVILLE	IL		07/11/2012	5.200	4,679,906						8,800,000	05/12/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,736,770						2,800,000	06/11/2012
0901611		PENNSAUKEN	NJ		05/18/2012	5.000	1,365,458						2,300,000	02/10/2012
0901612		AKRON	OH		06/27/2012	4.750	2,280,234		4,662				3,900,000	06/14/2012
0901613		LOS ANGELES	CA		06/28/2012	5.000	1,484,369						3,800,000	05/17/2012
0901614		WEST DES MOINES	IA		07/18/2012	4.720	15,398,162						24,250,000	02/28/2014
0901616		ANDERSON	IN		07/12/2012	4.750	4,623,127						8,500,000	05/15/2012
0901617		JACKSON	MS		06/28/2012	5.000	1,760,864						3,690,000	05/21/2012
0901618		ORANGE	CA		06/27/2012	4.850	1,157,682						2,500,000	05/23/2012
0901620		NE ALBUQUERQUE	NM		07/02/2012	4.850	3,168,745						5,750,000	06/15/2012
0901621		WESTLAKE VILLAGE	CA		06/28/2012	4.700	7,396,320						13,000,000	05/25/2012
0901622		MINNEAPOLIS	MN		07/10/2012	5.000	1,394,331						2,850,000	05/23/2012
0901623		OREM	UT		07/30/2012	5.000	646,721						1,150,000	07/09/2012
0901624		BARTLETT	TN		07/31/2012	5.000	1,866,123		1,840				2,900,000	05/22/2012
0901625		RIVERVIEW	FL		08/28/2012	4.950	4,049,213						6,900,000	06/15/2012
0901627		GARDNER	KS		09/04/2012	4.800	1,486,647						2,760,000	07/19/2012

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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
0901630		BLAINE	MN		08/16/2012	4.850	1,596,077		5,736				2,800,000	07/30/2012
0901631		FISHERS	IN		08/09/2012	4.900	1,040,547						1,650,000	06/22/2012
0901632		SOMERSET	KY		09/07/2012	5.000	2,970,179						5,650,000	07/20/2012
0901633		DULUTH	GA		10/04/2012	5.000	2,618,393						4,700,000	09/14/2012
0901634		ATLANTA	GA		08/30/2012	4.750	6,594,847						11,000,000	06/26/2012
0901636		PASADENA	CA		09/04/2012	4.600	4,348,657						11,100,000	08/01/2012
0901640		SAN DIEGO	CA		08/30/2012	4.700	6,405,555						10,500,000	08/15/2012
0901641		JOHNSON CITY	TN		09/10/2012	4.650	6,509,172						13,300,000	08/16/2012
0901642		LOGAN	UT		09/11/2012	4.650	5,439,808						9,260,000	07/18/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	1,107,851						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	2,652,311						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	2,534,197						4,350,000	07/14/2012
0901646		BENICIA	CA		09/05/2012	5.000	844,143						2,790,000	07/17/2002
0901647		VICTORIA	TX		08/30/2012	4.800	2,462,581						4,000,000	08/16/2012
0901648		FOUNTAIN VALLEY	CA		09/10/2012	4.600	1,217,624						2,900,000	08/20/2012
0901650		PORTLAND	OR		11/15/2012	4.550	2,529,274						4,450,000	09/26/2012
0901651		MILL VALLEY	CA		09/25/2012	4.850	2,455,992						6,020,000	08/22/2012
0901652		DALLAS	GA		09/20/2012	4.850	3,587,705						5,350,000	09/07/2012
0901653		NEENAH	WI		10/01/2012	4.600	6,137,687						9,800,000	07/30/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,327,563						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	1,137,407						2,000,000	09/03/2012
0901657		SAN ANTONIO	TX		10/29/2012	4.500	1,162,878						2,300,000	09/10/2012
0901659		MASCOT	TN		10/17/2012	4.500	2,536,693						3,775,000	09/27/2012
0901660		LEXINGTON	KY		12/04/2012	4.250	4,756,595						7,210,000	09/25/2012
0901661		PINSON	AL		11/20/2012	4.550	3,869,741						6,525,000	09/26/2012
0901662		COLUMBUS	OH		11/20/2012	4.350	4,645,263						7,300,000	08/30/2012
0901663		GAINESVILLE	GA		10/24/2012	4.750	6,421,836						9,750,000	10/08/2012
0901664		LEXINGTON	KY		11/01/2012	4.500	3,142,805						5,500,000	09/19/2012
0901665		ATLANTA	GA		11/13/2012	4.500	2,442,647						4,700,000	10/30/2012
0901666		MARIETTA	GA		11/06/2012	4.600	3,360,013						5,200,000	10/10/2012
0901667		GRAFTON	WI		11/08/2012	4.500	1,349,139						2,350,000	09/04/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,570,079						3,200,000	10/26/2012
0901669		EDINA	MN		11/21/2012	4.350	1,487,062						2,490,000	10/09/2012
0901670		RICHMOND	VA		11/20/2012	4.750	3,395,057						5,800,000	10/02/2012
0901671		CORDOVA	TN		11/28/2012	4.500	3,256,543						4,750,000	10/29/2012
0901672		GRANDVIEW	MO		11/28/2012	4.400	5,131,639						7,600,000	10/21/2012
0901673		DRAPER	UT		11/21/2012	4.500	1,277,764						2,400,000	10/18/2012
0901674		LEXINGTON	KY		11/19/2012	4.350	3,630,578						5,575,000	10/25/2012
0901675		MINNEAPOLIS	MN		12/18/2012	4.630	2,736,366						4,600,000	12/14/2012
0901676		Sterling Heights	MI		12/21/2012	4.550	3,341,015						5,750,000	10/26/2012
0901677		WIXOM	MI		12/21/2012	4.500	3,531,834						16,125,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,540,366						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	2,685,888						5,200,000	11/07/2012
0901680		KANSAS CITY	KS		12/13/2012	4.400	1,805,739						3,300,000	11/20/2012
0901681		ORO VALLEY	AZ		12/18/2012	4.700	3,933,288						6,500,000	11/02/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	2,282,413						3,850,000	11/29/2012
0901683		NEW BERLIN	WI		12/28/2012	4.250	9,581,461						16,740,000	11/27/2012
0901686		REDMOND	WA		12/20/2012	4.350	1,954,896						4,600,000	11/06/2012
0901687		LYNNWOOD	WA		12/20/2012	4.350	1,070,538						2,400,000	11/06/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,586,031						2,400,000	11/06/2012
0901689		SOMERSET	NJ		01/07/2013	4.500	1,872,426						6,800,000	11/15/2012
0901690		AMERICAN FORK	UT		12/27/2012	4.500	2,475,890						4,020,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,474,645						4,100,000	11/28/2012
0901692		SIGNAL HILL	CA		12/27/2012	4.350	2,187,621						5,970,000	12/07/2012
0901693		CINCINNATI	OH		12/27/2012	4.260	2,383,997		29,379				6,710,000	11/07/2012
0901695		BENSALEM	PA		01/08/2013	4.350	8,071,620						14,150,000	12/21/2012
0901696		ORINDA	CA		02/01/2013	4.500	1,635,097						5,400,000	12/07/2012
0901697		DURHAM	NC		02/25/2013	4.750	1,868,166						3,400,000	12/07/2012
0901699		FLORENCE	KY		01/24/2013	4.250	1,658,513						4,360,000	12/04/2012
0901700		FRANKLIN	TN		02/19/2013	4.500	1,372,169						2,900,000	01/13/2013
0901701		SNYDER	TX		02/20/2013	4.850	2,012,755						3,750,000	01/04/2013

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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
0901702		ANDREWS	TX		02/19/2013	4.700	1,438,739						3,550,000	01/10/2013
0901703		PACE	FL		02/01/2013	4.500	2,896,275						4,500,000	12/04/2012
0901704		TOWN OF PERINTON	NY		01/28/2013	4.600	1,480,987						2,525,000	12/17/2012
0901705		KENNESAW	GA		01/09/2013	4.650	2,211,667						4,190,000	12/04/2012
0901706		ANNISTON	AL		01/16/2013	4.250	3,221,997						5,041,526	08/20/2014
0901707		TUCSON	AZ		03/28/2013	4.600	5,885,036						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,568,258						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	4,423,968						9,000,000	01/18/2013
0901710		ROCK HALL	MD		01/29/2013	4.350	495,952						2,275,000	01/05/2013
0901711		COMMERCE TOWNSHIP	MI		02/28/2013	4.350	1,218,358						3,200,000	12/28/2012
0901712		MEMPHIS	TN		01/30/2013	4.200	3,360,405						7,350,000	12/21/2012
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	2,050,243		13,374				5,500,000	01/22/2013
0901714		ST LOUIS PARK	MN		03/20/2013	4.450	2,115,031						3,890,000	02/01/2013
0901716		KENNESAW	GA		02/28/2013	4.350	1,328,542						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	3,192,106						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	6,421,002						11,000,000	03/04/2013
0901719		GLENDALE	WI		03/28/2013	4.250	2,345,653						4,000,000	01/24/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,846,870						7,600,000	01/23/2013
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,407,391						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,795,865						5,900,000	03/21/2013
0901723		GURNEE	IL		04/19/2013	4.000	6,088,818						9,220,000	02/14/2013
0901724		BENSENVILLE	IL		04/19/2013	4.000	11,877,417						18,390,000	02/14/2013
0901725		MINNETONKA	MN		04/01/2013	3.850	4,422,205						11,670,000	02/12/2013
0901726		MINNETONKA	MN		04/01/2013	3.850	4,422,205						12,910,000	02/12/2013
0901730		GLAINE	MN		04/01/2013	3.850	3,537,764						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,438,559						2,500,000	03/05/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	1,323,338						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,496,215						9,500,000	03/12/2013
0901736		PLANTATION	FL		04/11/2013	4.250	2,376,527						10,900,000	03/24/2013
0901737		KENOSHA	WI		04/16/2013	3.880	5,707,040						10,530,000	03/13/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	3,288,230						6,350,000	03/08/2013
0901739		MEMPHIS	TN		03/07/2013	3.950	7,484,572						12,100,000	12/27/2012
0901740		MEMPHIS	TN		03/07/2013	3.950	7,484,572						11,150,000	12/27/2012
0901741		SARASOTA	FL		05/13/2013	4.350	1,520,439						5,600,000	02/28/2013
0901742		SARASOTA	FL		05/13/2013	4.350	2,480,475						6,600,000	02/28/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,243,664						2,450,000	03/01/2013
0901744		ALPHARETTA	GA		04/30/2013	4.350	5,358,069						9,900,000	03/19/2013
0901745		MANSFIELD	TX		05/16/2013	4.360	1,250,326						2,400,000	04/15/2013
0901746		MOBILE	AL		05/24/2013	4.350	1,069,532						2,000,000	03/17/2013
0901747		IRVINE	CA		05/16/2013	4.000	3,126,870						6,930,000	04/02/2013
0901748		SOUTH JORDAN	UT		05/22/2013	4.000	2,820,642						5,100,000	04/25/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,783,581						5,215,000	06/15/2013
0901750		TUCSON	AZ		05/22/2013	4.350	9,459,711						18,100,000	03/12/2013
0901751		HAMBURG	NY		05/09/2013	4.450	1,041,081						1,800,000	03/25/2013
0901752		LEE'S SUMMIT	MO		04/23/2013	4.000	4,308,313						6,470,000	03/06/2013
0901753		KIRKLAND	WA		04/30/2013	3.850	1,574,747						4,200,000	03/24/2013
0901754		NOVI	MI		05/15/2013	4.450	1,048,310						1,650,000	04/24/2013
0901755		DEERFIELD	IL		05/22/2013	4.150	2,259,552						3,750,000	03/08/2013
0901756		CITY OF INDUSTRY	CA		05/24/2013	4.000	1,181,208						5,840,000	04/04/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	984,979						1,730,000	03/19/2013
0901758		OSHKOSH	WI		06/14/2013	3.950	4,874,571						9,500,000	05/17/2013
0901759		SUWANEE	GA		05/20/2013	4.400	1,934,282						2,960,000	04/20/2013
0901760		SPRING	TX		05/30/2013	4.250	2,704,443						4,180,000	05/02/2013
0901761		FAIRFIELD	OH		05/15/2013	3.950	3,311,961						7,540,000	04/08/2013
0901762		CINCINNATI	OH		05/15/2013	3.950	1,655,981						3,920,000	04/08/2013
0901763		WHITEFISH BAY	WI		06/06/2013	3.900	1,991,676						4,000,000	05/13/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,603,914						3,620,000	05/07/2013
0901765		HAWTHORNE	CA		07/16/2013	4.200	3,315,023						10,300,000	05/24/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	1,271,234						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	1,022,542						2,270,000	04/22/2013
0901768		RAPID CITY	SD		06/05/2013	4.100	3,867,036						6,400,000	04/16/2013

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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
0901769		SAINT JOHNS	FL		06/20/2013	4.150	3,517,091						6,750,000	05/06/2013
0901770		KANSAS CITY	MO		06/14/2013	4.100	5,800,239						10,140,000	05/15/2013
0901771		INDIANAPOLIS	IN		06/25/2013	4.150	1,221,974						2,100,000	05/07/2013
0901772		TORRANCE	CA		06/27/2013	4.000	1,880,653						3,900,000	05/19/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	1,182,465						2,100,000	05/25/2013
0901774		WINTER PARK	FL		07/09/2013	4.250	1,061,326						3,660,000	04/24/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	3,805,710						6,500,000	05/13/2013
0901776		MELBOURNE	FL		08/05/2013	4.250	7,037,076						14,000,000	06/05/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	2,401,384						4,700,000	04/29/2013
0901778		ALPHARETTA	GA		06/27/2013	4.350	1,211,265		3,101				2,150,000	05/13/2013
0901779		CHATSWORTH	CA		08/01/2013	4.180	2,209,582						6,800,000	07/11/2013
0901780		ORANGE	CA		06/28/2013	4.150	1,037,946						2,200,000	05/30/2013
0901781		CHARLOTTE	NC		07/19/2013	4.250	2,006,282						4,100,000	06/24/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	2,169,701						9,000,000	07/12/2013
0901783		PLANTATION	FL		08/06/2013	4.150	1,610,791						4,300,000	06/07/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,462,493						3,950,000	06/18/2013
0901787		WILMINGTON	NC		08/01/2013	3.800	1,208,888						2,680,000	06/27/2013
0901788		FERGUSON	MO		08/13/2013	3.900	4,953,726						10,800,000	07/09/2013
0901789		ST. PETERSBURG	FL		07/30/2013	4.250	1,851,087						6,630,000	05/30/2013
0901790		ST. PETERSBURG	FL		08/28/2013	4.250	2,656,134						6,790,000	05/30/2013
0901791		ARVADA	CO		07/31/2013	4.000	1,251,297						2,950,000	06/10/2013
0901792		NEW BERLIN	WI		08/07/2013	3.850	2,990,864						4,700,000	06/04/2013
0901793		WINDER	GA		07/18/2013	4.350	1,981,434						3,815,000	06/11/2013
0901796		LANSING	MI		09/12/2013	4.100	5,885,308						9,100,000	07/09/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	7,548,534						13,000,000	07/12/2013
0901798		MILWAUKEE	WI		08/08/2013	3.920	6,750,984						12,000,000	06/06/2013
0901800		WEST JORDAN	UT		08/20/2013	4.340	1,746,297						4,100,000	07/23/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	5,361,419						9,150,000	08/01/2013
0901802		NEWPORT NEWS	VA		08/01/2013	4.000	5,754,939						11,100,000	06/19/2013
0901803		HAMBURG	NY		08/15/2013	4.170	3,411,630						5,700,000	06/21/2013
0901804		WEST JORDAN	UT		08/27/2013	4.150	5,329,823						14,230,000	07/19/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	7,824,993						13,950,000	07/16/2013
0901806		BROOKLYN	NY		08/02/2013	4.050	6,935,058						15,100,000	06/24/2013
0901807		EL PASO	TX		09/05/2013	4.500	650,149						1,792,727	07/15/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	1,972,597						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	1,990,932						3,000,000	07/01/2013
0901811		CORAL SPRINGS	FL		08/15/2013	4.300	1,422,577						3,100,000	05/28/2013
0901812		MILWAUKEE	WI		09/20/2013	4.480	7,709,859						12,950,000	07/16/2013
0901814		TUSCON	AZ		09/26/2013	4.690	1,628,475						6,397,368	07/16/2013
0901815		ATLANTA	GA		09/10/2013	4.570	2,042,400						3,700,000	07/03/2013
0901816		ATLANTA	GA		09/10/2013	4.570	2,437,733						4,600,000	07/03/2013
0901818		SYRACUSE	NY		09/17/2013	4.620	2,495,420						3,675,000	07/31/2013
0901819		LAWRENCEVILLE	NJ		10/09/2013	4.650	2,100,953						4,000,000	08/14/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	1,303,524						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	2,286,884						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	3,052,799						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	3,149,893						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	1,748,581						3,270,000	07/31/2013
0901825		RIVERSIDE	CA		10/10/2013	4.680	1,716,061						3,700,000	09/10/2013
0901826		BELLEVUE	WA		09/30/2013	4.660	1,233,139						4,700,000	08/13/2013
0901827		SAN ANTONIO	TX		09/30/2013	4.680	3,050,811						4,650,000	08/20/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	3,847,192						5,750,000	08/26/2013
0901829		ADDISON	IL		10/10/2013	4.500	8,929,683						16,400,000	09/06/2013
0901830		BREA	CA		10/30/2013	4.490	2,384,756						5,100,000	09/12/2013
0901831		REDMOND	WA		10/07/2013	4.550	3,912,663						7,500,000	08/16/2013
0901832		DECATUR	GA		10/31/2013	4.680	2,244,669						3,190,000	09/18/2013
0901833		MIDDLETON	WI		11/01/2013	4.590	2,693,009						4,250,000	08/27/2013
0901834		MADISON HEIGHTS	MI		10/17/2013	4.630	1,804,477						4,450,000	08/27/2013
0901835		LORTON	VA		11/21/2013	4.810	7,376,154						10,700,000	09/05/2013
0901836		SAINT JOHNS	FL		10/03/2013	4.900	902,269						1,700,000	09/10/2013
0901837		SCOTTSDALE	AZ		10/24/2013	4.600	1,050,109						2,575,000	09/26/2013

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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
0901838		SCOTTSDALE	AZ		10/24/2013	4.600	1,431,966						5,000,000	09/26/2013
0901839		SCOTTSDALE	AZ		10/24/2013	4.600	1,909,288						5,200,000	09/26/2013
0901840		KANSAS CITY	MO		10/17/2013	4.640	1,716,475						2,520,000	08/27/2013
0901842		MIDDLETON	WI		10/24/2013	4.670	6,303,739						11,900,000	09/09/2013
0901843		OAK RIDGE	NC		10/31/2013	4.650	7,926,323						14,600,000	09/03/2013
0901844		HOUSTON	TX		11/12/2013	5.150	1,385,821						2,160,000	10/14/2013
0901845		ORANGE	CA		11/06/2013	4.570	4,152,386						10,600,000	09/18/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	8,932,834						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,894,025						3,350,000	10/02/2013
0901848		WINSTON SALEM	NC		10/31/2013	5.050	1,879,613						3,250,000	09/26/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	2,436,716						5,181,496	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	1,127,792						1,979,167	10/22/2013
0901851		TALLAHASSEE	FL		12/09/2013	5.040	9,274,290						20,400,000	10/16/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	1,465,088						3,113,514	10/03/2013
0901853		UKIAH	CA		11/21/2013	5.150	6,048,356						16,900,000	10/15/2013
0901854		LUBBOCK	TX		11/20/2013	5.140	2,032,383						4,000,000	10/23/2013
0901855		WITCHITA FALLS	TX		11/19/2013	5.150	1,573,417						2,900,000	10/10/2013
0901856		MURRELLS INLET	SC		01/08/2014	4.710	7,782,917						12,600,000	11/04/2013
0901857		NEW YORK	NY		11/22/2013	4.850	3,180,057						4,600,000	10/17/2013
0901859		KILLEEN	TX		12/16/2013	5.160	3,236,865						6,420,000	10/28/2013
0901860		BROOMFIELD	CO		12/05/2013	4.800	4,606,229						7,700,000	10/15/2013
0901861		LOUISVILLE	KY		01/02/2014	4.600	3,978,545						6,900,000	11/21/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	1,767,101						3,640,000	10/25/2013
0901863		CHITTENANGO	NY		12/19/2013	4.900	2,776,280						4,800,000	11/06/2013
0901864		ALBUQUERQUE	NM		12/19/2013	4.500	1,137,792						2,901,786	11/14/2013
0901865		ALBUQUERQUE	NM		12/19/2013	4.500	4,594,010						10,486,784	11/14/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	2,005,067						4,888,889	10/22/2013
0901867		BRIDGEVIEW	IL		01/09/2014	4.800	9,218,868						15,130,000	11/21/2013
0901868		MESA	AZ		12/19/2013	5.000	2,402,074						4,880,000	11/20/2013
0901869		COUNTRYSIDE	IL		01/09/2014	4.820	8,163,480						12,680,000	11/21/2013
0901870		ST. PETER	MN		02/07/2014	4.850	2,554,147						4,190,000	12/12/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	4,718,338						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,225,237						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	9,892,861						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,393,576						2,150,000	12/12/2013
0901877		TUALATIN	OR		01/22/2014	4.750	2,304,050						6,000,000	12/04/2013
0901878		STONE MOUNTAIN	GA		01/22/2014	4.650	5,777,428						9,400,000	11/18/2013
0901880		MINNEAPOLIS	MN		01/31/2014	4.790	12,133,096						18,500,000	05/19/2015
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,764,704						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	828,152		2,894				2,268,452	11/22/2013
0901883		LOGAN	UT		04/14/2014	4.740	9,275,797						17,600,000	02/28/2014
0901884		ALBUQUERQUE	NM		03/04/2014	4.600	1,174,854						1,805,556	01/09/2014
0901886		DUBLIN	OH		02/20/2014	4.860	1,997,592						3,940,000	12/30/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	8,527,048						15,031,250	01/09/2014
0901888		COLORADO SPRINGS	CO		05/16/2014	5.030	4,195,059						7,250,000	12/31/2013
0901889		CORPUS CHRISTI	TX		03/20/2014	5.200	2,390,685						4,400,000	01/24/2014
0901890		LAKEWOOD	NJ		03/26/2014	5.090	2,030,281						4,500,000	03/20/2014
0901891		KANNAPOLIS	NC		04/01/2014	5.090	2,900,401						4,350,000	03/03/2014
0901892		CHARLOTTE	NC		03/27/2014	5.010	1,932,772						5,090,000	02/24/2014
0901893		MIDLOTHIAN	VA		03/27/2014	4.840	2,154,014						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	4,231,614						7,190,000	01/27/2014
0901895		MINNEAPOLIS	MN		04/30/2014	4.760	4,161,463						7,200,000	03/03/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,900,133						3,750,000	02/10/2014
0901897		SNELLVILLE	GA		05/02/2014	4.700	1,936,773						4,100,000	03/18/2014
0901898		ODESSA	TX		04/30/2014	4.900	2,626,119						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	3,001,278						5,890,000	04/03/2014
0901900		GAINESVILLE	FL		04/15/2014	4.900	4,015,765						8,100,000	03/25/2014
0901901		VICTORIA	TX		05/14/2014	4.870	2,033,561		5,476				3,240,000	03/19/2014
0901902		MEBANE	NC		05/01/2014	4.790	7,446,666						11,540,000	03/17/2014
0901903		INDIANAPOLIS	IN		06/27/2014	4.600	5,046,188						7,350,000	01/17/2014
0901904		INDIANAPOLIS	IN		05/22/2014	4.500	2,899,175						4,430,000	03/14/2014

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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
0901905		INDIANAPOLIS	IN		05/28/2014	4.500	3,841,407						6,000,000	03/14/2014
0901906		WICHITA FALLS	TX		05/01/2014	4.500	7,177,668						10,650,000	03/19/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	1,953,606						3,520,000	03/20/2014
0901908		BALTIMORE	MD		04/29/2014	4.630	5,039,157						7,500,000	03/20/2014
0901909		TEMECULA	CA		05/30/2014	4.550	2,032,076						3,700,000	04/17/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	3,781,620						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	3,972,873						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,591,667						6,200,000	04/24/2014
0901914		DENVER	CO		05/01/2014	4.630	3,409,918						5,950,000	04/08/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	5,535,974						10,055,000	05/02/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	1,402,928						6,065,217	05/21/2014
0901917		RIALTO	CA		06/16/2014	4.650	4,104,866						13,840,000	05/13/2014
0901918		TEMPLE	TX		07/01/2014	4.970	2,671,586						3,840,000	05/20/2014
0901919		KATY	TX		07/21/2014	4.730	3,838,267						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	6,682,103						10,300,000	06/10/2014
0901921		CHESAPEAKE	MD		06/30/2014	4.560	6,981,251						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	4,334,159						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	2,121,470						3,300,000	06/04/2014
0901925		ROME	GA		07/01/2014	4.600	4,131,906						6,515,000	06/11/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	5,124,908						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	2,335,961						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	3,413,195						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,524,931						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	3,461,314						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	2,384,508						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	2,534,161						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,735,918						4,930,000	08/27/2014
0901935		ANNISTON	AL		10/01/2014	4.500	549,016						858,474	08/20/2014
0901936		AUSTELL	GA		10/30/2014	4.500	2,978,582						5,000,000	09/28/2014
0901937		LOUIVILLE	KY		10/31/2014	4.250	2,604,958						4,320,000	08/28/2014
0901938		URBANDALE	IA		11/03/2014	4.050	13,278,942						18,200,000	10/07/2014
0901939		RIVERSIDE	CA		12/01/2014	4.100	1,954,261						3,930,000	09/25/2014
0901940		PORTLAND	OR		11/20/2014	4.100	6,816,957						12,950,000	10/03/2014
0901942		READINGTON	NJ		12/23/2014	4.100	11,983,997						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	7,147,427						21,155,237	09/03/2014
0901944		SEATTLE	WA		02/09/2015	4.000	3,357,226						7,480,000	10/15/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	4,401,655						7,400,000	10/29/2014
0901946		MADISON	TN		01/06/2015	4.180	1,931,472						3,550,000	12/15/2014
0901947		CHICAGO	IL		12/12/2014	3.960	3,817,629						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	3,302,249						5,225,000	10/17/2014
0901949		BRANCHBURG	NJ		11/25/2014	4.020	5,266,057						10,300,000	10/01/2014
0901950		LEXINGTON	KY		01/15/2015	4.060	2,440,328						5,390,000	11/03/2014
0901951		ROUND ROCK	TX		02/25/2015	4.230	2,065,185						3,580,000	01/22/2015
0901952		LEE'S SUMMIT	MO		01/09/2015	4.050	4,215,694						5,800,000	11/25/2014
0901954		SARTELL	MN		12/17/2014	4.050	5,373,247						7,900,000	10/27/2014
0901955		AUSTIN	TX		01/08/2015	3.950	2,098,145						4,250,000	11/12/2014
0901956		KENNESAW	GA		12/17/2014	4.150	2,206,153						4,450,000	11/03/2014
0901957		FOREST GROVE	OR		12/23/2014	3.900	2,852,445						4,800,000	11/12/2014
0901958		FOREST GROVE	OR		12/23/2014	3.900	1,918,023						3,020,000	11/12/2014
0901959		TUCSON	AZ		12/23/2014	4.250	1,983,420						3,965,453	10/29/2014
0901960		WEST VALLEY CITY	UT		03/02/2015	4.100	6,390,039						10,100,000	01/06/2015
0901961		VALENCIA	CA		12/30/2014	3.950	4,809,449						11,700,000	11/04/2014
0901962		LITHIA SPRINGS	GA		01/13/2015	4.200	3,313,861						6,350,000	11/11/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,443,244						3,900,000	12/03/2014
0901964		LEXINGTON	KY		02/02/2015	3.960	5,798,008						8,000,000	12/05/2014
0901965		THOUSAND OAKS	CA		07/14/2015	4.000	3,480,509						7,100,000	01/13/2015
0901966		CORONA DEL MAR	CA		02/26/2015	4.000	3,877,066						10,200,000	12/19/2014
0901967		NORFOLK	VA		02/18/2015	4.110	4,265,884						9,200,000	12/23/2014
0901968		ORO VALLEY	AZ		01/28/2015	4.120	1,863,760						3,400,000	12/15/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	1,439,104						4,425,000	12/17/2014
0901970		SAINT JOHNS	FL		02/19/2015	4.100	2,147,144						3,560,000	01/08/2015

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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
0901971		JACKSONVILLE	FL		02/19/2015	4.100	2,781,528						4,620,000	01/08/2015
0901972		JACKSON	MS		02/11/2015	4.250	4,619,524						6,800,000	01/05/2015
0901973		TUCSON	AZ		02/10/2015	4.060	4,903,781						7,600,000	01/16/2015
0901974		TUSTIN	CA		03/24/2015	3.900	2,356,818						11,975,000	02/26/2015
0901975		FULLERTON	CA		03/26/2015	3.900	6,579,451						22,200,000	03/02/2015
0901976		NAVARRE BEACH	FL		03/10/2015	4.100	4,530,709						8,500,000	01/27/2015
0901977		GREECE	NY		03/11/2015	4.300	2,285,685						4,950,000	01/06/2015
0901978		HAMBURG	NY		03/13/2015	4.350	1,070,949						1,750,000	01/06/2015
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,876,379						5,550,000	08/25/2014
0901980		AMELIA	OH		03/31/2015	3.900	4,399,603						7,750,000	02/23/2015
0901981		GAHANNA	OH		03/10/2015	4.000	6,019,836						8,400,000	02/12/2015
0901982		OAK CREEK	WI		03/11/2015	4.000	4,183,092						6,660,000	02/01/2015
0901983		MONTICELLO	MN		04/28/2015	4.300	1,709,544						3,990,000	02/04/2015
0901984		CHARLESTON	SC		02/26/2015	4.100	1,671,241						2,380,000	01/20/2015
0901985		BRIDGETON	MO		03/16/2015	4.000	3,840,344						5,350,000	01/14/2015
0901986		LOUISVILLE	KY		04/29/2015	4.000	2,402,771						3,720,000	01/21/2015
0901987		BIRMINGHAM	AL		03/02/2015	4.150	3,794,976						7,540,000	01/26/2015
0901988		TALLAHASSEE	FL		03/16/2015	4.000	3,446,463						4,800,000	02/10/2015
0901989		STERLING HEIGHTS	MI		06/17/2015	4.100	5,095,429						7,600,000	05/20/2015
0901990		DURHAM	NC		03/24/2015	4.100	1,581,028						2,510,000	02/04/2015
0901991		BRONX	NY		04/30/2015	4.100	8,138,148						15,700,000	03/23/2015
0901992		OCOEE	FL		04/28/2015	4.100	2,960,703						8,200,000	03/25/2015
0901993		VISTA	CA		04/15/2015	3.900	4,391,805						13,960,000	02/26/2015
0901994		HILLSBORO	OR		04/30/2015	4.100	3,552,844						7,140,000	03/04/2015
0901995		BROOKFIELD	WI		04/13/2015	3.800	5,126,435						6,930,000	10/24/2014
0901996		BROOKFIELD	WI		04/10/2015	3.800	1,823,828						2,550,000	10/24/2014
0901997		WILMINGTON	CA		07/24/2015	3.975	11,557,670						25,850,000	05/22/2015
0901998		OMAHA	NE		05/15/2015	3.800	5,481,620						7,800,000	04/07/2015
0901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	3,897,528						5,730,000	02/25/2015
0902000		FULLERTON	CA		04/30/2015	4.100	7,105,688						13,300,000	04/02/2015
0902001		ALBUQUERQUE	NM		04/28/2015	4.000	6,830,210						11,320,000	03/18/2015
0902002		WEBSTER	TX		04/28/2015	4.000	5,584,798						10,173,077	03/03/2015
0902003		MEMPHIS	TN		04/16/2015	4.150	4,784,712						6,500,000	02/26/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	3,170,515						7,743,125	03/14/2015
0902005		HOLDEN	MA		07/01/2015	3.900	10,154,314						16,640,000	03/26/2015
0902006		GRESHAM	OR		04/30/2015	3.900	5,049,354						8,700,000	03/13/2015
0902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,863,702						7,200,000	04/27/2015
0902008		SAN JOSE	CA		05/21/2015	4.050	2,032,830						4,800,000	03/26/2015
0902009		SAN JOSE	CA		05/28/2015	3.990	3,470,606						10,700,000	04/11/2015
0902010		TUALATIN	OR		05/21/2015	3.900	4,447,754						9,300,000	04/14/2015
0902012		FARMERS BRANCH	TX		06/01/2015	4.000	3,330,564						5,880,000	05/08/2015
0902013		FULLERTON	CA		06/04/2015	3.950	2,482,537						12,000,000	04/17/2015
0902014		MIDLAND	TX		05/14/2015	4.300	13,649,403						21,980,000	12/12/2014
0902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	7,467,402						16,200,000	06/29/2015
0902016		AUSTIN	TX		06/19/2015	4.000	2,082,247						3,281,739	04/22/2015
0902017		SAN JOSE	CA		07/06/2015	3.900	8,383,534						16,800,000	04/01/2015
0902018		OCONOMOWOC	WI		08/27/2015	3.900	17,895,047						24,300,000	05/11/2015
0902019		ORANGE	CA		06/18/2015	3.950	1,976,296						3,800,000	05/08/2015
0902020		SALEM	OR		06/16/2015	3.950	2,493,511						7,800,000	04/30/2015
0902021		NEWARK	DE		10/01/2015	4.050	5,484,886						9,000,000	09/08/2015
0902022		WARREN	MI		06/17/2015	3.950	3,171,205						5,687,500	05/20/2015
0902023		NEWPORT NEWS	VA		07/09/2015	4.100	1,488,782						2,380,000	05/13/2015
0902024		FLORENCE	KY		06/18/2015	3.900	2,505,702						3,650,000	05/05/2015
0902025		ANNAPOLIS	MD		07/01/2015	3.800	7,426,841						13,700,000	05/10/2015
0902027		COLLEYVILLE	TX		06/26/2015	4.000	3,665,017						6,000,000	05/15/2015
0902028		AUSTIN	TX		07/30/2015	4.000	3,552,807						6,650,000	05/21/2015
0902029		SAN ANTONIO	TX		06/24/2015	4.150	2,802,454						3,940,000	05/28/2015
0902030		AUBURN	WA		06/25/2015	4.000	1,734,997						4,232,214	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	3,635,231						8,950,063	05/08/2015
0902032		AUBURN	WA		06/25/2015	4.000	2,478,567						5,772,694	05/08/2015
0902033		KENT	WA		06/25/2015	3.800	2,105,999						4,596,552	05/08/2015

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0902034		LAWRENCEVILLE	GA		07/23/2015	4.050	2,354,596						3,300,000	05/19/2015
0902035		ST PAUL	MN		07/15/2015	3.950	5,090,809		6,078				8,000,000	06/08/2015
0902036		ST. LOUIS PARK	MN		06/18/2015	3.900	10,547,719						15,700,000	04/30/2015
0902037		MISSION VIEJO	CA		09/17/2015	4.000	6,475,397						15,250,000	07/10/2015
0902038		IRVINE	CA		06/30/2015	4.050	3,467,167						10,000,000	05/27/2015
0902039		CORPUS CHRISTI	TX		08/13/2015	4.150	2,187,751						3,300,000	07/07/2015
0902040		PORT ARANSAS	TX		08/13/2015	4.150	2,761,911						4,400,000	07/07/2015
0902041		SALEM	OR		07/30/2015	4.180	4,161,396						9,400,000	06/04/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	2,048,412						4,102,729	06/20/2015
0902043		OCOEE	FL		09/15/2015	4.250	1,388,999						4,100,000	08/25/2015
0902044		ORLANDO	FL		09/15/2015	4.250	2,182,713						6,700,000	08/25/2015
0902045		MECHANICSVILLE	VA		08/06/2015	4.040	9,768,913						15,400,000	06/24/2015
0902046		VISTA	CA		07/08/2015	3.975	5,767,544						10,500,000	06/12/2015
0902047		POMPANO BEACH	FL		08/14/2015	4.500	2,977,100						6,800,000	07/16/2015
0902048		PEARLAND	TX		08/04/2015	4.320	4,077,574						6,400,000	06/29/2015
0902049		OMAHA	NE		08/20/2015	4.300	4,326,133						6,750,000	06/15/2015
0902050		ALBUQUERQUE	NM		08/13/2015	4.420	6,682,981						11,740,000	07/07/2015
0902051		GREENFIELD	WI		09/09/2015	4.130	9,464,765						13,250,000	08/19/2015
0902052		MIDDLETON	WI		08/13/2015	4.350	4,475,499						6,500,000	07/21/2015
0902054		NASHVILLE	TN		12/01/2015	4.070	2,800,000						5,500,000	08/26/2015
0902055		JACKSONVILLE	FL		10/07/2015	4.200	2,842,403						5,820,000	07/30/2015
0902056		JACKSONVILLE	FL		10/01/2015	4.200	4,078,583						7,470,000	07/30/2015
0902057		SAN JOSE	CA		11/03/2015	4.150	3,500,000						8,000,000	10/16/2015
0902058		ROCKVILLE	MD		12/14/2015	4.600	3,600,000						5,800,000	11/03/2015
0902059		SCOTTSDALE	AZ		10/01/2015	4.200	2,984,329						13,200,000	09/04/2015
0902060		CHARLOTTE	NC		10/15/2015	4.320	4,751,162						7,100,000	08/20/2015
0902061		STAFFORD	TX		09/29/2015	4.230	4,966,959						12,000,000	08/19/2015
0902062		FLOWOOD	MS		10/27/2015	4.400	2,792,703						5,200,000	09/23/2015
0902063		BELLEVUE	WA		10/26/2015	4.130	8,072,549						15,500,000	09/11/2015
0902064		EARTH CITY	MO		11/17/2015	4.230	3,400,000						4,710,000	09/16/2015
0902065		EXTON	PA		10/30/2015	4.130	5,239,979						8,200,000	09/09/2015
0902068		AUSTIN	TX		12/10/2015	4.300	5,800,000						10,000,000	10/06/2015
0902069		WATAUGA	TX		11/19/2015	4.070	4,042,660						6,200,000	10/27/2015
0902070		SAN ANTONIO	TX		11/12/2015	4.420	2,550,000						4,600,000	10/09/2015
0902071		SHOREWOOD	MN		11/04/2015	4.200	6,000,000						8,020,000	10/15/2015
0902072		PORTLAND	OR		11/30/2015	4.280	2,200,000						3,880,000	10/23/2015
0902073		CHULA VISTA	CA		11/19/2015	4.180	3,000,000						5,000,000	10/19/2015
0902074		TUCSON	AZ		12/03/2015	4.330	6,400,000						9,700,000	10/08/2015
0902075		SOUTH JORDAN	UT		11/17/2015	4.400	3,300,000						5,160,000	10/09/2015
0902079		BOULDER	CO		12/31/2015	4.150	2,550,000						4,700,000	12/14/2015
0902080		GAINESVILLE	FL		12/30/2015	4.200	3,000,000						6,000,000	11/30/2015
0902081		GAINESVILLE	FL		12/30/2015	4.200	3,000,000						5,000,000	11/30/2015
0902082		ADDISON	TX		12/30/2015	4.220	3,600,000						5,000,000	11/13/2015
0902084		JACKSON	MS		12/21/2015	4.360	2,300,000						3,500,000	11/18/2015
General Loan Loss Reserve							(6,300,000)	4,000,000						
0599999. Mortgages in good standing - Commercial mortgages-all other							2,410,084,995	4,000,000	97,483				4,856,991,231	XXX
922SZS1		NEW YORK CITY	NY		08/14/2013	6.920	55,012,988						302,000,000	06/15/2013
923FUG1		VARIOUS	NH		11/19/2013	6.318	24,589,014						48,076,920	10/01/2013
970NKY1		ARLINGTON	VA		03/14/2012	8.000	11,000,000						917,000,000	12/31/2011
975ADV9		VARIOUS	CA		07/07/2011	8.000	16,656,783						150,000,000	05/01/2011
975TRG1		LANCASTER	PA		08/18/2011	8.000	11,222,882						22,593,675	04/01/2011
977MBYZ		WASHINGTON	DC		03/31/2015	6.675	55,000,000						82,210,000	01/21/2015
979GYW1		OVERLAND PARK	KS		10/11/2013	6.918	40,000,000						300,800,000	08/01/2013
979MAQ1		NEW YORK CITY	NY		01/30/2014	7.025	20,000,000						541,000,000	10/03/2013
987CMS4		SACRAMENTO	CA		08/21/2014	6.905	10,000,000						13,177,000	07/02/2014
987JCR9		HOLYOKE	MA		02/08/2011	8.500	33,205,701						64,814,815	01/07/2011
987LABC		NORTHRIDGE	CA		12/16/2014	6.911	10,000,000						139,000,000	11/05/2014
987PGA1		PALM BEACH GARDENS	FL		12/03/2014	6.655	10,000,000						216,000,000	08/14/2014
988MAYF		Washington	DC		06/26/2015	6.437	12,250,000						20,214,521	03/16/2015
990HDC1		CORONADO	CA		12/29/2015	6.330	10,000,000						17,064,846	11/11/2015
922USA1		VARIOUS	AL		09/11/2013	7.375	68,255,592		249,255				430,140,000	03/01/2013

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 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
989BEL1		LAKEWOOD	CO		09/24/2015	6.696	21,000,000						30,882,353	09/03/2015
0699999. Mortgages in good standing - Mezzanine Loans							408,192,960		249,255				3,294,974,130	XXX
0899999. Total Mortgages in good standing							2,818,277,955	4,000,000	346,738				8,151,965,361	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							2,818,277,955	4,000,000	346,738				8,151,965,361	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
0901944	SEATTLE	WA		02/09/2015	4.000	3,400,000		7,480,000
0901946	MADISON	TN		01/06/2015	4.180	2,000,000		3,550,000
0901950	LEXINGTON	KY		01/15/2015	4.060	2,500,000		5,390,000
0901951	ROUND ROCK	TX		02/25/2015	4.230	2,100,000		3,580,000
0901952	LEE'S SUMMIT	MO		01/09/2015	4.050	4,300,000		5,800,000
0901955	AUSTIN	TX		01/08/2015	3.950	2,140,000		4,250,000
0901960	WEST VALLEY CITY	UT		03/02/2015	4.100	6,500,000		10,100,000
0901962	LITHIA SPRINGS	GA		01/13/2015	4.200	3,430,000		6,350,000
0901964	LEXINGTON	KY		02/02/2015	3.960	5,900,000		8,000,000
0901965	THOUSAND OAKS	CA		07/14/2015	4.000	3,500,000		7,100,000
0901966	CORONA DEL MAR	CA		02/26/2015	4.000	4,000,000		10,200,000
0901967	NORFOLK	VA		02/18/2015	4.110	4,350,000		9,200,000
0901968	ORO VALLEY	AZ		01/28/2015	4.120	1,900,000		3,400,000
0901969	MUKILTEO	WA		01/30/2015	4.100	1,500,000		4,425,000
0901970	SAINT JOHNS	FL		02/19/2015	4.100	2,200,000		3,560,000
0901971	JACKSONVILLE	FL		02/19/2015	4.100	2,850,000		4,620,000
0901972	JACKSON	MS		02/11/2015	4.250	4,700,000		6,800,000
0901973	TUCSON	AZ		02/10/2015	4.060	5,000,000		7,600,000
0901974	TUSTIN	CA		03/24/2015	3.900	2,400,000		11,975,000
0901975	FULLERTON	CA		03/26/2015	3.900	6,700,000		22,200,000
0901976	NAVARRE BEACH	FL		03/10/2015	4.100	4,600,000		8,500,000
0901977	GREECE	NY		03/11/2015	4.300	2,400,000		4,950,000
0901978	HAMBURG	NY		03/13/2015	4.350	1,100,000		1,750,000
0901980	AMELIA	OH		03/31/2015	3.900	4,500,000		7,750,000
0901981	GAHANNA	OH		03/10/2015	4.000	6,100,000		8,400,000
0901982	OAK CREEK	WI		03/11/2015	4.000	4,250,000		6,660,000
0901983	MONTICELLO	MN		04/28/2015	4.300	1,750,000		3,990,000
0901984	CHARLESTON	SC		02/26/2015	4.100	1,700,000		2,380,000
0901985	BRIDGETON	MO		03/16/2015	4.000	3,900,000		5,350,000
0901986	LOUISVILLE	KY		04/29/2015	4.000	2,450,000		3,720,000
0901987	BIRMINGHAM	AL		03/02/2015	4.150	3,900,000		7,540,000
0901988	TALLAHASSEE	FL		03/16/2015	4.000	3,500,000		4,800,000
0901989	STERLING HEIGHTS	MI		06/17/2015	4.100	5,200,000		7,600,000
0901990	DURHAM	NC		03/24/2015	4.100	1,625,000		2,510,000
0901991	BRONX	NY		04/30/2015	4.100	8,250,000		15,700,000
0901992	OCOEE	FL		04/28/2015	4.100	3,000,000		8,200,000
0901993	VISTA	CA		04/15/2015	3.900	4,500,000		13,960,000
0901994	HILLSBORO	OR		04/30/2015	4.100	3,600,000		7,140,000
0901995	BROOKFIELD	WI		04/13/2015	3.800	5,200,000		6,930,000
0901996	BROOKFIELD	WI		04/10/2015	3.800	1,850,000		2,550,000
0901997	WILMGTON	CA		07/24/2015	3.975	11,750,000		25,850,000
0901998	OMAHA	NE		05/15/2015	3.800	5,600,000		7,800,000
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	3,975,000		5,730,000
0902000	FULLERTON	CA		04/30/2015	4.100	7,200,000		13,300,000
0902001	ALBUQUERQUE	NM		04/28/2015	4.000	7,000,000		11,320,000
0902002	WEBSTER	TX		04/28/2015	4.000	5,750,000		10,173,077
0902003	MEMPHIS	TN		04/16/2015	4.150	4,850,000		6,500,000
0902004	LAS VEGAS	NV		05/14/2015	3.900	3,250,000		7,743,125
0902005	HOLDEN	MA		07/01/2015	3.900	10,250,000		16,640,000
0902006	GRESHAM	OR		04/30/2015	3.900	5,100,000		8,700,000
0902007	MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,900,000		7,200,000
0902008	SAN JOSE	CA		05/21/2015	4.050	2,075,000		4,800,000
0902009	SAN JOSE	CA		05/28/2015	3.990	3,500,000		10,700,000
0902010	TUALATIN	OR		05/21/2015	3.900	4,500,000		9,300,000
0902012	FARMERS BRANCH	TX		06/01/2015	4.000	3,400,000		5,880,000
0902013	FULLERTON	CA		06/04/2015	3.950	2,500,000		12,000,000
0902014	MIDLAND	TX		05/14/2015	4.300	13,800,000		21,980,000
0902015	HUNTINGTON BEACH	CA		09/01/2015	3.850	7,500,000		16,200,000
0902016	AUSTIN	TX		06/19/2015	4.000	2,125,000		3,281,739
0902017	SAN JOSE	CA		07/06/2015	3.900	8,500,000		16,800,000
0902018	OCONOMOWOC	WI		08/27/2015	3.900	18,000,000		24,300,000
0902019	ORANGE	CA		06/18/2015	3.950	2,000,000		3,800,000
0902020	SALEM	OR		06/16/2015	3.950	2,550,000		7,800,000
0902021	NEWARK	DE		10/01/2015	4.050	5,500,000		9,000,000
0902022	WARREN	MI		06/17/2015	3.950	3,250,000		5,687,500

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
0902023	NEWPORT NEWS	VA		07/09/2015	4.100	1,500,000		2,380,000
0902024	FLORENCE	KY		06/18/2015	3.900	2,530,000		3,650,000
0902025	ANNAPOLIS	MD		07/01/2015	3.800	7,500,000		13,700,000
0902027	COLLEYVILLE	TX		06/26/2015	4.000	3,700,000		6,000,000
0902028	AUSTIN	TX		07/30/2015	4.000	3,580,000		6,650,000
0902029	SAN ANTONIO	TX		06/24/2015	4.150	2,850,000		3,940,000
0902030	AUBURN	WA		06/25/2015	4.000	1,770,620		4,232,214
0902031	TACOMA	WA		06/25/2015	4.000	3,709,871		8,950,063
0902032	AUBURN	WA		06/25/2015	4.000	2,529,457		5,772,694
0902033	KENT	WA		06/25/2015	3.800	2,150,000		4,596,552
0902034	LAWRENCEVILLE	GA		07/23/2015	4.050	2,380,000		3,300,000
0902035	ST PAUL	MN		07/15/2015	3.950	5,174,921		8,000,000
0902036	ST. LOUIS PARK	MN		06/18/2015	3.900	10,650,000		15,700,000
0902037	MISSION VIEJO	CA		09/17/2015	4.000	6,500,000		15,250,000
0902038	IRVINE	CA		06/30/2015	4.050	3,500,000		10,000,000
0902039	CORPUS CHRISTI	TX		08/13/2015	4.150	2,210,000		3,300,000
0902040	PORT ARANSAS	TX		08/13/2015	4.150	2,790,000		4,400,000
0902041	SALEM	OR		07/30/2015	4.180	4,200,000		9,400,000
0902042	SOUTH BEND	IN		08/12/2015	4.400	2,090,000		4,102,729
0902043	OCOEE	FL		09/15/2015	4.250	1,400,000		4,100,000
0902044	ORLANDO	FL		09/15/2015	4.250	2,200,000		6,700,000
0902045	MECHANICSVILLE	VA		08/06/2015	4.040	9,825,000		15,400,000
0902046	VISTA	CA		07/08/2015	3.975	5,800,000		10,500,000
0902047	POMPANO BEACH	FL		08/14/2015	4.500	3,000,000		6,800,000
0902048	PEARLAND	TX		08/04/2015	4.320	4,100,000		6,400,000
0902049	OMAHA	NE		08/20/2015	4.300	4,350,000		6,750,000
0902050	ALBUQUERQUE	NM		08/13/2015	4.420	6,750,000		11,740,000
0902051	GREENFIELD	WI		09/09/2015	4.130	9,500,000		13,250,000
0902052	MIDDLETON	WI		08/13/2015	4.350	4,500,000		6,500,000
0902054	NASHVILLE	TN		12/01/2015	4.070	2,800,000		5,500,000
0902055	JACKSONVILLE	FL		10/07/2015	4.200	2,850,000		5,820,000
0902056	JACKSONVILLE	FL		10/01/2015	4.200	4,100,000		7,470,000
0902057	SAN JOSE	CA		11/03/2015	4.150	3,500,000		8,000,000
0902058	ROCKVILLE	MD		12/14/2015	4.600	3,600,000		5,800,000
0902059	SCOTTSDALE	AZ		10/01/2015	4.200	3,000,000		13,200,000
0902060	CHARLOTTE	NC		10/15/2015	4.320	4,760,000		7,100,000
0902061	STAFFORD	TX		09/29/2015	4.230	5,000,000		12,000,000
0902062	FLOWOOD	MS		10/27/2015	4.400	2,800,000		5,200,000
0902063	BELLEVUE	WA		10/26/2015	4.130	8,100,000		15,500,000
0902064	EARTH CITY	MO		11/17/2015	4.230	3,400,000		4,710,000
0902065	EXTON	PA		10/30/2015	4.130	5,250,000		8,200,000
0902068	AUSTIN	TX		12/10/2015	4.300	5,800,000		10,000,000
0902069	WATAUGA	TX		11/19/2015	4.070	4,050,000		6,200,000
0902070	SAN ANTONIO	TX		11/12/2015	4.420	2,550,000		4,600,000
0902071	SHOREWOOD	MN		11/04/2015	4.200	6,000,000		8,020,000
0902072	PORTLAND	OR		11/30/2015	4.280	2,200,000		3,880,000
0902073	CHULA VISTA	CA		11/19/2015	4.180	3,000,000		5,000,000
0902074	TUCSON	AZ		12/03/2015	4.330	6,400,000		9,700,000
0902075	SOUTH JORDAN	UT		11/17/2015	4.400	3,300,000		5,160,000
0902079	BOULDER	CO		12/31/2015	4.150	2,550,000		4,700,000
0902080	GAINESVILLE	FL		12/30/2015	4.200	3,000,000		6,000,000
0902081	GAINESVILLE	FL		12/30/2015	4.200	3,000,000		5,000,000
0902082	ADDISON	TX		12/30/2015	4.220	3,600,000		5,000,000
0902084	JACKSON	MS		12/21/2015	4.360	2,300,000		3,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						512,219,869		945,169,693
977MBYZ	WASHINGTON	DC		03/31/2015	6.675	55,000,000		82,210,000
988MAYF	Washington	DC		06/26/2015	6.437	12,250,000		20,214,521
989BEL1	LAKEWOOD	CO		09/24/2015	6.696	21,000,000		30,882,353
990HDC1	CORONADO	CA		12/29/2015	6.330	10,000,000		17,064,846
0699999. Mortgages in good standing - Mezzanine Loans						98,250,000		150,371,720
0899999. Total Mortgages in good standing						610,469,869		1,095,541,413
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								

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
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						610,469,869		1,095,541,413

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					
0900061	JACKSONVILLE	FL		07/08/2002	05/07/2015	719,674							624,490	624,490			
0900206	SAN ANTONIO	TX		09/25/2003	09/21/2015	123,741							22,705	22,705			
0900274	HOUSTON	TX		04/30/2004	12/04/2015	950,762							840,697	840,697			
0900277	INTERNATIONAL FALLS	MN		06/23/2004	08/03/2015	834,495							774,456	774,456			
0900278	DULUTH	MN		06/23/2004	09/01/2015	567,455							520,743	520,743			
0900279	CHAMPLIN	MN		06/23/2004	09/01/2015	1,235,051							1,133,384	1,133,384			
0900280	DULUTH	MN		06/23/2004	08/03/2015	654,757							607,649	607,649			
0900283	DULUTH	MN		06/23/2004	09/01/2015	1,874,403							1,720,105	1,720,105			
0900285	DULUTH	MN		06/23/2004	08/03/2015	984,703							913,857	913,857			
0900295	DULUTH	MN		06/02/2004	08/20/2015	5,915,469							5,433,227	5,433,227			
0900339	MORENO VALLEY	CA		09/21/2004	03/18/2015	4,399,685							4,314,041	4,314,041			
0900353	EL PASO	TX		10/28/2004	01/15/2015	1,550,746							1,529,116	1,529,116			
0900357	SAN ANTONIO	TX		02/07/2005	02/05/2015	2,409,353							2,396,009	2,396,009			
0900379	BRANCHBURG	NJ		04/28/2005	12/29/2015	2,325,498							2,073,912	2,073,912			
0900402	GREENVILLE	SC		04/06/2005	04/01/2015	2,748,742							2,711,916	2,711,916			
0900403	BRIGHTON	MI		02/28/2005	03/05/2015	1,996,769							1,968,085	1,968,085			
0900410	NAPLES	FL		02/22/2005	05/20/2015	1,294,994							1,264,501	1,264,501			
0900418	FORT WORTH	TX		03/03/2005	05/15/2015	1,955,270							1,923,580	1,923,580			
0900422	WALLA WALLA	WA		03/29/2005	01/13/2015	1,490,362							1,485,821	1,485,821			
0900426	MODESTO	CA		03/31/2005	02/26/2015	3,999,151							3,974,687	3,974,687			
0900428	LANGHORNE	PA		04/21/2005	05/15/2015	1,661,218							1,554,530	1,554,530			
0900433	PORTLAND	OR		03/15/2005	01/28/2015	780,318							777,897	777,897			
0900434	WALLINGFORD	CT		06/15/2005	09/10/2015	2,511,456							2,442,509	2,442,509			
0900439	POWDER SPRINGS	GA		04/27/2005	06/17/2015	890,377							842,991	842,991			
0900441	FOUNTAIN VALLEY	CA		05/16/2005	08/17/2015	1,569,453							1,529,082	1,529,082			
0900452	ALPHARETTA	GA		09/14/2005	06/26/2015	1,056,999							1,037,828	1,037,828			
0900453	GILBERT	AZ		06/09/2005	07/08/2015	635,376							580,180	580,180			
0900457	OXFORD	AL		06/23/2005	08/20/2015	1,865,586							1,738,221	1,738,221			
0900458	OXFORD	AL		06/23/2005	08/20/2015	2,623,480							2,444,372	2,444,372			
0900461	TAMPA	FL		08/30/2005	06/01/2015	1,216,666							1,198,207	1,198,207			
0900463	OPELIKA	AL		06/30/2005	11/02/2015	1,874,145							1,816,656	1,816,656			
0900466	ST. LOUIS	MO		10/13/2005	06/15/2015	5,722,203							5,625,428	5,625,428			
0900473	POMPANO BEACH	FL		09/01/2005	08/13/2015	2,623,752							2,558,699	2,558,699			
0900480	PORTLAND	OR		06/07/2005	01/28/2015	78,781							78,542	78,542			
0900487	WEST DES MOINES	IA		02/01/2006	05/15/2015	4,185,440							4,097,156	4,097,156			
0900492	BLOOMFIELD HILLS	MI		08/11/2005	07/16/2015	1,100,663							1,067,285	1,067,285			
0900493	FRANKLIN	OH		10/28/2005	10/27/2015	2,627,446							2,545,737	2,545,737			
0900494	HOWELL	NJ		08/30/2005	08/31/2015	2,332,700							2,269,952	2,269,952			
0900515	BAY CITY	MI		10/05/2005	12/14/2015	1,769,954							1,678,178	1,678,178			
0900516	BLAINE	MN		07/10/2006	01/29/2015	2,667,357							2,655,007	2,655,007			
0900529	SYRACUSE	NY		11/30/2005	12/03/2015	762,152							716,231	716,231			
0900530	MAPLE HEIGHTS	OH		11/14/2005	11/16/2015	995,769							949,430	949,430			
0900535	FOREST	VA		11/30/2005	02/02/2015	1,603,884							1,584,503	1,584,503			
0900537	GRANVILLE	OH		12/20/2005	08/03/2015	638,077							622,276	622,276			
0900540	RICHMOND	VA		12/09/2005	12/08/2015	1,044,040							1,009,222	1,009,222			
0900542	MONTGOMERY	AL		12/29/2005	05/07/2015	760,804			16,488		(16,488)		736,000	737,582		1,582	1,582
0900544	TWINSBURG	OH		12/13/2005	11/25/2015	3,397,893							2,842,117	2,842,117			
0900550	CLAWSON	MI		12/13/2005	05/15/2015	2,979,233							2,916,819	2,916,819			
0900554	FORT MYERS	FL		01/18/2006	03/27/2015	2,135,037							2,111,110	3,235,724		1,124,614	1,124,614
0900567	GARDNER	KS		03/13/2006	04/30/2015	2,840,222							2,782,430	2,782,430			
0900570	BOUNTIFUL	UT		12/21/2005	12/15/2015	1,175,312							1,132,720	1,132,720			
0900571	MEMPHIS	TN		12/22/2005	06/17/2015	725,147							712,188	712,188			
0900572	CHESTERFIELD	MO		02/09/2006	05/07/2015	3,730,246							3,675,395	3,675,395			
0900576	WOODBURY	MN		12/16/2005	12/03/2015	756,913							732,147	732,147			
0900577	PORTLAND	OR		12/22/2005	02/25/2015	789,438							772,191	772,191			
0900587	WALNUT CREEK	CA		12/20/2005	07/01/2015	2,637,406							2,590,972	2,590,972			
0900600	ENGLEWOOD	CO		01/31/2006	03/27/2015	2,061,938							2,043,508	2,043,508			
0900605	ELPASO	TX		01/31/2006	10/07/2015	698,777							670,786	670,786			
0900610	WOODSTOCK	GA		02/27/2006	10/27/2015	1,306,783							1,269,320	1,269,320			
0900636	PORTLAND	OR		02/24/2006	05/21/2015	887,714							877,021	877,021			

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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					
0900638	CHANDLER	AZ		04/06/2006	11/18/2015	4,568,580							4,446,349	4,446,349			
0900659	SALEM	OR		05/23/2006	10/19/2015	2,688,961							2,612,815	2,612,815			
0900670	SCOTTSDALE	AZ		05/01/2006	06/26/2015	1,151,943							1,132,719	1,132,719			
0900677	PORTLAND	OR		06/20/2006	08/11/2015	1,526,672							1,492,803	1,492,803			
0900681	GILBERT	AZ		06/08/2006	05/27/2015	2,133,005							2,106,420	2,106,420			
0900686	FERNANDINA BEACH	FL		07/12/2006	07/16/2015	5,287,546							5,106,709	5,106,709			
0900698	PHEONIX	AZ		06/29/2006	03/31/2015	1,854,316							1,839,350	1,839,350			
0900713	PHOENIX	AZ		07/11/2006	06/30/2015	1,237,357							1,212,170	1,212,170			
0900721	NEWPORT NEWS	VA		06/29/2006	07/08/2015	1,037,429							1,003,571	1,003,571			
0900728	MERIDIAN	ID		08/31/2006	01/16/2015	1,416,901							1,413,445	1,413,445			
0900731	SANTA ANA	CA		08/25/2006	06/17/2015	380,166							279,559	279,559			
0900736	MIAMISBURG	OH		10/19/2006	12/04/2015	1,440,871							1,332,267	1,332,267			
0900750	LOCUST GROVE	GA		09/15/2006	07/09/2015	965,302							947,665	947,665			
0900773	EAGLE MOUNTAIN	UT		02/28/2007	03/20/2015	1,000,514							987,138	987,138			
0900789	COLUMBUS	OH		02/28/2007	12/18/2015	2,129,245							2,062,364	2,062,364			
0900790	BIRMINGHAM	AL		03/09/2007	09/17/2015	877,993							859,845	859,845			
0900793	ST LOUIS	MO		03/30/2007	06/30/2015	1,267,964							1,195,919	3,441,159		2,245,240	2,245,240
0900813	WESTERVILLE	OH		06/25/2007	08/03/2015	953,607							933,937	933,937			
0900820	FARMINGTON HILLS	MI		05/04/2007	09/28/2015	680,247							658,617	658,617			
0900828	AMERICAN FORK	UT		07/12/2007	02/25/2015	937,428							932,976	932,976			
0900830	MESA	AZ		06/11/2007	07/22/2015	1,793,049							1,761,735	1,761,735			
0900833	LOGAN	UT		04/23/2007	12/18/2015	1,187,256							1,142,972	1,142,972			
0900839	ORLANDO	FL		05/31/2007	06/16/2015	1,942,330							1,912,915	1,912,915			
0900843	CENTERVILLE	OH		07/18/2007	07/10/2015	736,470							724,661	724,661			
0900876	PHOENIX	AZ		09/27/2007	07/31/2015	711,577							681,532	681,532			
0900886	CINCINNATI	OH		10/23/2007	03/05/2015	1,729,972							1,716,456	1,716,456			
0900892	GILBERT	AZ		10/10/2007	07/27/2015	2,098,019							2,068,619	2,068,619			
0900917	MARION	AR		12/20/2007	03/31/2015	2,115,906							2,100,410	2,100,410			
0900921	SAN ANTONIO	TX		11/30/2007	11/11/2015	2,504,517							2,438,323	2,438,323			
0900922	COLUMBUS	OH		01/03/2008	01/22/2015	951,049							948,904	948,904			
0900935	VIRGINIA BEACH	VA		04/30/2008	02/02/2015	1,955,369							1,955,369	1,955,369			
0900940	CONYERS	GA		03/31/2008	11/24/2015	1,301,755							1,270,765	1,270,765			
0900946	BROADVIEW HEIGHTS	OH		01/17/2008	11/23/2015	1,086,020							1,015,794	1,015,794			
0900953	PALM BAY	FL		02/22/2008	07/29/2015	2,553,134							2,450,220	2,450,220			
0900956	COLUMBUS	OH		03/19/2008	09/14/2015	2,597,874							2,542,616	2,542,616			
0900967	COLUMBUS	OH		03/19/2008	12/18/2015	1,529,184							1,485,387	1,485,387			
0900977	CHARLOTTESVILLE	VA		02/28/2008	10/30/2015	1,731,256							1,596,524	1,596,524			
0900978	BELLEVUE	NE		04/24/2008	03/04/2015	4,269,003							4,247,601	4,247,601			
0900993	HOUSTON	TX		04/30/2008	12/01/2015	869,182							846,385	846,385			
0901007	PHOENIX	AZ		05/08/2008	06/30/2015	3,046,217							2,987,430	2,987,430			
0901011	BRYAN	TX		05/08/2008	12/08/2015	2,138,393							2,078,054	2,078,054			
0901013	PHOENIX	AZ		05/08/2008	07/20/2015	1,392,556							1,361,048	1,361,048			
0901020	LAS VEGAS	NV		05/22/2008	12/03/2015	2,090,522							2,036,072	2,036,072			
0901033	EL SEGUNDO	CA		06/02/2008	11/30/2015	2,834,422							2,767,660	2,767,660			
0901037	CORDELE	GA		05/28/2008	12/08/2015	1,122,692							1,093,985	1,093,985			
0901038	AMERICUS	GA		05/28/2008	12/08/2015	1,310,535							1,277,025	1,277,025			
0901043	HILLIARD	OH		06/25/2008	08/14/2015	2,231,446							2,132,338	2,132,338			
0901051	SANTA FE SPRINGS	CA		06/30/2008	01/21/2015	3,583,548							3,575,732	3,575,732			
0901052	ROCHESTER	MN		06/12/2008	12/29/2015	1,704,371							1,656,364	1,656,364			
0901059	JACKSON	MS		07/09/2008	08/04/2015	2,675,076							2,631,949	2,631,949			
0901070	OCOEE	FL		08/27/2008	09/14/2015	1,383,826							1,336,828	1,336,828			
0901071	ORLANDO	FL		08/27/2008	09/14/2015	2,157,140							2,083,879	2,083,879			
0901073	WORTHINGTON	OH		09/29/2008	10/02/2015	3,110,586							3,048,180	3,048,180			
0901081	TALLAHASSEE	FL		07/21/2008	05/14/2015	3,821,206							3,777,581	3,777,581			
0901082	ORLANDO	FL		08/13/2008	02/20/2015	1,147,330							1,142,584	1,142,584			
0901085	FULLERTON	CA		08/27/2008	06/03/2015	1,328,340							1,316,662	1,316,662			
0901086	SAN JOSE	CA		08/27/2008	05/27/2015	2,878,070							2,852,768	2,852,768			
0901111	JACKSON	MS		10/23/2008	12/20/2015	1,891,890							1,808,023	1,808,023			
0901130	KANSAS CITY	MO		12/15/2008	08/03/2015	1,380,996							1,360,261	1,360,261			
0901131	RICHMOND	VA		12/04/2008	12/30/2015	2,665,821			1,302,643		(1,302,643)		1,334,000	1,155,555		(178,445)	(178,445)

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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					
0901132	AUSTIN	TX		12/30/2008	05/21/2015	358,552							296,409	296,409			
0901150	BLOOMINGTON	MN		02/25/2009	05/28/2015	3,146,229							3,114,043	3,114,043			
0901171	TREVOSE	PA		12/31/2009	04/30/2015	1,160,068							1,140,314	1,140,314			
0901176	NEW CASTLE	DE		07/06/2009	09/10/2015	1,366,326							1,343,154	1,343,154			
0901179	MADISON	TN		08/17/2009	01/05/2015	1,532,553							1,523,814	1,523,814			
0901190	IRVINE	CA		07/29/2009	06/29/2015	1,562,066							1,505,968	1,505,968			
0901194	HAZELWOOD	MO		09/10/2009	05/14/2015	2,093,940							2,074,092	2,074,092			
0901208	WACO	TX		09/30/2009	02/19/2015	795,988							791,344	791,344			
0901211	GREECE	NY		12/14/2009	03/10/2015	2,282,688							2,251,979	2,251,979			
0901212	AMHERST	NY		11/23/2009	02/02/2015	894,485							892,986	892,986			
0901213	SALEM	OR		12/29/2009	07/29/2015	4,142,273							4,097,420	4,097,420			
0901214	KINGWOOD	TX		12/04/2009	12/17/2015	1,375,847							1,297,124	1,297,124			
0901215	SAN ANTONIO	TX		12/04/2009	12/17/2015	2,726,904							2,570,876	2,570,876			
0901226	ALBUQUERQUE	NM		12/23/2009	08/12/2015	5,836,186							5,706,673	5,706,673			
0901227	TUKWILA	WA		12/29/2009	06/29/2015	1,007,314							995,928	995,928			
0901232	SOUTH BEND	IN		02/17/2010	02/10/2015	98,243							67,487	67,487			
0901237	PHOENIX	AZ		02/17/2010	09/17/2015	2,557,082							2,501,126	2,501,126			
0901264	LOS ANGELES	CA		05/27/2010	11/04/2015	924,316							907,481	907,481			
0901274	SOUTH JORDAN	UT		06/04/2010	02/11/2015	3,009,673							2,999,723	2,999,723			
0901275	BLOOMINGTON	MN		07/01/2010	03/02/2015	2,497,559							2,475,244	2,475,244			
0901283	PLANO	TX		05/24/2010	01/30/2015	1,093,660							1,089,312	1,089,312			
0901291	SALT LAKE CITY	UT		06/18/2010	04/28/2015	1,553,822							1,542,455	1,542,455			
0901297	INDIANAPOLIS	IN		09/27/2010	05/13/2015	1,857,426							1,829,081	1,829,081			
0901335	FOREST CITY	CA		10/27/2010	12/22/2015	5,536,593							5,404,689	5,404,689			
0901339	NORTH HOLLYWOOD	CA		12/21/2010	08/07/2015	1,267,957							1,242,161	1,242,161			
0901358	OMAHA	NE		01/11/2011	08/03/2015	5,102,467							5,029,227	5,029,227			
0901363	BEEVILLE	TX		01/20/2011	07/15/2015	3,566,849							3,491,142	3,491,142			
0901365	LAWRENCE	KS		01/07/2011	04/30/2015	1,519,744							1,487,348	1,487,348			
0901376	MOBILE	AL		01/31/2011	11/25/2015	2,757,007							2,663,126	2,663,126			
0901377	ATHENS	GA		01/26/2011	12/31/2015	1,569,039							1,530,093	1,530,093			
0901378	ATHENS	GA		01/26/2011	02/27/2015	3,045,782							3,034,010	3,034,010			
0901383	VISTA	CA		02/01/2011	04/15/2015	4,160,854							4,127,328	4,127,328			
0901400	SAN FRANCISCO	CA		03/15/2011	09/11/2015	5,101,485							5,009,343	5,009,343			
0901410	AUBURN	WA		03/22/2011	06/24/2015	1,814,859							1,770,620	1,770,620			
0901411	TACOMA	WA		03/22/2011	06/24/2015	3,802,561							3,709,871	3,709,871			
0901412	AUBURN	WA		03/22/2011	06/24/2015	2,592,655							2,529,457	2,529,457			
0901419	ST LOUIS	MO		04/26/2011	06/15/2015	7,765,703							7,673,930	7,673,930			
0901439	JACKSON	MS		04/20/2011	02/10/2015	5,113,454							5,088,153	5,088,153			
0901446	IRWINDALE	CA		11/01/2011	05/28/2015	1,890,644							1,853,923	1,853,923			
0901450	WEST VALLEY CITY	UT		05/04/2011	09/10/2015	7,019,845							6,915,513	6,915,513			
0901451	ANAHEIM	CA		05/31/2011	11/03/2015	3,322,727							3,260,822	3,260,822			
0901455	BREA	CA		05/31/2011	11/03/2015	2,731,052							2,678,502	2,678,502			
0901469	WARNER ROBINS	GA		05/27/2011	12/08/2015	2,391,644							2,314,381	2,314,381			
0901470	ANNAPOLIS	MD		06/30/2011	06/30/2015	7,006,774							6,925,319	6,925,319			
0901473	LONGMONT	CO		06/20/2011	06/26/2015	2,524,314							2,495,253	2,495,253			
0901488	CINCINNATI	OH		08/10/2011	08/27/2015	874,393							845,686	845,686			
0901489	CINCINNATI	OH		08/10/2011	08/27/2015	699,514							676,549	676,549			
0901493	CHARLESTON	SC		07/28/2011	01/06/2015	821,969							817,965	817,965			
0901496	SPRINGFIELD	MA		08/12/2011	02/20/2015	2,565,754							2,541,573	2,541,573			
0901497	SANTA TERESA	NM		07/22/2011	07/27/2015	1,640,685							1,521,410	1,521,410			
0901522	SAN ANTONIO	TX		08/30/2011	01/08/2015	2,136,754							2,133,045	2,133,045			
0901568	TOPEKA	KS		03/27/2012	03/06/2015	3,142,878							3,130,310	3,130,310			
0901587	CHARLOTTE	NC		05/01/2012	04/27/2015	2,534,612							2,504,426	2,504,426			
0901599	LOUISVILLE	KY		06/05/2012	09/23/2015	1,679,009							1,605,002	1,605,002			
0901601	ST PAUL	MN		07/10/2012	07/14/2015	4,245,072		24,666			24,666		4,169,313	4,169,313			
0901615	WESTMONT	IL		07/05/2012	05/29/2015	4,552,805							4,505,713	4,505,713			
0901628	CORPUS CHRISTI	TX		08/16/2012	05/05/2015	2,283,412							2,248,936	2,248,936			
0901656	MILWAUKEE	WI		10/18/2012	07/01/2015	8,773,030							8,613,421	8,613,421			
0901658	HOPE MILLS	NC		09/26/2012	10/21/2015	2,285,087							2,237,713	2,237,713			
0901684	KANSAS CITY	MO		12/12/2012	10/30/2015	2,837,213							2,762,099	2,762,099			

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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					
0901685	RAYTOWN	MO		12/12/2012	10/30/2015	1,560,467							1,519,155	1,519,155			
0901694	SIMPSONVILLE	SC		01/10/2013	07/31/2015	1,811,648							1,786,802	1,786,802			
0901698	FORT LAUDERDALE	FL		01/24/2013	03/12/2015	4,993,089							4,962,807	4,962,807			
0901715	FAYETTEVILLE	NC		02/20/2013	08/17/2015	3,898,363							3,817,148	3,817,148			
0901732	CHULA VISTA	CA		04/24/2013	03/13/2015	1,928,570							1,916,518	1,916,518			
0901841	HOFFMAN ESTATES	IL		11/06/2013	05/26/2015	3,402,304							3,336,474	3,336,474			
0901858	LAS VEGAS	NV		12/20/2013	06/12/2015	1,864,733							1,844,768	1,844,768			
0901876	ALBUQUERQUE	NM		01/09/2014	12/18/2015	3,327,525							3,187,984	3,187,984			
0901879	CORPUS CHRISTI	TX		12/31/2013	05/05/2015	3,380,446							3,335,348	3,335,348			
0901953	HOUSTON	TX		12/18/2014	08/20/2015	3,600,000							3,515,896	3,515,896			
900027A	PISCATAWAY	NJ		11/24/2004	04/08/2015	2,602,566							2,503,215	2,503,215			
900135A	WALLINGFORD	CT		07/01/2005	09/10/2015	4,005,843							3,841,456	3,841,456			
977MBYI	WASHINGTON	DC		05/23/2011	03/10/2015	53,364,536							53,352,448	53,352,448			
0199999. Mortgages closed by repayment						479,134,673		24,666	1,319,131		(1,294,465)		467,121,497	470,314,488		3,192,991	3,192,991
0900061	JACKSONVILLE	FL		07/08/2002		719,674								95,184			
0900075	FISHERS	IN		08/16/2002		308,025								97,285			
0900111	FISHERS	IN		02/11/2003		386,382								110,017			
0900113	SIDNEY	OH		02/25/2003		893,743								361,983			
0900131	SOLON	OH		01/30/2003		1,457,704								234,083			
0900163	SIERRA VISTA	AZ		05/01/2003		338,721								133,855			
0900189	SPOKANE	WA		08/01/2003		488,163								72,230			
0900201	CECIL TOWNSHIP	PA		09/24/2003		530,236								127,288			
0900206	SAN ANTONIO	TX		09/25/2003		123,741								101,036			
0900208	DUBLIN	OH		10/07/2003		427,604								59,979			
0900209	COLUMBUS	OH		10/07/2003		855,208								119,959			
0900225	FISHERS	IN		12/17/2003		821,067								114,524			
0900235	COLUMBUS	OH		02/06/2004		1,808,939								236,142			
0900249	ALICE	TX		04/15/2004		1,246,037								155,708			
0900254	SPOKANE	WA		03/31/2004		2,293,979								460,493			
0900274	HOUSTON	TX		04/30/2004		950,762								110,064			
0900277	INTERNATIONAL FALLS	MN		06/23/2004		834,495								60,039			
0900278	DULUTH	MN		06/23/2004		567,455								46,712			
0900279	CHAMPLIN	MN		06/23/2004		1,235,051								101,667			
0900280	DULUTH	MN		06/23/2004		654,757								47,108			
0900282	DULUTH	MN		06/23/2004		600,836								74,865			
0900283	DULUTH	MN		06/23/2004		1,874,403								154,298			
0900285	DULUTH	MN		06/23/2004		984,703								70,846			
0900292	AMMON	ID		05/27/2004		1,273,391								160,809			
0900295	DULUTH	MN		06/02/2004		5,915,469								482,242			
0900327	RICHMOND	VA		08/30/2004		1,884,429								100,000			
0900332	ST AUGUSTINE	FL		09/15/2004		685,314								130,588			
0900339	MORENO VALLEY	CA		09/21/2004		4,399,685								85,645			
0900344	LIVONIA	MI		10/28/2004		1,710,095								76,308			
0900353	EL PASO	TX		10/28/2004		1,550,746								21,630			
0900357	SAN ANTONIO	TX		02/07/2005		2,409,353								13,344			
0900362	HICKORY	NC		11/04/2004		1,853,801								114,068			
0900374	NORCROSS	GA		12/16/2004		318,754								55,288			
0900377	KNOXVILLE	TN		12/14/2004		853,618								156,249			
0900379	BRANCHBURG	NJ		04/28/2005		2,325,498								251,586			
0900393	MARIETTA	GA		03/31/2005		528,007								58,180			
0900402	GREENVILLE	SC		04/06/2005		2,748,742								36,827			
0900403	BRIGHTON	MI		02/28/2005		1,996,769								28,684			
0900410	NAPLES	FL		02/22/2005		1,294,994								30,493			
0900413	OREM	UT		03/18/2005		1,123,890								179,113			
0900418	FORT WORTH	TX		03/03/2005		1,955,270								31,689			
0900419	JACKSONVILLE	FL		03/17/2005		1,030,233								178,233			
0900422	WALLA WALLA	WA		03/29/2005		1,490,362								4,542			
0900426	MODESTO	CA		03/31/2005		3,999,151								24,464			
0900428	LANGHORNE	PA		04/21/2005		1,661,218								106,688			
0900433	PORTLAND	OR		03/15/2005		780,318								2,421			

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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					
0900434	WALLINGFORD	CT		06/15/2005		2,511,456								68,947			
0900436	PORTLAND	OR		04/21/2005		1,088,902								170,687			
0900438	HILLSBORO	OR		04/19/2005		1,331,161								143,263			
0900439	POWDER SPRINGS	GA		04/27/2005		890,377								47,386			
0900440	POWDER SPRINGS	GA		04/27/2005		1,150,788								123,189			
0900441	FOUNTAIN VALLEY	CA		05/16/2005		1,569,453								40,371			
0900447	MEMPHIS	TN		05/10/2005		1,142,426								121,351			
0900452	ALPHARETTA	GA		09/14/2005		1,056,999								19,171			
0900453	GILBERT	AZ		06/09/2005		635,376								55,196			
0900457	OXFORD	AL		06/23/2005		1,865,586								127,365			
0900458	OXFORD	AL		06/23/2005		2,623,480								179,108			
0900461	TAMPA	FL		08/30/2005		1,216,666								18,460			
0900463	OPELIKA	AL		06/30/2005		1,874,145								57,489			
0900466	ST. LOUIS	MO		10/13/2005		5,722,203								96,775			
0900472	FAIRLESS HILLS	PA		06/29/2005		332,427								108,006			
0900473	POMPANO BEACH	FL		09/01/2005		2,623,752								65,053			
0900480	PORTLAND	OR		06/07/2005		78,781								238			
0900487	WEST DES MOINES	IA		02/01/2006		4,185,440								88,283			
0900492	BLOOMFIELD HILLS	MI		08/11/2005		1,100,663								33,377			
0900493	FRANKLIN	OH		10/28/2005		2,627,446								81,709			
0900494	HOWELL	NJ		08/30/2005		2,332,700								62,748			
0900495	SALT LAKE CITY	UT		07/15/2005		946,240								64,455			
0900509	ALBUQUERQUE	NM		09/15/2005		969,518								98,973			
0900510	ALBUQUERQUE	NM		09/15/2005		451,074								46,048			
0900513	DORAVILLE	GA		09/19/2005		379,389								54,370			
0900515	BAY CITY	MI		10/05/2005		1,769,954								91,776			
0900516	BLAINE	MN		07/10/2006		2,667,357								12,350			
0900528	DALLAS	TX		10/12/2005		1,827,123								259,379			
0900529	SYRACUSE	NY		11/30/2005		762,152								45,921			
0900530	MAPLE HEIGHTS	OH		11/14/2005		995,769								46,340			
0900531	EUCLID	OH		01/19/2006		2,026,525								100,957			
0900535	FOREST	VA		11/30/2005		1,603,884								19,381			
0900537	GRANVILLE	OH		12/20/2005		638,077								15,801			
0900540	RICHMOND	VA		12/09/2005		1,044,040								34,818			
0900542	MONTGOMERY	AL		12/29/2005		760,804								8,315			
0900544	TWINSBURG	OH		12/13/2005		3,397,893								555,776			
0900549	MANASSAS	VA		12/15/2005		1,232,855								183,934			
0900550	CLAWSON	MI		12/13/2005		2,979,233								62,414			
0900553	FISHERS	IN		12/15/2005		596,698								59,604			
0900554	FORT MYERS	FL		01/18/2006		2,135,037								23,927			
0900558	RIO RANCHO	NM		12/05/2005		2,087,210								288,178			
0900561	SOUTHFIELD	MI		12/15/2005		5,812,854								214,542			
0900567	GARDNER	KS		03/13/2006		2,840,222								57,792			
0900569	PEARL	MS		12/16/2005		873,444								20,256			
0900570	BOUNTIFUL	UT		12/21/2005		1,175,312								42,593			
0900571	MEMPHIS	TN		12/22/2005		725,147								12,959			
0900572	CHESTERFIELD	MO		02/09/2006		3,730,246								54,851			
0900576	WOODBURY	MN		12/16/2005		756,913								24,766			
0900577	PORTLAND	OR		12/22/2005		789,438								17,246			
0900587	WALNUT CREEK	CA		12/20/2005		2,637,406								46,434			
0900588	CAREFREE	AZ		02/21/2006		699,816								91,892			
0900589	SCOTTSDALE	AZ		04/13/2006		549,642								69,959			
0900590	MESA	AZ		02/21/2006		683,469								90,033			
0900598	WIXOM	MI		01/23/2006		1,582,665								78,013			
0900600	ENGLEWOOD	CO		01/31/2006		2,061,938								18,430			
0900601	SAN ANTONIO	TX		02/16/2006		1,618,767								150,268			
0900605	ELPASO	TX		01/31/2006		698,777								27,990			
0900610	WOODSTOCK	GA		02/27/2006		1,306,783								37,463			
0900617	MAPLE HEIGHTS	OH		03/28/2006		1,134,409								40,482			
0900623	PEORIA	AZ		03/21/2006		955,918								33,606			

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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					
0900636	PORTLAND	OR		02/24/2006		887,714								10,693			
0900637	GILBERT	AZ		04/06/2006		752,732								48,988			
0900638	CHANDLER	AZ		04/06/2006		4,568,580								122,230			
0900641	LOGAN	UT		05/05/2006		659,202								42,774			
0900643	ROLLA	MO		04/05/2006		2,331,000								71,555			
0900644	COLUMBUS	OH		04/21/2006		1,321,133								46,161			
0900646	PEORIA	AZ		03/14/2006		817,467								28,217			
0900653	DALTON	GA		07/11/2006		907,965								52,525			
0900657	NAPLES	FL		05/05/2006		1,199,019								51,184			
0900658	OGDEN	UT		06/27/2006		2,135,675								72,989			
0900659	SALEM	OR		05/23/2006		2,688,961								76,145			
0900665	PUNTA GORDA	FL		05/26/2006		727,316								42,857			
0900670	SCOTTSDALE	AZ		05/01/2006		1,151,943								19,225			
0900671	BONITA SPRINGS	FL		05/24/2006		1,321,951								47,648			
0900677	PORTLAND	OR		06/20/2006		1,526,672								33,869			
0900678	FOUNTAIN HILL	AZ		05/11/2006		1,219,400								52,260			
0900681	GILBERT	AZ		06/08/2006		2,133,005								26,584			
0900684	LAKE ELMO	MN		06/02/2006		2,407,315								78,801			
0900686	FERNANDINA BEACH	FL		07/12/2006		5,287,546								180,837			
0900690	SANTE FE	NM		06/22/2006		974,134								84,362			
0900695	CHARLOTTE	NC		05/25/2006		1,035,867								127,656			
0900698	PHEONIX	AZ		06/29/2006		1,854,316								14,966			
0900699	TEMPE	AZ		06/29/2006		1,487,620								47,881			
0900702	SALINA	NY		06/30/2006		3,314,415								189,863			
0900703	CARMEL	IN		08/03/2006		1,839,316								63,605			
0900705	ANN ARBOR	MI		07/21/2006		1,883,165								83,634			
0900713	PHOENIX	AZ		07/11/2006		1,237,357								25,186			
0900719	BLOOMINGTON	MN		06/09/2006		5,927,978								14,649			
0900721	NEWPORT NEWS	VA		06/29/2006		1,037,429								33,859			
0900725	RATON	NM		08/16/2006		1,211,032								38,839			
0900728	MERIDIAN	ID		08/31/2006		1,416,901								3,456			
0900731	SANTA ANA	CA		08/25/2006		380,166								100,607			
0900735	LELAND	NC		09/07/2006		550,558								45,899			
0900736	MIAMISBURG	OH		10/19/2006		1,440,871								108,604			
0900747	ORCHARD PARK	NY		12/22/2006		2,729,393								83,539			
0900750	LOCUST GROVE	GA		09/15/2006		965,302								17,636			
0900755	TUALATIN	OR		10/11/2006		797,828								66,185			
0900761	WEST VALLEY CITY	UT		11/17/2006		1,032,716								32,693			
0900762	FT MYERS	FL		12/19/2006		483,849								67,210			
0900767	ANN ARBOR	MI		04/30/2007		2,187,597								236,039			
0900768	WARREN	MI		01/12/2007		942,459								55,738			
0900770	TALLAHASSEE	FL		01/03/2007		338,247								10,396			
0900771	MARCO ISLAND	FL		01/11/2007		1,054,016								57,615			
0900772	SANTA FE	NM		04/11/2007		1,573,068								121,894			
0900773	EAGLE MOUNTAIN	UT		02/28/2007		1,000,514								13,376			
0900783	GARDENDALE	AL		02/16/2007		585,481								46,738			
0900784	JACKSON	MS		02/22/2007		1,072,405								44,155			
0900789	COLUMBUS	OH		02/28/2007		2,129,245								66,881			
0900790	BIRMINGHAM	AL		03/09/2007		877,993								18,148			
0900792	ST LOUIS	MO		03/30/2007		733,106								98,299			
0900793	ST LOUIS	MO		03/30/2007		1,267,964								72,045			
0900797	CLEVELAND	TN		06/20/2007		4,072,271								121,870			
0900807	WIXOM	MI		08/06/2007		1,097,804								44,802			
0900809	FAYETTEVILLE	NC		04/26/2007		414,905								112,719			
0900812	DALLAS	TX		04/26/2007		1,525,102								47,226			
0900813	WESTERVILLE	OH		06/25/2007		953,607								19,670			
0900816	NEW KENSINGTON	PA		07/13/2007		174,860								129,265			
0900820	FARMINGTON HILLS	MI		05/04/2007		680,247								21,630			
0900821	LIVONIA	MI		04/30/2007		2,575,879								110,573			
0900827	FLOWOOD	MS		05/31/2007		6,974,508								219,187			

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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
0900828	AMERICAN FORK	UT		07/12/2007		937,428								4,452			
0900830	MESA	AZ		06/11/2007		1,793,049								31,314			
0900833	LOGAN	UT		04/23/2007		1,187,256								44,284			
0900834	BLACKLICK	OH		08/08/2007		870,631								26,452			
0900836	RALEIGH	NC		06/29/2007		821,946								127,588			
0900839	ORLANDO	FL		05/31/2007		1,942,330								29,415			
0900843	CENTERVILLE	OH		07/18/2007		736,470								11,809			
0900860	SAN ANTONIO	TX		08/30/2007		1,503,382								73,979			
0900863	MADISON HEIGHTS	MI		09/12/2007		888,759								65,038			
0900864	BRIGHTON	MI		09/12/2007		1,706,417								124,873			
0900867	DULUTH	MN		09/18/2007		2,897,847								83,779			
0900869	BAKERSFIELD	CA		10/03/2007		1,103,369								108,286			
0900873	WHEATLAND	PA		09/19/2007		2,809,059								79,902			
0900876	PHOENIX	AZ		09/27/2007		711,577								30,045			
0900880	CARROLLTON	TX		09/25/2007		1,485,648								146,834			
0900883	BEACHWOOD	OH		10/15/2007		880,189								63,649			
0900886	CINCINNATI	OH		10/23/2007		1,729,972								13,516			
0900888	ATLANTA	GA		10/30/2007		431,306								12,515			
0900892	GILBERT	AZ		10/10/2007		2,098,019								29,400			
0900893	MONTCHANIN	DE		11/19/2007		1,599,432								46,087			
0900899	NORTH OLMSTED	OH		12/03/2007		1,219,512								13,996			
0900909	JACKSONVILLE	FL		12/06/2007		1,507,803								46,159			
0900910	PANAMA CITY BEACH	FL		12/06/2007		1,661,629								44,334			
0900912	RICHMOND	KY		12/19/2007		3,783,124								270,223			
0900917	MARION	AR		12/20/2007		2,115,906								15,497			
0900918	SAN JOSE	CA		10/31/2007		3,003,247								89,666			
0900921	SAN ANTONIO	TX		11/30/2007		2,504,517								66,194			
0900922	COLUMBUS	OH		01/03/2008		951,049								2,145			
0900923	NOVI	MI		12/12/2007		5,575,697								230,176			
0900925	COLLEGE STATION	TX		02/13/2008		781,111								22,392			
0900926	ROCKVILLE	MD		12/06/2007		3,410,627								99,475			
0900928	FRESNO	CA		12/03/2007		4,182,801								298,251			
0900932	DALLAS	TX		12/13/2007		1,008,024								72,127			
0900933	DULUTH	GA		01/23/2008		2,081,592								59,494			
0900934	SALT LAKE CITY	UT		12/18/2007		543,441								33,775			
0900940	CONYERS	GA		03/31/2008		1,301,755								30,989			
0900941	NORTH CANTON	OH		01/30/2008		3,112,523								90,578			
0900946	BROADVIEW HEIGHTS	OH		01/17/2008		1,086,020								70,226			
0900947	TOPEKA	KS		12/21/2007		1,174,173								114,080			
0900949	PENNSAUKEN	NJ		08/28/2008		783,636								50,834			
0900953	PALM BAY	FL		02/22/2008		2,553,134								102,914			
0900955	GLENPOOL	OK		12/30/2008		1,789,665								44,731			
0900956	COLUMBUS	OH		03/19/2008		2,597,874								55,258			
0900960	ALBUQUERQUE	NM		03/05/2008		984,781								68,695			
0900961	PANAMA CITY	FL		02/14/2008		3,334,003								88,376			
0900962	INDIANAPOLIS	IN		02/28/2008		3,082,066								94,015			
0900964	HUNTSVILLE	AL		03/28/2008		1,565,554								44,567			
0900965	LAYTON	UT		02/27/2008		1,058,838								30,354			
0900967	COLUMBUS	OH		03/19/2008		1,529,184								43,797			
0900971	SANDPOINT	ID		02/28/2008		1,603,931								46,259			
0900972	FARMERS BRANCH	TX		02/26/2008		869,356								61,490			
0900973	SALT LAKE CITY	UT		04/10/2008		575,266								52,519			
0900974	SYRACUSE	NY		03/20/2008		2,388,554								115,518			
0900975	GREENVILLE	TX		03/25/2008		3,511,545								101,794			
0900976	PONTIAC	MI		02/29/2008		2,482,361								97,075			
0900977	CHARLOTTESVILLE	VA		02/28/2008		1,731,256								134,732			
0900978	BELLEVUE	NE		04/24/2008		4,269,003								21,402			
0900984	MARTINSBURG	WV		03/17/2008		2,228,759								246,146			
0900985	BELLEVILLE	MI		04/11/2008		919,665								63,162			
0900986	AUBURN HILLS	MI		05/01/2008		2,023,168								46,884			

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0900987	HARLEYSVILLE	PA		05/12/2008		3,233,099								222,714			
0900988	PITTSBURGH	PA		04/17/2008		4,526,990								137,423			
0900989	SARATOGA SPRINGS	UT		05/21/2008		1,350,129								38,563			
0900993	HOUSTON	TX		04/30/2008		869,182								22,797			
0900997	SUNNYVALE	CA		04/22/2008		1,738,363								49,997			
0900999	SAN ANTONIO	TX		05/14/2008		675,993								73,958			
0901003	JACKSONVILLE	FL		06/06/2008		2,600,133								190,221			
0901004	ATLANTA	GA		05/29/2008		926,883								62,625			
0901006	PHOENIX	AZ		05/08/2008		2,524,009								98,499			
0901007	PHOENIX	AZ		05/08/2008		3,046,217								58,787			
0901008	PHOENIX	AZ		05/08/2008		4,960,983								193,602			
0901009	PHOENIX	AZ		05/08/2008		1,827,731								71,327			
0901011	BRYAN	TX		05/08/2008		2,138,393								60,339			
0901013	PHOENIX	AZ		05/08/2008		1,392,556								31,509			
0901016	PHOENIX	AZ		03/31/2008		2,167,620								62,836			
0901017	HOUSTON	TX		04/30/2008		1,825,281								52,497			
0901018	UPPER MARLBOROUGH	MD		05/30/2008		5,909,834								402,931			
0901019	HOUSTON	TX		04/23/2008		1,365,679								107,846			
0901020	LAS VEGAS	NV		05/22/2008		2,090,522								54,451			
0901021	EL PASO	TX		05/12/2008		2,042,147								184,622			
0901024	MENOMINEE	MI		03/28/2008		4,023,412								279,396			
0901025	CHADDS FORD	PA		05/22/2008		2,326,779								110,532			
0901028	CHADDS FORD	PA		05/22/2008		1,725,026								81,946			
0901029	CHADDS FORD	PA		05/22/2008		2,768,064								131,496			
0901033	EL SEGUNDO	CA		06/02/2008		2,834,422								66,762			
0901034	CAMARILLO	CA		05/08/2008		698,251								19,703			
0901036	GULF BREEZE	FL		05/29/2008		4,054,276								115,964			
0901037	CORDELE	GA		05/28/2008		1,122,692								28,707			
0901038	AMERICUS	GA		05/28/2008		1,310,535								33,510			
0901040	COLUMBUS	OH		08/01/2008		975,747								64,939			
0901041	COLUMBUS	OH		08/01/2008		2,590,777								172,424			
0901043	HILLIARD	OH		06/25/2008		2,231,446								99,108			
0901049	MENLO PARK	CA		06/02/2008		2,904,200								78,336			
0901051	SANTA FE SPRINGS	CA		06/30/2008		3,583,548								7,816			
0901052	ROCHESTER	MN		06/12/2008		1,704,371								48,007			
0901057	WILSON	NC		07/15/2008		650,776								43,772			
0901059	JACKSON	MS		07/09/2008		2,675,076								43,128			
0901060	PACOIMA	CA		07/02/2008		3,249,851								285,975			
0901070	OCOEE	FL		08/27/2008		1,383,826								46,998			
0901071	ORLANDO	FL		08/27/2008		2,157,140								73,261			
0901072	LITTLE ROCK	AR		08/29/2008		3,410,203								219,842			
0901073	WORTHINGTON	OH		09/29/2008		3,110,586								62,406			
0901077	MADISON HEIGHTS	MI		11/14/2008		2,240,516								79,820			
0901081	TALLAHASSEE	FL		07/21/2008		3,821,206								43,625			
0901082	ORLANDO	FL		08/13/2008		1,147,330								4,746			
0901083	SAN ANTONIO	TX		08/14/2008		675,229								30,217			
0901085	FULLERTON	CA		08/27/2008		1,328,340								11,678			
0901086	SAN JOSE	CA		08/27/2008		2,878,070								25,302			
0901094	PINEVILLE	NC		08/28/2008		983,549								63,683			
0901099	SCOTTSDALE	AZ		09/09/2008		1,521,626								37,603			
0901111	JACKSON	MS		10/23/2008		1,891,890								83,867			
0901114	WIXOM	MI		12/17/2008		2,227,305								78,342			
0901116	BLOOMINGDALE	IL		11/12/2008		1,651,208								72,521			
0901117	DALLAS	TX		11/18/2008		2,234,381								150,850			
0901124	SAN JOSE	CA		12/01/2008		1,416,406								37,997			
0901125	HILLIARD	OH		12/01/2008		3,647,246								97,843			
0901127	SCOTTSDALE	AZ		12/02/2008		3,721,215								91,117			
0901130	KANSAS CITY	MO		12/15/2008		1,380,996								20,734			
0901131	RICHMOND	VA		12/04/2008		2,665,821								29,179			
0901132	AUSTIN	TX		12/30/2008		358,552								62,143			

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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					
0901138	LANCASTER	PA		02/05/2009		4,923,248								124,927			
0901139	SHERMAN	TX		01/15/2009		2,031,130								122,296			
0901148	TALLAHASSEE	FL		01/29/2009		3,315,183								105,902			
0901150	BLOOMINGTON	MN		02/25/2009		3,146,229								32,186			
0901156	SAN MARCOS	CA		06/01/2009		1,268,341								29,694			
0901157	PAINESVILLE	OH		05/07/2009		1,497,465								34,787			
0901161	EDINA	MN		05/01/2009		4,077,088								95,380			
0901164	ATLANTA	GA		05/19/2009		1,040,831								59,018			
0901171	TREVOSE	PA		12/31/2009		1,160,068								19,754			
0901172	BETHESDA	MD		07/30/2009		2,565,840								147,493			
0901174	FOUNTAIN VALLEY	CA		06/17/2009		1,089,336								25,292			
0901176	NEW CASTLE	DE		07/06/2009		1,366,326								23,172			
0901179	MADISON	TN		08/17/2009		1,532,553								8,739			
0901180	JONESBORO	AR		12/02/2009		2,166,647								46,110			
0901182	CRESTWOOD	MO		08/26/2009		1,186,110								26,947			
0901184	OFALLON	MO		09/24/2009		4,388,025								98,869			
0901187	DALLAS	TX		08/17/2009		1,009,733								56,108			
0901188	BEACHWOOD	OH		09/09/2009		407,494								22,173			
0901189	LAKE WORTH	TX		09/29/2009		547,562								96,689			
0901190	IRVINE	CA		07/29/2009		1,562,066								56,098			
0901192	CHARLOTTE	NC		10/15/2009		3,252,790								77,983			
0901194	HAZELWOOD	MO		09/10/2009		2,093,940								19,848			
0901195	MARTINSBURG	WV		11/09/2009		3,118,251								217,119			
0901196	FLOWOOD	MS		09/15/2009		1,279,840								28,837			
0901198	WEST VALLEY CITY	UT		10/02/2009		2,220,480								49,685			
0901202	FORT MYERS BEACH	FL		11/20/2009		2,349,711								161,287			
0901205	AUSTIN	TX		10/30/2009		2,468,426								153,611			
0901207	HICKORY	NC		10/29/2009		2,168,486								264,950			
0901208	WACO	TX		09/30/2009		795,988								4,644			
0901209	WALTON HILLS	OH		11/20/2009		3,907,060								146,077			
0901211	GREECE	NY		12/14/2009		2,282,688								30,710			
0901212	AMHERST	NY		11/23/2009		894,485								1,499			
0901213	SALEM	OR		12/29/2009		4,142,273								44,853			
0901214	KINGWOOD	TX		12/04/2009		1,375,847								78,723			
0901215	SAN ANTONIO	TX		12/04/2009		2,726,904								156,028			
0901223	PASADENA	CA		01/28/2010		3,938,839								90,464			
0901226	ALBUQUERQUE	NM		12/23/2009		5,836,186								129,512			
0901227	TUKWILA	WA		12/29/2009		1,007,314								11,387			
0901228	BEACHWOOD	OH		12/15/2009		1,489,076								164,947			
0901230	SEATTLE	WA		12/29/2009		1,087,006								77,014			
0901231	INDIANAPOLIS	IN		12/15/2009		4,379,275								166,243			
0901232	SOUTH BEND	IN		02/17/2010		98,243								30,756			
0901233	OVERLAND PARK	KS		02/01/2010		3,618,899								257,798			
0901234	CINCINNATI	OH		02/18/2010		1,973,693								40,968			
0901237	PHOENIX	AZ		02/17/2010		2,557,082								55,956			
0901239	MURRAY	UT		02/19/2010		2,850,638								63,919			
0901240	TORRANCE	CA		03/29/2010		832,671								47,068			
0901241	RALEIGH	NC		03/23/2010		1,789,225								39,295			
0901245	MADISON HEIGHTS	MI		04/15/2010		921,576								65,729			
0901246	CHARLOTTE	NC		03/15/2010		1,244,435								75,340			
0901251	FISHERS	IN		04/08/2010		1,758,761								90,703			
0901252	HOUSTON	TX		04/01/2010		1,068,660								96,718			
0901253	SALT LAKE CITY	UT		04/13/2010		2,666,248								155,939			
0901254	BRECKSVILLE	OH		04/19/2010		4,608,112								103,239			
0901259	EUGENE	OR		04/07/2010		2,768,476								61,166			
0901261	HELENA	MT		05/06/2010		279,264								18,633			
0901262	BETHANY	OK		05/06/2010		323,148								21,561			
0901264	LOS ANGELES	CA		05/27/2010		924,316								16,835			
0901268	CULVER CITY	CA		07/02/2010		1,481,772								32,610			
0901274	SOUTH JORDAN	UT		06/04/2010		3,009,673								9,951			

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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					
0901275	BLOOMINGTON	MN		07/01/2010		2,497,559								22,315			
0901283	PLANO	TX		05/24/2010		1,093,660								4,348			
0901290	VANDALIA	OH		08/05/2010		1,876,467								124,741			
0901291	SALT LAKE CITY	UT		06/18/2010		1,553,822								11,368			
0901293	JACKSONVILLE	FL		08/12/2010		2,308,836								81,765			
0901294	INDIANAPOLIS	IN		07/01/2010		1,845,089								41,886			
0901295	SOUTHFIELD	MI		09/29/2010		2,652,495								56,522			
0901297	INDIANAPOLIS	IN		09/27/2010		1,857,426								28,345			
0901298	KENT	WA		08/04/2010		1,247,251								27,361			
0901299	ARTESIA	CA		08/25/2010		389,476								8,544			
0901301	ARTESIA	CA		08/25/2010		1,562,542								34,277			
0901302	ARTESIA	CA		08/25/2010		380,203								8,340			
0901303	ARTESIA	CA		08/25/2010		547,121								12,002			
0901304	AUSTINTOWN	OH		08/19/2010		2,080,104								47,247			
0901305	OREM	UT		07/01/2010		4,611,957								251,721			
0901306	SANTA FE	NM		07/06/2010		553,932								12,622			
0901307	ALBUQUERQUE	NM		07/06/2010		923,219								21,036			
0901308	ALBUQUERQUE	NM		07/06/2010		923,219								21,036			
0901309	BALCH SPRINGS	TX		08/06/2010		2,276,034								48,885			
0901310	BEDFORD HEIGHTS	OH		09/22/2010		1,371,925								50,325			
0901314	PHOENIX	AZ		09/08/2010		2,662,771								95,792			
0901315	BROOK PARK	OH		12/01/2010		6,464,421								155,720			
0901316	WEST HENRIETTA	NY		09/14/2010		469,954								23,994			
0901317	HAMBURG	NY		09/28/2010		715,516								36,531			
0901318	HOUSTON	TX		08/26/2010		5,200,339								123,915			
0901320	NEW CASTLE	DE		09/08/2010		1,480,234								33,833			
0901321	RICHLAND	MS		10/20/2010		408,224								26,335			
0901322	JACKSON	MS		10/29/2010		2,867,624								66,477			
0901325	BEAUMONT	TX		12/02/2010		512,989								32,742			
0901326	SPARKS	NV		10/19/2010		1,896,332								43,960			
0901328	BLUE ASH	OH		11/15/2010		2,240,206								113,543			
0901331	CARROLLTON	TX		10/08/2010		1,036,627								53,438			
0901333	LAS VEGAS	NV		11/04/2010		1,709,562								40,163			
0901334	CLEVELAND	OH		12/09/2010		1,561,326								100,188			
0901335	FOREST CITY	CA		10/27/2010		5,536,593								131,904			
0901338	ALHAMBRA	CA		12/03/2010		2,081,518								69,219			
0901339	NORTH HOLLYWOOD	CA		12/21/2010		1,267,957								25,796			
0901342	STERLING HEIGHTS	MI		11/30/2010		2,130,902								78,412			
0901343	HIGHLANDS RANCH	CO		11/02/2010		5,704,235								142,409			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		1,364,260								69,574			
0901347	NASHVILLE	TN		12/17/2010		747,168								37,819			
0901348	MILWAUKEE	WI		11/19/2010		6,126,368								240,425			
0901349	CHATTANOOGA	TN		03/01/2011		2,321,361								54,857			
0901350	CREVE COEUR	MO		12/23/2010		7,440,013								192,497			
0901351	SKOKIE	IL		12/23/2010		4,608,924								114,346			
0901352	MANKATO	MN		12/15/2010		3,097,355								118,131			
0901354	POMPANO BEACH	FL		12/17/2010		1,531,417								78,981			
0901355	PENNSAUKEN	NJ		12/09/2010		491,160								32,004			
0901356	MONTCLAIR	CA		03/01/2011		1,296,041								31,259			
0901358	OMAHA	NE		01/11/2011		5,102,467								73,241			
0901359	INDIANAPOLIS	IN		03/11/2011		2,287,991								113,484			
0901360	MINNEAPOLIS	MN		12/21/2010		2,036,809								77,311			
0901361	LINCOLN	NE		02/01/2011		1,884,299								96,125			
0901363	BEEVILLE	TX		01/20/2011		3,566,849								75,706			
0901364	PITTSFORD	NY		12/21/2010		1,170,694								60,152			
0901365	LAWRENCE	KS		01/07/2011		1,519,744								32,396			
0901366	EL PASO	TX		11/22/2010		1,142,848								74,524			
0901367	FLORA	MS		12/16/2010		1,200,060								117,874			
0901368	HOUSTON	TX		01/13/2011		1,455,286								73,569			
0901370	COLUMBUS	OH		02/28/2011		6,818,860								267,240			

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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					
0901371	BOULDER	CO		01/14/2011		1,662,342								40,986			
0901372	BLOOMINGTON	IN		01/28/2011		8,127,006								200,374			
0901373	COLUMBUS	OH		01/26/2011		2,797,245								90,447			
0901374	HYATTSVILLE	MD		01/24/2011		3,166,872								77,035			
0901375	BOWIE	MD		01/24/2011		2,773,903								67,476			
0901376	MOBILE	AL		01/31/2011		2,757,007								93,881			
0901377	ATHENS	GA		01/26/2011		1,569,039								38,946			
0901378	ATHENS	GA		01/26/2011		3,045,782								11,772			
0901379	TACOMA	WA		01/28/2011		1,667,306								39,741			
0901380	DENVER	CO		01/27/2011		2,220,955								113,550			
0901381	ELLISVILLE	MO		03/04/2011		7,428,912								192,721			
0901382	CORONA	CA		01/27/2011		2,130,447								50,780			
0901383	VISTA	CA		02/01/2011		4,160,854								33,526			
0901384	CARROLLTON	TX		02/22/2011		2,044,894								62,918			
0901386	CONROE	TX		02/22/2011		1,079,781								25,690			
0901387	SALT LAKE CITY	UT		01/28/2011		710,480								45,842			
0901388	SCOTTSDALE	AZ		02/04/2011		1,562,935								57,489			
0901390	WESTMINSTER	CO		03/08/2011		3,145,546								158,244			
0901392	MADISON	AL		02/23/2011		1,630,619								82,523			
0901393	HUNTSVILLE	AL		02/23/2011		1,051,320								53,205			
0901394	PORTLAND	OR		02/16/2011		2,321,361								54,857			
0901395	EUGENE	OR		02/22/2011		4,645,410								109,023			
0901398	STROUDSBURG	PA		01/31/2011		2,777,284								88,649			
0901399	WARREN	MI		03/08/2011		2,468,811								91,016			
0901400	SAN FRANCISCO	CA		03/15/2011		5,101,485								92,141			
0901403	TEMPE	AZ		02/28/2011		1,732,952								112,390			
0901408	BRIGHTON	CO		03/23/2011		947,776								47,553			
0901410	AUBURN	WA		03/22/2011		1,814,859								44,239			
0901411	TACOMA	WA		03/22/2011		3,802,561								92,691			
0901412	AUBURN	WA		03/22/2011		2,592,655								63,198			
0901413	WESTLAKE VILLAGE	CA		03/10/2011		2,884,606								67,457			
0901414	ALTOONA	IA		07/27/2011		1,931,894								91,753			
0901417	CINCINNATI	OH		04/04/2011		1,714,432								122,900			
0901418	SKOKIE	IL		04/19/2011		3,272,684								78,797			
0901419	ST LOUIS	MO		04/26/2011		7,765,703								91,773			
0901420	RIDGELAND	MS		04/21/2011		2,960,918								71,379			
0901421	San Diego	CA		04/06/2011		3,370,547								121,565			
0901422	HOPKINSVILLE	KY		03/31/2011		6,135,292								131,387			
0901424	PINEVILLE	NC		03/17/2011		2,158,342								109,261			
0901427	CORPUS CHRISTI	TX		04/20/2011		2,381,936								54,013			
0901428	PASADENA	CA		05/02/2011		3,267,456								74,647			
0901432	MONROE	NC		04/12/2011		1,654,667								102,522			
0901433	WEBSTER	NY		04/14/2011		1,879,989								92,752			
0901434	BELLEVILLE	MI		04/14/2011		936,445								52,801			
0901435	SANTA CLARA	CA		04/29/2011		1,652,868								79,607			
0901436	SWEDESBORO	NJ		04/07/2011		1,026,384								23,602			
0901437	SWEDESBORO	NJ		03/30/2011		2,421,250								56,076			
0901439	JACKSON	MS		04/20/2011		5,113,454								25,301			
0901444	NATIONAL CITY	CA		06/13/2011		1,100,265								66,749			
0901445	HEBRON	KY		05/11/2011		838,763								52,517			
0901446	IRWINDALE	CA		11/01/2011		1,890,644								36,722			
0901447	SIOUX FALLS	SD		04/29/2011		3,875,223								88,244			
0901448	SIOUX FALLS	SD		04/29/2011		3,968,602								90,371			
0901449	SIOUX FALLS	SD		04/29/2011		1,400,683								31,896			
0901450	WEST VALLEY CITY	UT		05/04/2011		7,019,845								104,333			
0901451	ANAHEIM	CA		05/31/2011		3,322,727								61,905			
0901452	CLINTON	MS		06/02/2011		568,162								27,367			
0901453	LOS ANGELES	CA		06/08/2011		2,060,088								46,805			
0901455	BREA	CA		05/31/2011		2,731,052								52,550			
0901456	OMAHA	NE		05/31/2011		2,218,963								139,996			

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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
0901457	COLORADO SPRINGS	CO		05/25/2011		3,175,579								73,274			
0901458	RIVERSIDE	CA		06/23/2011		2,523,871								57,732			
0901459	BEDFORD HEIGHTS	OH		05/26/2011		1,309,736								48,825			
0901460	BEDFORD HEIGHTS	OH		05/26/2011		2,305,494								85,946			
0901461	BEDFORD HEIGHTS	OH		05/26/2011		520,306								19,396			
0901462	STOW	OH		06/09/2011		3,700,252								144,364			
0901463	BURNSVILLE	MN		06/01/2011		1,959,909								49,414			
0901464	HUNTSVILLE	AL		06/23/2011		1,836,067								88,301			
0901466	BISMARCK	ND		06/21/2011		2,123,709								61,527			
0901467	CHANHASSEN	MN		08/29/2011		3,351,384								296,474			
0901468	EAGAN	MN		07/01/2011		982,814								24,296			
0901469	WARNER ROBINS	GA		05/27/2011		2,391,644								77,263			
0901470	ANNAPOLIS	MD		06/30/2011		7,006,774								81,455			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		2,387,594								328,020			
0901473	LONGMONT	CO		06/20/2011		2,524,314								29,061			
0901474	MONTCLAIR	CA		08/11/2011		4,736,523								108,989			
0901475	HUNTSVILLE	AL		06/30/2011		1,133,717								55,383			
0901476	INDIANAPOLIS	IN		08/11/2011		1,811,941								65,260			
0901480	MILWAUKEE	WI		07/12/2011		2,145,229								52,337			
0901481	ORLANDO	FL		09/27/2011		1,152,199								25,998			
0901482	JACKSON	MS		07/21/2011		846,833								51,948			
0901484	WEST ALLIS	WI		07/19/2011		1,012,323								94,918			
0901485	MAPLE GROVE	MN		07/21/2011		1,486,216								35,185			
0901486	BOULDER	CO		12/06/2011		1,699,708								38,425			
0901487	HYATTSVILLE	MD		07/29/2011		2,798,125								68,266			
0901488	CINCINNATI	OH		08/10/2011		874,393								28,707			
0901489	CINCINNATI	OH		08/10/2011		699,514								22,965			
0901492	CARLSBAD	CA		07/29/2011		1,450,339								33,863			
0901493	CHARLESTON	SC		07/28/2011		821,969								4,004			
0901494	SAVANNAH	GA		08/03/2011		1,115,458								127,794			
0901496	SPRINGFIELD	MA		08/12/2011		2,565,754								24,181			
0901497	SANTA TERESA	NM		07/22/2011		1,640,685								119,276			
0901499	SKOKIE	IL		08/19/2011		5,419,199								200,986			
0901500	CAMBRIDGE	MN		09/01/2011		1,148,266								26,644			
0901501	COON RAPIDS	MN		09/01/2011		1,218,568								28,275			
0901502	NASHVILLE	TN		08/04/2011		1,588,731								38,504			
0901503	CHADDS FORD	PA		08/19/2011		3,630,053								128,790			
0901504	DALLAS	TX		06/30/2011		4,055,219								198,102			
0901505	SCOTTSDALE	AZ		08/12/2011		750,376								26,090			
0901508	PEPPER PIKE	OH		08/31/2011		2,343,400								54,376			
0901509	WHITE BEAR LAKE	MN		09/21/2011		2,517,045								58,004			
0901510	ST. ANTHONY	MN		09/21/2011		3,972,798								91,551			
0901511	ST. CLOUD	MN		09/21/2011		2,385,557								54,974			
0901512	ROSEVILLE	MN		09/21/2011		5,353,416								123,367			
0901513	MAPLE GROVE	MN		12/09/2011		4,300,328								95,845			
0901514	GLENDALE	WI		09/23/2011		2,715,499								65,379			
0901515	RICHMOND	KY		09/13/2011		3,995,192								96,827			
0901516	ALPHARETTA	GA		09/12/2011		908,686								32,472			
0901518	SIOUX FALLS	SD		09/01/2011		2,437,136								56,551			
0901520	BROCKTON	MA		11/30/2011		3,196,922								190,559			
0901521	TAYLORSVILLE	UT		09/30/2011		2,052,432								123,508			
0901522	SAN ANTONIO	TX		08/30/2011		2,136,754								3,709			
0901523	KNOXVILLE	TN		09/30/2011		1,556,934								192,438			
0901524	ROSEVILLE	MI		08/30/2011		1,568,985								45,719			
0901525	NIAGARA FALLS	NY		11/29/2011		1,066,746								49,911			
0901526	URBANDALE	IA		11/14/2011		5,679,743								813,051			
0901528	EDEN PRAIRIE	MN		09/26/2011		2,351,744								151,568			
0901529	AMERICAN FALLS	ID		09/01/2011		2,128,669								128,938			
0901530	EAGLE	ID		09/01/2011		1,958,376								118,623			
0901531	MERIDIAN	ID		09/01/2011		3,235,577								195,986			

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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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901532	SODA SPRINGS	ID		09/01/2011		766,321								46,418			
0901533	INDEPENDENCE	OH		11/29/2011		2,278,214								82,583			
0901534	SAN ANTONIO	TX		09/12/2011		1,618,958								81,950			
0901535	SALT LAKE CITY	UT		10/18/2011		1,062,600								52,167			
0901536	WEST BLOOMFIELD	MI		10/05/2011		1,407,945								66,461			
0901537	PEPPER PIKE	OH		11/01/2011		5,629,208								134,638			
0901538	KIRKLAND	WA		12/02/2011		941,001								21,545			
0901539	COLUMBUS	OH		12/09/2011		3,202,191								75,588			
0901540	NAPERVILLE	IL		12/01/2011		8,443,811								184,693			
0901542	DRAPER	UT		12/15/2011		2,105,750								47,604			
0901543	CHARLOTTE	NC		11/16/2011		4,752,238								167,275			
0901544	LADUE	MO		12/20/2011		3,712,185								98,198			
0901545	COLUMBUS	OH		12/23/2011		2,965,807								89,491			
0901547	PHOENIX	AZ		12/15/2011		1,651,998								56,849			
0901548	AUBURN HILLS	MI		12/23/2011		868,945								50,325			
0901549	BEAVERCREEK	OH		01/18/2012		1,406,436								36,584			
0901551	MILWAUKEE	WI		12/20/2011		3,334,479								177,888			
0901552	JENKINTOWN	PA		12/28/2011		6,665,599								156,079			
0901553	OAK LAWN	IL		01/25/2012		4,237,412								102,577			
0901557	CHARLOTTE	NC		02/06/2012		983,674								22,729			
0901559	TACOMA	WA		02/15/2012		4,505,392								159,055			
0901560	TACOMA	WA		02/15/2012		2,390,616								84,396			
0901563	TUCSON	AZ		03/29/2012		3,933,814								89,711			
0901565	CHARLOTTE	NC		03/28/2012		2,550,609								61,528			
0901567	EAST POINT	GA		05/10/2012		3,518,685								79,801			
0901568	TOPEKA	KS		03/27/2012		3,142,878								12,569			
0901569	MEMPHIS	TN		03/27/2012		2,833,717								68,594			
0901571	HARRISON CITY	PA		04/30/2012		8,791,370								215,553			
0901572	EGAN	MN		04/05/2012		1,705,286								40,306			
0901575	ABERDEEN	NC		04/26/2012		7,856,646								188,316			
0901577	SAN LEANDRO	CA		05/15/2012		3,052,890								108,224			
0901578	NAPLES	FL		05/31/2012		774,144								44,272			
0901579	JACKSON	MS		04/17/2012		6,118,187								161,810			
0901580	MEMPHIS	TN		03/27/2012		5,671,976								135,558			
0901582	ROSWELL	GA		04/25/2012		1,185,704								27,439			
0901583	WIXOM	MI		04/19/2012		939,928								55,162			
0901584	LAS VEGAS	NV		03/14/2012		2,463,524								56,580			
0901585	DRAPER	UT		03/30/2012		1,035,023								140,484			
0901586	FOUNTAIN VALLEY	CA		05/10/2012		991,146								47,454			
0901587	CHARLOTTE	NC		05/01/2012		2,534,612								30,186			
0901588	KENNESAW	GA		06/12/2012		9,243,835								203,592			
0901589	SMYRNA	GA		06/12/2012		4,404,871								97,620			
0901590	SMYRNA	GA		06/12/2012		5,830,727								128,419			
0901591	CARTERSVILLE	GA		06/12/2012		3,555,321								78,304			
0901592	PANAMA CITY	FL		06/12/2012		4,433,331								99,186			
0901593	GIG HARBOR	WA		05/23/2012		6,293,383								155,277			
0901595	FREDERICK	MD		05/31/2012		6,379,136								141,600			
0901597	VENTURA	CA		05/29/2012		2,015,062								120,292			
0901598	MINNEAPOLIS	MN		06/15/2012		7,240,505								177,889			
0901599	LOUISVILLE	KY		06/05/2012		1,679,009								74,008			
0901600	OMAHA	NE		06/14/2012		1,542,888								48,161			
0901601	ST PAUL	MN		07/10/2012		4,245,072								100,425			
0901602	TIGARD	OR		06/13/2012		2,051,602								120,844			
0901603	ALISA VIEJO	CA		05/31/2012		3,785,494								93,399			
0901604	FORT COLLINS	CO		06/08/2012		4,086,049								104,736			
0901605	SUGARLAND	TX		06/21/2012		3,298,131								114,271			
0901606	ATLANTA	GA		06/13/2012		1,663,909								61,190			
0901607	TEGA CAY	SC		07/12/2012		2,805,068								322,636			
0901608	BRENTWOOD	TN		05/31/2012		2,966,044								75,564			
0901609	NAPERVILLE	IL		07/11/2012		4,909,155								229,249			

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0901610	SPRINGFIELD	MO		06/27/2012		1,823,268								86,498			
0901611	PENNSAUKEN	NJ		05/18/2012		1,398,790								33,332			
0901612	AKRON	OH		06/27/2012		2,365,110								89,537			
0901613	LOS ANGELES	CA		06/28/2012		1,520,368								35,999			
0901614	WEST DES MOINES	IA		07/18/2012		15,797,337								399,176			
0901615	WESTMONT	IL		07/05/2012		4,552,805								47,092			
0901616	ANDERSON	IN		07/12/2012		4,742,505								119,378			
0901617	JACKSON	MS		06/28/2012		2,004,974								244,110			
0901618	ORANGE	CA		06/27/2012		1,186,370								28,688			
0901620	NE ALBUQUERQUE	NM		07/02/2012		3,364,726								195,981			
0901621	WESTLAKE VILLAGE	CA		06/28/2012		7,583,567								187,247			
0901622	MINNEAPOLIS	MN		07/10/2012		1,427,945								33,614			
0901623	OREM	UT		07/30/2012		685,922								39,202			
0901624	BARTLETT	TN		07/31/2012		1,934,762								70,479			
0901625	RIVERVIEW	FL		08/28/2012		4,293,318								244,105			
0901627	GARDNER	KS		09/04/2012		1,524,317								37,670			
0901628	CORPUS CHRISTI	TX		08/16/2012		2,283,412								34,476			
0901630	BLAINE	MN		08/16/2012		1,630,192								39,851			
0901631	FISHERS	IN		08/09/2012		1,092,335								51,788			
0901632	SOMERSET	KY		09/07/2012		3,080,015								109,836			
0901633	DULUTH	GA		10/04/2012		2,680,369								61,975			
0901634	ATLANTA	GA		08/30/2012		6,758,689								163,842			
0901636	PASADENA	CA		09/04/2012		4,564,843								216,186			
0901640	SAN DIEGO	CA		08/30/2012		6,565,838								160,283			
0901641	JOHNSON CITY	TN		09/10/2012		6,672,192								163,020			
0901642	LOGAN	UT		09/11/2012		5,576,046								136,238			
0901643	SNELVILLE	GA		10/01/2012		1,162,191								54,340			
0901644	KALAMAZOO	MI		09/20/2012		2,912,487								260,175			
0901645	WEST SENECA	NY		10/18/2012		2,658,645								124,448			
0901646	BENICIA	CA		09/05/2012		894,845								50,702			
0901647	VICTORIA	TX		08/30/2012		2,612,683								150,101			
0901648	FOUNTAIN VALLEY	CA		09/10/2012		1,278,156								60,532			
0901650	PORTLAND	OR		11/15/2012		2,623,702								94,427			
0901651	MILL VALLEY	CA		09/25/2012		2,591,917								135,925			
0901652	DALLAS	GA		09/20/2012		3,675,008								87,303			
0901653	NEENAH	WI		10/01/2012		6,373,912								236,224			
0901654	CAMARILLO	CA		09/28/2012		1,361,531								33,968			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		1,192,778								55,371			
0901656	MILWAUKEE	WI		10/18/2012		8,773,030								159,609			
0901657	SAN ANTONIO	TX		10/29/2012		1,192,463								29,585			
0901658	HOPE MILLS	NC		09/26/2012		2,285,087								47,374			
0901659	MASCOT	TN		10/17/2012		2,634,606								97,914			
0901660	LEXINGTON	KY		12/04/2012		4,895,069								138,474			
0901661	PINSON	AL		11/20/2012		4,106,866								237,125			
0901662	COLUMBUS	OH		11/20/2012		4,768,679								123,415			
0901663	GAINESVILLE	GA		10/24/2012		6,584,637								162,801			
0901664	LEXINGTON	KY		11/01/2012		3,264,114								121,309			
0901665	ATLANTA	GA		11/13/2012		2,564,156								121,509			
0901666	MARIETTA	GA		11/06/2012		3,437,186								77,173			
0901667	GRAFTON	WI		11/08/2012		1,384,280								35,141			
0901668	FOLSOM	PA		12/18/2012		1,646,956								76,877			
0901669	EDINA	MN		11/21/2012		1,543,782								56,721			
0901670	RICHMOND	VA		11/20/2012		3,519,101								124,044			
0901671	CORDOVA	TN		11/28/2012		3,341,366								84,823			
0901672	GRANDVIEW	MO		11/28/2012		5,376,357								244,718			
0901673	DRAPER	UT		11/21/2012		1,355,241								77,476			
0901674	LEXINGTON	KY		11/19/2012		3,724,367								93,788			
0901675	MINNEAPOLIS	MN		12/18/2012		2,803,885								67,519			
0901676	Sterling Heights	MI		12/21/2012		3,541,076								200,062			
0901677	WIXOM	MI		12/21/2012		3,663,505								131,671			

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0901678	BROKEN ARROW	OK		12/12/2012		1,592,942								52,576			
0901679	PHENIX CITY	AL		12/14/2012		2,816,251								130,363			
0901680	KANSAS CITY	KS		12/13/2012		1,875,164								69,425			
0901681	ORO VALLEY	AZ		12/18/2012		4,029,945								96,657			
0901682	MARYVILLE	TN		12/13/2012		2,396,018								113,604			
0901683	NEW BERLIN	WI		12/28/2012		9,837,895								256,435			
0901684	KANSAS CITY	MO		12/12/2012		2,837,213								75,114			
0901685	RAYTOWN	MO		12/12/2012		1,560,467								41,313			
0901686	REDMOND	WA		12/20/2012		2,005,408								50,512			
0901687	LYNNWOOD	WA		12/20/2012		1,098,200								27,662			
0901688	NEW HOPE	MN		12/27/2012		1,662,674								76,642			
0901689	SOMERSET	NJ		01/07/2013		1,919,235								46,809			
0901690	AMERICAN FORK	UT		12/27/2012		2,538,138								62,248			
0901691	ST CLOUD	MN		12/20/2012		2,537,309								62,665			
0901692	SIGNAL HILL	CA		12/27/2012		2,248,587								60,966			
0901693	CINCINNATI	OH		12/27/2012		2,779,143								424,524			
0901694	SIMPSONVILLE	SC		01/10/2013		1,811,648								24,846			
0901695	BENSALEM	PA		01/08/2013		8,375,392								303,772			
0901696	ORINDA	CA		02/01/2013		1,695,645								60,548			
0901697	DURHAM	NC		02/25/2013		1,956,165								87,999			
0901698	FORT LAUDERDALE	FL		01/24/2013		4,993,089								30,282			
0901699	FLORENCE	KY		01/24/2013		1,802,059								143,546			
0901700	FRANKLIN	TN		02/19/2013		1,439,390								67,221			
0901701	SNYDER	TX		02/20/2013		2,083,924								71,169			
0901702	ANDREWS	TX		02/19/2013		1,490,458								51,720			
0901703	PACE	FL		02/01/2013		2,969,110								72,835			
0901704	TOWN OF PERINTON	NY		01/28/2013		1,552,309								71,322			
0901705	KENNESAW	GA		01/09/2013		2,317,708								106,041			
0901706	ANNISTON	AL		01/16/2013		3,305,484								83,487			
0901707	TUCSON	AZ		03/28/2013		6,163,815								278,779			
0901708	ORANGE	CA		01/30/2013		2,634,806								66,548			
0901709	MINNEAPOLIS	MN		02/12/2013		4,537,836								113,868			
0901710	ROCK HALL	MD		01/29/2013		589,216								93,264			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,249,269								30,911			
0901712	MEMPHIS	TN		01/30/2013		3,448,101								87,696			
0901713	CRESTVIEW HILLS	KY		02/26/2013		2,199,248								162,380			
0901714	ST LOUIS PARK	MN		03/20/2013		2,167,624								52,593			
0901715	FAYETTEVILLE	NC		02/20/2013		3,898,363								81,215			
0901716	KENNESAW	GA		02/28/2013		1,393,389								64,847			
0901717	WEST PALM BEACH	FL		03/05/2013		3,311,829								119,724			
0901718	WOODSIDE	NY		03/25/2013		6,587,735								166,733			
0901719	GLENDALE	WI		03/28/2013		2,405,693								60,040			
0901720	WASHINGTON	DC		03/11/2013		3,945,336								98,466			
0901721	TAKOMA PARK	MD		03/11/2013		1,443,416								36,024			
0901722	CHICAGO	IL		05/17/2013		1,880,369								84,505			
0901723	GURNEE	IL		04/19/2013		6,249,422								160,604			
0901724	BENSENVILLE	IL		04/19/2013		12,190,706								313,289			
0901725	MINNETONKA	MN		04/01/2013		4,646,080								223,876			
0901726	MINNETONKA	MN		04/01/2013		4,646,080								223,876			
0901730	GLAINE	MN		04/01/2013		3,716,864								179,100			
0901731	SAN ANTONIO	TX		04/18/2013		1,473,343								34,784			
0901732	CHULA VISTA	CA		04/24/2013		1,928,570								12,052			
0901734	ROMEOVILLE	IL		04/30/2013		1,388,080								64,742			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,536,529								40,313			
0901736	PLANTATION	FL		04/11/2013		2,437,130								60,603			
0901737	KENOSHA	WI		04/16/2013		5,863,835								156,795			
0901738	HIGHLAND PARK	IL		04/16/2013		3,373,116								84,886			
0901739	MEMPHIS	TN		03/07/2013		7,684,550								199,977			
0901740	MEMPHIS	TN		03/07/2013		7,684,550								199,977			
0901741	SARASOTA	FL		05/13/2013		1,576,088								55,649			

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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
0901742	SARASOTA	FL		05/13/2013		2,571,262								90,787			
0901743	EAGAN	MN		04/01/2013		1,304,443								60,779			
0901744	ALPHARETTA	GA		04/30/2013		5,594,937								236,867			
0901745	MANSFIELD	TX		05/16/2013		1,315,162								64,836			
0901746	MOBILE	AL		05/24/2013		1,131,744								62,212			
0901747	IRVINE	CA		05/16/2013		3,280,749								153,879			
0901748	SOUTH JORDAN	UT		05/22/2013		2,894,639								73,998			
0901749	SAN DIEGO	CA		06/25/2013		2,854,632								71,051			
0901750	TUCSON	AZ		05/22/2013		9,695,635								235,924			
0901751	HAMBURG	NY		05/09/2013		1,090,291								49,210			
0901752	LEE'S SUMMIT	MO		04/23/2013		4,424,807								116,494			
0901753	KIRKLAND	WA		04/30/2013		1,670,712								95,964			
0901754	NOVI	MI		05/15/2013		1,086,258								37,948			
0901755	DEERFIELD	IL		05/22/2013		2,317,564								58,012			
0901756	CITY OF INDUSTRY	CA		05/24/2013		1,312,644								131,436			
0901757	WOODBRIDGE	VA		05/31/2013		1,009,796								24,817			
0901758	OSHKOSH	WI		06/14/2013		5,002,639								128,067			
0901759	SUWANEE	GA		05/20/2013		1,982,172								47,890			
0901760	SPRING	TX		05/30/2013		2,772,880								68,436			
0901761	FAIRFIELD	OH		05/15/2013		3,512,968								201,007			
0901762	CINCINNATI	OH		05/15/2013		1,756,484								100,504			
0901763	WHITEFISH BAY	WI		06/06/2013		2,044,673								52,996			
0901764	MOBILE	AL		06/18/2013		1,684,204								80,290			
0901765	HAWTHORNE	CA		07/16/2013		3,506,802								191,779			
0901766	LA PUENTE	CA		06/03/2013		1,411,207								139,973			
0901767	MILL VALLEY	CA		06/10/2013		1,076,558								54,016			
0901768	RAPID CITY	SD		06/05/2013		3,966,459								99,423			
0901769	SAINT JOHNS	FL		06/20/2013		3,706,474								189,383			
0901770	KANSAS CITY	MO		06/14/2013		6,141,224								340,985			
0901771	INDIANAPOLIS	IN		06/25/2013		1,280,854								58,880			
0901772	TORRANCE	CA		06/27/2013		1,929,984								49,331			
0901773	SOUTHAVEN	MS		07/08/2013		1,278,398								95,934			
0901774	WINTER PARK	FL		07/09/2013		1,122,487								61,161			
0901775	PHOENIX	AZ		07/10/2013		3,935,444								129,734			
0901776	MELBOURNE	FL		08/05/2013		7,339,541								302,465			
0901777	ROCKY MOUNT	NC		06/26/2013		2,516,055								114,671			
0901778	ALPHARETTA	GA		06/27/2013		1,238,627								30,463			
0901779	CHATSWORTH	CA		08/01/2013		2,337,609								128,026			
0901780	ORANGE	CA		06/28/2013		1,064,439								26,493			
0901781	CHARLOTTE	NC		07/19/2013		2,137,913								131,632			
0901782	AGOURA HILLS	CA		08/14/2013		2,274,589								104,887			
0901783	PLANTATION	FL		08/06/2013		1,651,460								40,669			
0901785	TUCSON	AZ		07/03/2013		2,523,205								60,712			
0901787	WILMINGTON	NC		08/01/2013		1,341,276								132,388			
0901788	FERGUSON	MO		08/13/2013		5,094,448								140,722			
0901789	ST. PETERSBURG	FL		07/30/2013		1,938,822								87,735			
0901790	ST. PETERSBURG	FL		08/28/2013		2,781,091								124,957			
0901791	ARVADA	CO		07/31/2013		1,283,760								32,464			
0901792	NEW BERLIN	WI		08/07/2013		3,104,254								113,389			
0901793	WINDER	GA		07/18/2013		2,053,469								72,036			
0901796	LANSING	MI		09/12/2013		6,034,127								148,819			
0901797	ELLISVILLE	MO		08/13/2013		7,762,968								214,434			
0901798	MILWAUKEE	WI		08/08/2013		7,080,622								329,638			
0901800	WEST JORDAN	UT		08/20/2013		1,993,107								246,810			
0901801	STONE MOUNTAIN	GA		08/14/2013		5,481,501								120,083			
0901802	NEWPORT NEWS	VA		08/01/2013		5,862,905								107,966			
0901803	HAMBURG	NY		08/15/2013		3,497,515								85,885			
0901804	WEST JORDAN	UT		08/27/2013		5,464,390								134,567			
0901805	BIRMINGHAM	AL		09/03/2013		8,097,603								272,610			
0901806	BROOKLYN	NY		08/02/2013		7,112,721								177,663			

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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	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
0901807	EL PASO	TX		09/05/2013		744,850								94,701			
0901808	ANN ARBOR	MI		08/29/2013		2,064,976								92,379			
0901809	PERRY	GA		07/31/2013		2,061,242								70,310			
0901811	CORAL SPRINGS	FL		08/15/2013		1,503,558								80,982			
0901812	MILWAUKEE	WI		09/20/2013		8,100,225								390,366			
0901814	TUSCON	AZ		09/26/2013		1,864,015								235,540			
0901815	ATLANTA	GA		09/10/2013		2,090,581								48,181			
0901816	ATLANTA	GA		09/10/2013		2,495,240								57,507			
0901818	SYRACUSE	NY		09/17/2013		2,568,740								73,320			
0901819	LAWRENCEVILLE	NJ		10/09/2013		2,149,650								48,697			
0901820	CARROLLTON	GA		09/26/2013		1,361,206								57,682			
0901821	ATHENS	GA		09/26/2013		2,388,080								101,196			
0901822	MIAMI	FL		09/25/2013		3,122,687								69,888			
0901823	EL PASO	TX		10/17/2013		3,322,280								172,387			
0901824	SPRING HILL	KS		10/03/2013		1,863,610								115,028			
0901825	RIVERSIDE	CA		10/10/2013		1,755,892								39,832			
0901826	BELLEVUE	WA		09/30/2013		1,288,574								55,435			
0901827	SAN ANTONIO	TX		09/30/2013		3,121,606								70,794			
0901828	INDIANAPOLIS	IN		09/19/2013		4,044,311								197,118			
0901829	ADDISON	IL		10/10/2013		9,246,975								317,291			
0901830	BREA	CA		10/30/2013		2,441,372								56,616			
0901831	REDMOND	WA		10/07/2013		4,004,723								92,060			
0901832	DECATUR	GA		10/31/2013		2,296,463								51,794			
0901833	MIDDLETON	WI		11/01/2013		2,757,938								64,928			
0901834	MADISON HEIGHTS	MI		10/17/2013		1,944,627								140,149			
0901835	LORTON	VA		11/21/2013		7,542,016								165,863			
0901836	SAINT JOHNS	FL		10/03/2013		946,567								44,298			
0901837	SCOTTSDALE	AZ		10/24/2013		1,074,632								24,523			
0901838	SCOTTSDALE	AZ		10/24/2013		1,465,407								33,441			
0901839	SCOTTSDALE	AZ		10/24/2013		1,953,876								44,588			
0901840	KANSAS CITY	MO		10/17/2013		1,757,573								41,098			
0901841	HOFFMAN ESTATES	IL		11/06/2013		3,402,304								65,829			
0901842	MIDDLETON	WI		10/24/2013		6,449,412								145,673			
0901843	OAK RIDGE	NC		10/31/2013		8,110,043								183,720			
0901844	HOUSTON	TX		11/12/2013		1,444,397								58,576			
0901845	ORANGE	CA		11/06/2013		4,249,777								97,391			
0901846	MEMPHIS	TN		01/15/2014		9,137,131								204,297			
0901847	KENNESAW	GA		11/01/2013		1,961,191								67,167			
0901848	WINSTON SALEM	NC		10/31/2013		1,931,543								51,929			
0901849	SHERWOOD	OR		12/18/2013		2,563,785								127,069			
0901850	RIVERVIEW	FL		12/04/2013		1,192,987								65,194			
0901851	TALLAHASSEE	FL		12/09/2013		9,474,468								200,177			
0901852	SANTA MONICA	CA		01/14/2014		1,540,104								75,016			
0901853	UKIAH	CA		11/21/2013		6,177,455								129,099			
0901854	LUBBOCK	TX		11/20/2013		2,118,370								85,987			
0901855	WITCHITA FALLS	TX		11/19/2013		1,612,706								39,289			
0901856	MURRELLS INLET	SC		01/08/2014		7,958,609								175,691			
0901857	NEW YORK	NY		11/22/2013		3,318,340								138,282			
0901858	LAS VEGAS	NV		12/20/2013		1,864,733								19,965			
0901859	KILLEEN	TX		12/16/2013		3,323,861								86,996			
0901860	BROOMFIELD	CO		12/05/2013		4,709,376								103,147			
0901861	LOUISVILLE	KY		01/02/2014		4,046,059								67,514			
0901862	FORT WORTH	TX		01/02/2014		1,896,578								129,477			
0901863	CHITTENANGO	NY		12/19/2013		2,895,525								119,246			
0901864	ALBUQUERQUE	NM		12/19/2013		1,224,136								86,344			
0901865	ALBUQUERQUE	NM		12/19/2013		4,903,254								309,244			
0901866	GERMANTOWN	WI		01/07/2014		2,113,425								108,358			
0901867	BRIDGEVIEW	IL		01/09/2014		9,430,901								212,034			
0901868	MESA	AZ		12/19/2013		2,454,241								52,167			
0901869	COUNTRYSIDE	IL		01/09/2014		8,350,710								187,230			

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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					
0901870	ST. PETER	MN		02/07/2014		2,610,183								56,036			
0901871	CHANHASSEN	MN		01/21/2014		4,852,334								133,996			
0901872	ARDMORE	PA		01/07/2014		1,252,812								27,574			
0901873	BROOKFIELD	WI		01/17/2014		10,130,200								237,339			
0901875	CHARLOTTE	NC		01/16/2014		1,424,843								31,267			
0901876	ALBUQUERQUE	NM		01/09/2014		3,327,525								139,540			
0901877	TUALATIN	OR		01/22/2014		2,357,419								53,368			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,909,042								131,614			
0901879	CORPUS CHRISTI	TX		12/31/2013		3,380,446								45,098			
0901880	MINNEAPOLIS	MN		01/31/2014		13,655,393								1,522,298			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,839,857								75,153			
0901882	EXTON	PA		01/23/2014		868,920								43,662			
0901883	LOGAN	UT		04/14/2014		9,420,238								144,441			
0901884	ALBUQUERQUE	NM		03/04/2014		1,251,170								76,316			
0901886	DUBLIN	OH		02/20/2014		2,144,443								146,851			
0901887	FORT WAYNE	IN		03/17/2014		8,967,941								440,893			
0901888	COLORADO SPRINGS	CO		05/16/2014		4,282,988								87,929			
0901889	CORPUS CHRISTI	TX		03/20/2014		2,488,093								97,408			
0901890	LAKEWOOD	NJ		03/26/2014		2,072,948								42,667			
0901891	KANNAPOLIS	NC		04/01/2014		2,961,354								60,953			
0901892	CHARLOTTE	NC		03/27/2014		1,973,900								41,129			
0901893	MIDLOTHIAN	VA		03/27/2014		2,201,358								47,344			
0901894	MARIETTA	GA		04/10/2014		4,365,122								133,508			
0901895	MINNEAPOLIS	MN		04/30/2014		4,286,026								124,563			
0901896	TUCSON	AZ		03/27/2014		1,961,150								61,017			
0901897	SNELLVILLE	GA		05/02/2014		1,976,178								39,406			
0901898	ODESSA	TX		04/30/2014		2,737,499								111,381			
0901899	ODESSA	TX		04/30/2014		3,128,571								127,292			
0901900	GAINESVILLE	FL		04/15/2014		4,102,158								86,392			
0901901	VICTORIA	TX		05/14/2014		2,113,963								85,878			
0901902	MEBANE	NC		05/01/2014		7,609,629								162,964			
0901903	INDIANAPOLIS	IN		06/27/2014		5,204,894								158,706			
0901904	INDIANAPOLIS	IN		05/22/2014		2,967,144								67,969			
0901905	INDIANAPOLIS	IN		05/28/2014		3,931,465								90,059			
0901906	WICHITA FALLS	TX		05/01/2014		7,320,587								142,919			
0901907	SOUTHAVEN	MS		05/14/2014		2,018,614								65,009			
0901908	BALTIMORE	MD		04/29/2014		5,152,192								113,035			
0901909	TEMECULA	CA		05/30/2014		2,077,968								45,891			
0901911	NEW HUDSON	MI		06/02/2014		3,937,685								156,065			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		4,135,234								162,361			
0901913	HOUSTON	TX		06/05/2014		3,669,231								77,564			
0901914	DENVER	CO		05/01/2014		3,568,342								158,424			
0901915	GAINESVILLE	FL		06/25/2014		5,728,947								192,973			
0901916	CRANBURY	NJ		09/09/2014		1,529,459								126,530			
0901917	RIALTO	CA		06/16/2014		4,174,524								69,657			
0901918	TEMPLE	TX		07/01/2014		2,727,763								56,177			
0901919	KATY	TX		07/21/2014		3,960,664								122,398			
0901920	FORT WORTH	TX		10/01/2014		6,955,789								273,686			
0901921	CHESAPEAKE	MD		06/30/2014		7,137,738								156,487			
0901922	WINCHESTER	KY		07/30/2014		4,433,038								98,879			
0901923	DOTHAN	AL		10/01/2014		2,167,573								46,103			
0901925	ROME	GA		07/01/2014		4,323,345								191,439			
0901926	MINNETONKA	MN		07/29/2014		5,257,399								132,491			
0901927	LONG BEACH	CA		08/18/2014		2,387,428								51,467			
0901928	ANNADALE	VA		09/02/2014		3,487,952								74,757			
0901930	CHICAGO	IL		07/31/2014		2,581,741								56,811			
0901931	AMES	IA		09/18/2014		3,602,244								140,930			
0901932	KENNESAW	GA		09/17/2014		2,483,921								99,413			
0901933	CRANBURY	NJ		12/02/2014		2,650,000								115,839			
0901934	AUSTIN	TX		10/21/2014		2,795,047								59,129			

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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
0901935	ANNISTON	AL		10/01/2014		562,779								13,763			
0901936	AUSTELL	GA		10/30/2014		3,044,485								65,902			
0901937	LOUIVILLE	KY		10/31/2014		2,692,843								87,885			
0901938	URBANDALE	IA		11/03/2014		13,600,000								321,058			
0901939	RIVERSIDE	CA		12/01/2014		2,000,000								45,739			
0901940	PORTLAND	OR		11/20/2014		7,000,000								183,043			
0901942	READINGTON	NJ		12/23/2014		12,550,000								566,003			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		7,485,000								337,573			
0901944	SEATTLE	WA		02/09/2015										42,774			
0901945	BRENTWOOD	CA		12/01/2014		4,500,000								98,345			
0901946	MADISON	TN		01/06/2015										68,528			
0901947	CHICAGO	IL		12/12/2014		4,000,000								182,371			
0901948	CHICAGO	IL		12/12/2014		3,460,000								157,751			
0901949	BRANCHBURG	NJ		11/25/2014		5,650,000								383,943			
0901950	LEXINGTON	KY		01/15/2015										59,672			
0901951	ROUND ROCK	TX		02/25/2015										34,815			
0901952	LEE'S SUMMIT	MO		01/09/2015										84,306			
0901953	HOUSTON	TX		12/18/2014		3,600,000								84,104			
0901954	SARTELL	MN		12/17/2014		5,500,000								126,753			
0901955	AUSTIN	TX		01/08/2015										41,855			
0901956	KENNESAW	GA		12/17/2014		2,300,000								93,847			
0901957	FOREST GROVE	OR		12/23/2014		2,900,000								47,555			
0901958	FOREST GROVE	OR		12/23/2014		1,950,000								31,977			
0901959	TUCSON	AZ		12/23/2014		2,074,947								91,527			
0901960	WEST VALLEY CITY	UT		03/02/2015										109,961			
0901961	VALENCIA	CA		12/30/2014		5,000,000								190,551			
0901962	LITHIA SPRINGS	GA		01/13/2015										116,139			
0901963	GRAND FORKS	ND		12/30/2014		2,500,000								56,756			
0901964	LEXINGTON	KY		02/02/2015										101,992			
0901965	THOUSAND OAKS	CA		07/14/2015										19,491			
0901966	CORONA DEL MAR	CA		02/26/2015										122,934			
0901967	NORFOLK	VA		02/18/2015										84,116			
0901968	ORO VALLEY	AZ		01/28/2015										36,240			
0901969	MUKILTEO	WA		01/30/2015										60,896			
0901970	SAINT JOHNS	FL		02/19/2015										52,856			
0901971	JACKSONVILLE	FL		02/19/2015										68,472			
0901972	JACKSON	MS		02/11/2015										80,476			
0901973	TUCSON	AZ		02/10/2015										96,219			
0901974	TUSTIN	CA		03/24/2015										43,182			
0901975	FULLERTON	CA		03/26/2015										120,549			
0901976	NAVARRE BEACH	FL		03/10/2015										69,291			
0901977	GREECE	NY		03/11/2015										114,315			
0901978	HAMBURG	NY		03/13/2015										29,051			
0901979	ROCK TAVERN	NY		12/23/2014		1,965,000								88,621			
0901980	AMELIA	OH		03/31/2015										100,397			
0901981	GAHANNA	OH		03/10/2015										80,164			
0901982	OAK CREEK	WI		03/11/2015										66,908			
0901983	MONTICELLO	MN		04/28/2015										40,456			
0901984	CHARLESTON	SC		02/26/2015										28,759			
0901985	BRIDGETON	MO		03/16/2015										59,656			
0901986	LOUISVILLE	KY		04/29/2015										47,229			
0901987	BIRMINGHAM	AL		03/02/2015										105,024			
0901988	TALLAHASSEE	FL		03/16/2015										53,537			
0901989	STERLING HEIGHTS	MI		06/17/2015										104,571			
0901990	DURHAM	NC		03/24/2015										43,972			
0901991	BRONX	NY		04/30/2015										111,852			
0901992	OCOEE	FL		04/28/2015										39,297			
0901993	VISTA	CA		04/15/2015										108,195			
0901994	HILLSBORO	OR		04/30/2015										47,156			
0901995	BROOKFIELD	WI		04/13/2015										73,565			

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
0901996	BROOKFIELD	WI		04/10/2015										26,172			
0901997	WILIMGTON	CA		07/24/2015										192,330			
0901998	OMAHA	NE		05/15/2015										118,380			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015										77,472			
0902000	FULLERTON	CA		04/30/2015										94,312			
0902001	ALBUQUERQUE	NM		04/28/2015										169,790			
0902002	WEBSTER	TX		04/28/2015										165,202			
0902003	MEMPHIS	TN		04/16/2015										65,288			
0902004	LAS VEGAS	NV		05/14/2015										79,485			
0902005	HOLDEN	MA		07/01/2015										95,686			
0902006	GRESHAM	OR		04/30/2015										50,646			
0902007	MENDOTA HEIGHTS	MN		06/11/2015										36,298			
0902008	SAN JOSE	CA		05/21/2015										42,170			
0902009	SAN JOSE	CA		05/28/2015										29,394			
0902010	TUALATIN	OR		05/21/2015										52,246			
0902012	FARMERS BRANCH	TX		06/01/2015										69,436			
0902013	FULLERTON	CA		06/04/2015										17,463			
0902014	MIDLAND	TX		05/14/2015										150,597			
0902015	HUNTINGTON BEACH	CA		09/01/2015										32,598			
0902016	AUSTIN	TX		06/19/2015										42,753			
0902017	SAN JOSE	CA		07/06/2015										116,466			
0902018	OCONOMOWOC	WI		08/27/2015										104,953			
0902019	ORANGE	CA		06/18/2015										23,704			
0902020	SALEM	OR		06/16/2015										56,489			
0902021	NEWARK	DE		10/01/2015										15,114			
0902022	WARREN	MI		06/17/2015										78,795			
0902023	NEWPORT NEWS	VA		07/09/2015										11,218			
0902024	FLORENCE	KY		06/18/2015										24,298			
0902025	ANNAPOLIS	MD		07/01/2015										73,159			
0902027	COLLEYVILLE	TX		06/26/2015										34,983			
0902028	AUSTIN	TX		07/30/2015										27,193			
0902029	SAN ANTONIO	TX		06/24/2015										47,546			
0902030	AUBURN	WA		06/25/2015										35,623			
0902031	TACOMA	WA		06/25/2015										74,639			
0902032	AUBURN	WA		06/25/2015										50,890			
0902033	KENT	WA		06/25/2015										44,001			
0902034	LAWRENCEVILLE	GA		07/23/2015										25,404			
0902035	ST PAUL	MN		07/15/2015										90,189			
0902036	ST. LOUIS PARK	MN		06/18/2015										102,281			
0902037	MISSION VIEJO	CA		09/17/2015										24,603			
0902038	IRVINE	CA		06/30/2015										32,833			
0902039	CORPUS CHRISTI	TX		08/13/2015										22,249			
0902040	PORT ARANSAS	TX		08/13/2015										28,089			
0902041	SALEM	OR		07/30/2015										38,604			
0902042	SOUTH BEND	IN		08/12/2015										41,588			
0902043	OCOEE	FL		09/15/2015										11,001			
0902044	ORLANDO	FL		09/15/2015										17,287			
0902045	MECHANICSVILLE	VA		08/06/2015										56,087			
0902046	VISTA	CA		07/08/2015										32,456			
0902047	POMPANO BEACH	FL		08/14/2015										22,900			
0902048	PEARLAND	TX		08/04/2015										22,426			
0902049	OMAHA	NE		08/20/2015										23,867			
0902050	ALBUQUERQUE	NM		08/13/2015										67,019			
0902051	GREENFIELD	WI		09/09/2015										35,235			
0902052	MIDDLETON	WI		08/13/2015										24,501			
0902055	JACKSONVILLE	FL		10/07/2015										7,597			
0902056	JACKSONVILLE	FL		10/01/2015										21,417			
0902059	SCOTTSDALE	AZ		10/01/2015										15,671			
0902060	CHARLOTTE	NC		10/15/2015										8,838			
0902061	STAFFORD	TX		09/29/2015										33,041			

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
0902062	FLOWOOD	MS		10/27/2015										7,297			
0902063	BELLEVUE	WA		10/26/2015										27,451			
0902065	EXTON	PA		10/30/2015										10,021			
0902069	WATAUGA	TX		11/19/2015										7,340			
900027A	PISCATAWAY	NJ		11/24/2004		2,602,566								99,351			
900135A	WALLINGFORD	CT		07/01/2005		4,005,843								164,387			
922SZS1	NEW YORK CITY	NY		08/14/2013		60,000,000								4,987,012			
923FUGI	VARIOUS	NH		11/19/2013		30,000,000								5,410,986			
975ADV9	VARIOUS	CA		07/07/2011		24,805,103								8,148,320			
975TRGI	LANCASTER	PA		08/18/2011		11,412,884								190,002			
977MBYI	WASHINGTON	DC		05/23/2011		53,364,536								12,089			
979MAQI	NEW YORK CITY	NY		01/30/2014		19,996,074								(3,926)			
987JCR9	HOLYOKE	MA		02/08/2011		33,871,793								666,092			
L900640	OXFORD	AL		03/09/2006		1,006,585								10,369			
L900775	TENAFLY	NJ		02/09/2007		1,437,063								14,722			
L900838	ALBERT LEA	MN		06/14/2007		4,979,431								11,865			
0299999. Mortgages with partial repayments						2,652,114,481								113,512,753			
L900361	NASHVILLE	TN		12/15/2004	01/07/2015	3,174,000							3,174,000	3,174,000			
L900369	SALT LAKE CITY	UT		12/17/2004	02/17/2015	2,315,705							2,315,705	2,315,705			
L900378	SNELLVILLE	GA		12/06/2004	01/22/2015	1,928,449							1,928,449	1,928,449			
L900640	OXFORD	AL		03/09/2006	02/25/2015	1,006,585							996,217	996,217			
L900775	TENAFLY	NJ		02/09/2007	04/16/2015	1,437,063							1,422,341	1,422,341			
L900777	BAYONNE	NJ		01/23/2007	03/16/2015	1,191,014							1,191,014	1,191,014			
L900838	ALBERT LEA	MN		06/14/2007	03/06/2015	4,979,431							4,967,566	4,967,566			
0399999. Mortgages disposed						16,032,247							15,995,292	15,995,292			
0599999 - Totals						3,147,281,401		24,666	1,319,131		(1,294,465)		483,116,789	599,822,533		3,192,991	3,192,991

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		4,920,775	4,920,775	4,920,775	(4,310)							4.762
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC Unaffiliated		New York	NY	DIRECT	Z	12/18/2015		6,583,571	6,583,571	6,583,571								8.000
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC Equipment-		New York	NY	Income Allocation	Z	05/02/2013		18,419,525	22,136,586	18,419,525	210,662							6.192
0399999. Transportation Equipment - Unaffiliated									29,923,871	33,640,932	29,923,871	206,352							XXX
40166@-10-4	GUGGENHEIM PARTNERS OPPORT LLC Unaffiliated	0	DOVER	DE	Income Allocation	3	09/10/2009		89,451,472	89,451,472	89,451,472	4,443,312							0.000
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									89,451,472	89,451,472	89,451,472	4,443,312							XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Equipment-	0	DOVER	DE	Income Allocation		09/21/2011		40,789,356	40,789,356	40,789,356	(9,330,226)							0.000
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP	0			DIRECT		12/30/2015		21,396,274	21,396,274	21,396,274								0.000
72002#-11-1	THE HUB	0		US	Income Allocation		12/29/2014		54,776,835	54,776,835	54,776,835	5,108,224							0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	0	GEORGETOWN		Income Allocation	Z	04/20/2012		18,294,434	18,294,434	18,294,434	(1,116,506)							0.000
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.817% 10/19/24	0			Unknown Portfolio	4FE	10/04/2012		6,036,634	6,728,461	6,348,261		48,355				523,234		0.000
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24	0			Unknown Portfolio	6Z	10/04/2012		18,388,500	10,825,733	10,825,733	(5,166,432)	40,887				5,713,174		0.000
G3435*-10-2	FINANCIAL CREDIT INV I LP	0	GEORGETOWN		Income Allocation		01/07/2011		40,849,019	40,849,019	40,849,019	3,719,308							0.000
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	0	GEORGETOWN		Income Allocation	Z	02/27/2012		1,813,066	1,813,066	1,813,066	(614,414)							0.000
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24	0	GEORGETOWN		CITIGROUP GLOBAL MARKETS	6Z	10/22/2012		1,185,750	631,635	631,635	(566,172)	7,467				245,545		0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated									203,529,868	196,104,813	195,724,613	(7,966,218)	96,709				6,481,953		XXX
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		WASHINGTON	DC	Income Allocation	Z	06/26/2012		16,355,573	15,833,830	16,355,573	404,048							3.750
000000-00-0	CCSD II, LP		DOVER	DE	Income Allocation	RP5A	06/28/2012		4,920,610	6,092,207	4,920,612	39,278							0.000
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DOVER	DE	Income Allocation	RP5A	02/03/2011		4,306,444	4,969,636	4,306,445	42,625							12.644
2199999. Joint Venture Interests - Other - Unaffiliated									25,582,627	26,895,673	25,582,630	485,951							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	11,434,505	9,178,775		(4,947)				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	23,838,920	23,138,701		(306,521)				1,475,000		0.000
530790-AC-1	LIBERTY MUTUAL INSURANCE 144A Debentures, 7.875% 10/15/26		BOSTON	MA	MERRILL LYNCH	2FE	01/21/2011		11,608,190	13,311,309	11,485,856		(28,845)				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	10,927,673	7,826,792		(4,086)				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	22,163,628	16,769,834		19,936				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	13,299,899	10,296,995		2,912				729,750		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	6,710,963	6,997,886		34				346,500		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	19,327,354	15,219,613		(12,131)				1,222,815		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	1,442,421	1,296,537		(9,489)				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	10,155,103	6,996,688		39				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	3,695,832	3,129,695		(11,655)				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	25,037,295	20,099,956		22,820				1,412,926		0.000
814120-AA-9	SECURITY BENEFIT LIFE 144A 8.750% 05/15/16		TOPEKA	KS	KEYBANC CAPITAL MARKETS	3FE	08/06/2012		5,406,250	5,110,070	5,044,411		(114,829)				437,500		0.000
2399999. Surplus Debentures, etc - Unaffiliated									139,318,503	166,454,972	137,481,739		(446,762)				10,006,290		XXX
000000-00-0	AERL, LC		DES MOINES	IA	DIRECT	Z	04/03/2009		49,546,524	22,405,392	22,405,392	3,749,805							100.000

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
4399999. Any Other Class of Assets - Affiliated									49,546,524	22,405,392	22,405,392	3,749,805							XXX
4499999. Total - Unaffiliated									487,806,341	512,547,862	478,164,325	(2,830,603)	(350,053)				16,488,243		XXX
4599999. Total - Affiliated									49,546,524	22,405,392	22,405,392	3,749,805							XXX
4699999 - Totals									537,352,865	534,953,254	500,569,717	919,202	(350,053)				16,488,243		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			2,376,109		0.000
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC Unaffiliated		NY	DIRECT	12/18/2015		6,583,571			0.000
0399999. Transportation Equipment - Unaffiliated							6,583,571	2,376,109		XXX
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP Unaffiliated			DIRECT	12/30/2015		21,396,274			0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP Equipment-			Capital Contribution	04/20/2012			4,877,322		0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated							21,396,274	4,877,322		XXX
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Contribution	06/26/2012			2,486,285		0.000
000000-00-0	CCSD II, LP		DE	Capital Contribution	06/28/2012			1,200,000		0.000
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Contribution	02/03/2011			325,000		0.000
2199999. Joint Venture Interests - Other - Unaffiliated								4,011,285		XXX
	AERL, LC	DES MOINES	IA		04/03/2009			15,995,291		
4399999. Any Other Class of Assets - Affiliated								15,995,291		XXX
4499999. Total - Unaffiliated							27,979,845	11,264,716		XXX
4599999. Total - Affiliated								15,995,291		XXX
4699999 - Totals							27,979,845	27,260,007		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	04/15/2015	200,884							200,884	200,884				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Unaffiliated		NY	Capital Distribution	11/14/2014	05/15/2015	99,364							99,364	99,364				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Equipment-		NY	Capital Distribution	11/14/2014	03/12/2015	272,248							272,248	272,248				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		NY	Capital Distribution	11/14/2014	11/19/2015	231,400							231,400	154,908				76,493
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	02/12/2015	297,512							297,512	56,894				240,618
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	07/24/2015	498,577							498,577					498,577
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	05/01/2015	409,659							409,659	409,659				
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	10/27/2015	419,508							419,508					419,508
0399999. Transportation Equipment - Unaffiliated							2,429,152							2,429,152	1,193,957				1,235,196
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Unaffiliated		DE	Capital Distribution	09/21/2011	07/01/2015	12,500,000							12,500,000					12,500,000
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Equipment-		DE	Capital Distribution	09/21/2011	11/02/2015	10,000,000							10,000,000	9,971,634				28,366
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	04/29/2015	300,000							300,000	252,393				47,607
00851@-10-8	AGRE CMBS FUND, LP		DE	DIRECT	12/09/2009	12/02/2015	10,435	(924,720)				(924,720)		10,435	219,267		208,832	208,832	
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	07/23/2015	200,000							200,000	14,078				185,922
00851@-10-8	AGRE CMBS FUND, LP		DE	DIRECT	12/09/2009	02/26/2015	17,057,730							17,057,730	17,057,730				
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	02/26/2015	100,000							100,000					100,000
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	05/20/2015	200,000							200,000	10,152				189,848
00851@-10-8	AGRE CMBS FUND, LP		DE	DIRECT	12/09/2009	08/31/2015	2,232,656							2,232,656	3,000,000		767,344	767,344	
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	03/24/2015	1,000,000							1,000,000	357,852				642,148
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	06/26/2015	200,000							200,000					200,000
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	01/26/2015	900,000							900,000					900,000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	09/03/2015	551,396							551,396	551,396				
00163B-AF-5	ALM LOAN FUNDING 2011-4I SUB MIX-CORP LOANS 0.000% 07/18/22			DIRECT	12/01/2012	04/17/2015	28,026,930	6,626,282	42,379			6,668,661		34,695,590	25,804,628		(8,890,962)	(8,890,962)	1,795,370
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.817% 10/19/24			Paydown	10/04/2012	04/20/2015													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.817% 10/19/24			Paydown	10/04/2012	07/20/2015													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.817% 10/19/24			Paydown	10/04/2012	10/19/2015													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.817% 10/19/24			Paydown	10/04/2012	01/19/2015													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	04/20/2015													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	07/20/2015													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	10/19/2015													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	01/19/2015													
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	12/22/2015	501,052							501,052					501,052
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	07/15/2015	1,002,105							1,002,105					1,002,105
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	03/09/2015	801,683							801,683	801,683				
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	01/15/2015	901,895							901,895	901,895				
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP			Capital Distribution	02/27/2012	04/30/2015	1,531,668							1,531,668	601,418				930,250
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP			Capital Distribution	02/27/2012	07/01/2015	374,168							374,168	290,428				83,740
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP			Capital Distribution	02/27/2012	06/05/2015	1,338,666							1,338,666	1,338,666				
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP			Capital Distribution	02/27/2012	11/25/2015	1,144,763							1,144,763	857,006				287,757

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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			Paydown	10/22/2012	02/05/2015												
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	05/05/2015												
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	08/05/2015												
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	11/05/2015												
1599999. Joint Venture Interests - Common Stock - Unaffiliated							80,875,147	5,701,562	42,379			5,743,941		87,543,807	62,030,226		(7,914,786)	(7,914,786)	19,394,165
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	05/08/2015	1,266,551							1,266,551	947,586				318,965
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	08/12/2015	137,506							137,506					137,506
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	03/13/2015	1,002,837							1,002,837	1,002,837				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	11/23/2015	409,459							409,459					409,459
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	01/05/2015	181,326							181,326	81,627				99,699
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	04/22/2015	72,079							72,079					72,079
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	02/19/2015	40,159							40,159					40,159
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	10/31/2015	83,358							83,358					83,358
000000-00-0	CCSD II, LP		DE	Capital Distribution	06/28/2012	08/06/2015	82,612							82,612					82,612
180648-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	04/22/2015	119,267							119,267					119,267
180648-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	02/19/2015	78,046							78,046					78,046
180648-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	10/31/2015	66,091							66,091					66,091
180648-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	08/06/2015	71,974							71,974					71,974
2199999. Joint Venture Interests - Other - Unaffiliated							3,611,265							3,611,265	2,032,050				1,579,215
000000-00-0	AERL, LC		IA	DIRECT	04/03/2009	03/19/2015	11,079,402							11,079,402	11,079,402				
000000-00-0	AERL, LC		IA	DIRECT	04/03/2009	07/15/2015	4,551,017							4,551,017	4,551,017				
000000-00-0	AERL, LC		IA	DIRECT	04/03/2009	08/26/2015	6,568,978							6,568,978	6,568,978				
000000-00-0	AERL, LC		IA	DIRECT	04/03/2009	12/22/2015	9,756,450							9,756,450	9,756,450				
4399999. Any Other Class of Assets - Affiliated							31,955,847							31,955,847	31,955,847				
4499999. Total - Unaffiliated							86,915,564	5,701,562	42,379			5,743,941		93,584,224	65,256,233		(7,914,786)	(7,914,786)	22,208,576
4599999. Total - Affiliated							31,955,847							31,955,847	31,955,847				
4699999 - Totals							118,871,411	5,701,562	42,379			5,743,941		125,540,071	97,212,080		(7,914,786)	(7,914,786)	22,208,576

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
455780-AM-8	INDONESIA AID		R	2	1FM	20,070,467	120.2500	19,768,474	16,439,479	19,247,059		(192,478)			6.650	4.000	JJ	504,098	1,093,225	09/30/2011	07/15/2029
912828-B6-6	U S TREASURY NOTES	SD			1	354,922	104.1250	364,438	350,000	354,188		(458)			2.750	2.586	FA	3,636	9,625	05/13/2014	02/15/2024
912828-C7-3	U S TREASURY NOTES US TREASURY NOTES				1	30,001,172	99.9840	29,995,314	30,000,000	30,001,170		(2)			0.875	0.872	AO	55,943		12/31/2015	04/15/2017
912828-D4-9	U S TREASURY NOTES TREASURY NOTES				1	199,539,063	99.7810	199,562,500	200,000,000	199,539,853		790			0.875	1.018	FA	661,005		12/30/2015	08/15/2017
912828-HA-1	U S TREASURY NOTES	SD			1	616,833	106.0310	646,791	610,000	611,334		(775)			4.750	4.608	FA	10,944	28,975	08/29/2007	08/15/2017
912828-K7-4	U S TREASURY NOTES TREASURY NOTES	SD			1	487,754	97.4690	487,344	500,000	488,079		325			2.000	2.277	FA	3,777		09/15/2015	08/15/2025
912828-PC-8	U S TREASURY NOTES	SD			1	316,466	103.9060	353,281	340,000	327,445		2,328			2.625	3.455	MN	1,152	4,469	12/14/2010	11/15/2020
912828-SS-0	U S TREASURY NOTES				1FE	99,949,219	99.9530	99,953,120	100,000,000	99,949,325		106			0.875	0.913	AO	149,038		12/30/2015	04/30/2017
912828-UN-8	U S TREASURY NOTES	SD			1	515,273	99.3910	496,953	500,000	511,348		(1,489)			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	102.1410	153,211	150,000	148,609		147			2.500	2.624	MN	484	1,875	06/17/2014	05/15/2024
912828-WT-3	U S TREASURY NOTES TREASURY NOTES				1	99,824,219	99.8440	99,843,750	100,000,000	99,824,532		313			0.875	0.990	JJ	404,212		12/30/2015	07/15/2017
925387-AG-7	VESSEL MANAGEMENT SERVICE SERIES A				1	7,047,074	99.0170	6,749,989	6,817,000	7,028,376		(6,891)			3.477	3.272	JJ	108,637	237,027	02/28/2013	01/16/2037
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						458,870,845	XXX	458,375,165	455,706,479	458,031,318		(198,084)			XXX	XXX	XXX	1,906,703	1,385,196	XXX	XXX
0599999. Total - U.S. Government Bonds						458,870,845	XXX	458,375,165	455,706,479	458,031,318		(198,084)			XXX	XXX	XXX	1,906,703	1,385,196	XXX	XXX
12634M-AB-6	CNOOC FINANCE 2015 US		E		1FE	4,953,750	95.1580	4,757,905	5,000,000	4,956,305		2,555			3.500	3.611	MN	27,222	87,500	04/28/2015	05/05/2025
000000-00-0	REPUBLIC OF COLOMBIA		F		2FE	4,675,000	87.5000	4,375,000	5,000,000	4,707,599		32,599			2.625	3.552	MS	38,646	131,250	01/23/2015	03/15/2023
00254E-MA-7	SWEDISH EXPORT CREDIT		F	1	1FE	50,000,000	102.0920	51,045,800	50,000,000	50,000,000					3.910	3.910	MS	581,069	1,955,000	02/27/2014	03/14/2032
00386S-AA-0	TAQA ABU DHABI NATIONAL 144A		F		1FE	4,158,000	103.1820	4,540,012	4,400,000	4,366,915		37,943			5.875	6.833	AO	45,956	258,500	06/01/2009	10/27/2016
00386S-AB-8	TAQA ABU DHABI NATIONAL 144A		F		1FE	8,747,250	117.3450	12,555,904	10,700,000	8,917,958		31,878			6.500	8.178	AO	123,644	695,500	06/01/2009	10/27/2036
00386S-AL-6	TAQA ABU DHABI NATIONAL 144A		F		1FE	4,970,200	96.0650	4,803,245	5,000,000	4,978,209		2,669			3.625	3.696	JJ	85,087	181,250	12/05/2012	01/12/2023
29134U-AB-7	EMIRATE OF ABU DHABI 144A		F		1FE	9,924,200	115.8450	11,584,480	10,000,000	9,969,444		8,084			6.750	6.856	AO	155,625	675,000	04/01/2009	04/08/2019
50048M-BS-8	KOMMUNALBANKEN AS		F		1FE	50,000,000	104.5050	52,252,535	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		F		1FE	50,000,000	104.2500	52,125,000	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		F		1FE	45,000,000	105.7580	47,591,208	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		F		3FE	14,556,250	64.5000	8,062,500	12,500,000	14,391,486		(36,037)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
71645W-AR-2	PETROBRAS INTL FIN CO		F		3FE	10,397,100	74.0000	7,400,000	10,000,000	10,244,358		(41,591)			5.375	4.826	JJ	229,931	537,500	01/20/2012	01/27/2021
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	9,902,468	101.2110	10,121,070	10,000,000	9,945,737		9,047			5.500	5.625	JJ	244,444	550,000	10/01/2010	01/21/2021
71654Q-BB-7	PETROLEOS MEXICANOS		F		2FE	9,916,275	96.1700	9,617,040	10,000,000	9,941,928		8,019			4.875	4.987	JJ	212,604	487,500	09/11/2012	01/24/2022
74727P-AL-5	STATE OF QATAR 144A		F		1FE	13,403,388	126.0200	16,697,650	13,250,000	13,389,008		(2,471)			6.400	6.314	JJ	379,244	848,000	11/17/2009	01/20/2040
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN		F		3FE	3,404,255	98.8750	3,365,957	3,404,255	3,404,255					3.622	3.326	MJSD	2,239	33,333	09/28/2015	09/25/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						294,008,136	XXX	300,895,306	294,254,255	294,213,202		52,695			XXX	XXX	XXX	3,163,434	12,719,208	XXX	XXX
1099999. Total - All Other Government Bonds						294,008,136	XXX	300,895,306	294,254,255	294,213,202		52,695			XXX	XXX	XXX	3,163,434	12,719,208	XXX	XXX
011770-T8-7	ALASKA ST GENERAL OBLIGATION				1FE	1,000,000	119.9490	1,199,490	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	121.8420	1,218,420	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			2	1FE	2,000,000	121.1620	2,423,240	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	121.8420	2,436,840	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	119.9490	2,398,980	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	139.6370	5,892,681	4,220,000	5,331,486		(35,686)			7.500	5.241	AO	79,125	316,500	07/05/2013	04/01/2034
13063B-M3-3	CALIFORNIA ST GENERAL OBLIGATION			1	1FE	10,000,000	102.7340	10,273,400	10,000,000	10,000,000					3.500	3.500	MS	116,667	350,000	10/24/2012	09/01/2031
20772G-F4-5	CONNECTICUT ST GENERAL OBLIGATION			2	1FE	4,007,208	117.3160	4,352,424	3,710,000	3,956,774		(10,841)			5.850	5.200	MS	63,905	217,035	11/02/2010	03/15/2032
20772J-AA-0	CONNECTICUT ST GENERAL OBLIGATION				1FE	9,141,560	115.7730	10,419,570	9,000,000	9,114,849		(5,638)			5.295	5.164	AO	119,138	476,550	10/08/2010	10/01/2029
20772J-AC-6	CONNECTICUT ST GENERAL OBLIGATION			2	1FE	12,052,680	111.0300	13,645,587	12,290,000	12,105,636		11,635			5.090	5.267	AO	156,390	625,561	11/01/2010	10/01/2030
246380-4L-0	DELAWARE STATE BABS GENERAL OBLIGATION			1	1FE	8,281,725	109.3240	8,199,300	7,500,000	7,900,569		(97,066)			5.600	4.050	AO	105,000	420,000	10/21/2011	10/01/2029
34153P-PK-8	FLORIDA ST BRD ED GENERAL OBLIGATION			1	1FE	3,082,680	109.1400	3,274,200	3,000,000	3,037,111		(9,689)			5.600	5.200	JD	14,000	168,000	09/23/2010	06/01/2030
34153P-RZ-3	FLORIDA ST BRD ED GENERAL OBLIGATION			1	1FE	1,987,860	109.3080	2,186,160	2,000,000	1,989,944		440			5.650	5.702	JD	9,417	113,000	01/21/2010	06/01/2030
34153P-SJ-8	FLORIDA ST BRD ED GENERAL OBLIGATION			1	1FE	4,930,850	108.5350	5,426,750	5,000,000	4,936,978		1,355			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	111.6990	26,517,343	23,740,000	25,395,971		(81,476)			4.565	3.937	AO	270,933	1,083,731	06/11/2013	10/01/2030
373384-X7-6	GEORGIA STATE GENERAL OBLIGATION			1	1FE	3,010,000	102.4280	3,083,083	3,010,000	3,010,000					4.000	4.000	FA	50,167	127,423	06/18/2014	02/01/2034
373384-ZS-8	GEORGIA STATE GENERAL OBLIGATION			1	1FE	3,606,777	91.8340	3,430,000	3,735,000	3,623,941		5,317			3.250	3.500	JJ	60,694	121,388	08/21/2012	07/01/2031
373384-ZT-6	GEORGIA STATE GENERAL OBLIGATION			1	1FE	2,252,248	91.8770	2,145,328	2,335,000	2,262,520		3,184			3.300	3.550	JJ	38,528	77,055	08/21/2012	07/01/2032
419791-G4-4	HAWAII ST GENERAL OBLIGATION			1	1FE	8,000,000	108.1480	8,651,840	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	118.2770	2,956,925	2,500,000	2,550,958		(2,957)			5.480	5.250	FA	57,083	137,000	11/10/2010	02/01/2028
594612-BF-9	MICHIGAN STATE GENERAL OBLIGATION			1	1FE	10,000,000	99.7840	9,978,400	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			1	1FE	7,150,896	107.9840	7,774,848	7,200,000	7,158,206		1,866			4.000	4.050	AO	72,000	288,000	10/06/2011	10/01/2031
605580-4X-4	MISSISSIPPI STATE GENERAL OBLIGATION			2	1FE	21,827,400	119.5120	23,902,400	20,000,000	21,577,054		(52,867)			5.669	5.000	AO	283,450	1,133,800	10/12/2010	10/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
612103-RL-7	MONTANA ST GENERAL OBLIGATION			1	1FE	525,418	105.0690	572,626	545,000	529,063		797			4.800	5.101	FA	10,900	26,160	11/23/2010	08/01/2029
677521-PY-6	OHIO ST COMMON SCHS SER B GENERAL OBLIGATION			1	1FE	9,868,900	106.9380	10,693,800	10,000,000	9,890,074		5,356			4.000	4.100	MS	117,778	400,000	10/06/2011	09/15/2030
70914P-MJ-8	PENNSYLVANIA ST GENERAL OBLIGATION			2	1FE	187,525	113.9760	210,856	185,000	187,047		(112)			5.450	5.328	FA	3,809	10,083	04/04/2011	02/15/2030
70914P-NE-8	PENNSYLVANIA ST GENERAL OBLIGATION			1	1FE	4,434,203	110.0060	4,834,764	4,395,000	4,414,924		(4,000)			5.350	5.232	MN	39,189	235,133	07/22/2010	05/01/2030
70914P-PQ-9	PENNSYLVANIA ST GENERAL OBLIGATION			1	1FE	14,981,850	113.0200	16,953,000	15,000,000	14,985,684		768			5.850	5.861	JJ	404,625	877,500	12/12/2010	07/15/2030
76222R-HT-2	RHODE ISLAND ST & PROVIDENCE GENERAL OBLIGATION			1	1FE	8,049,700	113.2840	9,028,735	7,970,000	8,031,530		(3,367)			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	96.2180	4,142,185	4,305,000	4,255,119		1,576			4.250	4.340	JD	15,247	171,781	12/09/2014	12/01/2034
810489-RB-2	SCOTTSDALE REV TAXL SER A				1FE	3,865,000	99.4820	3,844,979	3,865,000	3,865,000					4.000	4.000	JJ	77,300	75,152	12/10/2014	07/01/2034
857536-PY-6	UNIVERSITY OF IOWA UNIVERSITY OF IOWA				1FE	1,444,362	98.3950	1,456,246	1,480,000	1,445,211		849			3.250	3.500	JJ	24,050		08/31/2015	07/01/2027
857536-QA-7	UNIVERSITY OF IOWA				1FE	1,715,000	100.1610	1,717,761	1,715,000	1,715,000					3.500	3.500	JJ	20,008		08/06/2015	07/01/2029
857536-QC-3	UNIVERSITY OF IOWA				1FE	1,890,000	98.5600	1,862,784	1,890,000	1,890,000					3.700	3.700	JJ	23,310		08/06/2015	07/01/2031
857536-SM-9	UNIVERSITY OF IOWA UNIVERSITY OF IOWA				1FE	1,575,000	100.4770	1,582,513	1,575,000	1,575,000					3.750	3.750	JJ	9,844		10/23/2015	07/01/2030
857536-SN-7	UNIVERSITY OF IOWA UNIVERSITY OF IOWA				1FE	1,635,000	100.3000	1,639,905	1,635,000	1,635,000					3.850	3.850	JJ	10,491		10/23/2015	07/01/2031
882722-K5-9	TEXAS ST REF TAX PUB FIN AUTH GENERAL OBLIGATION			1	1FE	2,500,000	109.1350	2,728,375	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			1	1FE	1,000,000	108.9980	1,089,980	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	99.0210	4,951,050	5,000,000	5,000,000					3.738	3.738	AO	32,188		10/15/2015	10/01/2031
882723-C2-3	TEXAS ST REF PUB FIN AUTH				1FE	3,500,000	99.0740	3,467,590	3,500,000	3,500,000					4.028	4.028	AO	24,280		10/15/2015	10/01/2034
88278P-VM-3	TEXAS STATE UNIV SYSTEM				1FE	8,000,000	97.2490	7,779,920	8,000,000	8,000,000					4.123	4.123	MS	97,120	162,171	02/27/2015	03/15/2035
92818L-XK-3	VIRGINIA STATE RESOURCES				1FE	165,000	101.1170	166,843	165,000	165,000					3.560	3.560	MN	979	1,175	07/29/2015	11/01/2027
92818L-XL-1	VIRGINIA STATE RESOURCES				1FE	175,000	100.7470	176,307	175,000	175,000					3.760	3.760	MN	1,097	1,316	07/29/2015	11/01/2028
92818L-XM-9	VIRGINIA STATE RESOURCES				1FE	185,000	101.1080	187,050	185,000	185,000					3.910	3.910	MN	1,206	1,447	07/29/2015	11/01/2029
92818L-XN-7	VIRGINIA STATE RESOURCES				1FE	145,000	100.3220	145,467	145,000	145,000					4.010	4.010	MN	969	1,163	07/29/2015	11/01/2030
92818L-XP-2	VIRGINIA STATE RESOURCES				1FE	740,000	99.7510	738,157	740,000	740,000					4.290	4.290	MN	5,291	6,349	07/29/2015	11/01/2035
93974C-8K-9	WASHINGTON STATE GENERAL OBLIGATION			1	1FE	20,326,822	100.0670	22,410,005	22,395,000	20,559,428		86,357			3.000	3.700	JJ	335,925	671,850	03/15/2013	07/01/2031
93974C-PL-8	WASHINGTON STATE GENERAL OBLIGATION			2	1FE	8,888,501	115.2110	10,029,118	8,705,000	8,845,877		(8,688)			5.381	5.193	FA	195,173	468,416	07/13/2010	08/01/2029
97705L-A9-8	WISCONSIN STATE GENERAL OBLIGATION			1	1FE	9,986,100	106.9840	10,698,400	10,000,000	9,989,390		412			5.000	5.010	MN	83,333	500,000	08/18/2010	05/01/2032
97705L-R4-1	WISCONSIN STATE GENERAL OBLIGATION			1	1FE	4,480,450	107.2880	4,849,418	4,520,000	4,485,776		1,452			4.000	4.064	MN	30,133	180,800	12/06/2011	05/01/2032
97705L-WH-6	WISCONSIN STATE GENERAL OBLIGATION			1	1FE	3,082,830	109.0940	3,272,820	3,000,000	3,036,411		(9,809)			5.400	5.000	MN	27,000	162,000	09/23/2010	05/01/2030
97705L-ZQ-3	WISCONSIN STATE GENERAL OBLIGATION			1	1FE	12,288,182	112.7230	14,067,830	12,480,000	12,323,473		6,865			5.650	5.780	MN	117,520	705,120	03/24/2010	05/01/2030
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						285,797,409	XXX	307,085,693	282,310,000	285,021,004		(193,967)			XXX	XXX	XXX	3,648,249	12,368,590	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						285,797,409	XXX	307,085,693	282,310,000	285,021,004		(193,967)			XXX	XXX	XXX	3,648,249	12,368,590	XXX	XXX
005482-X2-5	ADAMS & ARAPAHOE COUNTIES CO GENERAL OBLIGATION			1	1FE	2,500,000	110.4970	2,762,425	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			1	1FE	2,500,000	113.0550	2,826,375	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			1	1FE	1,500,000	114.5130	1,717,695	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			1	1FE	4,106,248	107.7990	4,344,300	4,030,000	4,075,986		(8,008)			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			1	1FE	2,228,160	107.5560	2,366,232	2,200,000	2,217,038		(2,960)			4.250	4.080	FA	38,958	93,500	11/17/2011	02/01/2030
015302-2K-7	ALEXANDRIA VA				1FE	143,588	101.0510	146,524	145,000	143,625		37			3.350	3.450	JJ	1,970		07/24/2015	07/15/2027
015302-2L-5	ALEXANDRIA VA				1FE	89,998	100.9580	90,862	90,000	89,998					3.500	3.500	JJ	1,278		07/24/2015	07/15/2028
03588E-4E-0	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			1	1FE	980,486	111.9700	996,533	890,000	940,367		(10,561)			5.875	4.400	AO	13,072	52,288	12/06/2011	04/01/2030
03588E-4Q-3	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			1	1FE	4,874,254	110.9400	5,424,966	4,890,000	4,877,796		689			5.350	5.378	AO	65,404	261,615	12/28/2010	04/01/2028
03588E-4R-1	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			1	1FE	5,017,400	111.0420	5,552,100	5,000,000	5,009,353		(1,911)			5.450	5.400	AO	68,125	272,500	04/12/2011	04/01/2029
03588E-4S-9	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			1	1FE	5,034,900	110.6450	5,532,250	5,000,000	5,018,712		(3,817)			5.550	5.450	AO	69,375	277,500	04/12/2011	04/01/2030
041431-GG-6	ARLINGTON CNTY VA GENERAL OBLIGATION			1	1FE	3,000,000	108.9570	3,268,710	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	98.5980	162,687	165,000	168,332		(164)			3.500	3.298	AO	1,444	2,888	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MA				1FE	174,136	98.8630	168,067	170,000	173,962		(174)			3.750	3.528	AO	1,594	3,188	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MA				1FE	179,011	97.1640	170,037	175,000	178,858		(153)			3.875	3.675	AO	1,695	3,391	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MA				1FE	189,603	97.1010	179,637	185,000	189,443		(160)			4.000	3.791	AO	1,850	3,700	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MA				1FE	194,704	97.3760	185,014	190,000	194,555		(149)			4.100	3.899	AO	1,948	3,895	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MA				1FE	204,528	97.1070	194,214	200,000	204,396		(132)			4.125	3.948	AO	2,063	4,125	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MA				1FE	430,349	97.0110	407,446	420,000	430,091		(258)			4.200	4.020	AO	4,410	8,820	03/25/2015	04/01/2035
045333-CV-1	ASPEN VY HOSP DIST COLO GENERAL OBLIGATION			1	1FE	2,500,000	112.0660	2,801,650	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			1	1FE	4,515,000	111.8500	5,050,028	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			1	1FE	1,350,000	99.8710	1,348,259	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			2	1FE	8,201,370	116.0240	9,496,564	8,185,000	8,197,659		(822)			5.310	5.291	MS	144,875	434,624	11/18/2010	09/01/2029
052430-FC-4	AUSTIN TEXAS INDPT SCH DIST GENERAL OBLIGATION			2	1FE	5,000,000	114.1400	5,707,000	5,000,000	5,000,000					5.141	5.141	FA	107,104	257,050	11/05/2010	08/01/2030

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 (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
052430-FD-2	AUSTIN TEXAS INDPT SCH DIST GENERAL OBLIGATION			2	1FE	4,500,000	112.6510	5,069,295	4,500,000	4,500,000					5.241	5.241	FA	98,269	235,845	08/11/2010	08/01/2035
054879-HF-1	AZTEC NM MUN SCH DIST NO 002 GENERAL OBLIGATION			1	1FE	7,500,000	110.8960	8,317,200	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	115.9620	13,915,440	12,000,000	11,875,079		5,572			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			1	1FE	3,500,000	107.5800	3,765,300	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			1	1FE	1,280,000	109.7620	1,404,954	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			1	1FE	17,886,813	109.3130	19,004,065	17,385,000	17,636,264		(53,106)			5.810	5.414	FA	381,581	1,010,069	07/21/2010	02/15/2038
074851-NZ-5	BEAVER COUNTY PENNSYLVANIA GENERAL OBLIGATION			1	1FE	8,000,000	111.9480	8,955,840	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			1	1FE	9,000,000	112.5640	10,130,760	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			1	1FE	10,000,000	108.0350	10,803,500	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			1	1FE	134,237	104.4870	141,057	135,000	134,413		41			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			1	1FE	198,822	104.6770	209,354	200,000	199,072		58			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			1	1FE	208,715	104.5730	219,603	210,000	208,967		58			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			1	1FE	218,607	103.7420	228,232	220,000	218,860		58			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			1	1FE	228,498	103.3050	237,602	230,000	228,752		58			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			1	1FE	168,859	103.4760	175,909	170,000	169,039		40			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	99.1790	4,031,626	4,065,000	4,065,000					3.600	3.600	FA	26,016		10/05/2015	02/01/2025
110241-EH-5	BRISTOL TWP PENNSYLVANIA GENERAL OBLIGATION			1	1FE	6,570,986	115.2620	7,175,060	6,225,000	6,346,582		(40,011)			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			1	1FE	2,470,000	107.6440	2,658,807	2,470,000	2,470,000					5.700	5.698	MS	46,930	140,790	06/09/2010	03/01/2029
145231-SF-9	CARROLL TX INDPT SCH DIST GENERAL OBLIGATION			1	1FE	3,500,000	106.9940	3,744,790	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			1	1FE	2,980,000	94.7560	2,823,729	2,980,000	2,980,000					3.900	3.900	FA	43,905	38,417	03/26/2015	08/15/2032
150461-N5-6	CEDAR PARK TEXAS GENERAL OBLIGATION			1	1FE	1,885,000	94.6570	1,784,284	1,885,000	1,885,000					4.000	4.000	FA	28,484	24,924	03/26/2015	08/15/2033
150461-VR-9	CEDAR PARK TEXAS GENERAL OBLIGATION			1	1FE	2,325,622	111.9450	2,574,735	2,300,000	2,308,801		(3,015)			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			1	1FE	2,265,000	100.3990	2,274,037	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			1	1FE	1,400,000	98.5000	1,379,000	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			1	1FE	195,000	114.1830	222,657	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			1	1FE	450,000	114.6860	516,087	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			1	1FE	1,305,000	114.1830	1,490,088	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			1	1FE	3,390,000	115.8510	3,927,349	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 SOLD WASTE AUTH GENERAL OBLIGATION			1	1FE	1,600,000	105.3810	1,686,096	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			1	1FE	7,795,570	108.1550	8,382,013	7,750,000	7,788,124		(1,226)			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			2	1FE	6,465,000	116.6200	7,539,483	6,465,000	6,465,000					5.626	5.627	FA	151,550	363,721	11/12/2010	08/01/2028
167486-HL-6	CHICAGO IL TAXABLE REF PROJ GENERAL OLBIGATION				2FE	4,986,550	93.2470	4,662,350	5,000,000	4,988,797		400			6.207	6.229	JJ	155,175	310,350	03/25/2010	01/01/2032
167486-HM-4	CHICAGO IL TAXABLE REF PROJ GENERAL OBLIGATION			2	2FE	2,445,639	92.0030	2,254,074	2,450,000	2,446,286		105			6.207	6.221	JJ	76,036	152,072	03/24/2010	01/01/2036
167505-KG-0	CHICAGO ILLINOIS BOARD OF EDUC GENERAL OBLIGATION			2	1FE										6.038	0.000	JD	(4,780)		09/10/2009	12/01/2029
167560-PL-9	CHICAGO ILL METRO WTR RECLMTN GENERAL OBLIGATION			2	1FE	1,972,133	115.0860	2,175,125	1,890,000	1,964,012		(1,947)			5.720	5.401	JD	9,009	108,108	08/15/2011	12/01/2038
170016-XJ-3	CHIPPEWA VALLEY MICH SCHS GENERAL OBLIGATION			1	1FE	13,100,000	107.3200	13,415,000	12,500,000	12,805,790		(59,836)			6.850	6.197	MN	142,708	856,250	05/12/2010	05/01/2035
172217-LC-3	CINCINNATI OH ECONOMIC DEV BKS GENERAL OBLIGATION			1	1FE	1,250,000	106.0290	1,325,363	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			2	1FE	1,000,000	120.8900	1,208,900	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			1	1FE	5,645,000	115.1080	6,497,847	5,645,000	5,645,000					6.000	6.000	JJ	169,350	338,700	11/17/2010	07/01/2024
198036-SL-5	COLUMBIA MO SCH DIST GENERAL OBLIGATION				1FE	2,610,000	112.5320	2,937,085	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			1	1FE	1,750,000	108.1740	1,893,045	1,750,000	1,750,000					5.220	5.220	JJ	45,675	91,350	07/28/2011	07/01/2032
199491-S3-6	COLUMBUS OHIO GENERAL OBLIGATION			1	1FE	8,900,000	102.7890	9,148,221	8,900,000	8,900,000					5.550	5.551	JD	41,163	493,950	07/30/2010	06/01/2031
206423-DE-2	CONCORD NH SCH DIST GENERAL OBLIGATION			1	1FE	13,030,835	110.4390	14,461,987	13,095,000	13,039,301		2,113			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			1	1FE	4,711,257	113.8490	5,202,899	4,570,000	4,648,100		(14,394)			6.124	5.698	FA	105,727	279,867	01/14/2011	08/15/2032
225903-CF-8	CREST HILL IL GENERAL OBLIGATION			1	1FE	6,835,000	110.6470	7,562,722	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			1	1FE	7,616,522	106.2980	8,068,018	7,590,000	7,602,901		(2,800)			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			1	1FE	3,462,420	104.7810	3,614,945	3,450,000	3,455,982		(1,303)			5.550	5.501	JJ	95,738	191,475	07/07/2010	01/01/2031

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	
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
234554-GB-3	DALLAS CENTER GRIMES IA CMNTY GENERAL OBLIGATION			1	1FE	10,275,000	104.9870	10,787,414	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			1	1FE	6,276,875	111.2890	6,510,407	5,850,000	6,061,799		(52,042)			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	117.1140	3,806,205	3,250,000	3,310,966		(4,830)			5.248	5.000	FA	64,434	170,560	11/19/2010	08/15/2025
235218-J9-6	DALLAS TEXAS TAXABLE PENSION GENERAL OBLIGATION			2	1FE	5,262,400	111.4410	6,129,255	5,500,000	5,298,005		8,304			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			1	1FE	10,100,000	114.2560	11,425,600	10,000,000	10,057,889		(9,613)			5.400	5.270	FA	204,000	540,000	11/16/2010	02/15/2024
235308-QR-7	DALLAS TX INDPT SCH DIST GENERAL OBLIGATION			1	1FE	10,150,000	116.6410	11,664,100	10,000,000	10,087,504		(14,295)			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	@		1	1FE	1,065,078	50.3770	1,690,148	3,355,000	1,466,362		84,177			0.000	6.000	N/A			07/21/2010	01/01/2030
244415-JP-1	DEERFIELD IL TXBL QECB SER B GENERAL OBLIGATION			1	1FE	11,230,000	101.1050	11,354,092	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			1	1FE	15,343,544	113.5590	17,260,968	15,200,000	15,279,399		(15,261)			5.650	5.517	FA	357,833	858,800	04/07/2011	08/01/2030
264438-SV-5	DULUTH MINN GENERAL OBLIGATION			1	1FE	1,087,719	109.0350	1,166,675	1,070,000	1,079,220		(1,951)			6.000	5.760	FA	26,750	64,200	02/15/2011	02/01/2029
264438-SY-9	DULUTH MINN GENERAL OBLIGATION			1	1FE	1,887,952	108.8370	2,035,252	1,870,000	1,879,376		(1,979)			6.000	5.860	FA	46,750	112,200	02/15/2011	02/01/2032
266705-B8-4	DURHAM COUNTY NC GENERAL OBLIGATION			1	1FE	2,340,000	106.0840	2,482,366	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			1	1FE	2,525,000	106.5160	2,689,529	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			1	1FE	1,780,000	106.0450	1,887,601	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			1	1FE	531,685	109.0210	545,105	500,000	518,499		(3,464)			4.945	4.080	AO	6,181	24,725	12/07/2011	10/01/2030
269408-MP-2	EAGAN MN GENERAL OBLIGATION			1	1FE	420,000	97.0240	407,501	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			1	1FE	945,000	97.7540	923,775	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			1	1FE	975,000	97.5170	950,791	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			1	1FE	1,005,000	98.1190	986,096	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			1	1FE	1,040,000	95.6240	994,490	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			1	1FE	1,557,941	105.3790	1,691,333	1,605,000	1,567,901		2,042			4.850	5.100	MS	25,948	77,843	11/09/2010	09/01/2028
278407-HX-2	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			1	1FE	1,325,687	106.0040	1,431,054	1,350,000	1,330,566		960			5.000	5.148	MS	22,500	67,500	11/01/2010	09/01/2029
278407-HY-0	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			1	1FE	1,748,123	105.5500	1,868,235	1,770,000	1,752,340		787			5.100	5.198	MS	30,090	90,270	11/01/2010	09/01/2030
278407-JU-6	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			1	1FE	3,740,000	106.7850	3,993,759	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	96.9580	1,512,545	1,560,000	1,560,000					4.000	4.000	MN	10,400	53,560	12/09/2014	05/01/2034
30747M-6G-6	FARGO ND TXBL SER G				1FE	2,335,000	96.9690	2,264,226	2,335,000	2,335,000					4.250	4.250	MN	16,540	85,179	12/09/2014	05/01/2039
346622-7X-5	FORSYTH CNTY NC GENERAL OBLIGATION			1	1FE	15,429,448	109.1100	16,857,495	15,450,000	15,395,877		(8,650)			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			1	1FE	635,000	108.5620	689,369	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			2	1FE	6,150,000	112.7560	6,934,494	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			1	1FE	7,691,413	107.6830	8,038,536	7,465,000	7,583,856		(25,374)			5.850	5.410	FA	181,959	436,703	04/15/2011	02/01/2030
360046-Q9-0	FULTON CNTY GA GENERAL OBLIGATION			2	1FE	14,285,000	113.4030	16,199,619	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			1	1FE	2,670,649	110.4120	2,843,109	2,575,000	2,617,458		(12,294)			6.205	5.615	FA	66,574	159,779	04/29/2011	02/01/2029
367316-YU-4	GASTONIA NC GENERAL OBLIGATION			1	1FE	3,482,879	107.9790	3,725,276	3,450,000	3,472,971		(4,296)			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	113.4630	7,068,745	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			1	1FE	2,879,780	100.0140	2,930,410	2,930,000	2,886,470		1,874			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	116.8660	2,097,745	1,795,000	1,837,895		(3,092)			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			1	1FE	3,000,000	112.4030	3,372,090	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			1	1FE	3,040,000	108.4320	3,296,333	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			1	1FE	5,000,000	113.7250	5,686,250	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			1	1FE	5,000,000	111.6520	5,582,600	5,000,000	5,000,000					6.200	6.200	MS	103,333	310,000	12/15/2010	03/01/2030
424794-CA-1	HENDERSON COUNTY KY GENERAL OBLIGATION			1	1FE	4,190,000	105.0020	4,399,584	4,190,000	4,190,000					5.500	5.501	MN	38,408	230,450	12/03/2010	11/01/2030
425506-3S-9	HENNEPIN CNTY MINNESOTA SER D GENERAL OBLIGATION				1FE	6,192,165	110.6350	6,582,783	5,950,000	6,174,296		(9,631)			4.650	4.320	JD	23,056	276,675	01/23/2014	12/01/2031
438670-WR-8	HONOLULU HI CITY & COUNTY GENERAL OBLIGATION			1	1FE	4,000,000	114.4520	4,578,080	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			1	1FE	2,910,000	114.4620	3,330,844	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			1	1FE	11,829,103	112.6370	13,302,430	11,810,000	11,825,630		(842)			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			1	1FE	2,072,880	111.1690	2,223,380	2,000,000	2,045,017		(7,173)			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			1	1FE	1,481,805	107.9300	1,618,950	1,500,000	1,484,657		697			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	100.5200	5,026,000	5,000,000	5,000,000					4.411	4.411	JJ	85,157		07/24/2015	07/01/2035
442331-QR-8	HOUSTON TEXAS GENERAL OBLIGATION			1	1FE	975,812	109.9950	1,044,953	950,000	970,290		(1,060)			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			1	1FE	2,051,400	110.8520	2,217,040	2,000,000	2,021,126		(6,023)			6.068	5.694	FA	45,847	121,360	01/21/2010	02/15/2029
462668-FS-8	IREDELL COUNTY NC			1	1FE	12,751,181	97.3530	12,363,831	12,700,000	12,747,312		(3,869)			3.950	3.901	FA	209,021	196,480	02/17/2015	02/01/2035
47844P-CM-5	JOHNSON COUNTY KS GENERAL OBLIGATION			1	1FE	1,100,000	107.8770	1,186,647	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			1	1FE	1,780,121	111.1200	1,889,040	1,700,000	1,739,247		(9,487)			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			1	1FE	1,194,207	109.0770	1,276,201	1,170,000	1,183,472		(2,504)			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			1	1FE	1,301,038	108.9370	1,361,713	1,250,000	1,278,779		(5,346)			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	101.4840	1,065,582	1,050,000	1,050,000					4.082	4.082	FA	7,024		11/09/2015	02/15/2029

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
478898-FE-4	JACKSON COUNTY TEXAS JACKSCON COUNTY TEXAS				1FE	355,000	101.9730	362,004	355,000	355,000					4.202	4.202	FA	2,445		11/09/2015	02/15/2030
486116-XX-9	KAUAI CNTY HAWAII GENERAL OBLIGATION				1FE	2,693,050	118.9560	2,973,900	2,500,000	2,663,978		(6,141)			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	122.0890	6,080,032	4,980,000	5,071,239		(2,692)			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	120.6660	3,788,912	3,140,000	3,446,758		(10,667)			5.863	5.020	FA	76,708	184,098	09/08/2010	08/01/2033
49474E-4A-8	KING CNTY WA GENERAL OBLIGATION			2	1FE	10,000,000	122.4980	12,249,800	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			1	1FE	8,155,367	102.5120	8,293,221	8,090,000	8,135,785		(6,262)			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			1	1FE	10,440,000	109.8940	11,472,934	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			1	1FE	1,245,000	110.0020	1,369,525	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			1	1FE	1,290,000	109.2870	1,409,802	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			1	1FE	1,675,000	109.1930	1,828,983	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			1	1FE	1,735,000	109.9920	1,908,361	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			1	1FE	6,500,000	108.8840	7,077,460	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			1	1FE	1,814,265	108.9290	1,938,936	1,780,000	1,799,897		(3,274)			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			1	1FE	2,230,000	110.3830	2,461,541	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			1	1FE	2,310,000	110.5530	2,553,774	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			1	1FE	2,395,000	109.8870	2,631,794	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			1	1FE	4,500,000	110.1410	4,956,345	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			1	1FE	5,000,000	112.6510	5,632,550	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			1	1FE	3,073,260	111.4500	3,343,500	3,000,000	3,036,383		(7,631)			6.024	5.690	FA	68,272	180,720	01/22/2010	08/15/2028
52908E-SD-6	LEXINGTON-FAYETTE URBAN KY GENERAL OBLIGATION			1	1FE	4,158,326	108.9090	4,448,933	4,085,000	4,124,956		(7,890)			5.300	5.050	JD	18,042	216,505	05/06/2011	06/01/2028
52908E-SF-1	LEXINGTON-FAYETTE URBAN KY GENERAL OBLIGATION			1	1FE	508,890	107.7850	538,925	500,000	504,874		(958)			5.450	5.200	JD	2,271	27,250	05/26/2011	06/01/2030
52908E-US-0	LEXINGTON-FAYETTE URBAN KY GENERAL OBLIGATION			1	1FE	1,950,000	100.1710	1,953,335	1,950,000	1,950,000					4.000	4.000	AO	19,500	78,000	06/06/2012	10/01/2030
534366-AM-1	LINCOLN WEST HAYMARKET NEB GENERAL OBLIGATION			2	1FE	7,709,499	104.8010	8,378,840	7,995,000	7,743,477		7,217			4.750	5.001	JD	16,878	379,763	09/09/2010	12/15/2035
534366-AW-9	LINCOLN WEST HAYMARKET NEB GENERAL OBLIGATION			2	1FE	13,670,000	116.8280	15,970,388	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			1	1FE	5,527,856	110.8080	6,027,955	5,440,000	5,508,014		(3,772)			6.010	5.864	FA	123,512	326,944	03/16/2010	02/15/2030
535783-GR-9	LINN COUNTY IA GENERAL OBLIGATION			1	1FE	658,060	103.2300	681,318	660,000	658,397		80			5.350	5.376	JD	2,943	35,310	12/01/2010	06/01/2029
535783-GS-7	LINN COUNTY IA GENERAL OBLIGATION			1	1FE	677,960	104.0980	707,866	680,000	678,279		76			5.500	5.526	JD	3,117	37,400	12/01/2010	06/01/2030
548383-HJ-0	LOWER PAXTON TWP PA GENERAL OBLIGATION			1	1FE	7,964,242	109.1930	8,593,489	7,870,000	7,948,389		(2,804)			6.245	6.146	AO	122,870	491,482	10/09/2009	04/01/2034
549187-6P-2	LUBBOCK TEXAS GENERAL OBLIGATION			1	1FE	3,137,225	105.7560	3,368,329	3,185,000	3,149,608		2,130			6.250	6.391	FA	75,201	199,063	03/18/2009	02/15/2027
549188-HK-9	LUBBOCK TEXAS GENERAL OBLIGATION			1	1FE	12,160,600	108.8090	13,057,080	12,000,000	12,131,845		(7,752)			6.032	5.899	FA	273,451	723,840	03/12/2010	02/15/2030
54930L-KH-7	LUCAS CNTY OHIO GENERAL OBLIGATION			1	1FE	7,850,000	108.7090	8,533,657	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			1	1FE	9,975,300	102.0750	10,207,500	10,000,000	9,978,958		943			5.500	5.521	MN	91,667	550,000	08/18/2010	05/01/2030
562333-FW-9	MANCHESTER NH GENERAL OBLIGATION			1	1FE	1,487,068	111.0510	1,621,345	1,460,000	1,474,457		(2,780)			5.500	5.250	JJ	40,150	80,300	12/02/2010	07/01/2028
562333-FX-7	MANCHESTER NH GENERAL OBLIGATION			1	1FE	1,268,880	110.4510	1,386,160	1,255,000	1,262,438		(1,426)			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	93.6130	1,483,766	1,585,000	1,585,000					3.800	3.800	FA	25,096	25,096	02/10/2015	02/01/2037
567137-A8-7	MARICOPA CNTY AZ SCH DIS #28 GENERAL OBLIGATION			1	1FE	5,157,472	113.1930	5,784,162	5,110,000	5,146,615		(2,222)			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	118.3470	3,219,038	2,720,000	2,803,964		(4,453)			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			1	1FE	3,112,137	106.2350	3,346,403	3,150,000	3,117,655		1,470			4.000	4.090	JJ	63,000	126,000	12/15/2011	07/01/2031
577285-Z5-1	MAUI CNTY HAWAII GENERAL OBLIGATION			1	1FE	1,450,000	110.0870	1,596,262	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			1	1FE	1,615,000	110.4160	1,783,218	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	91.5770	1,144,713	1,250,000	1,154,897		472			3.774	4.242	MN	6,028	23,588	09/30/2015	11/15/2043
584002-QB-8	MECKLENBURG CNTY NC GENERAL OBLIGATION			1	1FE	15,022,300	104.1390	15,620,850	15,000,000	15,013,986		(2,109)			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	119.4220	3,570,718	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	119.0210	4,975,078	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	118.4320	6,111,091	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			1	1FE	2,680,548	112.0290	3,125,609	2,790,000	2,697,725		3,838			5.200	5.526	FA	60,450	145,080	03/08/2011	02/01/2031
591852-QX-9	METROPOLITAN COUNCIL MN GENERAL OBLIGATION			1	1FE	2,240,000	111.4480	2,496,435	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			1	1FE	3,835,000	111.4530	4,274,223	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			1	1FE	3,945,000	111.6620	4,405,066	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			1	1FE	4,060,000	111.6020	4,531,041	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			1	1FE	4,180,000	111.3590	4,654,806	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			1	1FE	4,310,000	110.6650	4,769,662	4,310,000	4,310,000					5.250	5.250	JD	18,856	226,275	12/03/2010	12/01/2030
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON			2	1FE	4,002,000	123.6850	4,947,400	4,000,000	4,001,686		(80)			6.393	6.388	JJ	127,860	255,720	12/10/2010	07/01/2030
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION			2	1FE	5,000,000	117.2750	5,863,750	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	99.4990	497,495	500,000	500,000					3.493	3.493	JJ	8,733	6,404	02/11/2015	07/01/2029
596782-TM-4	MIDDLETON WI GENERAL OBLIGATION			1	1FE	345,000	98.5820	340,108	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			1	1FE	370,000	98.4710	364,343	370,000	370,000					3.600	3.600	MS	4,440	13,320	12/05/2012	09/01/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
597009-EJ-4	MIDDLETOWN DEL GENERAL OBLIGATION			1	1FE	3,020,550	103.9780	3,119,340	3,000,000	3,016,132		(878)			5.390	5.330	AO	40,425	161,700	10/14/2010	10/01/2030
597009-EK-1	MIDDLETOWN DEL GENERAL OBLIGATION			1	1FE	2,342,444	103.4920	2,426,887	2,345,000	2,342,595		79			5.490	5.499	AO	32,185	128,741	10/26/2010	10/01/2033
602245-UM-2	MILWAUKEE WISCONSIN GENERAL OBLIGATION			2	1FE	5,089,500	127.9740	6,398,700	5,000,000	5,071,504		(3,404)			6.840	6.673	JD	28,500	342,000	03/23/2009	12/01/2028
602245-XK-3	MILWAUKEE WISCONSIN GENERAL OBLIGATION			1	1FE	2,735,000	109.1340	2,984,815	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			1	1FE	2,785,000	106.6250	2,969,506	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			1	1FE	2,875,000	107.2300	3,082,863	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			1	1FE	2,975,000	107.6290	3,201,963	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			1	1FE	1,580,000	107.5980	1,700,048	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			1	1FE	3,195,000	107.5880	3,437,437	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			1	1FE	1,550,000	106.2670	1,647,139	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			1	1FE	1,690,000	107.2440	1,812,424	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			1	1FE	2,610,000	104.6370	2,731,026	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	111.1590	10,004,310	9,000,000	9,087,044		(6,605)			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	95.1830	2,855,490	3,000,000	2,963,099		1,439			3.700	3.800	AO	27,750	66,292	02/12/2015	10/01/2032
60414F-PR-5	MINNESOTA STATE COLLEGES				1FE	5,000,000	96.2870	4,814,350	5,000,000	5,000,000					4.000	4.000	AO	50,000	119,444	02/11/2015	10/01/2035
604195-VH-7	MINNETONKA MN INDPT SCH DIST GENERAL OBLIGATION			1	1FE	1,376,427	101.1020	1,400,263	1,385,000	1,377,913		432			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			1	1FE	3,839,027	99.5780	3,848,690	3,865,000	3,842,967		1,115			3.300	3.349	JJ	63,773	127,545	01/10/2013	01/01/2031
613035-E9-1	MONTGOMERY AL GENERAL OBLIGATION			1	1FE	5,072,900	108.9160	5,445,800	5,000,000	5,035,970		(7,681)			5.600	5.401	FA	116,667	280,000	08/16/2010	02/01/2035
61334R-AQ-2	MONTGOMERY CNTY MD GENERAL OBLIGATION			1	1FE	3,542,665	108.7580	3,806,530	3,500,000	3,521,574		(4,952)			5.500	5.320	MN	32,083	192,500	04/15/2011	11/01/2029
613681-K2-0	MONTGOMERY COUNTY TX GENERAL OBLIGATION			1	1FE	2,150,000	104.7130	2,251,330	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			1	1FE	3,236,460	110.4560	3,567,729	3,230,000	3,235,388		(218)			6.750	6.730	FA	90,844	218,025	06/17/2009	02/01/2031
625506-MN-7	MULTNOMAH COUNTY OR GENERAL OBLIGATION			1	1FE	7,945,000	104.7450	8,321,990	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			2	1FE	2,056,800	99.8320	1,996,640	2,000,000	2,048,268		(2,512)			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			1	1FE	1,265,438	109.1020	1,391,051	1,275,000	1,267,792		524			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			1	1FE	2,650,000	110.4670	2,927,376	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			1	1FE	2,600,000	110.2590	2,866,734	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			1	1FE	2,490,000	110.2170	2,744,403	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			1	1FE	3,600,000	108.3020	3,898,872	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			1	1FE	3,600,000	107.6500	3,875,400	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			2	1FE	4,550,734	107.6670	4,984,982	4,630,000	4,566,930		3,532			4.872	5.019	JJ	104,014	225,574	11/05/2010	07/15/2030
64327T-AR-9	NEW CASTLE CNTY DE GENERAL OBLIGATION			2	1FE	9,588,800	107.3860	10,738,600	10,000,000	9,634,471		10,040			5.002	5.300	JJ	230,648	500,200	11/23/2010	07/15/2040
64966H-4L-1	NEW YORK NY GENERAL OBLIGATION			1	1FE	3,250,290	110.3750	3,311,250	3,000,000	3,207,484		(10,863)			5.817	5.089	AO	43,628	174,510	09/29/2011	10/01/2031
64966H-YM-6	NEW YORK NY GENERAL OBLIGATION			2	1FE	6,322,500	123.9670	7,438,020	6,000,000	6,286,510		(7,552)			5.968	5.571	MS	119,360	358,080	08/13/2010	03/01/2036
64966H-YN-4	NEW YORK NY GENERAL OBLIGATION			1	1FE	4,046,735	111.5080	4,454,745	3,995,000	4,037,007		(1,864)			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	101.3010	6,078,060	6,000,000	6,000,000					3.500	3.500	FA	53,667		09/22/2015	08/01/2027
674735-2N-4	OCEAN COUNTY NEW JERSEY GENERAL OBLIGATION			1	1FE	2,130,000	107.7960	2,296,055	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			1	1FE	2,090,000	107.5240	2,247,252	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	101.9800	2,524,005	2,475,000	2,452,491		795			4.000	4.070	MS	33,000	99,000	07/16/2014	09/01/2034
681712-YX-7	OMAHA NEBRASKA GENERAL OBLIGATION			1	1FE	2,975,000	105.4700	3,137,733	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			2	1FE	20,050,890	117.5820	22,340,580	19,000,000	19,831,636		(46,271)			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			1	1FE	11,070,000	102.3280	11,327,710	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			1	1FE	1,842,922	105.5940	1,974,608	1,870,000	1,847,641		1,106			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			2	1FE	2,075,890	119.5430	2,390,860	2,000,000	2,058,459		(3,966)			5.862	5.495	JJ	58,620	117,240	03/31/2011	07/01/2027
721799-YU-2	PIMA COUNTY ARIZ GENERAL OBLIGATION			1	1FE	3,487,308	112.9910	3,728,703	3,300,000	3,405,529		(20,153)			6.312	5.500	JJ	104,148	208,296	07/13/2011	07/01/2030
725894-FY-0	PLACENTIA-YORBA LINDA CA SCH GENERAL OBLIGATION	0		1	1FE	1,874,060	108.4250	2,168,500	2,000,000	1,886,435		2,917			6.650	7.213	FA	55,417	133,000	02/17/2011	08/01/2034
727177-MK-0	PLANO TX GENERAL OBLIGATION			1	1FE	1,682,708	107.3300	1,808,511	1,685,000	1,683,008		98			4.000	4.011	MS	22,467	67,400	10/26/2011	09/01/2030
73723R-JE-4	PORTSMOUTH VA GENERAL OBLIGATION			1	1FE	6,254,000	111.2370	6,674,220	6,000,000	6,126,730		(27,563)			6.029	5.437	JJ	166,802	361,740	11/09/2010	01/15/2030
751091-KV-0	RALEIGH NC TAXABLE HSG SER G GENERAL OBLIGATION			1	1FE	507,215	105.9350	529,675	500,000	503,285		(961)			5.300	5.067	FA	11,042	26,500	07/11/2011	02/01/2030
751622-CV-1	RAMSEY CNTY MINN GENERAL OBLIGATION			1	1FE	483,375	106.8760	534,380	500,000	487,486		917			5.000	5.324	FA	10,417	25,000	01/18/2011	02/01/2026
751622-HL-8	RAMSEY CNTY MINN GENERAL OBLIGATION			1	1FE	645,000	99.8440	643,994	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			1	1FE	660,000	100.6030	663,980	660,000	660,000					3.350	3.350	FA	9,213	22,110	06/04/2013	02/01/2027
763682-ZD-6	RICHLAND CNTY SC SCH DIST NO 2 GENERAL OBLIGATION			1	1FE	3,982,280	105.3420	4,213,680	4,000,000	3,986,182		877			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			1	1FE	2,986,320	105.7240	3,171,720	3,000,000	2,989,048		616			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			1	1FE	5,000,000	110.1380	5,506,900	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			1	1FE	5,000,000	98.9860	4,949,300	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	108.2420	1,596,570	1,475,000	1,467,338		374			4.650	4.701	MS	22,863	68,588	09/12/2013	03/01/2030

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
76541V-NL-7	RICHMOND VA QSCB REF PUB IMPT GENERAL OBLIGATION				1FE	2,474,338	107.1210	2,667,313	2,490,000	2,475,428		534			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	100.2360	907,136	905,000	897,459		25			3.625	3.700	JD	2,096		11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C				1FE	926,285	98.7750	928,485	940,000	926,327		41			3.625	3.750	JD	2,177		11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C				1FE	969,062	99.8760	973,791	975,000	969,078		16			3.750	3.800	JD	2,336		11/18/2015	06/01/2032
766651-NN-9	RILEY COUNTY KANSAS GENERAL OBLIGATION			1	1FE	4,073,032	114.2550	4,461,658	3,905,000	3,977,883		(17,263)			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			2	1FE	707,378	109.0710	763,497	700,000	705,188		(673)			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			1	1FE	1,575,000	105.5620	1,662,602	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			1	1FE	1,635,000	105.7170	1,728,473	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			1	1FE	1,705,000	105.9250	1,806,021	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			1	1FE	1,763,622	104.9250	1,862,419	1,775,000	1,765,502		469			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			1	1FE	2,105,000	111.3810	2,344,570	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			1	1FE	9,500,000	104.3230	9,910,685	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			1	1FE	7,000,000	108.2920	7,580,440	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			1	1FE	3,100,000	103.4060	3,205,586	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			1	1FE	6,416,403	102.7490	6,611,898	6,435,000	6,421,449		360			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	119.4120	4,776,480	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			1	1FE	5,000,000	112.8020	5,640,100	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	108.8330	8,162,475	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	108.6190	1,900,833	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	107.8640	6,202,180	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			1	1FE	5,750,000	105.2130	6,049,748	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			1	1FE	2,072,395	108.0140	2,262,893	2,095,000	2,077,003		1,006			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			1	1FE	3,000,000	107.1760	3,215,280	3,000,000	3,000,000					5.196	5.196	AO	38,970	155,880	09/15/2010	10/01/2035
792905-DU-2	ST PAUL MN HSNG & REDEV				1FE	2,487,750	100.9390	2,523,475	2,500,000	2,488,363		613			3.969	4.028	JJ	55,125		06/11/2015	07/01/2025
792905-DV-0	ST PAUL MN HSNG & REDEV				1FE	1,975,720	101.8750	2,037,500	2,000,000	1,976,731		1,011			4.089	4.227	JJ	45,433		06/10/2015	07/01/2026
792905-DW-8	ST PAUL MN HSNG & REDEV				1FE	2,500,000	102.6580	2,566,450	2,500,000	2,500,000					4.189	4.189	JJ	58,181		05/29/2015	07/01/2027
793028-UR-0	ST PAUL MN PORT AUTH GENERAL OBLIGATION			1	1FE	2,750,000	92.9480	2,556,070	2,750,000	2,750,000					3.350	3.350	FA	38,385	92,125	01/31/2013	02/01/2033
796237-VV-4	SAN ANTONIO TX BUILD AM BONDS GENERAL OBLIGATION			1	1FE	8,575,000	112.7560	9,668,827	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			1	1FE	5,000,000	112.7930	5,639,650	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	127.7080	2,752,107	2,155,000	2,167,776		(605)			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			2	1FE	5,034,500	115.4270	5,771,350	5,000,000	5,026,990		(1,640)			5.735	5.670	JD	12,744	286,750	07/08/2010	06/15/2030
798764-V3-7	SAN MARCOS TEX AS GENERAL OBLIGATION			1	1FE	4,517,980	110.8330	4,987,485	4,500,000	4,515,435		(784)			6.028	5.985	FA	102,476	271,260	03/10/2010	08/15/2030
812626-5Z-8	SEATTLE WA				1FE	1,515,000	99.4750	1,507,046	1,515,000	1,515,000					3.630	3.630	AO	13,749	19,859	05/07/2015	04/01/2029
812626-6A-2	SEATTLE WA				1FE	1,570,000	99.3310	1,559,497	1,570,000	1,570,000					3.730	3.730	AO	14,640	21,147	05/07/2015	04/01/2030
812626-6B-0	SEATTLE WA				1FE	7,195,000	98.8050	7,109,020	7,195,000	7,195,000					3.960	3.960	AO	71,231	102,889	05/07/2015	04/01/2035
815626-GQ-3	SEDGWICK CNTY KANSAS GENERAL OBLIGATION			2	1FE	10,300,044	122.7030	12,331,652	10,050,000	10,240,904		(11,614)			6.220	5.985	AO	156,278	625,110	05/07/2009	10/01/2028
833085-2A-0	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			1	1FE	745,005	97.7210	732,908	750,000	745,687		216			3.500	3.550	JD	2,188	26,250	10/18/2012	12/01/2030
833085-2B-8	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			1	1FE	982,860	94.8320	948,320	1,000,000	984,986		687			3.500	3.625	JD	2,917	35,000	10/18/2012	12/01/2031
833085-2C-6	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			1	1FE	992,900	95.5900	955,900	1,000,000	993,736		264			3.600	3.650	JD	3,000	36,000	10/18/2012	12/01/2032
833085-S9-5	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			1	1FE	8,315,000	106.8940	8,888,236	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			1	1FE	1,621,233	109.8890	1,741,741	1,585,000	1,601,977		(4,379)			6.100	5.750	JD	8,057	96,685	01/19/2011	06/01/2027
848644-R3-6	SPOKANE COUNTY WA GENERAL OBLIGATION			1	1FE	8,875,000	104.8280	9,303,485	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			1	1FE	6,225,000	106.3470	6,620,101	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			1	1FE	5,096,650	110.8340	5,541,700	5,000,000	5,053,606		(9,345)			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			1	1FE	5,076,950	111.0570	5,552,850	5,000,000	5,042,791		(7,437)			5.500	5.300	JD	22,917	275,000	11/04/2010	12/01/2029
849067-R5-4	SPOKANE WASHINGTON GENERAL OBLIGATION			1	1FE	6,250,000	110.8330	6,927,063	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			1	1FE	510,325	109.0170	545,085	500,000	505,064		(1,258)			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			1	1FE	2,500,000	108.8860	2,722,150	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			1	1FE	468,400	104.2920	474,529	455,000	462,704		(1,349)			5.800	5.400	MN	3,372	26,390	05/04/2011	11/15/2029
850009-CH-2	SPRING TWP PA GENERAL OBLIGATION			1	1FE	2,020,000	103.3540	2,067,080	2,000,000	2,011,565		(1,998)			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			1	1FE	172,200	110.9130	186,334	168,000	170,255		(472)			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			1	1FE	1,300,000	107.5610	1,398,293	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			1	1FE	1,488,673	108.6430	1,602,484	1,475,000	1,482,605		(1,329)			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			1	1FE	1,488,600	109.0890	1,609,063	1,475,000	1,482,581		(1,320)			5.350	5.230	JD	6,576	78,913	11/30/2010	12/01/2029

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
852634-EC-4	STAMFORD CT REC ZONE ECON DEV GENERAL OBLIGATION			1	1FE	1,482,906	108.1460	1,595,154	1,475,000	1,479,416		(768)			5.350	5.280	JD	6,576	78,913	11/30/2010	12/01/2030
866854-NG-3	SUN PRAIRIE WIS AREA SCH DIST GENERAL OBLIGATION			1	1FE	3,000,000	108.5170	3,255,510	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	121.9250	12,192,500	10,000,000	10,089,612		(4,574)			5.850	5.751	JD	48,750	585,000	12/09/2010	12/01/2028
873465-VC-9	TACOMA WASHINGTON GENERAL OBLIGATION			2	1FE	4,190,000	119.3060	4,998,921	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			2	1FE	4,000,000	114.2410	4,569,640	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			2	1FE	6,085,000	112.5750	6,850,189	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			1	1FE	2,038,940	113.0400	2,260,800	2,000,000	2,029,979		(1,642)			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	114.4500	5,379,150	4,700,000	4,664,975		2,060			5.150	5.235	MS	80,683	242,050	02/08/2011	09/01/2027
881626-E4-3	TEWKSBURY MA GENERAL OBLIGATION			1	1FE	3,200,000	104.6080	3,347,456	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			1	1FE	1,000,000	105.7080	1,057,080	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			1	1FE	5,900,000	104.5430	6,168,037	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			1	1FE	3,600,000	109.6690	3,948,084	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			1	1FE	530,000	102.8970	545,354	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			1	1FE	7,700,000	111.0600	8,551,620	7,700,000	7,700,000					5.700	5.701	AO	109,725	438,900	11/17/2010	10/01/2030
949493-UY-4	WELLESLEY MA TXBL-LD AQUSTION				1FE	925,000	100.3970	928,672	925,000	925,000					3.500	3.500	JD	2,518	16,008	05/28/2015	06/01/2030
949493-UZ-1	WELLESLEY MA TXBL-LD AQUSTION				1FE	948,394	99.0560	950,938	960,000	948,707		313			3.500	3.600	JD	2,800	16,613	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MA TXBL-LD AQUSTION				1FE	985,637	100.1170	996,164	995,000	985,867		230			3.625	3.700	JD	3,006	17,834	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MA TXBL-LD AQUSTION				1FE	811,586	99.4220	820,232	825,000	811,890		305			3.625	3.750	JD	2,492	14,787	05/28/2015	06/01/2033
950732-SC-2	WENTZVILLE MISSOURI SCH DIST GENERAL OBLIGATION			1	1FE	5,500,000	110.8380	6,096,090	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	109.8760	2,252,458	2,050,000	2,058,229		(505)			5.750	5.701	MN	19,646	117,875	11/30/2010	05/01/2027
95988L-2C-2	WESTERN WISCONSIN TECH COLLEGE GENERAL OBLIGATION			1	1FE	5,268,100	105.2660	5,263,300	5,000,000	5,170,708		(37,000)			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			1	1FE	4,471,672	107.7280	4,793,896	4,450,000	4,461,129		(2,387)			6.204	6.133	JJ	138,039	276,078	04/16/2010	01/01/2030
971567-NZ-1	WILMINGTON DEL GENERAL OBLIGATION				1FE	1,500,000	106.6680	1,600,020	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			1	1FE	130,000	103.4090	134,432	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			1	1FE	150,000	103.1970	154,796	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			1	1FE	120,000	103.2780	123,934	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	5,660,655	111.5930	6,310,564	5,655,000	5,659,311		(266)			5.400	5.391	JD	13,567	305,348	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,210,053,066	XXX	1,316,637,194	1,205,278,000	1,207,525,544		(579,640)			XXX	XXX	XXX	17,293,976	62,470,039	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,210,053,066	XXX	1,316,637,194	1,205,278,000	1,207,525,544		(579,640)			XXX	XXX	XXX	17,293,976	62,470,039	XXX	XXX
01030L-BS-3	ALABAMA INCENTIVES FING AUTH			2	1FE	5,021,050	116.1180	5,805,900	5,000,000	5,014,421		(1,151)			6.042	6.000	MS	100,700	302,100	10/14/2009	09/01/2029
01179P-P6-8	ALASKA MUN BD BR ALASKA			1	1FE	3,220,000	111.1370	3,578,611	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			1	1FE	1,265,000	111.5940	1,411,664	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			1	1FE	5,000,000	112.7010	5,635,050	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		2	1FE	8,000,000	127.1890	10,175,120	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			1	1FE	2,043,441	110.4520	2,280,834	2,065,000	2,048,467		1,177			5.000	5.100	JD	8,604	103,250	04/19/2011	06/01/2026
035361-AR-5	ANKENY IOWA CMNTY SCH DIST			1	1FE	2,137,501	110.8640	2,389,119	2,155,000	2,141,209		866			5.125	5.200	JD	9,204	110,444	04/19/2011	06/01/2027
035361-AS-3	ANKENY IOWA CMNTY SCH DIST			1	1FE	2,237,423	110.8560	2,494,260	2,250,000	2,239,861		565			5.250	5.300	JD	9,844	118,125	04/19/2011	06/01/2028
035361-AT-1	ANKENY IOWA CMNTY SCH DIST			1	1FE	2,318,126	110.8990	2,600,582	2,345,000	2,322,825		1,102			5.300	5.400	JD	10,357	124,285	04/19/2011	06/01/2029
04048R-DS-2	ARIZONA BRD REGENTS ARIZ ST			2	1FE	5,975,484	122.3590	7,292,596	5,960,000	5,972,442		(651)			6.204	6.177	JJ	184,879	369,758	04/16/2010	07/01/2030
050625-CM-2	AUBURN WASHINGTON UTILITY SYS			1	1FE	1,034,480	107.4820	1,074,820	1,000,000	1,019,763		(3,445)			5.661	5.200	JD	4,718	56,610	04/13/2011	12/01/2025
052414-NR-6	AUSTIN TEXAS ELEC UTIL SYS REV			1	1FE	3,000,000	94.8550	2,845,650	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			1	1FE	3,500,000	95.6580	3,348,030	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			2	1FE	4,500,000	116.4110	5,238,495	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			1	1FE	2,596,462	117.1690	2,817,914	2,405,000	2,527,213		(18,115)			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	98.7050	2,467,625	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	98.1620	2,184,105	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			2	1FE	5,500,000	96.6140	5,313,770	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			1	1FE	1,464,030	107.4240	1,611,360	1,500,000	1,471,397		1,899			4.000	4.211	JJ	30,000	60,000	10/12/2011	07/01/2027
094743-LV-1	BLOOMINGTON IN WTRWKS REV			1	1FE	4,708,365	106.8940	5,205,738	4,870,000	4,738,664		7,803			4.000	4.281	JJ	97,400	194,800	10/12/2011	07/01/2028
094743-LW-9	BLOOMINGTON IN WTRWKS REV			1	1FE	1,476,968	106.6560	1,642,502	1,540,000	1,488,264		2,909			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	101.8790	1,686,097	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		1	1FE	10,000,000	116.0780	11,607,800	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			1	1FE	8,556,543	107.7510	9,185,773	8,525,000	8,540,970		(2,959)			5.900	5.853	FA	209,573	502,975	04/30/2010	08/01/2032
134041-HE-5	CAMPBELL & KENTON CNTYS KY			1	1FE	7,568,540	102.2450	7,622,365	7,455,000	7,519,720		(10,747)			5.750	5.552	FA	178,609	428,663	12/08/2010	08/01/2030
155675-BY-6	CENTRAL UTAH WATER CONSERVANCY			1	1FE	2,062,260	109.4620	2,189,240	2,000,000	2,034,065		(7,031)			5.450	5.000	AO	27,250	109,000	08/16/2011	10/01/2028
155888-AY-6	CENTRAL WEBER UTAH SEWER IMPT			1	1FE	3,999,535	110.0700	4,402,800	4,000,000	3,999,600		(39)			6.375	6.374	MS	85,000	255,000	05/09/2011	03/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
172311-GB-2	CINCINNATI OHIO WTR SYS REV			1	1FE	3,540,800	115.0210	4,025,735	3,500,000	3,534,539		(1,425)			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	118.5680	4,742,720	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	101.8190	9,163,710	9,000,000	9,000,000					5.500	5.500	MN	63,250	515,625	10/23/2014	11/15/2038
190760-HQ-4	COBB-MARIETTA COLISEUM COBB MARIETTA COLISEUM				1FE	4,477,005	99.2560	4,466,520	4,500,000	4,477,273		268			3.650	3.701	JJ	51,100		08/26/2015	07/01/2028
190760-HR-2	COBB-MARIETTA COLISEUM COBB MARIETTA COLISEUM				1FE	5,077,535	99.0590	5,056,962	5,105,000	5,077,804		269			3.750	3.801	JJ	59,558		08/25/2015	07/01/2029
19633S-AA-1	COLORADO BRDG ENTERPRISE REV			1	1FE	6,000,000	114.3080	6,858,480	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			2	1FE	7,242,270	124.8480	8,739,360	7,000,000	7,214,955		(6,054)			6.078	5.809	JD	35,455	425,460	01/04/2011	12/01/2040
196632-GV-9	COLORADO SPRINGS CO UTIL REV			2	1FE	1,496,145	118.3720	1,775,580	1,500,000	1,496,526		94			5.545	5.564	MN	10,628	83,175	06/22/2011	11/15/2039
196632-HE-6	COLORADO SPRINGS CO UTIL REV			2	1FE	4,000,000	123.0900	4,923,600	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			1	1FE	2,295,000	109.2530	2,507,356	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			1	1FE	2,119,960	109.5710	2,191,420	2,000,000	2,071,386		(12,831)			5.338	4.514	MN	13,642	106,760	12/07/2011	11/15/2030
19679R-MZ-0	COLORADO WTR RES & PWR DEV			1	1FE	3,710,728	110.1640	4,092,593	3,715,000	3,711,570		236			5.150	5.161	MS	63,774	191,323	10/22/2010	09/01/2026
20281P-CT-7	COMMONWEALTH FING AUTH PA REV			2	1FE	7,000,000	116.4040	8,148,280	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			1	1FE	5,000,000	112.1750	5,608,750	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			2	1FE	18,163,600	127.6490	22,976,820	18,000,000	18,149,920		(2,735)			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	112.7710	5,638,550	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		2	1FE	5,000,000	121.1190	6,055,950	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	99.1470	2,974,410	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	100.6090	3,606,833	3,585,000	3,578,284		336			3.648	3.664	AO	32,695	130,781	09/14/2012	10/01/2030
235417-AA-0	DALLAS TX CONVENTION CTR HTL	0		2	1FE	526,550	128.8940	644,470	500,000	523,316		(609)			7.088	6.650	JJ	17,720	35,440	10/06/2009	01/01/2042
24916P-EV-5	DENVER CO CITY & CNTY WTR COMM			1	1FE	12,629,747	110.5250	13,959,308	12,630,000	12,629,889		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			1	1FE	12,050,000	108.6640	13,094,012	12,050,000	12,050,000					5.000	4.999	JD	26,778	602,500	09/29/2010	12/15/2033
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX			2	1FE	3,012,150	121.1550	3,634,650	3,000,000	3,010,083		(397)			5.582	5.549	JD	13,955	167,460	12/06/2010	12/01/2035
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX			2	1FE	4,000,000	117.6400	4,705,600	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			1	1FE	4,745,334	109.2640	5,102,629	4,670,000	4,711,928		(8,059)			5.901	5.671	JJ	137,788	275,577	06/13/2011	07/01/2032
259561-PJ-1	DOUGLAS COUNTY WASH PUB UTIL			2	1FE	13,674,286	112.1390	15,250,904	13,600,000	13,668,162		(1,304)			5.450	5.413	MS	247,067	741,200	09/02/2010	09/01/2040
264416-AN-8	DUKE UNIVERSITY NC REV			2	1FE	5,110,376	125.7700	5,722,535	4,550,000	5,060,348		(13,308)			5.850	4.987	AO	66,544	266,175	11/04/2013	04/01/2037
270618-CM-1	EAST BATON ROUGE LA SWR REV			1	1FE	8,000,000	111.6080	8,928,640	8,000,000	8,000,000					5.887	5.888	FA	196,233	470,960	05/21/2010	02/01/2030
271012-DN-3	EAST BAY CA WASTEWATER REV				1FE	12,675,000	114.2150	14,476,751	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			1	1FE	2,445,000	107.4140	2,626,272	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	117.8170	17,030,447	14,455,000	14,578,668		(11,252)			5.710	5.581	JJ	412,690	825,381	02/16/2011	07/01/2024
29270C-WN-1	ENERGY NORTHWEST WA ELEC REV				1FE	3,000,000	114.5470	3,436,410	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			1	1FE	1,000,000	97.0310	970,310	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			1	1FE	1,652,418	97.5630	1,707,353	1,750,000	1,666,555		5,773			3.085	3.596	AO	13,497	53,988	06/25/2013	04/01/2027
303891-YR-0	FAIRFAX CNTY VA WTR AUTH REVEN			1	1FE	809,451	95.3880	858,492	900,000	821,345		4,858			3.185	4.100	AO	7,166	28,665	06/25/2013	04/01/2028
303891-YS-8	FAIRFAX CNTY VA WTR AUTH REVEN			1	1FE	2,631,000	96.0920	2,618,507	2,725,000	2,642,536		4,676			3.305	3.590	AO	22,515	90,061	06/20/2013	04/01/2029
303891-YT-6	FAIRFAX CNTY VA WTR AUTH REVEN			1	1FE	2,645,000	94.5840	2,501,747	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				1	28,936,200	109.2500	31,682,500	29,000,000	28,942,800		3,405			4.000	4.020	MS	386,667	1,160,000	10/02/2013	09/01/2028
3130A2-AU-0	FEDERAL HOME LOAN BANK				1	19,557,400	101.8960	20,379,100	20,000,000	19,592,844		23,261			3.375	3.567	JD	43,125	675,000	06/20/2014	06/08/2029
3130A2-HA-7	FEDERAL HOME LOAN BANK				1	25,000,000	103.7310	25,932,800	25,000,000	25,000,000					3.600	3.600	JD	12,500	900,000	06/20/2014	03/26/2030
3130A6-W2-9	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK				1FE	50,000,000	99.5030	49,751,700	50,000,000	50,000,000					3.500	3.500	JD	38,889		12/09/2015	12/23/2030
31315P-2Q-1	FARMER MAC				1	8,000,000	106.5340	8,522,680	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				1	6,722,769	113.1890	7,043,745	6,223,000	6,689,087		(19,917)			4.500	3.880	JD	11,668	280,035	04/07/2014	06/16/2032
31331X-Z6-2	FEDERAL FARM CREDIT BANK				1	6,377,986	127.4560	6,952,730	5,455,000	6,287,452		(39,553)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313381-PH-2	FEDERAL HOME LOAN BANK				1	35,624,160	95.1490	39,505,782	41,520,000	36,138,840		211,758			3.200	4.281	JD	11,072	1,328,640	06/27/2013	12/28/2032
313381-X5-9	FEDERAL HOME LOAN BANK				1	24,262,340	96.9510	23,607,447	24,350,000	24,276,393		4,982			2.960	2.990	FA	288,304	720,760	01/18/2013	02/07/2028
313383-PK-1	FEDERAL HOME LOAN BANK				1	9,608,366	107.8730	10,771,099	9,985,000	9,638,384		12,882			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-5P-9	FEDERAL FARM CREDIT BANK				1	7,471,033	94.8310	7,824,506	8,251,000	7,518,739		31,364			3.050	3.776	JJ	113,245	251,656	06/19/2014	07/19/2032
3133EA-E7-9	FEDERAL FARM CREDIT BANK				1	2,808,831	94.7090	2,964,398	3,130,000	2,832,020		15,189			2.840	3.690	FA	37,038	88,892	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANK				1	6,331,913	96.5910	7,228,870	7,484,000	6,434,853		46,212			3.100	4.347	FA	93,446	232,004	09/18/2013	08/06/2031
3133EA-GS-1	FEDERAL FARM CREDIT BANK				1	4,610,085	101.4980	5,063,740	4,989,000	4,639,041		16,313			3.480	4.105	MS	52,567	173,617	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANK				1	2,512,440	95.6500	2,869,512	3,000,000	2,550,275		16,459			3.210	4.443	MS	30,763	96,300	08/19/2013	09/06/2033
3133EA-ZR-2	FEDERAL FARM CREDIT BANK				1	8,374,500	95.6360	9,563,580	10,000,000	8,525,395		65,532			3.020	4.336	JJ	131,706	302,000	08/16/2013	07/04/2031
3133EC-3Q-5	FEDERAL FARM CREDIT BANK				1	12,529,020	94.6270	13,247,766	14,000,000	12,632,399		67,767			2.850	3.710	MN	45,442	399,000	06/17/2014	11/20/2030
3133EC-MS-0	FEDERAL FARM CREDIT BANK				1	2,506,268	95.4930	2,626,066	2,750,000	2,521,478		9,977			3.080	3.766	AO	14,587	84,700	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANK				1	9,081,456	107.2380	10,176,877	9,490,000	9,113,611		13,907			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-WP-5	FEDERAL FARM CREDIT BANK				1	7,483,245	107.6520	8,289,196	7,700,000	7,507,207		10,362			3.920	4.163	FA	121,574	301,840	08/16/2013	08/06/2029

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
3133EC-YF-5	FEDERAL FARM CREDIT BANK				1	8,046,080	111.7310	8,938,504	8,000,000	8,041,109		(2,182)			4.300	4.250	FA	117,533	344,000	08/22/2013	08/28/2029
3133EC-YZ-1	FEDERAL FARM CREDIT BANK				1	10,064,600	110.5250	11,052,530	10,000,000	10,059,212		(2,395)			4.310	4.260	MS	134,089	431,000	08/29/2013	09/09/2032
3133ED-2L-5	FEDERAL FARM CREDIT BANK				1	4,992,500	111.1040	5,555,200	5,000,000	4,993,161		299			4.300	4.312	MS	58,528	215,000	09/17/2013	09/23/2031
3133ED-EJ-7	FEDERAL FARM CREDIT BANK				1	5,117,803	108.7270	5,231,938	4,812,000	5,099,126		(12,365)			4.170	3.686	FA	82,494	200,660	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANK				1	40,000,000	109.0500	43,619,800	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				1	9,917,523	104.0150	10,297,515	9,900,000	9,916,166		(878)			3.600	3.585	JD	10,890	356,400	06/16/2014	12/20/2029
3133ED-N7-3	FEDERAL FARM CREDIT BANK			1	1	19,990,000	100.6820	20,136,480	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				1	20,000,000	100.3870	20,077,440	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	98.5960	4,845,969	4,915,000	4,913,911		140			3.800	3.802	JJ	78,340		09/14/2015	07/30/2035
3133EE-GS-3	FEDERAL FARM CREDIT BANK				1FE	39,600,000	99.3780	39,353,807	39,600,000	39,600,000					3.850	3.850	JD	8,470	1,524,600	12/22/2014	12/29/2034
3133EE-L3-2	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1FE	6,152,772	98.4070	6,112,028	6,211,000	6,153,169		397			3.330	3.412	MN	23,555	103,413	11/16/2015	05/20/2030
3133EE-N2-2	FEDERAL FARM CREDIT BANK				1FE	10,000,000	98.8270	9,882,660	10,000,000	10,000,000					3.625	3.625	MN	40,278	181,250	05/13/2015	05/21/2035
3133EE-NA-4	FEDERAL FARM CREDIT BANK				1FE	2,000,000	97.4450	1,948,900	2,000,000	2,000,000					3.540	3.540	FA	28,713	35,400	01/29/2015	02/05/2035
3133EE-QE-3	FEDERAL FARM CREDIT BANK				1FE	19,971,380	97.6000	19,520,000	20,000,000	19,972,251		871			3.480	3.490	FA	253,267	348,000	02/10/2015	02/20/2035
3133EF-QM-7	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1	54,898,800	99.7100	54,840,225	55,000,000	54,901,221		2,421			3.260	3.280	MS	562,803		08/28/2015	09/08/2026
3133EF-MT-1	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1	19,980,000	98.3670	19,673,360	20,000,000	19,980,113		113			3.650	3.657	MN	119,639		10/23/2015	11/02/2035
3133EF-SL-2	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1	21,989,000	99.2130	21,826,816	22,000,000	21,989,011		11			3.630	3.634	JD	22,183		12/08/2015	12/21/2035
3133FX-GF-8	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK				1	2,847,143	98.8880	2,841,058	2,873,000	2,847,244		101			3.600	3.664	MN	12,067		11/16/2015	11/15/2035
3135G0-TE-3	FANNIE MAE				1	250,000,000	97.6890	244,222,000	250,000,000	250,000,000					3.000	3.000	JD	83,333	7,500,000	12/17/2012	12/27/2027
3135G0-XN-8	FANNIE MAE			1	1	99,100,000	99.0330	99,032,800	100,000,000	99,136,906		36,906			2.625	2.707	JD	138,542	2,625,000	05/15/2015	06/12/2028
3136G1-D2-2	FNMA			1	1	100,000,000	97.4680	97,467,700	100,000,000	100,000,000					3.060	3.060	FA	1,164,500	3,060,000	01/25/2013	02/14/2028
3136G1-D5-5	FNMA			1	1	100,000,000	98.2430	98,243,400	100,000,000	100,000,000					3.150	3.150	FA	1,102,500	3,150,000	01/28/2013	02/25/2028
3136G1-DP-1	FNMA			1	1	50,000,000	98.3870	49,193,400	50,000,000	50,000,000					3.150	3.150	FA	551,250	1,575,000	02/05/2013	02/25/2028
3136G1-DR-7	FNMA			1	1	50,000,000	98.6050	49,302,500	50,000,000	50,000,000					3.170	3.170	MS	506,319	1,585,000	02/05/2013	03/06/2028
3136G1-HR-3	FNMA				1	49,600,000	99.0130	49,506,500	50,000,000	49,617,655		17,655			2.750	2.824	AO	336,111	687,500	05/05/2015	04/03/2028
3136G1-LK-3	FNMA				1	48,998,825	99.7510	49,620,936	49,745,000	49,030,195		31,370			2.350	2.486	AO	204,576	584,504	05/13/2015	04/28/2028
3136G1-N2-1	FNMA			1	1	4,142,250	97.4900	4,387,028	4,500,000	4,164,724		13,080			3.430	4.030	MN	14,578	154,350	04/07/2014	05/27/2033
31398A-JC-7	FANNIE MAE			1	1	24,768,693	106.9010	26,409,966	24,705,000	24,722,297		(8,824)			5.800	5.759	AO	270,657	1,432,890	07/24/2009	10/23/2037
340333-LD-3	FLORENCE SC WTR & SWR REV			1	1FE	5,195,500	109.0400	5,452,000	5,000,000	5,102,513		(18,651)			6.280	5.772	MS	104,667	314,000	05/06/2010	09/01/2039
34944R-CQ-9	FORT WORTH TEX DRAIN UTIL SYS			1	1FE	2,894,855	107.2800	3,105,756	2,895,000	2,894,861		6			4.000	4.001	FA	43,747	115,800	10/12/2011	02/15/2028
34944R-CR-7	FORT WORTH TEX DRAIN UTIL SYS			1	1FE	3,239,838	106.8570	3,462,167	3,240,000	3,239,841		3			4.000	4.000	FA	48,960	129,600	10/12/2011	02/15/2029
362848-QZ-9	GAINESVILLE FL UTILS SYS REV			2	1FE	5,000,000	115.0070	5,750,350	5,000,000	5,000,000					5.874	5.875	AO	73,425	293,700	11/10/2010	10/01/2030
372546-AT-8	GEORGE WASHINGTON UNIV				1FE	20,000,000	99.4240	19,884,800	20,000,000	20,000,000					4.300	4.300	MS	253,222	950,778	07/29/2014	09/15/2044
378352-NF-1	GENDALE AZ WTR & SWR REV			1	1FE	4,000,000	110.9170	4,436,680	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			1	1FE	4,000,000	111.6340	4,465,360	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			1	1FE	4,000,000	111.8350	4,473,400	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			1	1FE	4,420,000	111.5680	4,931,306	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			2	1FE	10,000,000	129.0900	12,909,000	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			1	1FE	1,215,473	108.7070	1,222,954	1,125,000	1,193,312		(8,637)			4.000	3.031	JJ	22,500	45,000	04/19/2013	01/01/2029
386289-JH-6	GRAND RAPIDS MICH SAN SWR SYS			1	1FE	1,614,135	108.2410	1,623,615	1,500,000	1,586,227		(10,880)			4.000	3.081	JJ	30,000	60,000	04/19/2013	01/01/2030
386289-JJ-2	GRAND RAPIDS MICH SAN SWR SYS			1	1FE	1,607,685	107.0550	1,605,825	1,500,000	1,581,400		(10,250)			4.000	3.131	JJ	30,000	60,000	04/19/2013	01/01/2031
407288-XX-2	HAMILTON CNTY OHIO SEWER SYS			2	1FE	1,848,825	109.0600	2,159,388	1,980,000	1,869,123		4,562			5.270	5.837	JD	8,696	104,346	02/09/2011	12/01/2030
409327-DR-1	HAMPTON ROADS SANTN DIST VA			2	1FE	914,395	113.0970	978,289	865,000	903,855		(2,451)			5.814	5.282	MN	8,382	50,291	05/11/2011	11/01/2029
412493-AG-3	HARFORD CNTY MD ECONOMIC REV			2	1FE	10,000,000	125.4000	12,540,000	10,000,000	10,000,000					7.600	7.600	JD	33,778	760,000	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECONOMIC REV	0		2	1FE	3,000,000	125.4000	3,762,000	3,000,000	3,000,000					7.600	7.600	JD	10,133	228,000	12/16/2009	12/15/2039
429749-DC-5	HIGH PT NC COMBINED ENT SYS RV			1	1FE	5,000,000	109.4170	5,470,850	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			1	1FE	4,971,800	110.2340	5,511,700	5,000,000	4,977,769		1,374			5.100	5.151	FA	106,250	255,000	10/21/2010	08/01/2027
432347-LP-5	HILLSBOROUGH CNTY FL UTIL REF			1	1FE	5,850,808	109.1030	6,420,712	5,885,000	5,857,347		1,519			5.200	5.252	FA	127,508	306,020	10/21/2010	08/01/2028
432347-LQ-3	HILLSBOROUGH CNTY FL UTIL REF			1	1FE	5,162,376	109.5090	5,727,321	5,230,000	5,174,424		2,713			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	112.9280	4,387,253	3,885,000	3,887,027		(331)			6.128	6.116	FA	99,197	238,073	07/16/2009	02/01/2021
452252-FH-7	ILLINOIS STATE TOLL HWY AUTH			2	1FE	6,098,950	124.7330	7,483,980	6,000,000	6,084,496		(2,674)			6.184	6.052	JJ	185,520	371,040	05/12/2009	01/01/2034
454624-U5-4	INDIANA BD BK REV			2	1FE	4,468,194	113.8390	4,974,764	4,370,000	4,438,136		(6,659)			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	115.7550	9,520,849	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			1	1FE	9,080,642	111.0700	9,885,230	8,900,000	8,998,750		(18,334)			6.136	5.856	FA	227,543	546,104	12/20/2010	08/01/2029
46246K-K3-5	IOWA FIN AUTH REV			2	1FE	15,135,000	114.3800	17,311,413	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			1	1FE	12,427,000	112.7820	14,097,750	12,500,000	12,436,044		2,111			6.750	6.802	JD	70,313	843,750	07/14/2009	06/01/2034
46613C-J8-9	JEA FLA ELEC SYS REV			2	1FE	3,795,000	111.2560	4,222,165	3,795,000	3,795,000					5.582	5.582	AO	52,959	211,837	11/03/2010	10/01/2027

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	
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
46613C-WG-6	JEA FLA ELEC SYS REV			2	1FE	7,856,316	122.1230	9,342,410	7,650,000	7,818,634		(7,242)			6.406	6.170	AO	122,515	490,059	04/22/2010	10/01/2034
46613P-D5-2	JEA FLA WTR & SWR SYS REV			2	1FE	2,500,000	115.2550	2,881,375	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			1	1FE	8,099,048	100.8030	8,160,003	8,095,000	8,096,492		(811)			3.700	3.689	AO	74,879	299,515	09/24/2012	10/01/2034
485429-DB-7	KANSAS ST DEV FIN AUTH			1	1FE	18,340,000	109.3980	20,063,593	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			1	1FE	2,000,000	110.9920	2,219,840	2,000,000	2,000,000					6.470	6.471	MS	43,133	129,400	11/04/2009	09/01/2031
486296-LZ-7	KAUKAUNA WI ELEC SYS REV			2	1FE	6,795,000	102.2930	6,950,809	6,795,000	6,795,000					5.000	4.996	JD	15,100	339,750	01/18/2012	12/15/2030
490748-AN-0	KENT WASHINGTON UTIL SYS REV			1	1FE	2,500,000	111.8510	2,796,275	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			1	1FE	569,856	110.0500	616,280	560,000	565,058		(1,047)			6.000	5.753	MS	11,200	33,600	11/17/2010	03/01/2028
499764-PK-8	KNOXVILLE TENN GAS REV			1	1FE	1,807,439	109.2040	1,960,212	1,795,000	1,801,343		(1,307)			6.000	5.903	MS	35,900	107,700	11/17/2010	03/01/2030
499815-JT-6	KNOXVILLE TN WASTEWTR SYS			1	1FE	8,150,000	111.6320	9,098,008	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	118.3730	15,412,165	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			1	1FE	947,239	104.9970	981,722	935,000	942,137		(1,275)			5.200	5.020	MN	8,103	48,620	08/01/2011	11/01/2030
544495-UH-5	LOS ANGELES CA DEPT WTR & PWR			1	1FE	2,449,325	112.2950	2,807,375	2,500,000	2,453,036		810			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	115.4670	3,464,010	3,000,000	2,880,308		7,057			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		1	1FE	12,500,000	116.4220	14,552,750	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			1	1FE	919,259	116.7340	986,402	845,000	886,798		(7,929)			7.003	5.256	JJ	29,588	59,175	10/27/2011	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR	0		1	1FE	1,710,270	116.7340	1,751,010	1,500,000	1,620,310		(23,301)			7.003	5.256	JJ	52,522	105,045	10/27/2011	07/01/2041
546282-FE-9	LOUISIANA LOC GOVT			1	1FE	10,196,047	112.1640	11,143,493	9,935,000	10,079,366		(25,238)			6.119	5.770	MN	101,320	607,923	10/12/2010	11/01/2035
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY			2	1FE	7,479,600	122.3740	9,178,050	7,500,000	7,480,645		346			5.980	6.000	MN	57,308	448,500	11/18/2009	05/15/2040
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY			1	1FE	4,178,829	117.4120	4,573,197	3,895,000	4,074,070		(26,459)			5.000	4.111	MN	24,885	194,750	10/06/2011	05/15/2030
558614-CS-0	MADISON WIS WTR UTIL REV			1	1FE	4,005,000	101.9990	4,085,060	4,005,000	4,005,000					5.250	5.250	JJ	105,131	210,263	10/20/2010	01/01/2031
56045R-BW-8	MAINE MUN BD BK				1FE	4,500,000	117.4070	5,283,315	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	117.1000	4,976,750	4,250,000	4,343,411		(7,039)			5.692	5.401	MN	40,318	241,910	05/05/2011	11/01/2025
561851-GJ-9	MANATEE CNTY FLA PUB UTILIS			1	1FE	1,710,000	115.9260	1,982,335	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			1	1FE	1,500,000	116.3880	1,745,820	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			1	1FE	1,008,940	109.1060	1,091,060	1,000,000	1,006,307		(501)			6.515	6.421	JD	5,429	65,150	12/08/2009	12/01/2026
57419P-HD-4	MARYLAND STATE CDA			1	1FE	5,065,000	102.1610	5,174,455	5,065,000	5,065,000					6.000	6.000	MS	101,300	303,900	03/13/2007	09/01/2037
576051-EF-9	MASSACHUSETTS ST WTR RES AUTH			1	1FE	14,690,000	106.6410	15,665,563	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			1	1FE	3,000,000	106.8290	3,204,870	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			1	1FE	5,080,000	109.9030	5,583,072	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			1	1FE	8,801,880	111.0820	9,753,000	8,780,000	8,782,538		(3,637)			6.375	6.330	JJ	279,863	559,725	05/28/2009	07/01/2033
590545-SP-5	MESA ARIZONA UTILITY			1	1FE	5,313,751	111.4790	5,858,221	5,255,000	5,285,751		(5,800)			6.100	5.950	JJ	160,278	320,555	05/20/2010	07/01/2034
59067A-BJ-1	MESA ST COLLEGE COLO AUX FACS			2	1FE	6,500,000	115.1400	7,484,100	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			2	1FE	10,000,000	119.1900	11,919,000	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			1	1FE	7,500,000	116.5190	8,738,925	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			1	1FE	2,000,000	114.2490	2,284,980	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		1	1FE	7,668,010	113.3640	7,935,480	7,000,000	7,628,891		(16,458)			6.910	6.115	JJ	241,850	483,700	07/05/2013	07/01/2039
593791-EL-6	MIAMI UNIV OHIO GEN RCPTS			2	1FE	2,000,000	120.3540	2,407,080	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	116.2800	18,302,472	15,740,000	15,547,951		9,136			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	115.8500	6,174,805	5,330,000	5,228,691		4,348			4.900	5.081	MS	87,057	261,170	11/03/2010	03/01/2031
60636A-BH-5	MISSOURI ST HEALTH & EDL FACS			2	1FE	12,281,375	107.8460	13,238,097	12,275,000	12,280,383		(204)			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	100.3170	275,872	275,000	273,428		66			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			1	1FE	4,234,049	120.1410	4,865,711	4,050,000	4,199,659		(7,872)			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			2	1FE	8,353,280	126.6930	10,135,440	8,000,000	8,325,684		(6,041)			6.459	6.130	FA	215,300	516,720	01/05/2011	08/01/2042
616110-CL-4	MOORESVILLE NC ENTERPRISE			1	1FE	3,000,000	111.7500	3,352,500	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			1	1FE	259,103	106.5470	277,022	260,000	259,282		50			4.000	4.031	MS	3,467	10,400	11/18/2011	03/01/2027
628577-KZ-0	MYRTLE BEACH WATER & SEWER			1	1FE	245,770	107.3360	268,340	250,000	246,430		179			4.125	4.260	MS	3,438	10,313	11/18/2011	03/01/2032
63968A-QH-1	NEBRASKA ST PUB PWR DIST REV			1	1FE	4,228,260	110.8920	4,579,840	4,130,000	4,212,356		(2,959)			7.399	7.180	JJ	152,789	305,579	06/22/2009	01/01/2035
63968A-UT-0	NEBRASKA ST PUB PWR DIST REV			1	1FE	247,645	100.9650	252,413	250,000	247,924		89			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	142.4860	7,124,300	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		2	1FE	6,000,000	137.5460	8,252,760	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			1	1FE	4,500,000	108.6610	4,889,745	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			1	1FE	8,735,000	108.8380	9,506,999	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			1	1FE	10,898,690	108.4790	11,932,690	11,000,000	10,914,796		4,115			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			1	1FE	1,632,558	108.1770	1,790,329	1,655,000	1,635,862		844			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			1	1FE	16,955,850	130.3200	19,548,000	15,000,000	16,881,334		(34,134)			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			1	1FE	5,021,200	113.1190	5,655,950	5,000,000	5,011,840		(2,229)			6.491	6.429	JD	14,424	324,550	01/18/2011	06/15/2042

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 (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
64972F-Y2-6	NEW YORK NY CITY MUN WTR FIN			1	1FE	15,790,710	113.9510	17,856,122	15,670,000	15,739,345		(11,641)			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			1	1FE	5,970,000	108.3600	6,501,600	6,000,000	5,975,082		1,349			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	118.5950	9,440,162	7,960,000	7,892,819		3,020			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			2	1FE	8,310,563	121.2570	9,579,303	7,900,000	8,279,653		(7,656)			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			1	1FE	1,889,645	107.8470	2,049,093	1,900,000	1,891,096		402			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	113.4580	7,942,060	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			1	1FE	3,000,000	112.5920	3,377,760	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			2	1FE	6,452,880	110.2830	7,411,018	6,720,000	6,505,276		11,512			5.318	5.678	JJ	178,685	357,370	11/12/2010	01/01/2031
65830T-AG-0	NORTH CAROLINA TURNPIKE			1	1FE	1,995,260	110.8430	2,216,860	2,000,000	1,995,835		133			6.700	6.721	JJ	67,000	134,000	07/15/2009	01/01/2039
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	515,000	104.0910	536,069	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			1	1FE	531,892	103.3590	552,971	535,000	532,156		140			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	556,623	103.2210	578,038	560,000	556,889		139			4.300	4.350	JD	2,007	24,080	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	583,163	103.3410	604,545	585,000	583,314		69			4.375	4.400	JD	2,133	25,594	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	604,126	103.0510	628,611	610,000	604,506		205			4.375	4.450	JD	2,224	26,688	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	375,000	102.2480	383,430	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			2	1FE	7,000,000	105.1890	7,363,230	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			1	1FE	10,701,488	110.3780	11,766,295	10,660,000	10,683,692		(4,306)			5.910	5.855	MS	210,002	630,006	11/17/2010	09/01/2034
663903-DN-9	NORTHEAST OH REGL SWR DIST WST			2	1FE	20,000,000	112.6810	22,536,200	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	105.8740	1,455,768	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		1	1FE	5,354,000	110.8800	5,544,000	5,000,000	5,333,228		(8,736)			6.687	6.097	JD	27,863	334,350	07/05/2013	06/01/2039
668444-AM-4	NORTHWESTERN UNIVERSITY				1FE	15,000,000	100.9740	15,146,100	15,000,000	15,000,000					3.688	3.688	JD	46,100	315,017	04/29/2015	12/01/2038
67704L-AA-9	OGLETHORPE PWR CORP GA 144A			2	1FE	4,926,850	104.9880	5,249,400	5,000,000	4,937,202		2,167			5.534	5.650	JJ	138,350	276,700	11/05/2010	01/01/2035
677555-YE-8	STATE OF OHIO ECONOMIC DEV			2	1FE	3,230,000	100.2260	3,237,300	3,230,000	3,230,000					8.000	8.000	MJSD	21,533	258,400	04/16/2009	03/01/2029
677555-YG-3	STATE OF OHIO ECONOMIC DEV			2	1FE	2,200,000	100.2010	2,204,422	2,200,000	2,200,000					6.000	6.002	JD	11,000	132,000	09/15/2009	12/01/2020
677555-ZB-3	STATE OF OHIO ECONOMIC DEV			2	1FE	4,640,000	100.1880	4,648,723	4,640,000	4,640,000					6.000	6.000	MJSD	23,200	278,400	03/03/2010	03/01/2030
67756A-3L-4	OHIO ST HGR ED FAC COMMISSION HOSP-CLEVELAND CLINIC HEALTH-A			1	1FE	5,000,000	105.1730	5,258,650	5,000,000	5,000,000					4.000	4.000	JJ	100,000	200,000	04/25/2012	01/01/2034
677632-MV-0	OHIO STATE UNIV GEN RCPTS				1FE	5,502,285	112.4790	6,343,816	5,640,000	5,513,143		2,581			4.910	5.072	JD	23,077	276,924	06/30/2011	06/01/2040
677659-T9-5	OHIO ST WTR DEV AUTH REV			1	1FE	10,000,000	112.6280	11,262,800	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			2	1FE	8,165,712	110.2920	8,200,210	7,435,000	8,029,617		(35,872)			4.817	4.000	JD	29,845	358,144	12/20/2011	12/01/2030
67766W-QG-0	OHIO STATE WATER DEV AUTH			2	1FE	14,838,850	112.3700	17,417,350	15,500,000	14,970,293		30,370			4.879	5.262	JD	63,020	756,245	04/01/2011	12/01/2034
678331-CY-3	OKANOGAN CNTY WASH PUB UTIL			2	1FE	3,646,230	111.6520	3,907,820	3,500,000	3,627,699		(4,050)			5.946	5.620	JD	17,343	208,110	09/22/2010	12/01/2035
679468-UM-8	OLATHE KANS WATER & SEWER SYS			1	1FE	1,520,000	106.1150	1,612,948	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			1	1FE	1,575,000	106.6000	1,678,950	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			1	1FE	1,635,000	106.9850	1,749,205	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			1	1FE	1,695,000	106.2630	1,801,158	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			1	1FE	7,092,883	105.6420	7,500,582	7,100,000	7,093,765		196			6.000	6.008	JJ	213,000	426,000	12/08/2010	07/01/2036
681793-7H-2	OMAHA PUB PWR			1	1FE	11,880,000	106.6240	12,666,931	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			1	1FE	2,284,314	106.5100	2,449,730	2,300,000	2,286,650		638			4.000	4.052	MN	11,756	92,000	12/06/2011	11/15/2031
68428T-AC-1	ORANGE CNTY CALIF SAN DIST WST			2	1FE	18,356,580	123.4100	22,213,800	18,000,000	18,303,674		(11,111)			6.350	6.181	FA	476,250	1,143,000	11/29/2010	02/01/2032
68825R-BN-9	OSHKOSH WIS STORM WTR UTIL REV			1	1FE	1,255,751	101.5530	1,289,723	1,270,000	1,259,120		699			4.900	5.000	MN	10,372	62,230	09/24/2010	05/01/2027
68825R-BQ-2	OSHKOSH WIS STORM WTR UTIL REV			1	1FE	1,440,000	102.2530	1,472,443	1,440,000	1,440,000					5.100	5.100	MN	12,240	73,440	09/16/2010	05/01/2029
702285-EJ-2	PASADENA CALIF WTR REV			1	1FE	6,395,000	114.9000	7,347,855	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			1	1FE	5,000,000	104.6720	5,233,600	5,000,000	5,000,000					5.650	5.650	JJ	130,264	282,500	11/24/2010	01/15/2030
708292-EU-7	PENNINGTON CNTY SD CTFS PARTN CERTIFICATE PARTICIPATION			1	1FE	3,925,000	108.8280	4,271,499	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			1	1FE	4,925,000	111.5770	5,495,167	4,925,000	4,925,000					5.315	5.315	JJ	130,882	261,764	05/18/2011	07/01/2031
71884A-VF-0	PHOENIX AZ CIVIC IMPT CORP				1FE	845,000	96.4870	815,315	845,000	845,000					3.602	3.602	JJ	19,361		04/22/2015	07/01/2029
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP				1FE	4,000,000	94.1710	3,766,840	4,000,000	4,000,000					3.992	3.992	JJ	101,574		04/22/2015	07/01/2035
720653-KB-9	PIERCE CNTY WASH SWR REV			1	1FE	14,060,000	104.5990	14,706,619	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			1	1FE	7,765,000	102.4840	7,957,883	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			1	1FE	4,932,600	107.3990	5,369,950	5,000,000	4,940,939		2,356			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	101.6930	10,169,300	10,000,000	10,000,000					4.426	4.426	AO	93,438	435,223	10/08/2014	10/15/2034
744434-AM-3	PUBLIC POWER GENERATION AGY NE			1	2FE	4,632,412	104.3750	4,848,219	4,645,000	4,636,861		949			5.000	5.030	JJ	116,125	232,250	04/06/2011	01/01/2023
744434-CW-9	PUBLIC POWER GENERATION AGY NE			2	2FE	6,000,000	118.5990	7,115,940	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			2	1FE	10,000,000	115.8670	11,586,700	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	99.1350	1,933,133	1,950,000	2,018,251		(2,553)			3.808	3.526	JJ	37,128	35,890	02/17/2015	07/01/2032

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 (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
751100-JR-0	RALEIGH NC COMB ENTERPRISE			1	1FE	10,258,575	107.7400	10,235,300	9,500,000	10,076,417		(70,949)			4.000	3.051	MS	126,667	380,000	05/03/2013	03/01/2032
752111-HE-7	RANCHO CA WTR DIST FING AUTH			2	1FE	4,870,000	100.7980	4,908,863	4,870,000	4,870,000					5.125	5.126	FA	103,995	249,588	10/28/2011	08/01/2030
75902J-AR-0	REGIONAL PUB TRANSN AUTH ARIZ			1	1FE	3,035,430	113.2130	3,396,390	3,000,000	3,014,905		(3,710)			6.310	6.150	JJ	94,650	189,300	06/26/2009	07/01/2022
759911-S6-8	REGIONAL TRANSN AUTH IL			2	1FE	5,281,497	105.1860	5,606,414	5,330,000	5,288,911		1,413			6.000	6.075	JJ	159,900	319,800	03/24/2010	07/01/2035
76218T-SB-1	RHODE ISLAND ST			1	1FE	4,424,497	108.9200	4,476,612	4,110,000	4,346,314		(31,085)			4.000	3.051	AO	41,100	164,400	05/22/2013	10/01/2029
76218T-SC-9	RHODE ISLAND ST			1	1FE	3,654,110	108.7420	3,702,665	3,405,000	3,592,263		(24,595)			4.000	3.091	AO	34,050	136,200	05/22/2013	10/01/2030
76218T-SD-7	RHODE ISLAND ST			1	1FE	3,268,539	108.5480	3,321,569	3,060,000	3,216,867		(20,554)			4.000	3.151	AO	30,600	122,400	05/22/2013	10/01/2031
76218T-SE-5	RHODE ISLAND ST			1	1FE	4,071,903	108.2260	4,145,056	3,830,000	4,012,080		(23,802)			4.000	3.211	AO	38,300	153,200	05/22/2013	10/01/2032
76218T-SF-2	RHODE ISLAND ST			1	1FE	3,751,284	107.9050	3,825,232	3,545,000	3,700,368		(20,262)			4.000	3.271	AO	35,450	141,800	05/22/2013	10/01/2033
773038-DQ-4	ROCKDALE COUNTY GA WATER & SEW			1	1FE	2,500,000	98.8690	2,471,725	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			2	1FE	7,029,000	121.4410	8,015,106	6,600,000	6,989,213		(9,781)			6.322	5.824	MN	53,316	417,252	06/14/2011	05/15/2036
793323-LT-1	ST PETERSBURG FLA PUB UTILS			1	1FE	2,320,000	112.2890	2,605,105	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			1	1FE	3,440,000	112.2110	3,860,058	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			1	1FE	1,038,072	104.2180	1,089,078	1,045,000	1,038,927		311			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			1	1FE	3,050,000	103.3280	3,151,504	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			1	1FE	5,790,000	103.8560	6,013,262	5,790,000	5,790,000					5.200	5.200	MN	50,180	301,080	10/20/2010	11/01/2035
796253-Z6-2	SAN ANTONIO TEXAS ELEC & GAS				1FE	7,000,000	107.2430	7,507,010	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	6,044,280	106.9810	6,418,860	6,000,000	6,037,257		(1,936)			4.127	4.068	FA	103,175	247,620	03/20/2012	02/01/2030
792905-DM-0	ST PAUL MN HSNG & REDEV	0			1FE	2,050,000	99.8140	2,046,187	2,050,000	2,050,000					1.838	1.838	JJ	18,840		05/29/2015	07/01/2018
796311-CX-4	SAN ANTONIO TX MUNI DRAIN			1	1FE	2,606,154	108.9910	2,621,234	2,405,000	2,557,293		(19,028)			4.000	3.001	FA	40,083	96,200	04/25/2013	02/01/2029
79642B-LS-0	SAN ANTONIO TX WATER REV			1	1FE	2,400,000	111.4590	2,675,016	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			1	1FE	6,838,518	113.7030	7,726,119	6,795,000	6,832,846		(1,133)			6.220	6.168	MN	54,005	422,649	05/26/2011	05/15/2034
79765D-XJ-4	SAN FRANCISCO CA CITY & CNTY			2	1FE	3,030,000	118.6080	3,593,822	3,030,000	3,030,000					6.362	6.361	MN	32,128	192,769	09/24/2009	11/01/2029
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY			2	1FE	14,872,500	121.9310	18,289,650	15,000,000	14,886,134		3,372			6.000	6.069	MN	150,000	900,000	06/14/2010	11/01/2040
797669-UP-1	SAN FRANCISCO BAY AREA RPD TRT			1	1FE	3,815,000	100.2860	3,825,911	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			2	1FE	6,530,340	120.1620	7,209,720	6,000,000	6,458,611		(17,658)			5.876	5.175	AO	88,140	352,560	07/12/2011	04/01/2032
83703R-AH-9	SOUTH CAROLINA ST JOBS-EC			1	1FE	9,262,500	107.9650	10,256,675	9,500,000	9,292,549		12,917			4.000	4.233	FA	158,333	380,000	08/08/2013	02/01/2028
837151-FV-6	SC ST PUBLIC SVC AUTH REV			2	1FE	21,000,000	101.9640	21,412,440	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			2	1FE	10,062,000	119.6220	11,962,200	10,000,000	10,059,179		(1,437)			6.393	6.340	FA	266,375	639,300	03/23/2010	08/01/2040
837545-GH-9	SOUTH DAKOTA CONSERVANCY DIST			2	1FE	8,403,159	116.9940	9,804,097	8,380,000	8,399,160		(1,037)			5.646	5.620	FA	197,140	473,135	02/01/2011	08/01/2030
84774B-BA-0	SPEEDWAY IN REDEV LEASE RENTAL			2	1FE	1,000,000	107.3680	1,073,680	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			2	1FE	1,000,000	110.5190	1,105,190	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			1	1FE	4,000,000	112.7710	4,510,840	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			1	1FE	1,800,000	108.0990	1,945,782	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			1	1FE	8,207,880	106.1490	8,491,920	8,000,000	8,106,628		(21,041)			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			2	1FE	15,322,175	107.7900	16,568,401	15,371,000	15,336,053		(482)			5.000	5.010	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	119.3520	5,967,600	5,000,000	5,193,627		(9,892)			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	96.8560	5,084,940	5,250,000	5,250,000					4.300	4.300	JD	10,033	234,529	11/05/2014	12/15/2039
873519-MN-9	TACOMA WA ELECTRIC SYS REV				1FE	10,000,000	113.7240	11,372,400	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			2	1FE	2,000,000	112.1340	2,242,680	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			1	1FE	9,869,825	103.9940	10,066,619	9,680,000	9,824,234		(16,102)			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	95.9650	11,808,493	12,305,000	12,305,000					3.052	3.052	AO	93,887	216,984	02/04/2015	10/01/2028
875124-EV-7	TAMPA BAY FL REG WATER SUPPLY				1FE	1,260,000	96.2700	1,213,002	1,260,000	1,260,000					3.152	3.152	AO	9,929	22,947	02/04/2015	10/01/2029
875124-EW-5	TAMPA BAY FL REG WATER SUPPLY				1FE	4,500,000	93.7450	4,218,525	4,500,000	4,500,000					3.252	3.252	AO	36,585	84,552	02/04/2015	10/01/2030
875124-EX-3	TAMPA BAY FL REG WATER SUPPLY				1FE	3,975,290	92.3180	3,692,720	4,000,000	3,976,240		950			3.332	3.381	AO	33,320	77,006	02/09/2015	10/01/2031
875290-WY-0	TAMPA FL WR & SWR REVENUE			1	1FE	7,490,343	106.9880	8,120,389	7,590,000	7,505,645		3,877			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	100.4930	1,004,930	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	98.0860	6,866,020	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	93.0460	26,792,596	28,795,000	28,795,000					3.560	3.560	JJ	512,551	193,630	04/02/2015	07/01/2034
882806-CQ-3	TEXAS ST TECH UNIVERSITY REV			1	1FE	1,310,000	102.7880	1,346,523	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	95.1180	3,804,720	4,000,000	4,000,000					3.922	3.922	FA	114,174	54,908	03/18/2015	02/15/2035
88283L-HU-3	TEXAS ST TRANSN COMMN			2	1FE	5,301,989	117.8700	6,247,110	5,300,000	5,301,711		(97)			5.178	5.173	AO	68,609	274,434	11/17/2010	04/01/2030
890680-FU-0	TOPEKA KS UTIL REV			1	1FE	3,645,000	102.9410	3,752,199	3,645,000	3,645,000					5.200	5.200	FA	78,975	189,540	08/25/2010	08/01/2035
899647-LQ-2	TULSA OKLA ARPTS IMPT TR	0		1	2FE	9,354,960	109.0160	9,811,440	9,000,000	9,319,340		(15,120)			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			2	1FE	2,630,264	121.0690	3,147,794	2,600,000	2,625,479		(1,182)			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	117.8360	10,457,945	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	118.6470	9,657,866	8,140,000	8,130,319		756			5.785	5.802	MN	60,170	470,899	11/12/2010	05/15/2025

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 (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
913366-ES-5	UNIV CA REGTS MED CTR PLD REV			2	1FE	3,406,300	114.1440	3,909,432	3,425,000	3,412,076		1,329			5.750	5.812	MN	25,164	196,938	11/12/2010	05/15/2025
914026-GM-5	UNIVERSITY ALA GEN REV			1	1FE	787,529	111.6880	854,413	765,000	777,719		(2,444)			5.700	5.280	JJ	21,803	43,605	08/03/2011	07/01/2035
914026-JY-6	UNIVERSITY ALA GEN REV			1	1FE	5,590,000	112.6510	6,297,191	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			1	1FE	7,765,000	111.9140	8,690,122	7,765,000	7,765,000					6.000	6.001	JD	38,825	465,900	07/01/2010	06/01/2030
914119-YQ-9	UNIVERSITY OF CINCINNATI OH				1FE	4,420,000	105.7910	4,675,962	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			1	1FE	5,735,000	105.8060	6,067,974	5,735,000	5,735,000					5.153	5.153	JD	24,627	295,525	12/05/2013	06/01/2033
91412G-TG-0	UNIVERSITY OF CALIFORNIA			2	1FE	13,948,600	106.8770	14,962,780	14,000,000	13,953,802		2,022			4.601	4.631	MN	82,307	644,140	10/01/2013	05/15/2031
91412N-AF-7	UNIVERISITY OF CHICAGO			2	1FE	17,328,499	116.5140	19,358,801	16,615,000	17,183,701		(29,270)			5.420	5.063	AO	225,133	900,533	02/01/2011	10/01/2030
91412N-AK-6	UNIVERISITY OF CHICAGO				1FE	9,999,200	96.1480	9,614,800	10,000,000	10,000,015		407			4.411	4.411	AO	110,275	501,139	08/06/2014	10/01/2044
91417K-NC-1	UNIVERSITY COLORADO ENTERPRISE			1	1FE	2,250,000	110.2290	2,480,153	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			1	1FE	4,850,000	105.6040	5,121,794	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			1	1FE	4,875,456	112.1840	5,384,832	4,800,000	4,841,212		(7,380)			5.834	5.625	AO	70,008	280,032	10/13/2010	10/01/2030
91428L-FS-0	UNIVERSITY HAWAII REV			1	1FE	9,748,577	110.6340	10,731,498	9,700,000	9,740,274		(1,769)			5.834	5.791	AO	141,475	565,898	10/28/2010	10/01/2030
914301-2H-8	UNIVERSITY HOUSTON TEXAS UNIV			1	1FE	449,429	106.4270	478,922	450,000	449,549		22			4.650	4.660	FA	7,905	20,925	12/07/2011	02/15/2030
914301-Q6-6	UNIVERSITY HOUSTON TEXAS UNIV			1	1FE	7,670,050	113.5600	8,346,660	7,350,000	7,510,110		(33,655)			6.280	5.679	FA	174,375	461,580	03/03/2011	02/15/2032
914391-A5-6	UNIVERSITY LOUISVILLE KY			1	1FE	4,967,800	106.4100	5,320,500	5,000,000	4,974,315		1,530			5.500	5.560	MS	91,667	275,000	01/04/2011	09/01/2027
914402-N4-0	UNIV SYS OF MARYLAND MD AUX			1	1FE	5,000,000	107.3600	5,368,000	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	113.6940	21,630,284	19,025,000	18,936,959		4,277			5.050	5.097	MN	160,127	960,763	10/27/2010	11/01/2029
914455-JT-8	UNIVERSITY MICHIGAN UNIV REVS			1	1FE	7,500,000	109.2280	8,192,100	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			2	1FE	22,016,700	115.1300	25,328,600	22,000,000	22,014,627		(503)			5.183	5.178	AO	285,065	1,140,260	06/29/2011	04/01/2035
914455-MT-4	UNIVERSITY MICHIGAN UNIV REVS			1	1FE	4,952,100	104.0030	5,200,150	5,000,000	4,959,411		2,691			3.000	3.080	AO	37,500	150,000	03/13/2013	04/01/2028
914460-ER-7	UNIVERSITY OF MINNESOTA			1	1FE	9,499,096	112.7260	10,680,789	9,475,000	9,491,801		(1,288)			6.300	6.274	JD	49,744	596,925	04/20/2009	12/01/2028
914460-FF-2	UNIVERSITY OF MINNESOTA			1	1FE	2,500,000	107.2970	2,682,425	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			2	1FE	11,035,000	110.9920	12,247,967	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			1	1FE	1,190,000	101.3420	1,205,970	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			1	1FE	1,917,459	100.2470	1,949,804	1,945,000	1,920,459		1,106			3.500	3.604	FA	28,365	68,075	02/07/2013	02/01/2033
914713-K6-8	UNIVERSITY OF NORTH CAROLINA				1FE	17,000,000	104.0730	17,692,410	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			1	1FE	1,565,000	111.8660	1,750,703	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			1	1FE	1,665,000	112.3990	1,871,443	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			1	1FE	3,883,410	109.1170	4,146,446	3,800,000	3,851,051		(7,831)			5.484	5.200	JJ	104,196	208,392	06/01/2011	07/01/2031
915115-7F-0	UNIVERSITY OF TEXAS UNIV OF TEXAS TX PERM UNIV FND				1FE	8,000,000	99.3170	7,945,360	8,000,000	8,000,000					3.780	3.780	JJ	18,480		12/02/2015	07/01/2045
915137-5F-6	UNIVERSITY TEXAS UNIV REVS			2	1FE	5,237,976	117.8140	6,544,568	5,555,000	5,270,709		7,167			5.134	5.552	FA	107,740	285,194	12/15/2010	08/15/2042
915137-5T-6	UNIVERSITY TEXAS UNIV REVS			2	1FE	10,929,907	110.5040	11,823,928	10,700,000	10,977,734		2,577			4.644	4.381	FA	187,721	232,200	08/20/2015	08/15/2030
915217-RY-1	UNIVERSITY VIRGINIA UNIV REVS				1FE	16,015,029	137.0460	21,036,561	15,350,000	15,948,376		(11,435)			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	114.5560	10,785,447	9,415,000	9,414,970		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	125.0110	6,250,550	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			2	1FE	11,180,079	113.1810	12,659,295	11,185,000	11,179,656		108			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	116.8360	3,061,103	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	118.8740	3,227,429	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	118.6190	3,333,194	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			2	1FE	10,000,000	117.6110	11,761,100	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	97.9260	13,097,603	13,375,000	12,347,202		117,263			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			2	1FE	5,772,038	103.2500	5,981,522	5,793,242	5,773,681		352			5.392	5.420	JJ	156,186	312,372	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL II			2	1FE	3,682,186	103.7500	4,009,938	3,865,000	3,693,962		2,804			5.442	5.823	JJ	105,167	210,333	12/01/2011	07/01/2050
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			2	1FE	6,000,000	126.1970	7,571,820	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	114.4120	5,720,600	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			2	1FE	8,150,000	114.2030	9,307,545	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			1	1FE	5,750,000	108.4110	6,233,633	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			1	1FE	9,818,573	109.4070	10,814,882	9,885,000	9,825,578		1,848			5.700	5.754	AO	140,861	563,445	06/16/2010	10/01/2035
927781-VW-1	VIRGINIA COLLEGE BLDG AUTH			2	1FE	15,000,000	113.1650	16,974,750	15,000,000	15,000,000					5.500	5.501	MS	275,000	825,000	10/28/2010	09/01/2030
928172-VG-7	VIRGINIA ST PUB BLDG AUTH			1	1FE	9,677,151	111.6810	11,056,419	9,900,000	9,724,195		9,276			5.600	5.801	FA	231,000	554,400	02/18/2010	08/01/2028
928172-YH-2	VIRGINIA ST PUB BLDG AUTH			1	1FE	1,782,088	103.8370	1,858,682	1,790,000	1,783,399		370			4.125	4.162	FA	30,766	73,838	10/06/2011	08/01/2029
928172-YJ-8	VIRGINIA ST PUB BLDG AUTH			1	1FE	2,470,105	102.8000	2,559,720	2,490,000	2,472,968		784			4.250	4.312	FA	44,094	105,825	10/06/2011	08/01/2031
928172Q-4Q-2	VIRGINIA ST RES AUTH INFRASTR			1	1FE	3,975,000	109.9770	4,371,586	3,975,000	3,975,000					5.100	5.100	MN	33,788	202,725	05/19/2011	11/01/2031

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	
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
92817G-R2-0	VIRGINIA ST RES AUTH INFRASTR			1	1FE	2,375,000	112.0430	2,661,021	2,375,000	2,375,000					5.690	5.690	MN	22,523	135,138	11/05/2010	11/01/2030
92817S-XW-3	VIRGINIA ST PUB SCH AUTH QSCB				1FE	9,977,206	105.5650	10,424,544	9,875,000	9,962,249		(4,132)			4.250	4.170	JD	18,653	419,688	01/19/2012	12/15/2030
92818A-EX-0	VA STATE RES AUTH			2	1FE	1,000,000	104.3470	1,043,470	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			2	1FE	4,127,472	104.1440	4,285,526	4,115,000	4,125,314		(538)			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	101.8430	3,055,290	3,000,000	3,095,532		(348)			5.053	4.836	MN	25,265	75,795	09/23/2015	11/01/2041
92818G-JL-8	VIRGINIA ST RES AUTH INFRA REV UNREFUNDED BABS VA POOLED				1FE	2,669,096	114.2020	2,849,340	2,495,000	2,662,643		(3,495)			5.700	5.205	MN	23,703	142,215	01/17/2014	11/01/2039
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESER			2	1FE	8,000,000	121.3010	9,704,080	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			2	1FE	3,000,000	118.7090	3,561,270	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		1	1FE	3,097,350	111.9100	3,357,300	3,000,000	3,089,533		(1,959)			7.000	6.730	AO	52,500	210,000	08/25/2011	10/01/2040
93976A-AH-5	WASHINGTON ST CONV CTR	0		2	1FE	8,000,000	122.5130	9,801,040	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		2	1FE	4,409,810	138.2270	5,529,080	4,000,000	4,378,362		(7,976)			7.399	6.568	AO	73,990	295,960	08/25/2011	04/01/2041
941660-AX-0	WATERLOO IOWA CMNTY SCH DIST			1	1FE	7,000,000	107.8490	7,549,430	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			1	1FE	636,550	106.1340	679,258	640,000	637,025		205			3.750	3.801	JD	2,000	24,000	06/11/2013	06/01/2027
94283N-BG-4	WAUKEE IA CMNTY SCH DIST			1	1FE	500,000	106.7120	533,560	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			1	1FE	685,000	106.1110	726,860	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			1	1FE	7,734,380	111.6410	8,540,537	7,650,000	7,719,868		(2,282)			6.600	6.508	AO	126,225	504,900	06/09/2009	10/01/2034
958697-HP-2	WESTERN MINNESOTA MUN PWR AGY			2	1FE	1,048,030	129.7040	1,297,040	1,000,000	1,045,260		(706)			6.770	6.406	JJ	33,850	67,700	03/31/2011	01/01/2046
960686-BP-7	WESTMINSTER CO WTR & WASTEWTR			1	1FE	8,135,810	108.9690	8,880,974	8,150,000	8,138,423		578			5.818	5.834	JD	39,514	474,167	01/14/2011	12/01/2030
970225-DB-1	WILLIAMSPORT PA SAN AUTH SWR			1	1FE	5,241,788	105.5820	5,516,660	5,225,000	5,234,111		(1,540)			5.625	5.585	JJ	146,953	293,906	10/05/2010	01/01/2035
975700-KT-1	WINSTON-SALEM NC WTR & SWR SYS			1	1FE	6,945,040	109.3210	7,685,266	7,030,000	6,964,025		4,085			5.144	5.253	JD	30,135	361,623	11/09/2010	06/01/2030
975700-KU-8	WINSTON-SALEM NC WTR & SWR SYS			1	1FE	2,055,000	109.8550	2,257,520	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			1	1FE	6,325,011	108.8930	6,985,486	6,415,000	6,333,765		1,852			5.694	5.797	JD	30,439	365,270	04/07/2011	06/01/2040
977123-ZJ-0	WISCONSIN STATE TRANS REV			1	1FE	3,000,000	113.1440	3,394,320	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			1	1FE	2,227,560	112.1970	2,372,967	2,115,000	2,178,141		(12,209)			5.800	5.050	JJ	61,335	122,670	08/01/2011	07/01/2029
977123-ZL-5	WISCONSIN STATE TRANS REV			1	1FE	14,555,000	111.5800	16,240,462	14,555,000	14,555,000					5.850	5.850	JJ	425,727	851,468	11/23/2010	07/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,315,165,320	XXX	3,536,348,148	3,318,812,242	3,314,105,534		(8,074)			XXX	XXX	XXX	38,243,834	139,944,453	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP SR 2419 CLS J			2	1	2,019,241	113.0090	2,281,932	2,019,241	2,019,241					7.351	7.414	MON	12,369	148,427	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE 2012-101 CZ			2	1	12,326,089	96.2130	11,872,516	12,339,857	12,320,511		(1,815)			3.500	3.516	MON	35,991	423,817	12/01/2015	09/25/2042
3136A8-4A-5	FANNIE MAE 2012-112 AY			2	1	12,879,602	96.3450	12,934,318	13,424,992	12,935,124		22,685			3.000	3.308	MON	33,562	402,750	05/28/2013	10/25/2032
3136A8-4D-9	FANNIE MAE 2012-112 BY			2	1	7,837,404	96.2870	7,891,668	8,195,978	7,876,019		15,054			3.000	3.332	MON	20,490	245,879	05/28/2013	10/25/2032
3136A8-6Y-1	FANNIE MAE 2012-105 PZ			2	1	2,542,530	90.9550	2,366,011	2,601,305	2,548,490		2,061			3.500	3.686	MON	7,587	89,343	12/01/2015	10/25/2042
3136A8-F9-6	FANNIE MAE 2012-103 NZ			2	1	5,329,796	91.0730	4,858,083	5,334,260	5,327,749		(667)			3.500	3.517	MON	15,558	183,207	12/01/2015	09/25/2042
3136A9-KU-1	FANNIE MAE 2012-114 NZ			2	1	5,206,054	91.9670	4,791,911	5,210,452	5,204,420		(575)			3.500	3.518	MON	15,197	178,955	12/01/2015	10/25/2042
3136AA-WM-3	FNR 2012-134 JY			2	1	13,623,858	95.3720	13,570,052	14,228,572	13,688,130		25,612			3.000	3.325	MON	35,571	426,857	05/29/2013	12/25/2032
3136AB-KG-7	FNR 2012-144 LB			2	1	7,375,156	96.4450	7,426,278	7,700,000	7,410,451		14,064			3.000	3.326	MON	19,250	231,000	05/29/2013	01/25/2033
3136AC-F6-3	FANNIE MAE - ACES 2013-13 EB			2	1	12,626,877	97.0730	12,784,596	13,170,145	12,683,259		21,936			3.000	3.307	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-TY-7	FANNIE MAE - ACES 2013-20 AL			2	1	2,185,359	94.8960	2,171,530	2,288,334	2,195,881		4,197			3.000	3.337	MON	5,721	68,650	05/30/2013	03/25/2033
3136AD-JD-2	FNR 2013-32 NY			2	1	1,356,303	101.7610	1,381,917	1,358,000	1,356,152		(59)			3.500	3.518	MON	3,961	47,530	06/10/2013	04/25/2033
3136AD-JX-8	FNR 2013-32 GY			2	1	1,242,135	95.5700	1,238,590	1,296,000	1,247,483		2,096			3.000	3.527	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FNR 2013-41 HB			2	1	3,034,052	97.0320	3,104,058	3,199,000	3,055,205		18,326			3.000	3.371	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FNR 2013-70 JY			2	1	7,828,740	96.2670	8,103,748	8,418,000	7,890,121		25,122			3.000	3.544	MON	21,045	252,540	06/20/2013	07/25/2033
3136AE-4J-3	FNR 2013-69 L			2	1	18,576,583	96.4960	18,709,105	19,388,475	18,661,046		34,514			3.000	3.321	MON	48,471	581,654	05/29/2013	07/25/2033
3136AE-QH-3	FNR 2013-55 ME			2	1	5,712,188	97.5930	5,855,590	6,000,000	5,744,475		12,619			3.000	3.374	MON	15,000	180,000	05/28/2013	06/25/2033
3136AE-YJ-0	FNR 2013-56 AY			2	1	8,513,688	96.2720	8,548,942	8,879,987	8,551,340		14,646			3.000	3.305	MON	22,200	266,400	05/28/2013	06/25/2033
3136AE-Z9-1	FNR 2013-70 MY			2	1	2,070,735	97.1610	2,112,272	2,174,000	2,088,306		7,189			3.000	3.492	MON	5,435	65,220	06/03/2013	07/25/2033
3136AF-5A-8	FANNIE MAE FNR 2013-84 CY			2	1	23,312,500	97.1190	24,279,640	25,000,000	23,503,180		79,906			3.000	3.556	MON	62,500	750,000	06/20/2013	08/25/2033
3136AF-WL-4	FNR 2013-66 EY			2	1	36,022,418	96.5890	36,535,834	37,826,086	36,197,491		71,940			3.000	3.258	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC 3812 LZ			2	1	107,080,486	101.0870	122,102,432	120,789,319	110,343,853		856,574			4.000	5.258	MON	402,631	4,728,497	12/01/2015	12/15/2030
3137A7-FL-9	FREDDIE MAC 3804 ZN			2	1	45,897,330	101.8200	56,844,738	55,828,618	47,807,824		499,047			3.500	5.249	MON	162,833	1,917,456	12/01/2015	02/15/2031
3137AS-Z7-2	FREDDIE MAC 4100 JZ			2	1	1,108,466	92.1190	1,035,003	1,123,554	1,109,198		268			3.500	3.598	MON	3,277	38,589	12/01/2015	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHR 4104 KJ			2	1	2,780,099	96.4280	2,805,279	2,909,194	2,793,207		7,874			3.000	3.334	MON	7,273	87,276	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHR 4101 CZ2			2	1	4,978,131	97.8200	4,882,321	4,991,107	4,979,059		184			3.500	3.539	MON	14,557	171,422	12/01/2015	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR 4156 AC			2	1	19,125,000	96.2790	19,255,868	20,000,000	19,220,641		37,295			3.000	3.338	MON	50,000	600,000	05/28/2013	01/15/2033
3137AX-U7-6	FREDDIE MAC FHR 4160 AY			2	1	8,280,261	96.4210	8,368,313	8,678,950	8,325,004		17,453			3.000	3.409	MON	21,697	260,369	05/28/2013	01/15/2033

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
3137AY-G9-6	FREDDIE MAC FHR 4168 YB			2	1	2,194,944	95.6380	2,189,510	2,289,381	2,204,404		3,749			3.000	3.307	MON	5,723	68,681	05/23/2013	02/15/2033
3137B0-KJ-2	FREDDIE MAC FHR 4181 GY			2	1	2,508,788	95.5530	2,504,437	2,621,000	2,520,035		4,427			3.000	3.460	MON	6,553	78,630	05/23/2013	03/15/2033
3137B1-MZ-2	FREDDIE MAC FHR 4198 QY			2	1	4,558,662	95.3110	4,573,590	4,798,592	4,579,919		12,975			3.000	3.350	MON	11,996	143,958	05/29/2013	04/15/2033
3137B2-2C-3	FREDDIE MAC FHR			2	1	975,112	97.0030	995,672	1,026,434	980,552		2,125			3.000	3.380	MON	2,566	30,793	05/28/2013	05/15/2033
3137B2-BU-3	FREDDIE MAC FHR 4203 BY			2	1	3,954,240	97.0300	3,996,681	4,119,000	3,971,538		6,863			3.000	3.306	MON	10,298	123,570	05/23/2013	05/15/2033
3137B2-NK-2	FREDDIE MAC FHR 4219 YB			2	1	5,295,150	91.3230	5,439,060	5,955,880	5,370,128		29,549			2.500	3.374	MON	12,408	148,897	06/04/2013	03/15/2033
3137B2-R5-1	FREDDIE MAC FHR 4212 MB			2	1	29,776,087	96.6530	30,759,486	31,824,809	30,007,813		100,686			3.000	3.525	MON	79,562	954,744	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHR 4213 CY			2	1	7,570,200	96.3740	7,844,875	8,140,000	7,629,938		24,449			3.000	3.549	MON	20,350	244,200	06/20/2013	06/15/2033
3138LA-B8-1	FNMA POOL AM 9062 TREELANE MHC			2	1	6,181,518	100.7260	6,155,232	6,110,861	6,188,541		7,023			3.470	3.419	JD	17,671	107,780	05/06/2015	06/01/2035
31393E-TS-8	FANNIE MAE 2003-90 BA			2	1	26,278,369	110.7050	29,567,048	26,707,992	26,482,222		22,255			5.500	5.679	MON	122,412	1,468,940	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE 2011-17 ZM			2	1	19,900,715	99.8370	24,594,743	24,634,844	20,626,792		191,705			3.500	5.224	MON	71,852	846,093	12/01/2015	03/25/2031
31398N-5W-0	FANNIE MAE 2010-133 BZ			2	1	35,543,391	107.1560	43,127,572	40,247,565	36,546,895		309,059			4.000	5.136	MON	134,159	1,599,864	07/01/2015	11/25/2040
31398S-4P-5	FANNIE MAE 2010-156 ZB			2	1	22,461,576	104.8790	25,896,859	24,692,053	23,250,763		238,102			4.000	5.083	MON	82,307	987,682	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE 2010-148 ZX			2	1	6,385,854	93.9980	6,454,760	6,866,885	6,424,070		(14,147)			4.000	5.720	MON	22,890	268,816	12/01/2015	01/25/2041
31398S-6M-0	FANNIE MAE 2010-148 ZH			2	1	6,359,365	93.9420	6,450,914	6,866,885	6,412,349		8,807			4.000	5.123	MON	22,890	268,816	12/01/2015	01/25/2041
31398S-GH-0	FANNIE MAE 2010-129 KZ			2	1	13,023,069	100.8410	14,811,952	14,688,457	13,351,022		83,575			4.000	5.119	MON	48,962	575,004	12/01/2015	11/25/2040
31398S-SD-6	FANNIE MAE 2010-136 AZ			2	1	18,593,883	107.1340	22,539,291	21,038,354	19,086,046		145,680			4.000	5.120	MON	70,128	833,181	09/01/2015	12/25/2040
31398S-SF-1	FANNIE MAE 2010-136 MZ			2	1	15,436,274	107.0670	18,681,200	17,448,115	15,847,053		119,579			4.000	5.118	MON	58,160	690,509	09/01/2015	12/25/2040
31398S-UD-3	FANNIE MAE 2010-138 Z			2	1	35,743,703	100.8720	40,819,454	40,466,461	36,671,228		236,603			4.000	5.154	MON	134,888	1,848,122	12/01/2015	12/25/2040
31398S-YU-1	FANNIE MAE 2010-141 BZ			2	1	24,723,186	100.9600	28,168,849	27,900,891	25,341,842		157,811			4.000	5.119	MON	93,003	1,092,226	12/01/2015	12/25/2040
38376R-MF-0	GNMA GNR 2015-H29 VI	0		24	1	4,503,122	11.1090	4,503,091		4,477,803		(25,319)			1.777	14.940	MON	60,033	59,955	11/20/2015	11/20/2065
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						672,838,289	XXX	738,186,821	732,817,885	685,053,813		3,453,102			XXX	XXX	XXX	2,269,715	26,451,036	XXX	XXX
3136AC-GN-5	FANNIE MAE - ACES 2013-M3			2	1	64,912,607	105.7270	68,953,371	65,218,318	64,912,933		2,592			3.457	3.440	MON	181,845	2,212,419	02/20/2013	01/25/2033
31381R-4H-4	FNMA POOL 468924			2	1	1,779,886	109.0050	1,863,309	1,709,374	1,763,899		(4,019)			5.350	4.940	MON	7,875	92,722	07/27/2011	08/01/2041
31381R-G5-7	FNMA POOL 468320			2	1	3,743,213	108.0250	3,961,896	3,667,570	3,724,164		(4,446)			5.420	5.224	MON	17,117	201,543	05/19/2011	07/01/2041
31381S-PX-4	FNMA POOL 469438			2	1	8,712,689	106.1350	8,977,834	8,458,921	8,654,011		(14,962)			4.510	4.223	MON	32,851	386,794	09/27/2011	10/01/2041
31381T-7A-2	FNMA POOL 470789			2	1	1,073,712	105.8640	1,085,499	1,025,367	1,068,786		(1,263)			4.400	4.057	MON	3,885	45,743	02/23/2012	03/01/2042
31381T-WA-4	FNMA POOL 470541			2	1	1,467,026	109.7180	1,519,383	1,384,804	1,450,331		(4,596)			4.830	4.241	MON	5,574	66,886	01/25/2012	03/01/2042
31381V-BT-1	FNMA POOL 471750			2	1	7,739,333	103.0170	7,797,357	7,569,030	7,705,719		(9,854)			3.970	3.757	MON	25,876	304,664	05/29/2012	07/01/2042
31381V-J7-1	FNMA POOL 471986			2	1	2,748,940	105.6090	2,822,864	2,672,929	2,732,872		(4,347)			4.070	3.803	MON	9,066	108,788	06/08/2012	07/01/2042
3138L0-VV-0	FNMA POOL AM0627			2	1	1,375,141	104.3010	1,390,816	1,333,470	1,367,736		(2,342)			3.950	3.649	MON	4,536	53,404	08/21/2012	09/01/2042
3138L1-NU-9	FNMA POOL AM1302			2	1	4,792,878	101.3750	4,837,601	4,772,001	4,788,027		(1,520)			3.490	3.450	MON	14,341	168,856	10/17/2012	11/01/2042
3138L2-3B-1	FNMA POOL AM2593			2	1	2,848,663	102.5940	2,810,140	2,739,099	2,832,416		(5,887)			3.900	3.515	MON	9,199	108,309	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			2	1	1,386,917	101.8410	1,494,657	1,467,638	1,394,815		3,328			3.490	4.007	MON	4,411	51,932	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			2	1	1,389,633	101.8410	1,497,584	1,470,512	1,397,550		3,336			3.490	4.007	MON	4,419	52,034	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL AM 2201			2	1	2,769,713	101.9370	2,732,846	2,680,908	2,755,906		(5,040)			3.880	3.555	MON	8,668	104,019	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL AM2526			2	1	4,606,802	98.7590	4,552,477	4,609,683	4,606,020		(88)			3.460	3.468	MON	13,734	161,710	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL AM2558			2	1	2,761,837	101.7400	2,735,521	2,688,737	2,750,762		(3,957)			3.730	3.452	MON	8,636	101,683	01/29/2013	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519			2	1	4,318,191	98.5010	4,256,787	4,321,567	4,317,723		(186)			3.490	3.503	MON	12,569	150,823	05/10/2013	06/25/2043
3138L3-6E-0	FNMA POOL AM3568			2	1	1,205,680	104.0180	1,206,246	1,159,656	1,195,438		(2,504)			4.100	3.726	MON	4,094	47,419	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL AM2707			2	1	1,809,069	104.6940	1,810,808	1,729,614	1,797,195		(4,423)			4.020	3.572	MON	5,794	69,531	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL AM2714			2	1	3,449,031	103.0310	3,461,622	3,359,787	3,435,512		(4,846)			3.730	3.475	MON	10,791	127,061	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL AM2723			2	1	5,118,939	102.8700	5,137,412	4,994,087	5,099,875		(6,824)			3.690	3.451	MON	15,869	186,841	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL AM2784			2	1	3,575,869	103.6580	3,581,338	3,454,946	3,557,841		(6,512)			3.820	3.483	MON	11,365	133,812	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL AM2953			2	1	1,387,033	103.2250	1,377,109	1,334,087	1,379,224		(2,952)			3.960	3.582	MON	4,549	53,564	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL AM 3118			2	1	2,389,683	105.2880	2,437,585	2,315,164	2,378,666		(4,188)			3.770	3.465	MON	7,516	88,494	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL AM3174			2	1	1,503,308	104.7900	1,515,189	1,445,923	1,495,326		(3,065)			4.000	3.617	MON	4,980	58,640	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL AM3170			2	1	1,252,354	103.5920	1,247,814	1,204,548	1,245,428		(2,658)			4.000	3.619	MON	4,149	48,851	03/26/2013	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409			2	1	8,374,169	107.9960	9,018,420	8,350,682	8,367,684		(2,414)			4.020	3.989	MON	28,907	340,360	08/21/2013	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609			2	1	1,437,166	104.5550	1,445,272	1,382,306	1,429,599		(2,938)			3.950	3.570	MON	4,702	55,359	05/14/2013	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620			2	1	4,946,641	102.9700	4,971,393	4,828,015	4,929,814		(6,406)			3.695	3.459	MON	15,362	180,873	05/15/2013	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711			2	1	4,507,584	103.5790	4,532,905	4,376,295	4,494,238		(5,388)			3.700	3.456	MON	13,943	164,172	05/23/2013	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718			2	1	1,755,214	104.4990	1,766,826	1,690,754	1,746,478		(3,537)			3.920	3.555	MON	5,707	67,198	05/23/2013	07/01/2043
3138L4-HX-4	FANNIE MAE AM3845			2	1	1,291,717	104.6510	1,313,213	1,254,856	1,286,608		(2,079)			3.740	3.453	MON	4,041	47,583	06/10/2013	07/01/2028
3138L4-KG-7	FANNIE MAE AM3894			2	1	1,204,858	105.4460	1,222,346	1,159,214	1,198,760		(2,510)			3.850	3.465	MON	3,843	45,250	06/12/2013	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-KZ-5	FANNIE MAE AM3911			2	1	1,148,467	104.5440	1,167,103	1,116,372	1,144,099		(1,784)			3.730	3.451	MON	3,586	42,219	06/13/2013	07/01/2028
3138L4-LD-3	FANNIE MAE AM3923			2	1	5,445,297	104.6950	5,483,339	5,237,437	5,402,580		(17,809)			4.330	3.768	MON	19,528	229,931	06/20/2013	07/01/2033
3138L4-MH-3	FANNIE MAE AM3959			2	1	43,872,500	103.4020	45,083,054	43,600,000	43,793,761		(31,626)			3.450	3.372	MON	129,528	1,525,092	06/18/2013	07/01/2025
3138L4-NZ-2	FANNIE MAE AM4007			2	1	4,249,076	107.6300	4,502,918	4,183,705	4,239,616		(3,924)			4.110	3.949	MON	14,807	174,338	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE AM4159			2	1	3,069,032	109.9520	3,277,174	2,980,547	3,061,230		(3,215)			4.390	4.144	MON	11,267	132,663	07/22/2013	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235			2	1	10,060,429	107.4950	10,553,928	9,818,046	10,030,457		(12,504)			4.440	4.192	MON	37,538	441,976	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			2	1	1,217,993	107.7190	1,261,930	1,171,499	1,212,200		(2,593)			4.720	4.253	MON	4,608	55,295	08/19/2013	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023			2	1	21,492,786	102.4860	21,944,782	21,412,489	21,482,126		(4,570)			4.290	4.259	MON	79,101	931,354	11/21/2013	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222			2	1	34,857,990	108.1380	37,618,460	34,787,328	34,844,778		(4,687)			4.200	4.189	MON	125,814	1,481,360	12/18/2013	07/01/2029
3138L9-7L-0	FNMA POOL AM 8998 COLONIAL APARTMENTS			2	1	8,332,625	96.3420	8,246,850	8,560,000	8,326,438		(6,187)			3.170	3.430	MON	22,613	137,923	05/05/2015	06/01/2035
3138L9-EG-3	FNMA POOL AM 8234 COUNTRY CLUB VILLAS			2	1	18,056,250	96.3630	17,345,286	18,000,000	18,049,899		(6,351)			3.030	3.056	MON	45,450	369,660	02/12/2015	04/01/2030
3138LA-EC-9	FNMA POOL FN AM 9130			2	1	17,556,978	97.1860	17,328,228	17,830,000	17,558,713		1,735			3.410	3.578	MON	50,667	258,372	06/03/2015	07/25/2035
3138LA-KZ-1	FNMA POOL AM 9311			2	1	2,463,126	101.1210	2,505,703	2,477,935	2,460,136		(2,990)			3.390	3.505	MON	7,000	35,712	06/03/2015	07/01/2035
3138LC-PW-9	FNMA POOL FN AN0436 GEORGIA VILLAS			2	1	13,213,922	102.5740	13,411,511	13,075,000	13,214,493		571			3.720	3.652	MON	40,533		11/13/2015	12/25/2035
3138LC-TZ-8	FNMA POOL AN 0567 VILLAGE PINES			2	1	1,746,372	101.0860	1,757,783	1,738,900	1,746,506		134			3.640	3.583	MON	5,275		11/18/2015	12/01/2033
3138NJ-BD-9	FANNIE MAE FN0035			2	1	6,438,293	99.4980	7,137,557	7,173,597	6,496,190		24,485			3.289	4.248	MON	20,317	239,228	09/12/2013	12/27/2032
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						356,856,632	XXX	367,961,046	354,992,717	356,324,578		(187,810)			XXX	XXX	XXX	1,127,846	12,142,460	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,344,860,241	XXX	4,642,496,015	4,406,622,844	4,355,483,925		3,257,218			XXX	XXX	XXX	41,641,395	178,537,949	XXX	XXX
000000-00-0	ATMOS ENERGY CORP				1FE	24,967,500	95.8350	23,958,750	25,000,000	24,968,185		567			4.125	4.133	AO	217,708	1,031,250	10/06/2014	10/15/2044
00003#-AB-9	A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS				1	1,997,540	99.0180	1,980,360	2,000,000	1,997,634		94			3.630	3.650	FA	24,200		09/01/2015	08/22/2022
00003#-AC-7	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				1	5,000,000	98.4240	4,921,200	5,000,000	5,000,000					3.780	3.780	FA	67,725	189,000	08/22/2012	08/22/2024
00036A-AB-1	AARP 144A				1FE	9,085,650	132.4030	9,268,210	7,000,000	8,744,717		(73,384)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC		E		1FE	38,817,720	99.1340	38,662,260	39,000,000	38,832,831		3,073			4.375	4.402	MN	251,198	1,706,250	07/29/2014	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA 144A		E		1FE	592,994	103.5180	613,859	593,000	593,001					4.000	4.000	JD	1,054	23,720	11/29/2011	06/15/2021
00101J-AG-1	ADT CORP				3FE	25,042,118	71.1250	17,781,250	25,000,000	25,041,665		(860)			4.875	4.863	JJ	561,979	1,218,750	05/03/2013	07/15/2042
001055-AD-4	AFLAC INC				1FE	7,634,802	129.0050	9,727,000	7,540,000	7,628,162		(1,439)			6.900	6.800	JD	20,232	520,260	01/15/2010	12/17/2039
00114*-AB-9	AEP TRANSMISSION COMPANY LLC SR NOTES SERIES A TRANCHE B				2	20,000,000	95.9900	19,198,000	20,000,000	20,000,000					4.000	4.000	AO	162,222	800,000	10/18/2012	10/18/2032
00114*-AV-5	AEP TRANSMISSION COMPANY LLC Private				2	5,000,000	94.5250	4,726,250	5,000,000	5,000,000					4.530	4.530	MN	29,571	226,500	11/14/2014	11/14/2044
001192-AD-5	AGL CAPITAL GROUP				2FE	992,980	111.6630	1,116,631	1,000,000	993,879		172			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	92.0660	8,686,399	9,435,000	9,697,491		(4,827)			4.400	4.225	JD	34,595	415,140	02/06/2015	06/01/2043
001192-AL-7	AGL CAPITAL GROUP AGL CAPITAL CORP				2FE	14,986,500	100.6080	15,091,200	15,000,000	14,986,623		123			3.875	3.886	MN	69,427		11/13/2015	11/15/2025
00139P-AA-6	AIG SUNAMERICA GLOB FIN X 144A				1FE	11,787,076	128.3110	14,050,044	10,950,000	11,672,165		(25,207)			6.900	6.247	MS	222,468	755,550	01/21/2011	03/15/2032
00164D-AM-5	AMC ENTERTAINMENT				3FE	3,610,648	100.0800	3,616,322	3,613,432	3,611,614		381			3.500	3.512	MON	703	76,010	12/24/2015	04/30/2020
00184A-AC-9	AOL TIME WARNER				2FE	10,813,140	123.8770	11,148,957	9,000,000	10,376,456		(53,433)			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	112.8000	6,440,857	5,710,000	6,040,838		(16,227)			6.500	5.864	MS	109,283	371,150	06/28/2010	03/15/2029
002474-A#-1	AZZ Inc				2	3,000,000	106.9920	3,209,760	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			2	2	5,142,857	104.2030	5,359,012	5,142,857	5,142,857					6.240	6.240	MS	81,120	320,914	03/31/2008	03/31/2018
002819-AC-4	ABBOTT LABORATORIES				1FE	1,754,310	124.4230	1,866,341	1,500,000	1,728,087		(5,633)			6.150	5.000	MN	7,944	92,250	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES				1FE	16,967,425	122.6170	18,076,169	14,742,000	16,755,016		(45,067)			6.000	5.000	AO	221,130	884,520	11/09/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES				1FE	22,809,239	112.3960	23,922,322	21,284,000	22,733,610		(32,432)			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	96.6150	13,042,985	13,500,000	13,417,239		10,737			2.900	3.000	MN	59,813	391,500	08/09/2013	11/06/2022
00287Y-AM-1	ABBVIE INC				2FE	19,795,291	92.9870	18,597,380	20,000,000	19,805,116		3,706			4.400	4.463	MN	134,444	880,000	08/09/2013	11/06/2042
00440E-AK-3	ACE INA HOLDINGS				1FE	11,757,860	108.5650	13,027,800	12,000,000	11,926,856		30,123			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	112.0270	3,360,810	3,000,000	2,988,183		2,992			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	97.4360	13,446,196	13,800,000	13,543,825		4,920			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	98.8150	9,881,530	10,000,000	9,998,410		110			3.150	3.152	MS	92,750	156,625	03/09/2015	03/15/2025
00724F-AB-7	ADOBE SYSTEMS INC				1FE	23,836,409	108.3770	23,301,034	21,500,000	22,928,403		(324,100)			4.750	3.009	FA	425,521	1,021,250	02/20/2013	02/01/2020
00724F-AC-5	ADOBE SYSTEMS INC				2FE	6,924,960	97.5370	6,827,590	7,000,000	6,930,950		5,990			3.250	3.377	FA	94,792	116,910	01/21/2015	02/01/2025
00751Y-AB-2	ADVANCED AUTO PARTS INC			1	2FE	13,746,058	103.1390	13,490,516	13,080,000	13,518,831		(66,393)			4.500	3.849	JJ	271,410	588,600	06/21/2012	01/15/2022
00751Y-AC-0	ADVANCED AUTO PARTS INC				2FE	14,953,500	102.1310	15,319,605	15,000,000	14,961,498		3,961			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	100.3630	2,877,410	2,867,000	2,735,469		15,484			3.378	4.124	MS	32,282	96,847	02/04/2014	03/01/2023
008117-AP-8	AETNA INC				2FE	3,416,105	96.2880	3,370,091	3,500,000	3,436,833		8,148			2.750	3.043	MN	12,299	96,250	05/21/2013	11/15/2022

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	
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
00817Y-AF-5	AETNA INC				2FE	7,971,110	119.6350	8,374,450	7,000,000	7,867,262		(22,245)			6.625	5.600	JD	20,611	463,750	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC				2FE	12,106,210	125.1570	16,270,436	13,000,000	12,185,709		14,664			6.750	7.328	JD	39,000	877,500	06/24/2009	12/15/2037
00817Y-AJ-7	AETNA INC				2FE	16,736,720	98.1660	16,197,423	16,500,000	16,739,502		(5,111)			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	95.0590	14,799,689	15,569,000	15,304,396		14,966			3.500	3.712	FA	227,048	254,294	05/07/2015	08/01/2025
00846U-AH-4	AGILENT TECHNOLOGIES INC				2FE	27,880,977	97.0390	26,868,075	27,688,000	27,825,834		(18,138)			3.200	3.117	AO	221,504	886,016	10/18/2012	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC				2FE	1,478,550	100.0310	1,500,465	1,500,000	1,483,089		1,883			3.875	4.050	JJ	26,802	58,125	07/23/2013	07/15/2023
008685-AB-5	AHOLD FINANCE USA INC		E		2FE	13,831,720	123.2510	16,022,604	13,000,000	13,673,708		(31,674)			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	104.8750	19,160,663	18,270,000	18,619,308		(75,243)			4.750	4.244	MS	289,275	867,825	11/22/2013	03/01/2020
009363-AM-4	AIRGAS INC				2FE	25,776,210	97.0810	25,240,956	26,000,000	25,838,044		20,926			2.900	3.001	MN	96,344	754,000	12/14/2012	11/15/2022
009363-AR-3	AIRGAS INC				2FE	9,980,800	100.8140	10,081,420	10,000,000	9,982,155		1,355			3.050	3.092	FA	118,611		08/06/2015	08/01/2020
010392-EE-4	ALABAMA POWER CO				1FE	5,277,870	109.3710	5,468,535	5,000,000	5,237,465		(8,394)			5.600	5.180	MS	82,444	280,000	07/28/2010	03/15/2033
012725-AA-5	ALBEMARLE CORP			1	2FE	14,220,074	103.3600	14,232,631	13,770,000	14,084,673		(59,678)			4.500	3.963	JD	27,540	619,650	09/17/2013	12/15/2020
01310T-AC-3	ALBERTSONS HOLDINGS LLC				3FE	14,419	99.9250	14,458	14,469	14,429		10			0.000	0.085	MS		648	03/09/2015	03/21/2019
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4				3FE	1,117,169	99.3260	1,126,532	1,134,182	1,119,945		2,123			4.931	4.908	FMAN	5,518	67,372	09/12/2014	08/25/2021
013817-AJ-0	ALCOA INC				3FE	4,944,400	91.0000	4,550,000	5,000,000	4,956,367		2,705			5.900	6.009	FA	122,917	295,000	04/14/2011	02/01/2027
013817-AV-3	ALCOA INC			1	3FE	11,417,071	97.5000	11,052,600	11,336,000	11,383,800		(8,058)			5.400	5.304	AO	129,230	612,144	06/13/2011	04/15/2021
015271-AC-3	ALEXANDRIA REAL ESTATE			1	2FE	20,101,720	103.7240	20,744,760	20,000,000	20,070,543		(9,609)			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	60.0000	1,029,600	1,716,000	1,798,983		(5,846)			6.950	6.289	JD	5,301	119,262	01/06/2011	12/15/2025
017175-AB-6	ALLEGHANY CORP	0			2FE	199,262	108.7280	217,455	200,000	199,600		72			5.625	5.674	MS	3,313	11,250	09/15/2010	09/15/2020
017175-AC-4	ALLEGHANY CORP				2FE	23,079,610	107.1370	23,570,228	22,000,000	22,877,957		(116,750)			4.950	4.235	JD	12,100	1,089,000	03/19/2014	06/27/2022
017175-AD-2	ALLEGHANY CORP				2FE	5,958,840	94.8230	5,689,386	6,000,000	5,959,717		656			4.900	4.944	MS	86,567	298,900	09/03/2014	09/15/2044
01741R-AE-2	ALLEGHENY TECHNOLOGIES			1	4FE	17,436,661	58.0000	9,612,920	16,574,000	17,098,360		(95,419)			5.950	5.190	JJ	454,726	986,153	05/08/2013	01/15/2021
01741R-AF-9	ALLEGHENY TECHNOLOGIES				4FE	4,999,550	59.5000	2,975,000	5,000,000	5,000,030		31			6.125	6.125	FA	115,694	312,500	07/09/2013	08/15/2023
018490-AQ-5	ALLERGAN INC				2FE	9,035,570	93.9960	8,929,630	9,500,000	9,137,128		43,522			2.800	3.400	MS	78,322	266,000	08/16/2013	03/15/2023
018522-C#-7	ALLETE INC				1	5,000,000	115.1660	5,758,300	5,000,000	5,000,000					8.170	8.170	JJ	188,364	408,500	01/15/2009	01/15/2019
018522-F#-4	ALLETE INC FIRST MORTGAGE BONDS				1	7,000,000	94.4660	6,612,620	7,000,000	7,000,000					3.300	3.300	AO	48,767	231,000	04/02/2013	10/15/2028
018522-H@-4	ALLETE INC FIRST MORTGAGE BONDS				1	6,000,000	103.4610	6,207,660	6,000,000	6,000,000					4.950	4.950	MS	87,450	297,000	03/04/2014	03/15/2044
018522-K*-2	ALLETE INC ALLETE, INC				1FE	6,000,000	99.0750	5,944,500	6,000,000	6,000,000					3.860	3.860	MS	62,403		09/24/2015	09/16/2030
01973J-AH-2	ALLISON TRANSMISSION INC				3FE	1,420,207	99.5320	1,420,657	1,427,344	1,422,572		1,208			3.132	3.102	MON	497	39,623	01/07/2014	08/23/2019
020002-AP-6	ALLSTATE CORP				1FE	10,243,300	121.5150	12,151,490	10,000,000	10,208,884		(7,003)			6.125	5.928	JD	27,222	612,500	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORP				1FE	4,111,131	110.4240	4,732,768	4,286,000	4,135,482		4,967			5.350	5.670	JD	19,108	229,301	07/07/2010	06/01/2033
020002-AS-0	ALLSTATE CORP				1FE	15,015,039	115.8550	15,814,262	13,650,000	14,946,392		(41,601)			5.550	4.781	MN	109,428	757,575	09/16/2014	05/09/2035
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2FE	2,482,152	107.3180	2,312,138	2,154,478	2,470,481		(8,631)			7.000	5.740	JD	419	98,056	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP				2FE	29,622,900	104.5770	31,373,070	30,000,000	29,691,841		32,335			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	112.3180	8,423,865	7,500,000	7,499,991		2			6.250	6.250	MS	118,490	468,750	09/22/2010	09/30/2020
02209S-AJ-2	ALTRIA GROUP INC	0			2FE	201,974	122.4940	207,015	169,000	183,417		(3,450)			9.250	6.549	FA	6,296	15,633	08/20/2009	08/06/2019
023135-AJ-5	AMAZON.COM				1FE	28,743,600	96.7210	29,016,420	30,000,000	29,069,964		119,422			2.500	3.000	MN	66,667	750,000	03/08/2013	11/29/2022
023135-AQ-9	AMAZON.COM	0			1FE	5,500,350	106.9100	5,345,500	5,000,000	5,493,040		(7,310)			4.950	4.348	JD	17,875	247,500	02/03/2015	12/05/2044
02343*-AC-6	AMCOR FINANCE USA INC SERIES C SENIOR NOTE				2	9,000,000	109.3030	9,837,270	9,000,000	9,000,000					5.950	5.950	JD	23,800	535,500	12/15/2009	12/15/2021
023551-AM-6	HESS CORP				2FE	11,692,577	97.6120	9,604,991	9,840,000	11,554,473		(58,428)			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	99.5820	6,970,740	7,000,000	6,993,770					3.650	3.661	FA	26,260		11/17/2015	02/15/2026
02360F-AB-2	UNION ELECTRIC COMPANY				1FE	5,061,450	113.9520	5,697,605	5,000,000	5,055,968		(1,379)			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	108.0500	14,322,001	13,255,000	12,869,753		184,144			6.125	7.825	MN	103,739	811,869	10/01/2010	11/15/2017
02361D-AG-5	AMEREN ILLINOIS CO				1FE	5,503,642	120.5040	6,361,390	5,279,000	5,377,640		(28,919)			9.750	8.997	MN	65,768	514,703	10/01/2010	11/15/2018
02376C-AP-0	AMERICAN AIRLINES				3FE	7,987,815	98.6960	7,883,614	7,987,815	7,987,815					2.947	2.947	FMAN	22,234	152,001	06/09/2015	06/27/2020
023770-AA-8	AMERICAN AIRLINES 15-1 A PTT				1FE	19,595,612	96.7500	18,958,755	19,595,612	19,595,612					3.375	3.375	MN	110,225	413,345	03/02/2015	05/01/2027
02377B-AA-4	AMERICAN AIRLINES AMERICAN AIRLINES 15-2 A PASS				1FE	25,000,000	99.7500	24,937,500	25,000,000	25,000,000					4.000	4.000	MS	269,444		09/10/2015	09/22/2027
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC AMERICAN EAGLE NW MILITARY HSG				1FE	25,680,000	106.9130	25,659,120	24,000,000	25,679,054		(946)			5.780	5.332	JD	61,653	693,600	11/16/2015	12/15/2049
02580E-CC-5	AMERICAN EXPRESS BK FSB				1FE	9,442,100	107.0870	10,708,740	10,000,000	9,857,456		76,577			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	97.0380	19,407,540	20,000,000	19,565,622		55,702			2.650	3.000	JD	42,694	530,000	02/26/2013	12/02/2022
02660Y-AW-2	AMERICAN HOME MTGE INVESTMENT AMERICAN HOME MTGE INVESTMENT	0		2	5	3,452,973	46.7430	3,388,668	7,249,576	3,458,641		5,668			6.600	19.161	MON	39,873	30,740	11/24/2015	06/25/2036
026874-CY-1	AMERICAN INT'L GROUP INC				2FE	9,993,700	102.5970	10,259,720	10,000,000	9,994,520		557			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	92.4330	7,394,624	8,000,000	8,071,457		(1,213)			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	87.9660	8,796,610	10,000,000	9,967,164		1,104			3.875	3.900	JJ	178,681	193,750	01/13/2015	01/15/2035
03027X-AB-6	AMERICAN TOWER CORP				2FE	29,616,332	98.6310	30,378,440	30,800,000	29,848,548		111,577			3.500	3.998	JJ	452,161	1,078,000	01/07/2014	01/31/2023

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
03040#-AF-9	AMERICAN WATER CAPITAL SERIES E SENIOR NOTES				1	8,254,000	108.6060	10,860,600	10,000,000	9,283,695		185,926			5.620	8.180	MS	143,622	562,000	01/28/2009	03/29/2019
03040#-AG-7	AMERICAN WATER CAPITAL SERIES F SENIOR NOTES				1	7,974,600	112.1870	11,218,700	10,000,000	8,773,339		144,712			5.770	8.330	MS	147,456	577,000	01/28/2009	03/29/2022
03040W-AD-7	AMERICAN WATER CAP CORP				1FE	31,033,234	130.0000	34,366,774	26,436,000	30,764,409		(104,049)			6.593	5.314	AO	367,951	1,742,925	09/17/2013	10/15/2037
03073E-AJ-4	AMERISOURCEBERGEN CORP			1	1FE	10,280,472	102.0260	10,132,212	9,931,000	10,180,844		(40,160)			3.500	3.011	MN	44,414	347,585	06/14/2013	11/15/2021
03073E-AN-5	AMERISOURCEBERGEN CORP				1FE	30,180,500	92.7320	27,819,480	30,000,000	30,178,264		(2,236)			4.250	4.214	MS	425,000	676,458	02/18/2015	03/01/2045
03076C-AD-8	AMERIPRISE FINANCIAL INC				1FE	3,998,840	115.5010	4,620,032	4,000,000	3,999,635		89			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	110.8700	7,267,502	6,555,000	6,854,415		(63,995)			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	101.2690	15,190,290	15,000,000	14,954,359		4,747			3.700	3.741	AO	117,167	596,625	09/15/2014	10/15/2024
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	14,335,810	111.6700	15,499,824	13,880,000	14,252,833		(21,015)			6.550	6.225	JJ	419,215	909,140	05/02/2012	01/15/2028
031100-B@-8	AMETEK, INC				2	9,000,000	111.0870	9,997,830	9,000,000	9,000,000					6.300	6.300	JD	20,475	567,000	12/18/2007	12/18/2019
031100-C@-7	AMETEK, INC SERIES E				2	3,000,000	110.3890	3,311,670	3,000,000	3,000,000					7.080	7.080	MS	61,360	212,400	09/17/2008	09/17/2018
031100-E#-3	AMETEK, INC				2	4,000,000	98.7810	3,951,240	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	116.6200	16,262,603	13,945,000	14,423,911		(12,165)			6.375	6.076	JD	74,083	888,994	08/06/2010	06/01/2037
031162-BA-7	AMGEN INC				2FE	15,001,509	119.0230	15,395,651	12,935,000	14,800,768		(42,275)			6.400	5.297	FA	344,933	827,840	09/13/2010	02/01/2039
031162-BH-2	AMGEN INC			1	2FE	9,951,000	108.8430	10,884,310	10,000,000	9,953,735		741			5.650	5.684	JD	25,111	565,000	06/27/2011	06/15/2042
032095-AB-7	AMPHENOL CORP			1	2FE	32,111,245	101.9970	31,924,967	31,300,000	31,863,827		(86,588)			4.000	3.651	FA	521,667	1,252,000	02/25/2013	02/01/2022
032479-AD-9	ANADARKO FINANCE CO	0			2FE	3,589,421	106.5100	2,809,723	2,638,000	3,533,762		(40,110)			7.500	4.426	MN	32,975	197,850	07/31/2014	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP				2FE	11,882,800	97.9690	9,796,900	10,000,000	11,725,319		(46,179)			6.450	5.092	MS	189,917	645,000	05/01/2012	09/15/2036
032511-BJ-5	ANADARKO PETROLEUM CORP				2FE	7,395,680	88.7690	7,101,552	8,000,000	7,396,103		423			3.450	4.496	JJ	127,267	51,750	12/11/2015	07/15/2024
032511-BK-2	ANADARKO PETROLEUM CORP				2FE	14,952,749	77.5960	11,639,400	15,000,000	14,954,501		830			4.500	4.519	JJ	311,250	690,000	08/04/2014	07/15/2044
032654-AH-8	ANALOG DEVICES				1FE	35,839,510	96.0160	35,045,767	36,500,000	35,981,546		60,747			2.875	3.089	JD	87,448	1,049,375	01/07/2014	06/01/2023
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR		E		1FE	9,967,227	115.7190	11,571,920	10,000,000	9,983,643		3,571			6.875	6.924	MN	87,847	687,500	03/15/2011	11/15/2019
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR		E		1FE	7,399,680	85.2660	6,821,304	8,000,000	7,416,410		11,794			3.750	4.209	JJ	138,333	300,000	07/24/2014	07/15/2042
035242-AA-4	ANHEUSER BUSCH		E		1FE	28,096,940	95.9160	27,815,640	29,000,000	28,314,160		86,219			2.625	3.000	JJ	346,792	761,250	05/31/2013	01/17/2023
037411-AN-5	APACHE CORP SENIOR NOTES				2FE	5,798,350	107.8180	5,390,890	5,000,000	5,157,675		(69,742)			7.000	5.379	FA	145,833	350,000	11/04/2003	02/01/2018
037411-AR-6	APACHE CORP				2FE	2,225,440	96.6330	1,932,666	2,000,000	2,201,036		(5,168)			6.000	5.208	JJ	55,333	120,000	09/10/2010	01/15/2037
037411-AW-5	APACHE CORP			1	2FE	23,422,632	85.2860	19,803,316	23,220,000	23,409,890		(4,642)			5.100	5.038	MS	394,740	1,184,220	04/25/2012	09/01/2040
037411-BD-6	APACHE CORP				2FE	9,678,800	91.1890	9,118,920	10,000,000	9,763,626		29,741			2.625	3.000	JJ	121,042	262,500	01/29/2013	01/15/2023
037735-BZ-9	APPALACHIAN POWER CO				2FE	1,057,860	109.9410	1,099,406	1,000,000	1,050,859		(1,716)			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	110.6120	2,815,068	2,545,000	2,509,858		918			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	115.9250	8,992,294	7,757,000	8,158,322		(10,124)			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	119.7200	6,225,450	5,200,000	4,809,795		7,174			6.700	7.401	FA	131,618	348,400	06/03/2009	08/15/2037
037833-BG-4	APPLE INC				1FE	39,860,800	101.0470	40,418,680	40,000,000	39,868,361		7,561			3.200	3.241	MN	170,667	640,000	05/06/2015	05/13/2025
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A	0			2FE	14,000,000	101.4140	14,197,898	14,000,000	14,000,000					4.277	4.277	MJSD	43,245	706,893	08/13/2014	09/05/2044
038222-AG-0	APPLIED MATERIALS INC.				1FE	44,542,010	108.3570	45,509,814	42,000,000	44,456,250		(49,057)			5.850	5.413	JD	109,200	2,457,000	07/24/2014	06/15/2041
038222-AK-1	APPLIED MATERIALS INC. APPLIED MATERIAL INC				1FE	4,983,150	101.4790	5,073,960	5,000,000	4,983,309		159			5.100	5.127	AO	68,708		09/21/2015	10/01/2035
03938J-AA-7	ARCH CAPITAL GRP US INC.				1FE	40,038,228	101.2290	36,680,256	36,235,000	39,956,816		(65,894)			5.144	4.493	MN	310,655	1,863,928	01/13/2015	11/01/2043
039483-AT-9	ARCHER DANIELS				1FE	8,421,825	118.8200	8,911,485	7,500,000	8,280,197		(29,188)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
040555-CH-5	ARIZONA PUBLIC SERV PNW				1FE	12,895,224	114.0700	14,680,809	12,870,000	12,893,572		(657)			5.500	5.485	MS	235,950	707,850	05/09/2011	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERV PNW			1	1FE	15,545,919	109.4300	15,818,121	14,455,000	15,463,792		(21,013)			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	102.6330	2,052,660	2,000,000	2,086,851		(1,781)			4.500	4.225	AO	22,500	90,000	09/05/2014	04/01/2042
04269G-AL-6	ARRIS GROUP ARRIS GROUP				3FE	2,976,882	98.2810	2,925,709	2,976,882	2,976,882					2.694	2.691	JAJO	16,932	41,118	08/28/2015	04/17/2020
042735-AK-6	ARROW ELECTRONICS INC				2FE	9,627,065	118.5580	12,448,538	10,500,000	9,811,544		34,663			7.500	8.404	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-AL-4	ARROW ELECTRONICS INC				2FE	10,124,949	108.3570	11,573,579	10,681,000	10,473,269		72,379			6.875	7.756	JD	61,193	734,319	01/21/2009	06/01/2018
042735-BC-3	ARROW ELECTRONICS INC				2FE	4,960,100	101.0310	5,051,525	5,000,000	4,969,769		3,489			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	105.0990	8,076,858	7,685,000	7,902,423		(36,725)			5.125	4.505	MS	131,285	393,856	05/24/2012	03/01/2021
04621W-AA-8	ASSURED GUARANTY				1FE	3,780,210	108.3470	3,792,131	3,500,000	3,731,944		(6,477)			7.000	6.383	JD	20,417	245,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC				2FE	15,419,795	116.3480	16,870,446	14,500,000	15,347,218		(25,048)			6.750	6.207	FA	369,750	978,750	03/19/2014	02/15/2034
04621X-AF-5	ASSURANT INC				2FE	14,633,700	99.9950	14,999,220	15,000,000	14,709,331		33,401			4.000	4.314	MS	176,667	600,000	09/10/2013	03/15/2023
04626L-AA-7	ASTORIA ENERGY LLC				3Z	5,449,503	98.5830	5,471,862	5,550,513	5,461,685		12,183			4.194	4.488	JAJO	41,387	130,139	01/23/2015	12/29/2021
04822D-AB-5	ATLANTIC AVIATION FBO INC				3FE	3,849,166	99.3250	3,838,100	3,864,183	3,854,197		2,058			3.250	3.335	MON	698	93,841	09/17/2013	05/31/2020
048303-CC-3	ATLANTIC CITY ELECTRIC CO				1FE	9,771,563	115.0220	12,077,268	10,500,000	9,873,745		17,616			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	117.3580	2,869,401	2,445,000	2,520,631		(2,211)			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	106.5420	5,753,279	5,400,000	5,397,262		1,742			6.350	6.387	JD	15,240	342,900	06/11/2007	06/15/2017
049560-AJ-4	ATMOS ENERGY CORP				1FE	998,130	117.3200	1,173,197	1,000,000	999,203		208			8.500	8.529	MS	25,028	85,000	03/23/2009	03/15/2019
052769-AB-2	AUTODESK INC				2FE	27,051,530	97.6530	26,366,364	27,000,000	27,037,718		(4,734)			3.600	3.577	JD	43,200	972,000	12/12/2012	12/15/2022

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
	AUTOMATIC DATA PROCESSING AUTOMATIC DATA																				
053015-AE-3	PROCESSING				1FE	60,116,900	102.1150	61,268,880	60,000,000	60,113,966		(2,934)			3.375	3.352	MS	596,250		09/09/2015	09/15/2025
053332-AN-2	AUTOZONE INC				2FE	14,668,365	96.7430	14,366,276	14,850,000	14,718,856		16,490			2.875	3.015	JJ	196,866	426,938	11/19/2012	01/15/2023
053332-AP-7	AUTOZONE INC				2FE	3,480,645	97.8610	3,425,135	3,500,000	3,485,319		1,697			3.125	3.188	JJ	50,434	109,375	04/18/2013	07/15/2023
05348E-AL-3	AVALONBAY COMMUNITIES				1FE	10,523,906	103.0840	11,055,780	10,725,000	10,701,042		32,353			5.750	6.079	MS	181,580	616,688	08/13/2009	09/15/2016
05348E-AP-4	AVALONBAY COMMUNITIES			1	2FE	5,450,004	103.9810	5,717,926	5,499,000	5,470,186		5,056			3.950	4.066	JJ	100,158	217,211	10/18/2011	01/15/2021
05348E-AT-6	AVALONBAY COMMUNITIES				2FE	12,576,929	105.2400	13,076,058	12,425,000	12,552,044		(13,292)			4.200	4.048	JD	23,193	521,850	01/28/2014	12/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES AVALONBAY COMMUNITIES				2FE	5,980,440	99.1730	5,950,356	6,000,000	5,980,645		205			3.500	3.539	MN	26,250		11/04/2015	11/15/2025
053611-AF-6	AVERY DENNISON CORP				2FE	5,119,250	107.6330	5,381,640	5,000,000	5,062,701		(12,796)			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	97.0350	20,377,308	21,000,000	20,994,207		690			3.350	3.354	AO	148,517	703,500	04/03/2013	04/15/2023
05366#-AJ-2	AVIATION CAPITAL GROUP SENIOR NOTES SERIES D				2	10,000,000	104.7580	10,475,800	10,000,000	10,000,000					6.000	6.000	AO	143,333	600,000	04/05/2012	04/05/2018
05367A-AG-8	AVIATION CAPITAL	0			2FE	995,530	99.5510	995,512	1,000,000	995,944		414			2.875	3.032	MS	8,306		09/14/2015	09/17/2018
05379B-AL-1	AVISTA CORPORATION				1FE	510,220	117.3040	586,522	500,000	509,100		(230)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AP-2	AVISTA CORPORATION				1FE	11,751,285	109.8500	11,534,261	10,500,000	11,446,515		(133,285)			5.125	3.506	AO	134,531	538,125	08/23/2013	04/01/2022
053807-AN-3	AVNET INC				2FE	13,828,500	103.2040	15,480,540	15,000,000	14,850,611		196,335			6.625	8.109	MS	292,604	993,750	01/20/2009	09/15/2016
053807-AQ-6	AVNET INC				2FE	7,858,130	108.5820	7,600,719	7,000,000	7,527,514		(106,118)			5.875	4.011	JD	18,278	411,250	09/24/2012	06/15/2020
05463H-AA-9	AXIS SPECIALITY FINANCE				2FE	11,864,170	110.6910	13,260,794	11,980,000	11,919,516		11,558			5.875	6.006	JD	58,652	703,825	07/08/2010	06/01/2020
05490L-AA-7	BLUE CROSS BLUE SHIELD M				1FE	9,999,100	98.8350	9,883,450	10,000,000	9,999,218		118			3.790	3.791	MN	63,167	196,869	04/21/2015	05/01/2025
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 144A		E		2FE	10,123,500	111.8580	11,185,750	10,000,000	10,050,502		(12,975)			6.375	6.208	JD	53,125	637,500	06/01/2009	06/01/2019
05523U-AL-4	BAE SYSTEMS HOLDINGS INC		E		2FE	9,947,700	97.0790	9,707,900	10,000,000	9,948,705		818			4.750	0.017	AO	83,139	475,000	09/30/2014	10/07/2044
055482-AJ-2	BJ SERVICES CO				1FE	2,494,719	107.9390	2,768,628	2,565,000	2,541,974		8,552			6.000	6.407	JD	12,825	153,900	06/24/2009	06/01/2018
05564E-BK-1	BRE PROPERTIES				2Z	5,363,300	104.1170	5,205,845	5,000,000	5,087,277		(69,370)			5.500	4.001	MS	80,972	275,000	09/30/2011	03/15/2017
05564E-BL-9	BRE PROPERTIES				2Z	15,112,575	108.2560	15,987,261	14,768,000	14,981,733		(35,747)			5.200	4.879	MS	226,114	767,936	01/11/2012	03/15/2021
057224-AZ-0	BAKER HUGHES INC				1FE	30,057,295	99.3590	29,310,905	29,500,000	30,014,343		(11,029)			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	108.6090	7,059,605	6,500,000	6,451,891		1,593			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	124.5610	21,197,859	17,018,000	19,711,149		(71,727)			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	98.5810	7,177,690	7,281,000	7,251,174		3,704			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	99.3960	5,963,760	6,000,000	6,004,114		(389)			4.200	4.190	FA	87,500	252,000	08/21/2014	08/26/2024
06051G-FR-5	BANC OF AMERICA CORP	0			2FE	999,940	99.4920	994,915	1,000,000	999,952		12			1.950	1.952	MN	2,654	9,750	05/07/2015	05/12/2018
06406H-CQ-0	BANK OF NEW YORK MELLON				1FE	29,928,900	104.9160	31,474,830	30,000,000	29,939,151		4,941			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	98.2680	9,826,810	10,000,000	9,857,980		8,030			3.000	3.180	FA	105,833	150,000	06/03/2015	02/24/2025
067383-AA-7	BARD (C.R.) INC				2FE	19,505,159	127.3300	21,455,122	16,850,000	18,886,478		(136,558)			6.700	5.227	JD	94,079	1,128,950	03/09/2011	12/01/2026
06849R-AF-9	BARRICK NA FINANCE LLC				2FE	4,483,050	91.4830	4,574,145	5,000,000	4,619,408		57,799			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	69.7550	2,790,204	4,000,000	4,447,894		(8,708)			5.700	4.923	MN	19,633	228,000	05/09/2012	05/30/2041
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A			2	1	8,252,280	101.5530	8,380,438	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			2	1	10,000,000	99.9070	9,990,700	10,000,000	10,000,000					4.100	4.100	JD	18,222	179,944	07/07/2015	06/15/2034
070101-G@-3	BASIN ELECTRIC POWER COOP			2	1FE	4,000,000	100.1690	4,006,760	4,000,000	4,000,000					4.740	4.740	JD	8,427	83,213	07/07/2015	06/15/2044
07177M-AA-1	BAXALTA INC				2FE	19,864,800	98.9110	19,782,180	20,000,000	19,870,593		5,793			4.000	4.083	JD	17,778	400,000	06/18/2015	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL INC				2FE	12,535,560	123.0410	14,764,896	12,000,000	12,412,558		(22,267)			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	120.2690	14,532,043	12,083,000	14,080,223		(49,314)			6.250	5.000	JD	62,932	755,188	10/15/2010	12/01/2037
07274E-AG-8	BAYER US FINANCE LLC		E		1FE	40,634,473	100.4870	40,853,791	40,656,000	40,636,652		2,178			3.375	3.381	AO	316,355	686,070	06/05/2015	10/08/2024
07330M-AA-5	BRANCH BANKING & TRUST				1FE	39,902,400	101.3260	40,530,360	40,000,000	39,927,276		6,953			3.800	3.821	AO	257,556	1,650,889	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST BRANCH BANKING & TRUST				1FE	9,993,300	100.9340	10,093,370	10,000,000	9,993,464		164			3.625	3.633	MS	105,729		09/09/2015	09/16/2025
073730-AB-9	BEAM INC		E		2FE	5,769,844	122.7700	7,086,261	5,772,000	5,771,224		80			7.875	7.878	JJ	209,596	454,545	10/03/2011	01/15/2023
073730-AE-3	BEAM INC		E	1	2FE	5,298,020	98.4140	5,117,549	5,200,000	5,269,438		(10,162)			3.250	3.010	MN	21,594	169,000	01/30/2013	05/15/2022
075887-AQ-2	BECTON DICKINSON				2FE	7,945,050	123.4430	9,258,188	7,500,000	7,846,341		(17,789)			6.700	6.167	FA	209,375	502,500	05/26/2009	08/01/2028
075887-AV-1	BECTON DICKINSON				2FE	9,735,590	115.3380	10,957,072	9,500,000	9,714,265		(4,667)			6.000	5.818	MN	72,833	570,000	11/18/2010	05/15/2039
075887-AX-7	BECTON DICKINSON				2FE	11,384,785	101.9910	11,693,234	11,465,000	11,391,752		1,438			5.000	5.045	MN	78,026	573,250	06/23/2011	11/12/2040
075887-BJ-7	BECTON DICKINSON				2FE	4,958,751	113.0480	5,652,390	5,000,000	4,965,195		6,443			6.375	6.596	FA	132,813	159,375	04/24/2015	08/01/2019
075887-BK-4	BECTON DICKINSON				2FE	23,022,489	99.2410	22,825,384	23,000,000	23,021,329		(1,160)			3.300	3.285	MS	253,000	379,500	04/24/2015	03/01/2023
075896-AB-6	BED BATH & BEYOND INC				2FE	15,207,338	89.2760	13,480,616	15,100,000	15,202,892		(3,277)			4.915	4.859	FA	309,235	771,027	07/16/2014	08/01/2034
07768Y-AD-4	BELFOR USA GROUP INC				3FE	3,737,838	99.3750	3,733,142	3,756,621	3,743,998		3,587			9.369	3.112	MON	6,864	95,618	04/07/2014	04/10/2019
079860-AE-2	BELLSOUTH CORP				2FE	13,002,000	106.4190	11,706,079	11,000,000	12,809,553		(57,613)			6.550	5.157	JD	32,022	720,500	06/05/2012	06/15/2034
079867-AW-7	BELLSOUTH TELECOMMUNICATION				2FE	5,380,900	109.5790	5,478,935	5,000,000	5,302,018		(16,365)			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	113.2100	1,698,149	1,500,000	1,497,983		482			6.800	6.843	FA	42,500	102,000	07/21/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC			1	2FE	16,576,937	104.5000	16,975,944	16,245,000	16,467,299		(36,143)			4.500	4.214	AO	154,328	731,025	11/15/2012	10/15/2021
084423-AQ-5	BERKLEY (WR) CORPORATION				2FE	10,000,000	115.7880	11,578,780	10,000,000	10,000,000					7.375	7.375	MS	217,153	737,500	09/09/2009	09/15/2019

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
084423-AR-3	BERKLEY (WR) CORPORATION				2FE	12,548,010	109.2710	13,658,900	12,500,000	12,525,605		(4,700)			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	105.8660	7,939,958	7,500,000	7,480,791		2,613			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	116.7650	5,838,245	5,000,000	4,945,433		1,022			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	99.3670	27,325,815	27,500,000	27,195,897		5,951			4.400	4.472	MN	154,611	1,210,000	05/08/2012	05/15/2042
08579J-AL-6	BERRY PLASTICS BERRY PLASTICS TERM LN F				3FE	4,868,452	99.3080	4,834,738	4,868,452	4,868,452					3.324	3.324	JAJO	41,356		10/08/2015	10/01/2022
090572-AP-3	BIO-RAD LABS				2FE	18,861,436	106.2500	19,306,688	18,171,000	18,677,802		(90,100)			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	100.3130	20,062,640	20,000,000	19,953,939		1,139			4.050	4.079	MS	238,500		09/10/2015	09/15/2025
091802-AB-4	BLACK AND DECKER HOLDINGS 144A				1FE	4,871,247	130.7860	6,081,544	4,650,000	4,827,045		(8,894)			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	110.2610	16,682,550	15,130,000	15,551,272		(80,502)			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	102.0830	7,145,824	7,000,000	7,019,035		(2,043)			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	119.6270	14,355,204	12,000,000	14,717,230		(64,518)			6.125	4.542	MN	122,500	735,000	03/18/2013	11/01/2039
09214N-AD-4	BLACK NIGHT INFOSERV LLC				3FE	394,539	99.9380	395,283	395,528	394,614		75			3.244	3.225	FMAN	1,247	3,255	06/09/2015	05/27/2022
092533-A*-9	BLACKROCK KELSO CAPITAL CORP	0			2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.500	6.500	JJ	303,333	650,000	12/27/2010	01/13/2016
09256B-AB-3	BLACKSTONE HOLDINGS 144A				1FE	23,972,610	114.2470	27,419,160	24,000,000	23,989,782		1,443			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	133.4620	8,007,744	6,000,000	7,230,749		(29,649)			6.625	5.072	FA	150,167	397,500	10/27/2010	02/15/2038
097023-AU-9	BOEING COMPANY				1FE	1,145,660	125.5600	1,255,597	1,000,000	1,123,960		(4,478)			6.125	5.036	FA	23,139	61,250	08/05/2010	02/15/2033
097023-AW-5	BOEING COMPANY				1FE	6,961,820	112.1450	7,850,150	7,000,000	6,985,199		4,060			6.000	6.074	MS	123,667	420,000	03/11/2009	03/15/2019
097023-AX-3	BOEING COMPANY				1FE	5,902,800	137.5370	8,252,208	6,000,000	5,911,353		1,492			6.875	7.005	MS	121,458	412,500	04/06/2009	03/15/2039
097023-BA-2	BOEING COMPANY				1FE	5,668,900	126.4640	6,323,210	5,000,000	5,609,122		(12,811)			5.875	5.000	FA	110,972	293,750	10/15/2010	02/15/2040
097023-BK-0	BOEING COMPANY				1FE	9,705,200	91.6910	9,169,100	10,000,000	9,714,230		9,030			3.300	3.506	MS	110,000	175,083	02/18/2015	03/01/2035
099724-AC-0	BORGWARNER INC				2FE	4,409,292	126.1160	4,849,149	3,845,000	4,304,761		(22,848)			7.125	5.810	FA	103,495	273,956	11/01/2010	02/15/2029
099724-AH-9	BORGWARNER INC				2FE	4,984,250	89.4540	4,472,710	5,000,000	4,984,449		199			4.375	4.394	MS	64,410	108,767	03/09/2015	03/15/2045
099724-AJ-5	BORGWARNER INC				2FE	21,404,772	94.5630	20,288,492	21,455,000	21,408,008		3,236			3.375	3.403	MS	213,209	360,042	06/02/2015	03/15/2025
10112R-AQ-7	BOSTON PROPERTIES LP				2FE	6,432,456	110.9820	7,158,345	6,450,000	6,442,215		1,785			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	104.8280	10,482,790	10,000,000	9,849,535		24,299			4.125	4.443	MN	52,708	412,500	09/29/2011	05/15/2021
10112R-AU-8	BOSTON PROPERTIES LP				2FE	4,988,950	102.1100	5,105,490	5,000,000	4,992,024		961			3.850	3.876	FA	80,208	192,500	05/31/2012	02/01/2023
101137-AN-7	BOSTON SCIENTIFIC				2FE	24,936,300	102.1550	25,538,850	25,000,000	24,949,650		5,388			4.125	4.156	AO	257,813	1,031,250	11/20/2013	10/01/2023
10302V-AE-5	BOWMAN PARK CLO 2014-1A B2 144A			2	1FE	14,000,000	100.7270	14,101,770	14,000,000	14,000,000					4.210	3.565	FMAN	62,214	491,167	12/15/2014	11/23/2025
10510K-AA-5	BRAMBLES USA INC 144A				2FE	974,016	109.2020	982,814	900,000	942,171		(8,904)			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	100.6770	22,148,830	22,000,000	21,947,365		825			4.125	4.155	AO	171,417		10/19/2015	10/23/2025
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT			2	1	13,395,833	113.6770	15,227,981	13,395,833	13,395,833					6.540	6.541	JD	2,434	876,088	11/04/2009	06/30/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO				1FE	11,830,135	121.8430	12,793,505	10,500,000	11,681,962		(31,587)			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	87.1900	15,323,590	17,575,000	14,923,861		53,526			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	108.0290	16,204,395	15,000,000	15,530,015		(9,566)			4.500	4.283	MS	225,000	675,000	08/06/2014	03/01/2044
111022-AA-7	BRITISH TRANSCO FINANCE		E		1FE	5,104,150	110.5950	5,529,735	5,000,000	5,033,779		(12,565)			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	97.2330	9,723,270	10,000,000	10,020,345		(1,645)			3.850	3.823	FA	160,417	203,194	01/14/2015	02/01/2025
111320-AF-4	BROADCOM CORP				1FE	9,459,000	99.5150	10,514,744	10,566,000	9,710,059		111,281			2.500	3.900	FA	99,790	264,150	09/04/2013	08/15/2022
111320-AH-0	BROADCOM CORP				1FE	29,962,882	100.2920	29,752,625	29,666,000	29,946,996		(15,886)			3.500	3.372	FA	432,629	519,155	05/20/2015	08/01/2024
11133T-AB-9	BROADRIDGE FINANCIAL SOL				2FE	30,329,388	103.6600	31,492,030	30,380,000	30,345,152		6,626			3.950	3.977	MS	400,003	1,200,010	09/20/2013	09/01/2020
115236-AA-9	BROWN & BROWN INC				2FE	9,968,500	99.0610	9,906,070	10,000,000	9,971,825		2,612			4.200	4.239	MS	123,667	416,500	09/15/2014	09/15/2024
115637-AM-2	BROWN-FORMAN CORP				1FE	2,929,565	95.7720	3,141,305	3,280,000	3,006,845		33,537			2.250	3.600	JJ	34,030	73,800	08/19/2013	01/15/2023
118230-AJ-0	BUCKEYE PARTNERS LP			1	2FE	8,613,923	96.8410	8,158,871	8,425,000	8,549,410		(22,849)			4.875	4.528	FA	171,133	410,719	09/30/2013	02/01/2021
118230-AK-7	BUCKEYE PARTNERS LP				2FE	9,892,900	86.0810	8,608,110	10,000,000	9,913,532		9,549			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	77.2120	7,721,230	10,000,000	9,862,052		1,904			5.850	5.952	MN	74,750	585,000	11/06/2013	11/15/2043
12189L-AC-5	BURLINGTON NORTHERN SANTA FE			1	1FE	6,974,170	103.3150	7,232,043	7,000,000	6,976,260		459			5.050	5.074	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE			1	1FE	13,600,460	95.0580	12,121,758	12,752,000	13,544,408		(17,382)			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	94.6380	2,839,143	3,000,000	2,983,165		327			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	117.2830	11,962,897	10,200,000	11,599,665		(35,710)			6.150	5.088	MN	104,550	627,300	09/08/2010	05/01/2037
124857-AF-0	CBS CORP			1	2FE	6,491,638	103.9740	6,383,997	6,140,000	6,466,981		(6,314)			5.900	5.500	AO	76,477	362,260	08/19/2011	10/15/2040
124857-AM-5	CBS CORP				2FE	10,147,401	97.2610	10,086,938	10,371,000	10,158,563		11,162			3.700	3.983	FA	144,964	191,864	06/17/2015	08/15/2024
12506H-AC-0	CHARTER COMMUNICATIONS CHARTER COMMUNICATIONS				2FE	2,797,985	100.0420	2,799,161	2,797,985	2,797,985					2.975	2.960	FMAN	8,786	32,099	08/27/2015	01/24/2023
12508E-AD-3	CDK GLOBAL INC				2FE	20,157,500	99.2070	19,841,300	20,000,000	20,149,311		(8,189)			4.500	4.397	AO	190,000	450,000	06/18/2015	10/15/2024
12527G-AC-7	CF INDUSTRIES INC				2FE	21,711,796	93.0290	20,649,603	22,197,000	21,803,045		44,353			3.450	3.722	JD	63,816	765,797	11/19/2013	06/01/2023
12527G-AF-0	CF INDUSTRIES INC				2FE	5,968,800	88.1290	5,287,722	6,000,000	5,970,534		955			5.150	5.192	MS	90,983	309,000	03/06/2014	03/15/2034
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC				3FE	1,817,333	97.7350	1,776,162	1,817,333	1,817,333					3.181	2.926	MJSD	151	31,086	05/27/2015	12/31/2019
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC				3FE	2,526,176	98.6430	2,491,895	2,526,176	2,526,176					3.244	3.186	FMAN	7,739	60,988	05/19/2015	01/27/2021

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 (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
125509-AZ-2	CIGNA CORPORATION				2FE	618,975	131.2160	826,658	630,000	621,292		454			7.875	8.063	MN	6,339	49,613	11/04/2009	05/15/2027
125509-BH-1	CIGNA CORPORATION				2FE	17,405,168	114.4900	18,467,172	16,130,000	17,268,932		(28,988)			6.150	5.570	MN	126,755	991,995	09/28/2010	11/15/2036
125509-BN-8	CIGNA CORPORATION			1	2FE	2,568,000	105.7590	2,643,975	2,500,000	2,539,951		(7,548)			4.375	4.000	JD	4,861	109,375	01/17/2012	12/15/2020
125509-BS-7	CIGNA CORPORATION			1	2FE	9,250,000	103.2810	9,553,502	9,250,000	9,250,000					4.000	4.000	FA	139,778	370,000	01/19/2012	02/15/2022
12572Q-AE-5	CME GROUP INC				1FE	27,967,686	100.4800	28,357,466	28,222,000	28,031,117		25,145			3.000	3.112	MS	249,294	846,660	06/13/2013	09/15/2022
12572Q-AG-0	CME GROUP INC				1FE	21,915,640	98.1020	21,582,396	22,000,000	21,920,744		5,104			3.000	3.045	MS	194,333	341,000	06/03/2015	03/15/2025
125896-BK-5	CMS ENERGY CORP			1	2FE	6,003,299	109.6050	5,715,916	5,215,000	5,775,053		(84,466)			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	99.7840	14,967,585	15,000,000	14,998,200					3.950	3.952	MN	75,708	592,500	02/24/2014	05/15/2024
12626P-AF-0	CRH AMERICA INC		E		2FE	10,987,972	118.0410	12,777,906	10,825,000	10,968,262		(4,226)			6.400	6.275	AO	146,258	692,800	06/23/2010	10/15/2033
12626P-AL-7	CRH AMERICA INC		E		2FE	4,997,200	112.3490	5,617,465	5,000,000	4,998,694		218			5.750	5.756	JJ	132,569	287,500	11/30/2010	01/15/2021
12626P-AM-5	CRH AMERICA INC 144A		E		2FE	14,981,550	99.3360	14,900,370	15,000,000	14,982,499		949			3.875	3.890	MN	69,427	290,625	05/12/2015	05/18/2025
12630U-AD-8	CSC HOLDINGS, INC				3FE	2,752,008	99.8130	2,760,665	2,765,837	2,756,972		1,896			3.122	2.868	MON	443	55,415	04/15/2013	04/15/2020
126408-GH-0	CSX CORPORATION				2FE	13,760,775	113.4980	14,187,213	12,500,000	13,622,505		(29,245)			6.000	5.282	AO	187,500	750,000	09/21/2010	10/01/2036
126408-GS-6	CSX CORPORATION				2FE	9,643,058	118.1400	9,805,653	8,300,000	9,575,636		(26,152)			6.220	5.108	AO	87,477	516,260	10/22/2013	04/30/2040
126408-GZ-0	CSX CORPORATION				2FE	9,778,200	102.3170	10,231,690	10,000,000	9,817,770		19,480			3.700	3.973	MN	61,667	370,000	01/03/2014	11/01/2023
12651C-AB-6	COMPUTER SCIENCES				3FE	1,500,000	99.9380	1,499,070	1,500,000	1,500,000					3.329	3.329	JAJO	8,877	3,594	12/08/2015	10/29/2022
12656*-AG-7	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G				1	4,000,000	97.7030	3,908,120	4,000,000	4,000,000					3.200	3.200	MS	33,778	128,000	03/27/2013	03/26/2023
12656*-AH-5	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES H				1	6,000,000	96.8060	5,808,360	6,000,000	6,000,000					3.320	3.320	MS	52,567	199,200	03/27/2013	03/26/2025
126650-CK-4	CVS PASS-THROUGH TRUST	0			2FE	4,997,850	101.9000	5,095,010	5,000,000	4,997,972		122			3.500	3.507	JJ	78,264		07/13/2015	07/20/2022
126650-CM-0	CVS PASS-THROUGH TRUST				2FE	14,766,450	103.2470	15,487,080	15,000,000	14,769,550		3,100			4.875	4.999	JJ	327,031		07/13/2015	07/20/2035
12673P-AC-9	CA INC				2FE	20,458,123	108.3050	20,328,886	18,770,000	19,664,099		(206,732)			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	101.4760	10,147,620	10,000,000	9,963,043		3,974			4.500	4.558	FA	170,000	450,000	08/13/2013	08/15/2023
127055-AH-4	CABOT CORP				2FE	30,180,223	98.8000	29,195,252	29,550,000	29,995,439		(59,842)			3.700	3.440	JJ	504,156	1,093,350	11/28/2012	07/15/2022
127387-AL-2	CADENCE DESIGN SYS INC				2FE	19,964,250	99.2390	19,847,700	20,000,000	19,967,975		3,074			4.375	4.397	AO	184,722	889,583	10/06/2014	10/15/2024
12806*-AH-4	CAITHNESS LONG ISLAND LLC			2	2FE	8,898,308	107.5430	9,569,508	8,898,308	8,898,308					5.710	5.710	JJ	234,288	508,093	01/15/2009	01/15/2032
12811@-AB-8	CALAMOS HOLDINGS LLC				2	1,096,181	104.8860	1,149,740	1,096,181	1,096,181					6.520	6.520	JJ	32,956	71,471	07/13/2007	07/15/2017
12811@-AC-6	CALAMOS HOLDINGS LLC				2	2,192,362	109.3100	2,396,471	2,192,362	2,192,362					6.670	6.670	JJ	67,429	146,231	07/13/2007	07/15/2019
130789-AF-7	CALIFORNIA WATER SERVICE			1	1FE	26,028,991	116.0260	30,282,708	26,100,000	26,035,037		1,132			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	97.4710	4,873,550	5,000,000	5,000,000					4.310	4.310	AO	46,692		10/12/2015	10/16/2045
13134M-BA-0	CALPINE CORP				3FE	4,915,562	97.7190	4,835,966	4,948,849	4,920,459		4,897			3.356	3.434	FMAN	24,448		04/16/2015	10/09/2019
13134M-BE-2	CALPINE CORP				3FE	2,357,202	95.6250	2,265,402	2,369,048	2,358,080		878			2.994	3.014	FMAN	6,895	4,606	06/10/2015	05/27/2022
13134N-AE-1	CALPINE CONSTRUCTION FIN				3FE	3,859,608	95.1000	3,679,686	3,869,281	3,862,224		1,033			3.250	3.296	MJSD	699	31,438	06/05/2013	01/31/2022
133131-AQ-5	CAMDEN PROPERTY TRUST				2FE	4,571,847	104.9800	4,860,579	4,630,000	4,617,074		8,799			5.700	5.915	MN	33,722	263,910	02/26/2010	05/15/2017
133131-AS-1	CAMDEN PROPERTY TRUST			1	2FE	6,921,460	107.7820	7,544,754	7,000,000	6,946,109		5,834			4.875	5.000	JD	15,167	341,250	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST				2FE	15,531,680	96.2160	15,394,528	16,000,000	15,631,515		45,406			2.950	3.318	JD	20,978	472,000	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST				2FE	2,495,350	103.4360	2,585,900	2,500,000	2,496,286		380			4.250	4.272	JJ	48,993	106,250	11/20/2013	01/15/2024
13342B-AC-9	CAMERON INTERNATIONAL CORP				2FE	3,123,300	108.4000	3,252,000	3,000,000	3,042,014		(14,955)			6.375	5.774	JJ	88,188	191,250	09/03/2009	07/15/2018
13342B-AD-7	CAMERON INTERNATIONAL CORP				2FE	7,041,520	119.5180	7,570,238	6,334,000	6,978,847		(13,369)			7.000	6.153	JJ	204,447	443,380	09/28/2010	07/15/2038
13342B-AF-2	CAMERON INTERNATIONAL CORP				2FE	5,820,001	108.5590	6,160,701	5,675,000	5,810,789		(2,388)			5.950	5.768	JD	28,139	337,663	08/24/2011	06/01/2041
13342B-AL-9	CAMERON INTERNATIONAL CORP				2FE	11,241,236	100.4710	11,361,261	11,308,000	11,252,703		5,775			4.000	4.073	JD	20,103	452,320	12/26/2013	12/15/2023
134429-AY-5	CAMPBELL SOUP CO				2FE	19,671,322	95.4780	19,581,480	20,509,000	19,875,361		79,028			2.500	3.021	FA	212,211	475,225	06/08/2015	08/02/2022
134429-BA-6	CAMPBELL SOUP CO				2FE	9,986,500	99.3680	9,936,780	10,000,000	9,987,406		906			3.300	3.316	MS	93,500	165,000	03/16/2015	03/19/2025
14040*-AB-9	CAPITAL POWER LP				2	18,000,000	106.2090	19,117,620	18,000,000	18,000,000					5.610	5.610	JD	44,880	1,009,800	06/15/2011	06/15/2026
140420-NB-2	CAPITAL ONE BANK USA NA				2FE	15,000,000	97.8590	14,678,880	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	98.7930	21,570,420	21,834,000	22,043,574		(28,974)			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	98.9820	6,928,712	7,000,000	6,989,259		1,305			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	126.8940	4,663,351	3,675,000	4,233,110		(42,629)			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	125.1950	21,283,218	17,000,000	19,882,067		(69,539)			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	91.6040	14,011,763	15,296,000	15,002,794		5,779			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	106.6200	7,356,746	6,900,000	6,977,001		(14,815)			5.125	4.853	JD	15,717	353,625	09/20/2012	12/15/2020
142339-AF-7	CARLISLE COMPANIES INC				2FE	19,445,455	98.9230	19,289,946	19,500,000	19,460,263		4,975			3.750	3.784	MN	93,438	731,250	11/15/2012	11/15/2022
143658-AF-9	CARNIVAL CORP		E		2FE	5,558,438	118.6870	6,231,047	5,250,000	5,455,484		(19,805)			7.200	6.548	AO	94,500	378,000	11/10/2009	10/01/2023
143658-AH-5	CARNIVAL CORP		E		2FE	17,519,011	113.0330	18,797,305	16,630,000	17,356,902		(40,682)			6.650	6.127	JJ	509,940	1,105,895	04/20/2012	01/15/2028
144141-CU-0	CAROLINA POWER & LIGHT				1FE	17,184,939	118.1720	19,548,078	16,542,000	17,096,952		(18,693)			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	100.5780	21,041,902	20,921,000	21,300,526		(59,764)			5.200	4.818	JJ	501,639	1,087,892	01/17/2013	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY				2FE	9,984,700	95.6190	9,561,850	10,000,000	9,988,439		1,342			4.450	4.469	MS	148,333	445,000	02/21/2013	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 (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
149123-BF-7	CATERPILLAR INC				1FE	1,185,870	124.9870	1,249,868	1,000,000	1,148,922		(8,362)			6.625	5.011	JJ	30,549	66,250	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC				1FE	14,257,639	117.9740	14,667,707	12,433,000	14,056,139		(44,082)			6.050	5.026	FA	284,163	752,197	12/06/2010	08/15/2036
149123-BQ-3	CATERPILLAR INC				1FE	10,036,780	116.9270	11,692,690	10,000,000	10,014,111		(4,094)			7.900	7.846	JD	35,111	790,000	12/03/2008	12/15/2018
149123-BS-9	CATERPILLAR INC				1FE	21,990,540	108.7590	23,927,024	22,000,000	21,991,266		160			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	97.5760	4,769,520	4,888,000	4,764,806		15,788			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	105.9820	4,604,931	4,345,000	4,516,537		(19,318)			4.200	3.600	FA	76,038	182,490	09/24/2014	08/01/2023
151020-AJ-3	CELGENE CORP				2FE	24,863,000	102.7720	25,693,050	25,000,000	24,891,204		11,955			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	101.1200	3,033,600	3,000,000	2,992,261		391			3.550	3.594	FA	40,233		08/03/2015	08/15/2022
15189X-AM-0	CENTERPOINT ENER HOUSTON				1FE	27,977,318	89.9370	28,555,833	31,751,000	28,119,585		71,990			3.550	4.273	FA	469,650	1,127,161	08/08/2014	08/01/2042
15361G-AX-3	CENTRAL HUDSON GAS & ELECTRIC				1FE	15,000,000	118.2120	17,731,860	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	103.1510	10,315,130	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	104.2070	10,420,740	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	103.8550	5,192,725	5,000,000	4,650,453		9,333			5.375	5.989	MS	89,583	268,750	10/02/2009	06/10/2035
15672E-AJ-3	CEQUEL COMMUNICATIONS LLC				3FE	2,844,777	98.6250	2,823,676	2,863,043	2,845,788		1,011			3.500	3.719	JAJO	21,990	48,434	10/22/2015	02/14/2019
15724*-AP-8	CF INDUSTRIES CF INDUSTRIES				2FE	10,000,000	96.7420	9,674,200	10,000,000	10,000,000					5.030	5.030	AO	135,531	10,000	09/24/2015	10/15/2027
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3	0		2	1FM	3,858,916	75.8210	3,881,749	5,119,623	3,857,188		(1,727)			0.767	3.673	MON	558	2,393	12/16/2015	08/25/2037
165069-AP-0	CHES POT TEL MD/VERIZON MD INC				2FE	5,555,000	119.2850	5,964,250	5,000,000	5,469,291		(19,833)			8.000	6.932	AO	84,444	400,000	01/06/2011	10/15/2029
166764-AH-3	CHEVRON CORP				1FE	47,665,220	100.4020	48,192,960	48,000,000	47,739,540		30,242			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	100.7180	11,683,265	11,600,000	11,665,551		(693)			3.326	3.259	MN	47,155		11/10/2015	11/17/2025
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				1	5,000,000	97.5500	4,877,500	5,000,000	5,000,000					4.530	4.530	AO	44,671	238,454	10/01/2014	10/20/2044
16725*-AB-6	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES B				2Z	8,000,000	102.8500	8,228,000	8,000,000	8,000,000					4.570	4.570	JD	4,062	369,600	12/27/2012	12/27/2019
16725*-AC-4	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES C				2	8,000,000	104.1770	8,334,160	8,000,000	8,000,000					5.150	5.150	JD	4,578	416,000	12/27/2012	12/27/2022
167885-AA-0	CHICAGO PARKING METERS 144A				2FE	3,000,000	106.3730	3,191,199	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	107.1250	12,239,031	11,425,000	11,546,914		(22,466)			5.700	5.437	FA	222,502	651,225	10/07/2010	08/28/2020
17121H-AF-7	CHRYSLER GROUP			2	3FE	4,900,375	99.2750	4,889,294	4,925,000	4,909,441		4,879			3.122	2.865	JAJO	33,265	162,665	02/21/2014	12/31/2018
171232-AP-6	CHUBB CORP			1	1FE	21,162,500	95.8750	19,175,000	20,000,000	20,286,980		(210,242)			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	97.3300	24,925,291	25,609,000	24,791,691		105,341			2.875	3.406	AO	184,065	736,259	09/12/2013	10/01/2022
172062-AE-1	CINCINNATI FINANCIAL CORP				1FE	14,457,611	113.8640	16,498,850	14,490,000	14,461,994		741			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	101.3450	6,850,949	6,760,000	6,598,912		5,201			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	101.0630	4,800,478	4,750,000	4,844,056		(3,246)			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	119.2870	35,626,226	29,866,000	32,925,521		(81,519)			6.150	5.321	FA	693,887	1,836,759	08/15/2013	08/15/2036
17275R-AD-4	CISCO SYSTEMS INC				1FE	18,004,716	122.4340	21,885,024	17,875,000	17,997,140		(3,317)			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	119.5360	11,953,640	10,000,000	10,332,218		(6,773)			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	103.0850	25,771,225	25,000,000	25,403,888		(17,262)			3.500	3.299	JD	38,889	432,639	07/07/2015	06/15/2025
172967-DY-4	CITIGROUP INC				2FE	10,064,100	104.0690	10,406,890	10,000,000	10,012,675		(10,687)			5.500	5.382	FA	207,778	550,000	07/22/2010	02/15/2017
172967-FF-3	CITIGROUP INC				2FE	16,121,400	111.3010	16,695,150	15,000,000	15,678,596		(130,675)			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	97.6250	5,467,000	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	99.2170	7,937,344	8,000,000	7,985,037		1,431			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	99.2750	4,963,750	5,000,000	5,062,500					5.800	5.459	MN	49,944	302,889	02/05/2015	11/29/2049
172967-JQ-5	CITIGROUP INC	0			2FE	2,000,000	99.6520	1,993,040	2,000,000	2,000,000					1.014	0.969	JJ	8,428	9,924	04/22/2015	04/27/2018
1730T0-DC-0	CITIGROUP FUNDING INC.				2FE	5,000,000	132.6560	6,632,800	5,000,000	5,000,000					8.825	0.000	JD	28,190	450,354	05/30/2007	06/08/2037
178566-AC-9	CITY NATIONAL CORP		G		1FE	9,996,800	111.0300	11,103,000	10,000,000	9,998,328		306			5.250	5.254	MS	154,583	525,000	09/10/2010	09/15/2020
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND				1FE	3,000,000	93.9680	2,819,040	3,000,000	3,000,000					3.460	3.460	JD	5,767	51,900	06/11/2015	06/11/2025
185508-AE-8	CLECO POWER LLC				2FE	12,100,750	116.2580	14,532,225	12,500,000	12,144,508		8,287			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	112.2910	6,625,145	5,900,000	6,918,205		(20,907)			6.000	4.804	JD	29,500	354,000	09/19/2012	12/01/2040
18683K-AC-5	CLIFFS NATURAL RESOURCES				4FE	2,250,000	18.0000	2,250,000	12,500,000	2,250,000		3,556	10,031,490		6.250	6.392	AO	195,313	781,250	10/26/2010	10/01/2040
18683K-AD-3	CLIFFS NATURAL RESOURCES				4FE	900,000	18.0000	900,000	5,000,000	900,000		(6,493)	4,139,487		4.875	4.704	AO	60,938	243,750	01/20/2012	04/01/2021
189054-AT-6	CLOROX COMPANY				2FE	25,896,502	98.8620	26,296,250	26,599,000	26,059,454		69,661			3.050	3.388	MS	238,874	811,270	09/13/2013	09/15/2022
191098-AJ-1	COCA-COLA BOTTLING CO				2FE	9,823,800	112.7540	11,275,440	10,000,000	9,928,041		18,756			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	99.9960	14,999,430	15,000,000	15,027,011		(189)			3.800	3.778	MN	57,000		11/24/2015	11/25/2025
191216-BE-9	COCA-COLA COMPANY				1FE	19,996,100	103.5720	20,714,360	20,000,000	19,996,795		454			3.200	3.202	MN	106,667	640,000	09/16/2014	11/01/2023
194162-EJ-5	COLGATE PALMOLIVE CO				1FE	44,621,000	100.5040	45,015,652	44,790,000	44,622,668		1,668			4.000	4.022	FA	716,640		08/28/2015	08/15/2045
195869-AG-7	COLONIAL PIPELINE 144A				1FE	20,028,900	126.9650	19,044,690	15,000,000	19,254,992		(165,072)			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	98.3900	30,009,042	30,500,000	30,461,022		942			3.750	3.766	AO	314,531		09/16/2015	10/01/2025
19828J-AA-6	COLUMBIA PRPTY TRUST				2FE	14,978,850	98.7850	14,817,810	15,000,000	14,980,582		1,732			4.150	4.167	AO	155,625	344,104	03/09/2015	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	
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
20030N-AF-8	COMCAST CORP				1FE	8,260,805	115.9200	9,853,226	8,500,000	8,290,035		5,566			5.650	5.863	JD	21,344	480,250	06/23/2011	06/15/2035
20030N-AK-7	COMCAST CORP				1FE	7,608,300	125.4510	9,408,855	7,500,000	7,592,576		(2,294)			6.500	6.389	MN	62,292	487,500	01/08/2009	11/15/2035
20030N-AX-9	COMCAST CORP	0			1FE	204,198	124.3620	248,723	200,000	203,831		(77)			6.400	6.240	MN	1,636	12,800	03/02/2010	05/15/2038
20030N-AZ-4	COMCAST CORP	0			1FE	523,380	112.1750	560,873	500,000	509,681		(2,467)			5.700	5.089	JJ	14,250	28,500	08/20/2009	07/01/2019
20030N-BF-7	COMCAST CORP				1FE	4,936,050	99.2430	4,962,160	5,000,000	4,952,726		5,948			2.850	3.000	JJ	65,708	142,500	02/13/2013	01/15/2023
20030N-BH-3	COMCAST CORP				1FE	5,835,180	99.6310	5,977,830	6,000,000	5,849,867		5,213			4.250	4.452	JJ	117,583	255,000	07/24/2014	01/15/2033
200340-AQ-0	COMERICA INC				1FE	13,056,564	98.6300	12,758,712	12,936,000	13,048,218		(8,321)			3.800	3.700	JJ	217,109	491,568	12/23/2014	07/22/2026
202795-HG-8	COMMONWEALTH EDISON				1FE	6,012,168	117.8270	6,307,295	5,353,000	5,961,493		(22,385)			5.875	4.886	FA	131,037	314,489	08/21/2013	02/01/2033
202795-HN-3	COMMONWEALTH EDISON				1FE	5,909,580	102.9780	6,178,692	6,000,000	5,990,967		13,849			5.950	6.201	FA	134,867	357,000	01/09/2009	08/15/2016
202795-HT-0	COMMONWEALTH EDISON				1FE	9,967,820	127.7170	12,771,710	10,000,000	9,971,484		572			6.450	6.474	JJ	297,417	645,000	01/10/2008	01/15/2038
202795-HU-7	COMMONWEALTH EDISON				1FE	4,237,300	108.4300	5,421,490	5,000,000	4,765,991		93,344			5.800	8.164	MS	85,389	290,000	11/07/2008	03/15/2018
20337E-AL-5	COMMSCOPE INC				3FE	329,125	99.6880	328,096	329,125	329,125					3.121	2.755	MON	764	8,230	01/10/2014	01/14/2018
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC				3Z	3,379,950	99.5010	3,380,065	3,397,033	3,380,310		360			3.622	3.404	MJSD	957		11/10/2015	12/29/2022
20449E-BT-2	COMPASS BANK				2FE	6,531,413	107.2410	6,761,564	6,305,000	6,462,360		(32,615)			5.500	4.843	AO	86,694	346,775	10/22/2013	04/01/2020
205363-AL-8	COMPUTER SCIENCES CORP				2FE	5,354,208	107.9170	6,178,248	5,725,000	5,583,510		56,810			6.500	7.742	MS	109,570	372,125	06/01/2011	03/15/2018
205887-AF-9	CONAGRA FOODS INC				2FE	10,220,184	119.0400	11,189,713	9,400,000	9,950,941		(34,827)			7.125	6.364	AO	167,438	669,750	11/02/2005	10/01/2026
205887-BD-3	CONAGRA FOODS INC				2FE	9,453,900	105.3490	10,534,860	10,000,000	9,883,426		73,908			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	96.2570	8,663,121	9,000,000	8,964,569		4,647			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	96.8530	7,075,119	7,305,000	6,962,731		42,628			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	100.4730	3,124,704	3,110,000	3,216,864		(1,977)			4.300	4.094	AO	28,232	133,730	09/04/2014	04/15/2044
20825C-AF-1	CONOCOPHILLIPS				1FE	3,410,140	102.3420	3,070,251	3,000,000	3,389,496		(8,271)			5.900	4.765	AO	37,367	118,000	07/20/2015	10/15/2032
20825C-AR-5	CONOCOPHILLIPS				1FE	9,932,600	108.1920	10,819,240	10,000,000	9,974,935		7,222			5.750	5.840	FA	239,583	575,000	01/29/2009	02/01/2019
20826F-AF-3	CONOCOPHILLIPS COMPANY				1FE	10,995,490	86.8110	9,549,243	11,000,000	10,995,697		178			4.150	4.153	MN	58,331	460,304	11/06/2014	11/15/2034
209111-EF-6	CONSOLIDATED EDISON CO OF NY				1FE	4,503,209	112.1730	4,721,362	4,209,000	4,462,931		(8,320)			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	118.8030	5,138,247	4,325,000	4,722,478		(11,033)			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	115.0960	6,330,264	5,500,000	5,934,709		(11,460)			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	114.1500	11,415,030	10,000,000	9,993,007		2,086			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	92.4120	14,430,165	15,615,000	14,988,830		12,181			3.950	4.199	MS	205,597	616,793	08/20/2014	03/01/2043
210371-AL-4	CONSTELLATION ENERGY GROUP			1	2FE	3,071,727	108.5990	3,046,194	2,805,000	2,965,659		(30,878)			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	119.5890	11,869,228	9,925,000	10,155,111		(6,703)			5.800	5.600	MS	169,497	575,650	09/20/2010	09/15/2035
210797-AH-9	UNITED AIRLINES, INC				3FE	3,055,015	99.5360	3,044,474	3,058,682	3,056,209		716			3.326	3.288	MS	27,129	54,351	05/07/2014	03/22/2019
210797-AK-2	UNITED CONTINENTAL				3FE	391,414	99.7500	390,436	391,414	391,414					3.177	2.957	MJSD	553	228	12/09/2015	09/15/2021
212015-AL-5	CONTINENTAL RESOURCES			1	2FE	17,273,390	71.3670	12,132,390	17,000,000	17,223,039		(26,514)			4.500	4.283	AO	161,500	765,000	01/08/2014	04/15/2023
212168-AA-6	CONTINENTAL WIND 144A			2	2FE	18,677,200	110.3810	20,616,080	18,677,200	18,677,200					6.000	6.004	FA	382,883	1,120,632	09/23/2013	02/28/2033
212168-AA-6	CONTINENTAL WIND 144A	0		2	2FE	1,867,720	110.3810	2,061,608	1,867,720	1,867,720					6.000	6.004	FA	38,288	112,063	09/23/2013	02/28/2033
219023-AC-2	CORN PRODUCTS INTL INC				2FE	3,032,340	118.4780	3,554,325	3,000,000	3,028,383		(603)			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	104.3940	17,746,929	17,000,000	16,906,555		67,169			6.000	6.451	AO	215,333	1,020,000	01/07/2009	04/15/2017
219350-AT-2	CORNING INC				2FE	14,862,750	122.0040	18,300,525	15,000,000	14,906,565		7,938			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	93.8570	4,692,845	5,000,000	5,331,230		(6,707)			4.750	4.325	MS	69,931	237,500	07/24/2014	03/15/2042
219350-AX-3	CORNING INC				2FE	24,017,880	96.4710	23,153,088	24,000,000	24,017,490		(490)			4.700	4.694	MS	332,133	1,128,000	03/06/2012	03/15/2037
224044-BQ-9	COX COMMUNICATIONS INC 144A				2FE	9,907,200	103.6180	10,361,760	10,000,000	9,988,621		11,743			5.875	6.005	JD	48,958	587,500	06/01/2007	12/01/2016
224044-BW-6	COX COMMUNICATIONS INC 144A				2FE	16,984,269	91.6050	15,403,364	16,815,000	16,939,663		(15,885)			3.250	3.130	JD	24,288	546,488	01/23/2013	12/15/2022
224050-AE-4	COX ENTERPRISES INC 144A				2FE	4,455,000	116.4990	5,824,925	5,000,000	4,567,893		21,297			7.375	8.569	JJ	170,035	368,750	06/01/2009	07/15/2027
224399-AP-0	CRANE CO				2FE	21,662,151	113.8610	23,118,358	20,304,000	21,558,033		(29,725)			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	103.0330	8,242,656	8,000,000	8,173,589		(9,689)			4.450	4.124	JD	15,822	267,000	06/17/2015	12/15/2023
22757#-AD-7	CROSS TEXAS TRANSMISSION				1	10,000,000	97.6110	9,761,100	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	97.2230	14,583,450	15,000,000	15,000,000					4.210	4.210	MS	185,942	631,500	09/15/2014	09/15/2044
22822R-AR-1	CROWN CASTLE TOWERS LLC 144A				1FE	20,227,240	108.9350	20,977,517	19,257,000	19,755,800		(108,744)			6.113	5.427	MON	52,319	1,177,180	03/28/2011	01/15/2020
22822R-AZ-3	CROWN CASTLE TOWERS LLC 144A				1FE	9,182,180	106.9430	9,624,909	9,000,000	9,103,601		(19,957)			4.883	4.648	MON	19,532	439,470	09/27/2011	08/15/2020
22822R-BD-1	CROWN CASTLE TOWERS LLC				1FE	7,000,000	96.2120	6,734,825	7,000,000	7,000,000					3.663	3.663	JD	11,396	149,573	04/30/2015	05/15/2025
22966R-AA-4	CUBESMART				2FE	4,992,750	106.3830	5,319,165	5,000,000	4,995,016		635			4.800	4.818	JJ	110,667	240,000	06/19/2012	07/15/2022
231021-AQ-9	CUMMINS INC CMI 4.875 10/01/43				1FE	2,243,540	103.3100	2,066,198	2,000,000	2,237,597		(4,497)			4.875	4.150	AO	24,375	97,500	08/21/2014	10/01/2043
23157#-AE-9	CURTISS WRIGHT CORPORATION				2	15,000,000	101.5000	15,225,000	15,000,000	15,000,000					4.240	4.240	JD	53,000	636,000	12/08/2011	12/01/2026
23157#-AH-2	CURTISS WRIGHT CORPORATION				2	5,000,000	98.8120	4,940,600	5,000,000	5,000,000					4.050	4.050	FA	70,313	202,500	02/26/2013	02/26/2028
232820-AJ-9	CYTEC INDUSTRIES INC		E		2FE	6,951,210	93.6410	6,554,870	7,000,000	6,963,211		4,372			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
232820-AK-6	CYTEC INDUSTRIES INC		E		2FE	9,995,900	97.1060	9,710,580	10,000,000	9,996,169		256			3.950	3.955	MN	65,833	382,931	11/05/2014	05/01/2025
23306N-AN-2	DBWF 2015-LCM	0		2	1FM	9,903,242	82.7560	9,765,169	11,800,000	9,944,222		40,980			3.535	1.714	MON	33,641	205,209	06/16/2015	06/10/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
23311R-AE-6	DCP MIDSTREAM LLC 144A				3FE	5,369,000	78.0500	3,902,490	5,000,000	5,243,109		(37,193)			4.750	3.800	MS	60,035	237,500	06/06/2012	09/30/2021
23317H-AD-4	DDR CORP				2FE	9,926,000	94.4680	9,446,770	10,000,000	9,931,932		5,932			3.625	3.714	FA	151,042	190,313	01/12/2015	02/01/2025
23338V-AB-2	DTE ELECTRIC				1FE	39,836,400	104.5380	41,815,160	40,000,000	39,868,099		13,532			3.650	3.697	MS	429,889	1,460,000	08/20/2013	03/15/2024
233851-AF-1	DAIMLER FINANCE NA LLC 144A		E		1FE	23,788,637	104.0200	25,006,504	24,040,000	23,882,005		24,200			3.875	4.005	MS	274,290	931,550	01/05/2012	09/15/2021
233851-BW-3	DAIMLER FINANCE NA LLC 144A		E	1	1FE	14,942,650	97.1630	14,574,405	15,000,000	14,945,687		3,037			3.300	3.345	MN	57,750	248,875	05/12/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC		E		1FE	9,954,100	98.3180	9,831,780	10,000,000	9,955,688		1,588			3.500	3.555	FA	143,889		07/28/2015	08/03/2025
235851-AQ-5	DANAHER CORP DANAHER CORP				1FE	30,182,376	102.0750	30,775,703	30,150,000	30,181,581		(795)			3.350	3.337	MS	297,396		09/11/2015	09/15/2025
237194-AE-5	DARDEN RESTAURANTS INC				2FE	18,551,730	97.1810	17,492,598	18,000,000	18,492,682		(13,330)			6.000	5.765	FA	408,000	1,080,000	04/20/2012	08/15/2035
244199-BD-6	DEERE & COMPANY				1FE	23,275,636	116.5310	26,021,395	22,330,000	23,109,089		(38,276)			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	95.8420	12,459,486	13,000,000	12,625,740		7,759			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	110.0420	4,401,668	4,000,000	3,819,306		58,429			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	101.2340	7,086,345	7,000,000	6,981,112		502			3.400	3.433	MS	72,722		09/08/2015	09/11/2025
24702N-AE-0	DELL				3FE	5,539,047	99.3930	5,519,195	5,552,929	5,540,526		1,479			3.443	3.487	JAJO	33,989		06/11/2015	04/29/2020
24702R-AM-3	DELL INC				3FE	20,012,233	73.0000	13,870,730	19,001,000	19,950,601		(19,828)			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	94.5230	14,178,480	15,000,000	14,922,426		1,623			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	117.6710	6,471,911	5,500,000	6,205,412		(43,446)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027
24713#-AF-1	DELOITTE & TOUCHE			2	1	2,460,040	103.9500	2,456,755	2,363,401	2,373,867		(6,413)			7.610	7.000	AO	36,970	179,855	08/22/2002	04/17/2017
24715@-AA-2	DELOITTE LLP SERIES A NOTES			2	1	2,909,091	111.7500	3,250,909	2,909,091	2,909,091					6.730	6.730	FA	71,243	195,782	08/20/2008	08/20/2023
24736X-AA-6	DELTA AIRLINES 2015-1AA				1FE	5,000,000	101.1250	5,056,250	5,000,000	5,000,000					3.625	3.625	JJ	63,941		08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIRLINES 2015-1A				1FE	5,000,000	100.1250	5,006,250	5,000,000	5,000,000					3.875	3.875	JJ	68,351		08/10/2015	07/30/2027
249030-AC-1	DENTSPLY INTERNATIONAL			1	2FE	17,727,089	102.3940	17,911,852	17,493,000	17,650,447		(26,656)			4.125	3.934	FA	272,599	721,586	09/13/2013	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY				1FE	3,258,870	102.8790	3,086,376	3,000,000	3,239,290		(5,269)			4.500	4.000	MS	45,000	135,000	01/12/2012	09/01/2041
25179M-AH-6	DEVON ENERGY CORP				2FE	10,953,003	103.1020	11,176,213	10,840,000	10,881,903		(12,187)			6.300	6.159	JJ	314,902	682,920	01/09/2009	01/15/2019
25179M-AP-8	DEVON ENERGY CORP			1	2FE	5,053,100	84.8270	4,241,365	5,000,000	5,037,769		(5,496)			3.250	3.114	MN	20,764	162,500	02/04/2013	05/15/2022
25214F-FW-0	DEXIA CREDIT LOCAL SA NY		E	1	2FE	20,000,000	80.5610	16,112,260	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	100.2630	5,013,160	5,000,000	4,940,585		1,191			4.250	4.326	MN	29,514	212,500	08/05/2014	05/11/2042
25271C-AK-8	DIAMOND OFFSHORE DRILL				2FE	15,319,799	101.5730	15,870,844	15,625,000	15,501,578		32,409			5.875	6.141	MN	152,995	917,969	05/28/2009	05/01/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL				2FE	2,578,590	67.9790	2,039,358	3,000,000	2,609,805		6,449			5.700	6.812	AO	36,100	171,000	06/09/2010	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL				2FE	18,054,820	61.0440	10,987,920	18,000,000	18,052,860		(889)			4.875	4.856	MN	146,250	877,500	11/01/2013	11/01/2043
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK				2FE	4,130,280	117.5710	4,702,828	4,000,000	4,099,964		(6,157)			7.650	7.305	JJ	153,000	306,000	02/01/2010	07/01/2026
25389J-AJ-5	DIGITAL REALTY TRUST LP				2FE	6,984,250	108.1950	7,573,671	7,000,000	6,990,858		1,490			5.250	5.279	MS	108,208	367,500	03/01/2011	03/15/2021
25389N-AJ-6	DIGITALGLOBE, INC				3FE	1,655,348	98.4170	1,629,144	1,655,348	1,655,348					3.750	3.767	MJSD	345	65,206	01/25/2013	01/24/2020
254010-AA-9	DIGNITY HEALTH				1FE	27,560,245	99.4190	27,265,688	27,425,000	27,522,374		(12,635)			3.125	3.067	MN	142,839	857,031	11/07/2012	11/01/2022
254010-AD-3	DIGNITY HEALTH				1FE	5,674,624	102.0410	5,724,483	5,610,000	5,674,337		(286)			3.812	3.658	MN	35,642	119,443	12/09/2015	11/01/2024
25459H-AX-3	DIRECTV HOLDINGS			1	2FE	10,487,050	102.3230	10,232,250	10,000,000	10,450,860		(8,432)			6.000	5.657	FA	226,667	600,000	07/13/2011	08/15/2040
25459H-AZ-8	DIRECTV HOLDINGS				2FE	2,680,175	106.9880	2,674,703	2,500,000	2,668,695		(2,889)			6.375	5.859	MS	53,125	159,375	07/19/2011	03/01/2041
25460C-AA-1	DIRECTV Holdings				2FE	14,896,950	98.5060	14,775,840	15,000,000	14,906,485		9,344			3.950	4.033	JJ	273,208	352,208	12/02/2014	01/15/2025
25468P-BW-5	WALT DISNEY COMPANY				1FE	14,793,610	137.9040	17,238,025	12,500,000	14,436,575		(74,635)			7.000	5.524	MS	291,667	875,000	05/04/2011	03/01/2032
25468P-CP-9	WALT DISNEY COMPANY				1FE	5,116,850	103.5130	5,175,655	5,000,000	5,113,533		(2,421)			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	99.7490	24,937,175	25,000,000	24,702,637		6,250			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	101.5880	5,079,400	5,000,000	4,988,395		295			3.150	3.178	MS	45,500		09/14/2015	09/17/2025
254709-AG-3	DISCOVERY FINANCIAL SVS				2FE	10,740,954	106.9710	10,697,090	10,000,000	10,528,172		(71,461)			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	99.2800	4,964,005	5,000,000	5,109,723		(13,866)			3.850	3.489	MN	21,389	192,500	03/22/2013	11/21/2022
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	16,836,600	100.1070	15,016,050	15,000,000	16,686,727		(32,328)			6.350	5.507	JD	79,375	952,500	09/28/2010	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS				2FE	9,922,800	83.9690	8,396,900	10,000,000	9,927,220		1,310			4.950	5.000	MN	63,250	495,000	05/10/2012	05/15/2042
25470D-AH-2	DISCOVERY COMMUNICATIONS				2FE	2,995,140	92.1720	2,765,169	3,000,000	2,996,355		439			3.250	3.269	AO	24,375	97,500	03/12/2013	04/01/2023
25674D-AE-3	DOLLAR TREE INC				3FE	4,550,711	99.8760	4,545,046	4,550,711	4,550,711					3.371	3.036	MJSD	9,106	78,243	06/17/2015	03/09/2022
257469-AJ-5	DOMINION RESOURCES INC				2FE	8,981,928	103.9590	8,628,630	8,300,000	8,967,525		(14,403)			5.250	4.579	FA	181,563	217,875	05/18/2015	08/01/2033
25746U-AY-5	DOMINION RESOURCES INC	0		1	2FE	204,000	83.2000	166,400	200,000	200,391		(747)			7.500	7.093	JD	42	15,000	04/13/2010	06/30/2066
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,190,552	109.4900	6,952,615	6,350,000	6,298,645		18,632			6.400	6.763	JD	18,062	406,400	12/23/2008	06/15/2018
25809P-AD-6	DOOSAN				3FE	3,001,748	99.0630	2,978,593	3,006,782	3,002,677		634			4.124	3.776	MJSD	10,051	49,314	01/30/2015	08/27/2021
260003-AK-4	DOVER CORP			1	1FE	16,463,216	114.2280	18,784,827	16,445,000	16,462,062		(569)			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	97.7700	11,732,364	12,000,000	12,734,131		(14,030)			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	95.8490	3,115,102	3,250,000	3,237,801		1,572			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	92.8880	9,288,780	10,000,000	9,773,596		7,812			4.250	4.429	AO	106,250	442,708	09/09/2014	10/01/2034
26138E-AP-4	DR PEPPER SNAPPLE GROUP			1	2FE	25,482,049	100.5910	25,273,589	25,125,000	25,380,285		(40,978)			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	96.3420	4,561,770	4,735,000	4,647,369		11,323			2.700	3.000	MN	16,336	127,845	03/08/2013	11/15/2022

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 (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
26138E-AS-8	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GRP				2FE	4,970,150	98.1850	4,909,255	5,000,000	4,970,502		352			3.400	3.471	MN	24,556		10/29/2015	11/15/2025
263534-BG-3	DU PONT (E.I.) DE NEMOURS				1FE	6,212,572	116.5900	7,130,638	6,116,000	6,186,753		(3,817)			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	103.6260	5,256,952	5,073,000	5,496,207		(12,293)			5.600	4.938	JD	12,626	284,088	03/20/2014	12/15/2036
263534-CK-3	DU PONT (E.I.) DE NEMOURS				1FE	19,259,800	94.6570	18,931,460	20,000,000	19,431,857		69,739			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	127.5650	15,622,873	12,247,000	12,577,233		(7,688)			6.350	6.120	FA	293,792	777,685	10/28/2010	08/15/2038
26439R-AK-2	DUKE CAPITAL CORP/SPECTRA ENGY				2FE	12,721,021	99.4760	12,063,479	12,127,000	12,632,661		(17,649)			6.750	5.875	FA	309,239	818,573	09/02/2014	02/15/2032
26439R-AK-2	DUKE CAPITAL CORP/SPECTRA ENGY	0			2FE	7,166,340	99.4760	5,968,572	6,000,000	7,109,248		(43,616)			6.750	5.875	FA	153,000	405,000	09/02/2014	02/15/2032
26439X-AH-6	DCP MIDSTREAM LLC 144A				3FE	18,465,436	67.3400	11,380,409	16,900,000	18,335,294		(37,037)			6.450	5.735	MN	175,619	1,090,050	05/14/2012	11/03/2036
26441Y-AY-3	DUKE-WEEKS REALTY				2FE	4,939,750	97.3350	4,866,745	5,000,000	4,945,457		5,144			3.750	3.896	JD	15,625	194,792	11/12/2014	12/01/2024
26442C-AE-4	DUKE ENERGY CAROLINAS				1FE	5,459,270	124.2410	6,055,487	4,874,000	5,403,233		(12,344)			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	114.0130	5,700,660	5,000,000	5,007,983		(2,439)			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	114.7370	11,473,700	10,000,000	10,219,716		(4,547)			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	105.3220	1,579,823	1,500,000	1,529,910		(7,244)			4.650	4.071	AO	17,438	69,750	10/25/2011	10/01/2019
26483E-AG-5	DUN & BRADSTREET CORP				2FE	20,776,332	98.0410	20,475,821	20,885,000	20,804,793		9,691			4.375	4.440	JD	76,143	913,719	11/29/2012	12/01/2022
266233-AB-1	DUQUESNE LIGHT				2FE	7,384,275	103.1940	7,739,565	7,500,000	7,403,287		2,428			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	111.5490	3,186,944	2,857,000	3,119,870		(38,484)			5.900	4.131	JD	14,047	168,563	10/10/2013	12/01/2021
26844H-AB-3	EFS COGEN HOLDINGS I LLC				3FE	1,039,026	97.0000	1,018,035	1,049,521	1,041,797		1,402			3.372	3.153	MJSD	1,370	9,839	01/02/2014	12/17/2020
268648-AN-2	EMC CORP				1FE	34,976,650	81.0910	28,381,850	35,000,000	34,981,861		2,118			3.375	3.383	JD	98,438	1,181,250	06/12/2013	06/01/2023
26867L-AL-4	EMD FINANCE LLC		E		2FE	24,845,750	94.7870	23,696,675	25,000,000	24,856,097		10,347			3.250	3.323	MS	230,208	406,250	03/16/2015	03/19/2025
26875P-AK-7	EOG RESOURCES INC				1FE	43,369,150	94.4150	42,283,713	44,785,000	43,704,156		132,520			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	118.0100	3,540,300	3,000,000	3,520,111		(16,496)			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	107.3620	10,736,180	10,000,000	9,921,709		39,875			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	121.3440	9,877,393	8,140,000	7,855,960		5,196			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	105.6060	5,280,290	5,000,000	4,965,161		22,392			5.750	6.263	JJ	132,569	287,500	08/31/2009	06/15/2017
26884A-AY-9	ERP OPERATING LP			1	2FE	7,263,774	108.3300	7,495,325	6,919,000	7,107,417		(39,390)			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	99.0030	15,840,464	16,000,000	15,876,210		6,810			3.375	3.472	JD	45,000	295,500	06/08/2015	06/01/2025
26884L-AA-7	EQT CORP				2FE	4,983,400	108.0430	5,402,130	5,000,000	4,992,976		1,718			8.125	8.173	JD	33,854	406,250	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	4,615,566	95.7000	4,354,368	4,550,000	4,592,993		(6,226)			4.875	4.689	MN	28,343	221,813	01/18/2012	11/15/2021
26884T-AE-2	ERAC USA FINANCE COMPANY 144A				2FE	9,871,600	107.0700	10,706,970	10,000,000	9,878,526		1,970			5.625	5.715	MS	165,625	562,500	03/12/2012	03/15/2042
26884T-AL-6	ERAC USA FINANCE COMPANY				2FE	4,026,440	100.1450	4,005,788	4,000,000	4,025,578		(862)			3.850	3.765	MN	19,678	77,000	07/22/2015	11/15/2024
26885B-AA-8	EQT MIDSTREAM PARTNERS L	0			2FE	6,959,540	82.5830	5,780,810	7,000,000	6,964,332		3,409			4.000	4.071	FA	116,667	280,000	07/29/2014	08/01/2024
26971H-AB-8	EAGLE 2014-1A A2		E	2	1FE	25,557,169	99.1280	25,190,784	25,412,500	25,522,204		(34,849)			4.310	4.207	MON	48,679	1,086,151	12/16/2014	12/15/2039
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A			2	2	11,940,000	103.5200	12,360,288	11,940,000	11,940,000					4.610	4.610	FA	221,703	550,434	02/06/2014	02/06/2044
27430*-AG-8	EAST PENN MFG CO INC				2	5,000,000	100.9420	5,047,100	5,000,000	5,000,000					5.940	5.940	AO	65,175	297,000	03/16/2006	04/12/2016
27430*-AK-9	EAST PENN MFG CO INC				2	7,000,000	109.3380	7,653,660	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	124.7030	21,391,501	17,154,000	19,639,990		(156,161)			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	92.2210	6,455,435	7,000,000	6,953,133		848			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	99.4730	7,957,856	8,000,000	7,957,454		5,499			3.600	3.691	FA	108,800	180,000	09/15/2015	08/15/2022
278058-AY-8	EATON CORP				2FE	13,425,340	109.4010	13,625,932	12,455,000	13,353,481		(34,228)			5.450	4.820	AO	143,302	678,798	02/25/2013	10/15/2034
278058-DB-5	EATON CORP				2FE	1,313,450	112.9040	1,411,294	1,250,000	1,306,480		(1,461)			5.800	5.433	MS	21,347	72,500	08/20/2010	03/15/2037
278062-AD-6	EATON CORP				2FE	19,236,804	95.4970	17,905,669	18,750,000	19,197,275		(19,025)			4.000	3.805	MN	122,917	750,000	11/14/2013	11/02/2032
278062-AE-4	EATON CORP				2FE	976,030	92.2210	922,214	1,000,000	976,726		455			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	100.4200	15,062,925	15,000,000	14,943,680		6,455			3.625	3.683	JD	24,167	543,750	06/14/2013	06/15/2023
278642-AL-7	EBAY				2FE	39,403,150	95.2710	38,108,240	40,000,000	39,470,618		52,026			3.450	3.631	FA	575,000	1,391,500	09/16/2014	08/01/2024
278865-AL-4	ECOLAB INC				2FE	9,993,600	106.5000	10,649,950	10,000,000	9,995,874		597			4.350	4.358	JD	27,792	435,000	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	15,071,348	109.0490	14,934,261	13,695,000	14,985,742		(24,469)			5.500	4.857	JD	48,123	753,225	03/14/2012	12/08/2041
278865-C*-9	ECOLAB INC				2	9,000,000	104.8880	9,439,920	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	96.7210	7,737,680	8,000,000	8,000,000					3.630	3.630	MN	34,687	145,200	05/18/2015	05/18/2027
27965#-AP-7	EDENS INVESTMENT TRUST				2	15,000,000	95.7280	14,359,200	15,000,000	15,000,000					3.780	3.780	MN	67,725	283,500	05/18/2015	05/18/2030
283677-AW-2	EL PASO ELECTRIC CO				2FE	20,040,880	118.2270	21,907,370	18,530,000	19,899,840		(40,297)			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	97.0910	5,728,381	5,900,000	5,891,718		1,042			5.300	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	70.7430	7,074,300	10,000,000	9,957,710		771			4.700	4.728	MN	78,333	470,000	11/01/2012	11/01/2042
28501*-AQ-8	ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C				2	15,000,000	102.5970	15,389,550	15,000,000	15,000,000					4.650	4.650	JJ	302,250	697,500	07/25/2012	07/25/2032
28501*-AT-2	ELECTRIC TRANSMISSION TX LLC SERIES D TRANCHE B				2	1,000,000	95.9990	959,990	1,000,000	1,000,000					3.600	3.600	MN	4,200	36,000	11/19/2013	11/19/2025
28932M-AD-7	ELM ROAD GENERATING STATION 144A			2	1FE	10,000,000	119.5620	11,956,190	10,000,000	10,000,000					6.090	6.090	FA	236,833	609,000	02/03/2010	02/11/2040

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
28932M-AG-0	ELM ROAD GENERATING STATION 144A			2	1FE	9,861,203	103.3490	8,988,838	8,697,557	9,673,054		(66,904)			4.673	3.112	JJ	182,897	406,437	04/02/2013	01/19/2031
28932M-AJ-4	ELM ROAD GENERATING STATION 144A				1FE	13,885,750	113.2620	14,157,800	12,500,000	13,801,398		(35,362)			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	123.1080	4,924,300	4,000,000	3,981,816		344			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	99.4330	34,801,690	35,000,000	34,895,428		6,028			3.150	3.187	JD	91,875	581,875	05/18/2015	06/01/2025
291641-BE-7	EMPIRE DISTRICT ELECTRIC CO				1FE	8,972,730	94.6710	8,520,390	9,000,000	8,975,166		486			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
292480-AH-3	ENABLE MIDSTREAM PARTNER ENABLE MIDSTREAM PARTNERS				2FE	14,970,323	78.3310	11,749,650	15,000,000	14,970,347		24			3.900	3.927	MN	74,750		12/29/2015	05/15/2024
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SERIES B				2FE	13,021,458	87.4250	10,899,300	12,467,000	12,946,361		(16,123)			5.950	5.600	JD	61,816	741,787	09/09/2010	06/01/2033
29250R-AR-7	ENBRIDGE ENERGY PARTNERS	0			2FE	495,128	113.9510	455,803	400,000	438,267		(10,571)			9.875	6.483	MS	13,167	39,500	08/26/2009	03/01/2019
29250R-AT-3	ENBRIDGE ENERGY PARTNERS			1	2FE	3,506,460	78.2940	2,740,287	3,500,000	3,505,913		(118)			5.500	5.487	MS	56,681	192,500	09/08/2010	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS			2	1	29,120,000	87.4120	25,454,374	29,120,000	29,120,000					3.980	3.980	JD	3,219	1,004,446	08/18/2014	06/30/2040
29266R-AB-4	ENERGIZER HOLDINGS INC				3FE	10,654,000	100.8050	10,080,480	10,000,000	10,436,879		(71,872)			4.700	3.795	MN	54,833	470,000	11/06/2012	05/19/2021
29273R-AK-5	ENERGY TRANSFER PARTNERS				2FE	5,054,810	111.6050	5,580,255	5,000,000	5,024,415		(6,265)			9.700	9.228	MS	142,806	485,000	08/20/2009	03/15/2019
29273R-AK-5	ENERGY TRANSFER PARTNERS	0			2FE	610,930	111.6050	558,026	500,000	545,023		(12,257)			9.700	9.228	MS	14,281	48,500	08/20/2009	03/15/2019
29273R-AP-4	ENERGY TRANSFER PARTNERS			1	2FE	4,987,350	77.3430	3,867,140	5,000,000	4,988,394		189			6.050	6.068	JD	25,208	302,500	05/09/2011	06/01/2041
29273R-AX-7	ENERGY TRANSFER PARTNERS	0			2FE	1,031,130	92.3460	923,463	1,000,000	1,028,329		(2,801)			4.150	3.497	AO	10,375	20,750	06/18/2015	10/01/2020
29273X-AN-6	ENERGY TRANSFER EQUITY				3FE	4,236,502	90.3930	3,839,099	4,247,120	4,239,963		1,690			3.122	2.784	MON	10,201	139,949	12/06/2013	12/02/2019
29273X-AS-5	ENERGY TRANSFER EQUITY				3FE	2,349,237	90.4170	2,145,553	2,372,966	2,353,114		3,878			0.000	0.214	JD		60,642	03/24/2015	12/02/2019
29348Q-AB-8	ENOGEX LLC 144A				2FE	2,694,685	108.4430	2,711,068	2,500,000	2,600,818		(20,964)			6.250	5.170	MS	46,007	156,250	01/19/2011	03/15/2020
29364L-AL-6	ENTERGY GULF STATES				1FE	9,176,004	99.4300	9,744,150	9,800,000	9,264,127		15,074			6.200	6.730	JJ	303,800	607,600	12/18/2008	07/01/2033
29364L-AT-9	ENTERGY GULF STATES				1FE	13,792,775	98.5370	13,795,138	14,000,000	13,820,783		4,663			6.180	6.289	MS	288,400	865,200	03/25/2010	03/01/2035
29364N-AR-9	ENTERGY MISSISSIPPI INC				1FE	16,865,350	98.0960	16,676,303	17,000,000	16,898,896		11,756			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	98.9750	24,743,725	25,000,000	24,938,905		6,878			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	100.3040	13,541,094	13,500,000	13,543,246		(5,534)			3.300	3.248	JD	37,125	445,500	01/29/2013	12/01/2022
29365T-AA-2	ENTERGY TEXAS INC				1FE	5,955,240	113.1740	6,790,452	6,000,000	5,982,704		4,846			7.125	7.112	FA	178,125	427,500	08/24/2009	02/01/2019
29365T-AA-2	ENTERGY TEXAS INC	0			1FE	550,045	113.1740	565,871	500,000	519,384		(5,597)			7.125	7.112	FA	14,844	35,625	08/24/2009	02/01/2019
293791-AT-6	ENTERPRISE PRODUCTS OPER				2FE	4,044,200	91.5270	3,661,088	4,000,000	4,039,907		(1,131)			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	110.0200	5,501,005	5,000,000	5,056,370		(16,175)			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	90.7710	16,186,213	17,832,000	19,689,690		(39,956)			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	107.2410	321,722	300,000	344,071		(887)			7.550	6.313	AO	4,782	22,650	03/01/2010	04/15/2038
294429-AC-9	EQUIFAX INC				2FE	5,721,750	127.6000	6,380,020	5,000,000	5,612,296		(33,252)			6.900	5.530	JJ	172,500	345,000	06/19/2012	07/01/2028
294429-AG-0	EQUIFAX INC				2FE	20,491,071	113.0240	22,478,253	19,888,000	20,480,502		(3,835)			7.000	6.725	JJ	696,080	972,160	11/18/2015	07/01/2037
294429-AJ-4	EQUIFAX INC				2FE	8,459,565	99.8140	8,788,579	8,805,000	8,527,110		33,039			3.300	3.816	JD	12,914	227,783	08/03/2015	12/15/2022
294549-AE-0	EQUITABLE RESOURCES				2FE	5,494,850	108.3860	5,419,320	5,000,000	5,387,221		(24,610)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
294549-AR-1	EQUITABLE RESOURCES				2FE	7,811,460	105.1020	7,541,040	7,175,000	7,399,485		(92,090)			6.500	5.011	AO	116,594	466,375	02/23/2011	04/01/2018
29717P-AD-9	ESSEX PORTFOLIOS LP				2FE	15,691,330	99.7930	15,717,382	15,750,000	15,706,674		5,683			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	115.5670	20,224,278	17,500,000	18,220,387		(23,926)			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	121.3640	2,852,063	2,350,000	2,434,724		(2,096)			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	89.6530	29,655,486	33,078,000	27,760,140		97,604			3.700	4.773	FA	462,357	1,223,886	11/14/2013	08/15/2042
299808-AF-2	EVEREST REINSURANCE HLDG				1FE	20,596,674	95.3710	19,527,274	20,475,000	20,595,155		(1,457)			4.868	4.830	JD	83,060	996,723	10/29/2014	06/01/2044
30161M-AG-8	EXELON GENERATION CO LLC				2FE	15,342,650	101.2190	15,182,910	15,000,000	15,314,426		(5,807)			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	106.6700	2,133,406	2,000,000	2,029,620		(835)			5.625	5.500	JD	5,000	112,500	09/08/2010	06/15/2035
30162A-AC-2	EXELIS INC				2FE	19,955,942	109.7560	21,951,200	20,000,000	19,971,096		4,159			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	96.3280	9,632,840	10,000,000	9,950,588		4,573			4.500	4.570	FA	170,000	446,250	08/13/2014	08/15/2024
302182-AE-0	EXPRESS SCRIPTS INC				2FE	2,979,960	115.4320	3,462,951	3,000,000	2,991,436		2,106			7.250	7.069	JD	9,667	217,500	08/24/2009	06/15/2019
302182-AE-0	EXPRESS SCRIPTS INC	0			2FE	464,560	115.4320	461,727	400,000	426,513		(6,847)			7.250	7.069	JD	1,289	29,000	08/24/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING				2FE	14,883,723	107.5610	16,134,195	15,000,000	14,918,057		11,797			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	102.8450	8,536,135	8,300,000	8,690,238		(57,151)			3.900	3.052	FA	122,287	323,700	05/28/2013	02/15/2022
30231G-AN-2	EXXON MOBIL CORPORATION				1FE	18,303,107	93.2230	18,467,397	19,810,000	18,311,598		8,491			3.567	4.009	MS	225,727	107,010	09/16/2015	03/06/2045
302491-AR-6	FMC CORP				2FE	18,813,140	99.6770	18,440,208	18,500,000	18,720,077		(32,675)			3.950	3.725	FA	304,479	730,750	11/13/2012	02/01/2022
302491-AS-4	FMC CORP				2FE	21,983,210	99.1830	21,820,348	22,000,000	21,985,324		1,501			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	89.2080	24,532,255	27,500,000	27,697,121		(25,815)			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	123.5980	32,680,653	26,441,000	27,111,647		(13,545)			6.450	6.238	MN	217,918	1,705,445	04/18/2012	11/15/2039
30251B-AC-2	FMR LLC 144A				1FE	9,942,800	124.0440	12,404,350	10,000,000	9,946,264		841			6.500	6.544	JD	30,694	650,000	06/30/2010	12/14/2040
30251B-AE-8	FMR LLC				1FE	3,224,151	105.5710	3,103,787	2,940,000	3,216,949		(5,122)			5.150	4.542	FA	63,088	151,410	07/25/2014	02/01/2043
30286U-AC-9	FREIF N.A. POWER I LLC LOAN C				3FE	2,707,062	99.5000	2,693,527	2,707,062	2,707,062					4.372	4.025	MJSD	1,554	3,196	04/08/2015	03/27/2022
30286U-AD-7	FREIF N.A. POWER I LLC LOAN C				3FE	496,073	99.5000	493,592	496,073	496,073					4.372	4.025	MJSD	285	11,782	04/08/2015	03/27/2022

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
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES				1	18,000,000	99.4500	17,901,000	18,000,000	18,000,000					4.160	4.160	MN	95,680	151,840	09/02/2015	11/15/2043
307000-AA-7	FAMILY DOLLAR STORES				3FE	12,436,750	102.8870	12,860,875	12,500,000	12,463,986		6,070			5.000	5.065	FA	260,417	625,000	01/25/2011	02/01/2021
30962#-AA-7	FARMERS MUTUAL HAIL INS CO			2	2	30,000,000	114.5350	34,360,500	30,000,000	30,000,000					7.375	7.376	AO	467,083	1,198,438	03/31/2015	04/15/2035
313747-AR-8	FEDERAL REALTY INVS TRUST				1FE	1,996,240	112.5170	2,250,334	2,000,000	1,998,224		358			5.900	5.924	AO	29,500	118,000	02/24/2010	04/01/2020
31428X-AR-7	FEDEX CORP				2FE	10,733,070	116.4730	12,229,644	10,500,000	10,589,586		(25,426)			8.000	7.679	JJ	387,333	840,000	01/23/2009	01/15/2019
31428X-AT-3	FEDEX CORP				2FE	9,848,000	86.4520	8,645,170	10,000,000	9,857,783		2,978			3.875	3.962	FA	161,458	387,500	07/24/2012	08/01/2042
31428X-AV-8	FEDEX CORP				2FE	3,410,715	96.9010	3,391,542	3,500,000	3,431,721		8,265			2.700	3.000	AO	19,950	94,500	05/22/2013	04/15/2023
31428X-AX-4	FEDEX CORP				2FE	6,070,620	103.0190	6,181,122	6,000,000	6,066,788		(2,285)			4.900	4.807	JJ	135,567	294,000	02/12/2014	01/15/2034
31620M-AH-9	FIDELITY NATIONAL INFORM			1	2FE	18,037,451	103.6250	18,247,326	17,609,000	17,909,780		(63,575)			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	95.5850	9,558,530	10,000,000	9,939,573		7,134			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	103.1940	7,223,545	7,000,000	6,981,300		270			5.000	5.035	AO	69,028		10/13/2015	10/15/2025
31620R-AC-9	FIDELITY NATIONAL FINANCIAL	0			2FE	99,897	105.5480	105,548	100,000	99,977		16			6.600	6.618	MN	843	6,600	04/30/2010	05/15/2017
31620R-AF-2	FIDELITY NATIONAL FINANCIAL				2FE	9,951,300	107.6510	10,765,130	10,000,000	9,964,744		4,263			5.500	5.564	MS	183,333	550,000	08/21/2012	09/01/2022
316773-CP-3	FIFTH THIRD BANCORP				2FE	25,764,284	102.4550	26,477,549	25,843,000	25,779,894		6,432			4.300	4.336	JJ	509,322	1,111,249	01/28/2014	01/16/2024
31847R-AE-2	FIRST AMERICAN FINANCIAL				2FE	4,981,900	99.3350	4,966,740	5,000,000	4,986,419		1,606			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	101.4490	5,072,425	5,000,000	4,998,899		127			4.600	4.603	MN	29,389	233,194	11/05/2014	11/15/2024
320844-PD-9	FIRST MERIT BANK				2FE	10,000,000	99.9090	9,990,900	10,000,000	10,000,000					4.270	4.270	MN	42,700	427,000	11/18/2014	11/25/2026
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	10,465,799	94.0730	9,676,359	10,286,000	10,453,773		(2,875)			6.800	6.662	FA	264,236	699,448	09/30/2010	08/15/2039
337738-AJ-7	FISERV INC				2FE	10,403,691	106.8090	10,670,189	9,990,000	10,228,546		(44,682)			4.625	4.067	AO	115,509	462,038	01/09/2012	10/01/2020
337738-AL-2	FISERV INC				2FE	5,316,508	107.5360	5,457,452	5,075,000	5,226,283		(24,253)			4.750	4.134	JD	10,714	241,063	01/11/2012	06/15/2021
337738-AM-0	FISERV INC			1	2FE	14,930,850	100.1750	15,026,190	15,000,000	14,950,843		6,340			3.500	3.555	AO	131,250	525,000	09/18/2012	10/01/2022
337915-AA-0	FIRSTMERIT CORP				2FE	18,340,199	101.7650	18,561,954	18,240,000	18,315,236		(8,928)			4.350	4.282	FA	323,988	793,440	02/06/2013	02/04/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS 144A				2FE	15,000,000	104.1670	15,624,975	15,000,000	15,000,000					4.419	4.419	MN	84,698	662,850	11/18/2013	11/15/2023
340711-AQ-3	FLORIDA GAS TRANSMISSION 144A				2FE	7,707,050	112.6760	8,450,723	7,500,000	7,587,078		(22,048)			7.900	7.433	MN	75,708	592,500	08/24/2009	05/15/2019
340711-AQ-3	FLORIDA GAS TRANSMISSION 144A	0			2FE	321,324	112.6760	309,860	275,000	293,978		(4,981)			7.900	7.433	MN	2,776	21,725	08/24/2009	05/15/2019
340711-AW-0	FLORIDA GAS TRANSMISSION 144A				2FE	19,993,800	91.6990	18,339,800	20,000,000	19,994,032		232			4.350	4.354	JJ	401,167		07/15/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT				1FE	712,386	117.2640	832,576	710,000	712,056		(69)			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	122.2810	11,005,245	9,000,000	9,155,390		(4,914)			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	125.1500	5,594,209	4,470,000	5,131,400		(18,237)			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	121.7660	1,522,076	1,250,000	1,370,007		(2,516)			5.690	5.001	MS	23,708	71,125	11/01/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	25,952,000	114.6420	28,660,375	25,000,000	25,878,735		(17,889)			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	118.7860	8,766,429	7,380,000	7,166,406		10,870			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	113.9780	1,843,018	1,617,000	1,734,609		(4,148)			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	127.8200	12,781,950	10,000,000	11,800,918		(42,437)			6.400	5.050	JD	28,444	640,000	11/01/2010	06/15/2038
341100-AL-2	FLORIDA POWER CORP				1FE	755,162	118.7860	760,232	640,000	730,214		(5,265)			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	113.1430	5,770,293	5,100,000	5,141,883		(4,494)			6.306	6.164	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AA-9	FLOWERS FOODS INC				2FE	9,976,000	104.0620	10,406,230	10,000,000	9,983,780		2,210			4.375	4.405	AO	109,375	437,500	03/29/2012	04/01/2022
34354P-AC-9	FLOWSERVE CORPORATION				2FE	30,320,856	97.2570	29,468,901	30,300,000	30,309,673		(2,326)			3.500	3.495	MS	312,258	967,750	06/04/2015	09/15/2022
345370-CA-6	FORD MOTOR COMPANY	0			2FE	13,302,367	123.7050	12,370,520	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	24,355,750	94.3260	23,581,600	25,000,000	24,386,467		10,703			4.750	4.915	JJ	547,569	1,187,500	01/03/2013	01/15/2043
349631-AG-6	FORTUNE BRANDS INC		E		2FE	11,013,300	115.1910	11,519,060	10,000,000	10,812,313		(43,359)			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	99.0670	29,719,950	30,000,000	29,815,725		8,625			4.000	4.079	JD	53,333	600,000	06/08/2015	06/15/2025
354613-AK-7	FRANKLIN RESOURCES INC				1FE	38,110,350	94.3000	36,776,844	39,000,000	38,116,208		5,858			2.850	3.131	MS	280,963	285,000	12/10/2015	03/30/2025
35671D-AU-9	FREEPORT- MCMORAN C & G			1	2FE	29,115,684	58.5000	17,600,310	30,086,000	29,438,570		91,007			3.550	3.946	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	101.4100	7,098,700	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	105.1390	5,230,685	4,975,000	5,077,548		(16,534)			4.850	4.416	JD	20,107	241,288	10/26/2012	06/01/2021
361448-AN-3	GATX CORP				2FE	20,173,550	105.5560	21,111,160	20,000,000	20,127,652		(17,508)			4.750	4.631	JD	42,222	950,000	12/10/2012	06/15/2022
361448-AW-3	GATX CORP				2FE	4,946,850	92.6410	4,632,040	5,000,000	4,951,126		4,276			3.250	3.374	MS	41,076	105,625	02/03/2015	03/30/2025
362311-AG-7	VERIZON CALIFORNIA INC				1FE	1,246,942	98.9750	1,148,105	1,160,000	1,227,729		(4,047)			6.750	6.033	MN	10,005	78,300	07/21/2010	05/15/2027
362320-AZ-6	GTE CORP				2FE	10,684,503	109.8950	11,412,627	10,385,000	10,477,084		(36,269)			6.840	6.417	AO	149,959	710,334	02/12/2009	04/15/2018
362320-BA-0	GTE CORP				2FE	2,907,775	118.5390	2,963,468	2,500,000	2,829,997		(18,452)			6.940	5.452	AO	36,628	173,500	05/04/2011	04/15/2028
364760-AK-4	GAP INC			1	2FE	16,037,060	105.8190	14,814,674	14,000,000	15,339,742		(237,010)			5.950	3.841	AO	182,797	833,000	12/06/2012	04/12/2021
369550-AT-5	GENERAL DYNAMICS CORP				1FE	17,378,179	92.8140	19,196,782	20,683,000	17,501,093		59,052			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	96.1020	24,025,600	25,000,000	22,927,957		261,155			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	122.2630	8,751,600	7,158,000	7,474,969		(7,237)			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	101.3870	1,161,889	1,146,000	1,144,420		198			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	129.9990	7,239,622	5,569,000	5,783,878		(7,421)			6.750	6.365	MS	110,684	375,908	06/02/2010	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 (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
370334-BJ-2	GENERAL MILLS INC				2FE	20,732,515	109.9400	21,960,595	19,975,000	20,672,896		(14,038)			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	93.9390	9,393,920	10,000,000	9,189,078		14,623			4.150	4.681	FA	156,778	415,000	02/11/2014	02/15/2043
37252K-AJ-1	GEO GROUP INC				3FE	800,000	99.5420	796,332	800,000	800,000					3.250	3.250	JAJO	6,500	13,433	04/01/2013	04/03/2020
37331N-AB-7	GEORGIA-PACIFIC LLC 144A				2FE	15,520,500	110.2730	16,540,950	15,000,000	15,306,337		(54,899)			5.400	4.920	MN	135,000	810,000	10/06/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC 144A				2FE	19,999,400	101.4030	20,280,520	20,000,000	19,999,932		8			3.734	3.734	JJ	344,358	746,800	06/18/2013	07/15/2023
373334-GC-9	GEORGIA POWER COMPANY				1FE	9,730,620	108.2720	9,744,516	9,000,000	9,649,665		(16,786)			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	108.2310	14,069,965	13,000,000	13,210,369		(35,183)			4.500	4.154	AO	146,250	585,000	11/22/2011	04/01/2021
375558-AS-2	GILEAD SCIENCES INC			1	1FE	20,776,881	113.9650	20,669,850	18,137,000	20,652,579		(50,615)			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	101.6750	15,251,235	15,000,000	14,950,049		299			4.600	4.626	MS	205,083		09/09/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC		E		1FE	7,866,900	113.7680	8,532,600	7,500,000	7,816,805		(10,382)			5.375	5.019	AO	85,104	403,125	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC		E		1FE	21,566,325	127.4030	24,206,532	19,000,000	21,306,256		(53,875)			6.375	5.422	MN	154,771	1,211,250	10/15/2010	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAP INC		E		1FE	17,302,836	99.8030	17,565,310	17,600,000	17,373,175		27,750			2.800	3.000	MS	140,996	492,800	05/31/2013	03/18/2023
38141E-C2-3	GOLDMAN SACHS GROUP INC MTN				1FE	14,983,500	102.0380	15,305,640	15,000,000	14,985,898		1,423			3.850	3.863	JJ	277,521	577,500	09/23/2014	07/08/2024
38148B-AA-6	GOLDMAN SACHS GROUP INC.	0			3FE	3,000,000	99.5000	2,985,000	3,000,000	3,000,000					5.700	5.690	AO	29,450	224,010	04/21/2014	12/29/2049
382388-AU-0	GOODRICH CORP				1FE	4,868,960	127.1100	5,084,408	4,000,000	4,772,787		(20,615)			6.800	5.250	JJ	136,000	272,000	10/12/2010	07/01/2036
382380-AJ-5	GOODRICH CORP				1FE	11,896,700	125.0380	12,503,750	10,000,000	11,424,615		(100,130)			7.500	5.650	AO	158,333	750,000	09/09/2010	04/01/2026
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B				3FE	2,761,156	89.9170	2,507,813	2,789,047	2,764,652		3,457			4.622	4.424	MJSD	340	34,863	12/30/2014	12/19/2021
38723B-AC-5	GRANITE ACQUISITION INC TERM LOAN C				3FE	122,718	89.9170	111,458	123,958	122,873		141			4.622	4.445	MJSD	30	6,284	12/30/2014	12/19/2021
391164-AF-7	GREAT PLAINS ENERGY			1	2FE	7,734,345	109.4680	7,866,335	7,186,000	7,559,427		(51,359)			5.292	4.329	JD	16,901	380,283	05/23/2012	06/15/2022
39121J-AE-0	GREAT RIVER ENERGY 144A			2	1FE	29,736,600	103.8980	31,169,310	30,000,000	29,882,910		(5,956)			6.254	6.268	JJ	938,100	1,876,200	09/05/2012	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY				1	5,000,000	100.3880	5,019,400	5,000,000	5,000,000					4.620	4.620	AO	57,750	152,075	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY				1	14,000,000	99.2520	13,895,280	14,000,000	14,000,000					4.110	4.110	AO	143,850	378,805	02/04/2015	10/01/2035
402479-CB-3	GULF POWER CO				1FE	4,996,800	105.7960	5,289,780	5,000,000	4,997,196		56			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	90.5350	16,690,201	18,435,000	18,461,912		(3,710)			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	107.2900	13,470,222	12,555,000	12,862,312		(23,328)			6.190	5.854	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	94.8860	18,977,280	20,000,000	19,992,431		31			4.600	4.605	MS	247,889		09/21/2015	09/15/2025
40414L-AD-1	HCP INC			1	2FE	20,071,577	108.8400	21,386,962	19,650,000	19,901,017		(44,484)			5.375	5.076	FA	440,078	1,056,053	01/28/2015	02/01/2021
40414L-AG-4	HCP INC				2FE	5,825,760	95.9120	5,754,744	6,000,000	5,877,475		16,284			3.150	3.500	FA	78,750	189,000	09/12/2012	08/01/2022
40414L-AL-3	HCP INC				2FE	3,985,200	97.1050	3,884,208	4,000,000	3,986,922		1,255			3.875	3.920	FA	58,556	155,431	08/07/2014	08/15/2024
4042Q1-AA-5	HSBC BANK USA				1FE	7,577,056	115.6470	7,748,362	6,700,000	7,527,289		(26,364)			5.875	4.866	MN	65,604	393,625	01/16/2014	11/01/2034
406216-AW-1	HALLIBURTON COMPANY				1FE	3,307,690	117.8920	3,536,748	3,000,000	3,280,342		(5,936)			6.700	5.939	MS	59,183	201,000	11/30/2010	09/15/2038
406216-AX-9	HALLIBURTON COMPANY				1FE	9,965,600	112.4960	11,249,580	10,000,000	9,985,319		3,427			6.150	6.195	MS	181,083	615,000	03/10/2009	09/15/2019
406216-AY-7	HALLIBURTON COMPANY				1FE	6,964,020	127.5150	8,926,036	7,000,000	6,966,839		498			7.450	7.493	MS	153,553	521,500	03/10/2009	09/15/2039
406216-BD-2	HALLIBURTON COMPANY				1FE	24,941,500	97.5260	24,381,375	25,000,000	24,953,718		5,238			3.500	3.528	FA	364,583	875,000	07/29/2013	08/01/2023
412822-AD-0	HARLEY-DAVIDSON INC				1FE	29,834,700	99.7560	29,926,800	30,000,000	29,840,609		5,909			3.500	3.566	JJ	446,250		07/23/2015	07/28/2025
41283D-AB-9	HARLEY DAVIDSON FUNDING 144A				1FE	13,197,900	110.8610	16,629,165	15,000,000	14,284,829		228,087			6.800	8.912	JD	45,333	1,020,000	12/31/2008	06/15/2018
413875-AE-5	HARRIS CORP				2FE	1,841,660	116.4750	2,329,508	2,000,000	1,881,970		7,496			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AF-2	HARRIS CORP				2FE	1,496,250	109.9250	1,648,877	1,500,000	1,497,030		159			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AM-7	HARRIS CORP				2FE	1,522,335	104.4730	1,567,094	1,500,000	1,513,431		(2,391)			4.400	4.198	JD	2,933	66,000	01/05/2012	12/15/2020
413875-AN-5	HARRIS CORP				2FE	12,096,700	108.6070	13,032,828	12,000,000	12,090,321		(1,694)			6.150	6.089	JD	32,800	738,000	06/02/2011	12/15/2040
418056-AH-0	HASBRO INC				2FE	21,418,910	111.6890	22,756,715	20,375,000	21,256,875		(47,046)			6.600	6.095	JJ	620,079	1,344,750	05/07/2012	07/15/2028
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO				2Z	10,000,000	101.7920	10,179,200	10,000,000	10,000,000					5.230	5.230	AO	110,411		10/15/2015	10/01/2045
42217K-AS-5	HEALTH CARE REIT INC				2FE	6,436,080	111.9830	6,718,986	6,000,000	6,221,568		(45,090)			6.125	5.154	AO	77,583	367,500	09/08/2010	04/15/2020
42217K-AU-0	HEALTH CARE REIT INC			1	2FE	3,705,017	107.2070	3,987,013	3,719,000	3,710,814		1,396			4.950	5.000	JJ	84,886	184,091	08/23/2011	01/15/2021
42217K-AW-6	HEALTH CARE REIT INC			1	2FE	4,966,950	107.9650	5,398,245	5,000,000	4,979,064		2,869			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	98.4560	9,845,560	10,000,000	9,993,017		417			4.000	4.009	JD	33,333	205,556	05/20/2015	06/01/2025
42218S-AC-2	HEALTH CARE SVCS CORP 144A				1FE	7,493,430	106.6710	7,466,942	7,000,000	7,345,993		(61,542)			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	97.0720	6,795,005	7,000,000	6,880,085		13,932			3.700	3.973	AO	54,678	259,000	09/10/2014	04/15/2023
423074-AF-0	HEINZ (H.J.) CO				2FE	6,556,165	115.7190	7,377,086	6,375,000	6,518,037		(7,497)			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	100.0670	17,011,424	17,000,000	17,123,546		(3,571)			4.650	4.551	MS	232,758	386,467	08/13/2015	03/15/2025
427866-AU-2	HERSHEY FOODS				1FE	29,925,910	101.3240	30,397,050	30,000,000	29,928,200		2,290			3.200	3.229	FA	346,667		08/19/2015	08/21/2025
42804V-AM-3	HERTZ CORPORATION				3FE	979,113	99.9130	969,151	970,000	974,137		(1,779)			3.750	3.577	MON	202	34,616	01/08/2013	03/11/2018
42809H-AD-9	HESS CORP				2FE	9,664,944	83.7450	7,140,073	8,526,000	9,631,060		(22,990)			5.600	4.710	FA	180,372	477,456	08/14/2014	02/15/2041
428236-BM-4	HEWLETT-PACKARD CO				2FE	20,346,800	99.5280	19,905,540	20,000,000	20,211,922		(34,308)			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	86.7520	4,337,585	5,000,000	4,993,509		104			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	99.5960	4,979,775	5,000,000	5,170,275		(24,937)			4.650	4.000	JD	14,208	232,500	05/10/2012	12/09/2021

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	
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
428236-BX-0	HEWLETT-PACKARD CO				2FE	5,020,750	94.9750	4,748,725	5,000,000	5,014,578		(1,861)			4.050	4.000	MS	59,625	202,500	05/10/2012	09/15/2022
42824C-AP-4	HP ENTERPRISE CO HP ENTERPRISE CO				2FE	29,917,500	98.1650	29,449,350	30,000,000	29,919,034		1,534			4.900	4.935	AO	334,833		10/01/2015	10/15/2025
431282-AM-4	HIGHWOODS REALTY LP				2FE	9,894,000	96.8280	9,682,770	10,000,000	9,922,091		9,506			3.625	3.752	JJ	167,153	362,500	12/11/2012	01/15/2023
43147D-AF-2	Hill-Rom HILL-ROM INC-TERM LOAN B				3FE	2,958,765	100.1610	2,964,533	2,959,783	2,958,819		54			3.374	3.087	MJSD	6,180	14,963	09/17/2015	09/08/2022
43289D-AC-7	HILTON WORLDWIDE FINANCE				3FE	1,999,806	99.9430	1,998,860	2,000,000	1,999,817		12			2.823	2.825	JAJO	10,664	226	12/15/2015	10/25/2020
437076-AS-1	HOME DEPOT INC				1FE	19,501,789	121.5890	24,008,865	19,746,000	19,529,935		4,985			5.875	5.967	JD	48,337	1,160,078	04/20/2011	12/16/2036
437076-AV-4	HOME DEPOT INC			1	1FE	4,976,400	124.3450	6,217,255	5,000,000	4,977,981		367			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	109.8310	14,827,226	13,500,000	14,811,376		(23,753)			4.875	4.278	FA	248,625	658,125	07/24/2014	02/15/2044
437076-BJ-0	HOME DEPOT INC Home Depot	0			1FE	2,000,000	100.1890	2,003,786	2,000,000	2,000,000					0.987	0.704	MS	4,190	3,575	09/08/2015	09/15/2017
437076-BK-7	HOME DEPOT INC HOME DEPOT INC				1FE	9,985,700	102.1600	10,215,950	10,000,000	9,986,058		358			3.350	3.367	MS	98,639		09/08/2015	09/15/2025
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	16,742,045	120.7370	17,687,897	14,650,000	16,621,516		(54,618)			5.700	4.684	MS	245,876	835,050	09/12/2014	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC				1FE	22,727,400	118.6460	26,102,010	22,000,000	22,674,016		(13,217)			5.375	5.155	MS	394,167	1,182,500	05/31/2011	03/01/2041
440327-AK-0	HORACE MANN EDUCATORS CORP HORACE MANN EDUCATORS CO				2FE	9,973,500	100.3910	10,039,070	10,000,000	9,973,703		203			4.500	4.533	JD	47,500		11/18/2015	12/01/2025
44043V-AD-0	HORIZON PHARMA				3FE	388,636	94.5000	367,261	388,636	388,636					3.693	3.681	AO	2,790	8,647	05/15/2015	04/29/2021
44107T-AV-8	HOST HOTEL & RESORTS LP				2FE	16,975,760	95.9620	16,313,557	17,000,000	16,976,560		800			4.000	4.018	JD	30,222	396,667	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTEL & RESORTS LP HOST HOTELS & RECRTS LP				2FE	9,968,000	98.7250	9,872,480	10,000,000	9,968,104		104			4.500	4.540	FA	96,250		10/08/2015	02/01/2026
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	35,157,431	104.0180	36,046,536	34,654,000	35,097,227		(50,331)			3.500	3.309	MS	404,297	1,212,890	09/22/2014	09/01/2023
44329H-AH-7	HP COMMUNITIES LLC 144A			2	1FE	2,078,600	107.0000	2,140,000	2,000,000	2,067,468		(3,365)			5.630	5.277	MS	33,154	112,600	06/15/2012	09/15/2034
44329H-AK-0	HP COMMUNITIES LLC				1FE	5,525,964	106.3750	5,605,963	5,270,000	5,525,317		(647)			5.860	5.552	MS	90,931	154,411	05/28/2015	09/15/2053
444859-BA-9	HUMANA INC				2FE	19,900,300	97.4480	19,489,560	20,000,000	19,927,311		9,244			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	101.6130	21,033,932	20,700,000	20,710,975		(1,298)			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	99.2330	14,884,965	15,000,000	14,964,619		1,969			3.300	3.340	FA	199,375		08/03/2015	08/15/2022
448579-AB-8	HYATT HOTELS CORPS 144A				2FE	15,497,100	112.8320	16,924,740	15,000,000	15,226,509		(54,363)			6.875	6.399	FA	389,583	1,031,250	06/07/2010	08/15/2019
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS			2	1Z	19,868,004	91.4250	18,164,323	19,868,004	19,868,004					3.310	3.325	MJSD	1,827	166,273	10/15/2015	12/31/2031
44969C-AT-7	IMS HEALTH INC				3FE	2,274,340	98.0320	2,240,990	2,285,990	2,277,059		1,542			3.372	3.065	MON	2,983	52,887	03/24/2014	03/17/2021
450319-A*-9	ITC MIDWEST				1	3,500,000	108.8120	3,808,420	3,500,000	3,500,000					7.120	7.120	JD	692	249,200	12/22/2008	12/22/2017
450319-A@-7	ITC MIDWEST				1	2,000,000	117.9860	2,359,720	2,000,000	2,000,000					7.270	7.270	JD	404	145,400	12/22/2008	12/22/2020
450328-AA-3	ITC GREAT PLAINS				1	14,000,000	93.1860	13,046,040	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	105.4680	1,740,215	1,650,000	1,568,780		1,599			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	97.2220	7,777,776	8,000,000	7,994,497		101			4.300	4.304	AO	86,000	301,000	10/08/2015	04/01/2042
45167R-AE-4	IDEX CORP			1	2FE	17,051,328	104.6920	17,588,306	16,800,000	16,978,228		(33,358)			4.500	4.250	JD	33,600	756,000	09/17/2013	12/15/2020
45167R-AF-1	IDEX CORP			1	2FE	14,962,350	104.3880	15,658,155	15,000,000	14,975,747		3,512			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	109.0360	47,976,016	44,000,000	47,514,653		(74,593)			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	108.4540	29,531,915	27,230,000	28,944,312		(393,526)			6.000	4.244	JD	95,305	1,633,800	03/19/2014	12/10/2019
454889-AM-8	INDIANA MICHIGAN POWER				2FE	8,028,910	113.6070	8,738,666	7,692,000	7,994,778		(7,193)			6.050	5.727	MS	137,024	465,366	06/30/2010	03/15/2037
455434-BP-4	INDIANAPOLIS POWER & LIGHT CO 144A			1	2FE	10,354,900	103.4980	10,349,800	10,000,000	10,331,367		(6,753)			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	100.3880	8,834,109	8,800,000	8,948,180		(1,578)			5.000	4.702	MS	124,667	250,000	11/24/2015	09/19/2022
45686X-CF-8	INGERSOLL-RAND CO				2FE	5,346,600	111.4420	5,973,313	5,360,000	5,350,026		545			6.015	6.037	FA	121,797	322,404	10/06/2009	02/15/2028
457153-AF-1	INGRAM MICRO INC				2FE	14,910,300	101.7360	15,260,415	15,000,000	14,935,850		7,988			5.000	5.077	FA	293,750	750,000	08/07/2012	08/10/2022
457153-AG-9	INGRAM MICRO INC				2FE	4,982,450	99.5680	4,978,405	5,000,000	4,983,906		1,395			4.950	4.995	JD	11,000	247,500	12/10/2014	12/15/2024
458140-AN-0	INTEL CORP				1FE	49,494,050	99.1390	49,569,300	50,000,000	49,534,113		15,238			4.000	4.076	JD	88,889	1,900,000	07/22/2015	12/15/2032
4581X0-CE-6	INTER-AMERICAN DEVEL BK		E		1FE	19,847,300	117.0750	23,415,060	20,000,000	19,852,267		2,617			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	100.1600	45,071,955	45,000,000	45,202,358		(2,342)			3.750	3.696	JD	32,813		11/20/2015	12/01/2025
45905U-SK-1	INTL BANK & RECON DEV		E		1Z	55,000,000	99.6830	54,825,705	55,000,000	55,000,000					3.000	3.000	JD	105,417	825,000	05/07/2015	06/08/2035
459200-BB-6	INT'L BUSINESS MACHINES CORP				1FE	7,763,671	119.5690	8,465,457	7,080,000	7,670,622		(21,535)			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	116.3130	42,330,880	36,394,000	39,123,816		(57,807)			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	93.0320	2,790,957	3,000,000	3,065,247		(1,293)			4.000	3.868	JD	3,667	120,000	01/07/2015	06/20/2042
459506-AC-5	INTL FLAVORS & FRAGRANCES				2FE	10,517,675	97.4420	10,231,452	10,500,000	10,513,568		(1,625)			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	115.5480	11,554,800	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	113.9970	11,399,680	10,000,000	11,149,054		(20,177)			7.300	6.358	MN	93,278	730,000	10/19/2010	11/15/2039
460146-CG-6	INTERNATIONAL PAPER COMPANY			1	2FE	10,585,000	106.8170	10,681,710	10,000,000	10,388,419		(57,522)			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	90.5110	7,512,446	8,300,000	8,228,944		1,141			4.800	4.856	JD	17,707	398,400	08/05/2014	06/15/2044
460690-BH-2	INTERPUBLIC GROUP COS INC				2FE	1,693,575	100.4860	1,632,893	1,625,000	1,672,797		(6,793)			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	96.3610	19,272,220	20,000,000	19,957,948		5,057			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	125.7320	12,573,240	10,000,000	10,078,244		(1,487)			6.250	6.186	JJ	288,194	625,000	07/08/2009	07/15/2039

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	
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
461070-AL-8	INTERSTATE POWER & LIGHT				1FE	14,930,161	100.5360	14,954,790	14,875,000	14,927,594		(2,567)			3.250	3.204	JD	40,286	241,719	06/23/2015	12/01/2024
46361*-AE-6	THE IRVINE COMPANY				1Z	15,000,000	99.2700	14,890,500	15,000,000	15,000,000					3.400	3.400	JD	42,500	255,000	07/27/2015	06/01/2025
465685-AD-7	ITC HOLDINGS CORP 144A				2FE	6,813,925	117.1730	7,100,708	6,060,000	6,733,737		(17,149)			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	102.8630	25,715,725	25,000,000	24,943,890		6,276			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	113.2050	11,320,540	10,000,000	10,206,025		(3,923)			5.500	5.349	AO	116,111	550,000	05/31/2011	10/15/2040
476556-DA-0	JERSEY CENTRAL POWER & LIGHT	0			2FE	465,440	112.6260	450,502	400,000	424,917		(7,282)			7.350	5.139	FA	12,250	29,400	08/20/2009	02/01/2019
478045-AA-5	JOHN SEVIER COMB CYCLE			2	1FE	39,533,036	108.7770	41,948,330	38,563,638	39,432,799		(24,802)			4.626	4.425	JJ	822,601	1,783,954	01/11/2012	01/15/2042
478160-AL-8	JOHNSON & JOHNSON				1FE	26,835,431	116.4520	28,472,465	24,450,000	26,641,050		(86,041)			4.950	4.210	MN	154,646	1,210,275	07/29/2013	05/15/2033
478160-AT-1	JOHNSON & JOHNSON				1FE	20,695,198	128.6850	23,880,150	18,557,000	20,502,849		(45,482)			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	115.0190	1,437,733	1,250,000	1,219,941		578			4.850	5.019	MN	7,747	60,625	07/07/2011	05/15/2041
478165-AB-9	SC JOHNSON & SONS INC 144A				1FE	20,990,000	125.9630	25,192,580	20,000,000	20,754,671		(40,493)			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	103.9690	22,888,665	22,015,000	23,421,538		(33,414)			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	103.7840	5,189,215	5,000,000	4,990,376		26			4.750	4.762	AO	49,479		10/13/2015	10/15/2046
478366-AN-7	JOHNSON CONTROLS INC				2FE	13,912,148	102.7000	13,876,783	13,512,000	13,867,927		(9,525)			6.000	5.774	JJ	373,832	810,720	10/06/2010	01/15/2036
478366-BB-2	JOHNSON CONTROLS INC JCI 5.25 12/01/41 Corp				2FE	7,956,334	91.7830	6,728,626	7,331,000	7,940,872		(11,880)			5.250	4.692	JD	32,073	384,878	08/19/2014	12/01/2041
478373-AC-7	JOHNSON CONTROLS INC				2FE	4,976,950	95.3780	4,768,890	5,000,000	4,979,735		1,999			3.625	3.681	JJ	90,122	190,816	09/25/2014	07/02/2024
481165-AH-1	JOY GLOBAL INC				2FE	4,043,093	77.5000	2,948,875	3,805,000	4,022,003		(5,089)			6.625	6.135	MN	32,210	252,081	06/23/2011	11/15/2036
481165-AJ-7	JOY GLOBAL INC				2FE	25,033,347	78.2830	18,894,361	24,136,000	24,718,165		(87,716)			5.125	4.639	AO	261,138	1,236,970	03/29/2012	10/15/2021
48125X-SN-7	JP MORGAN CHASE & CO			1	1FE	19,900,000	104.2750	20,855,020	20,000,000	20,078,784		42,875			5.000	5.202	JD	58,333	1,000,000	05/27/2011	06/10/2031
48127F-AA-1	XLIT LTD	0			2FE	1,977,500	95.1250	1,902,500	2,000,000	1,977,823		323			5.000	5.069	JJ	41,944	50,000	03/25/2015	12/29/2049
48203R-AD-6	JUNIPER NETWORKS INC				2FE	18,658,095	93.9130	16,096,688	17,140,000	18,562,111		(27,066)			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	104.5070	6,358,206	6,084,000	6,188,487		(17,600)			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	100.6410	15,096,135	15,000,000	15,087,245		(7,817)			4.650	4.569	MN	116,250	687,813	12/02/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP				2FE	15,153,300	96.2850	14,442,750	15,000,000	15,148,949		(4,122)			5.650	5.564	MN	141,250	835,729	12/02/2014	11/01/2034
48249D-AA-9	KKR GROUP FIN CO II 144A				1FE	9,885,600	102.5520	10,255,220	10,000,000	9,890,331		1,708			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	97.3940	9,739,420	10,000,000	11,059,301		(57,722)			7.250	6.010	MS	241,667	725,000	08/08/2005	03/01/2028
485134-BM-1	KANSAS CITY POWER & LIGHT			1	2FE	11,922,960	108.7280	13,047,336	12,000,000	11,928,249		1,276			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	98.2250	9,822,510	10,000,000	9,992,945		859			3.150	3.161	MS	92,750	315,000	03/11/2013	03/15/2023
485161-AS-2	KANSAS CITY SOUTHERN MEX				2FE	19,250,382	95.0890	19,017,740	20,000,000	19,394,410		69,782			3.000	3.464	MN	76,667	690,000	11/21/2013	05/15/2023
485260-BL-6	KANSAS GAS & ELECTRIC CO 144A				1FE	4,776,840	114.1270	5,421,028	4,750,000	4,761,244		(2,824)			6.700	6.622	JD	14,144	318,250	06/08/2009	06/15/2019
48562R-AG-4	KAR AUCTION SERVICES, INC				3FE	1,926,435	99.8750	1,928,849	1,931,263	1,927,574		640			3.369	3.023	MON	3,529	68,584	03/21/2014	03/11/2021
48666*-AA-2	KCP&L GREATER MISSOURI OPER CO SENIOR NOTES SERIES A				2	10,000,000	97.5070	9,750,700	10,000,000	10,000,000					3.490	3.490	FA	131,844	349,000	08/15/2013	08/15/2025
487312-AA-8	KEENAN FT DETRIC KEENAN ENERGY 144A			2	1FE	12,350,893	114.0920	14,452,686	12,667,582	12,415,604		10,934			6.093	6.372	MN	98,623	771,836	07/27/2009	05/15/2033
487836-BJ-6	KELLOGG COMPANY				2FE	2,407,008	99.5110	2,388,271	2,400,000	2,405,235		(732)			3.125	3.087	MN	9,167	75,000	06/13/2013	05/17/2022
487836-BL-1	KELLOGG COMPANY				2FE	16,056,225	97.2660	17,021,463	17,500,000	16,361,432		135,536			2.750	3.794	MS	160,417	481,250	09/12/2013	03/01/2023
489170-AC-4	KENNAMETAL INC				2FE	25,214,048	98.7910	23,677,311	23,967,000	24,831,672		(125,883)			3.875	3.221	FA	350,850	928,721	01/08/2013	02/15/2022
491674-BG-1	KENTUCKY UTILITIES			1	1FE	16,960,593	111.9640	19,033,846	17,000,000	16,964,360		608			5.125	5.140	MN	145,208	871,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES				1FE	14,892,000	105.9710	15,895,665	15,000,000	14,895,714		1,788			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	106.1050	5,305,245	5,000,000	5,119,409		(61,327)			5.700	4.330	MN	47,500	285,000	01/09/2012	11/01/2017
49327M-2K-9	KEY BANK NA				1FE	26,869,010	98.8810	26,697,762	27,000,000	26,874,810		5,800			3.300	3.358	JD	74,250	445,500	07/15/2015	06/01/2025
49337W-AH-3	KEYSPAN CORP				2FE	9,123,373	110.1050	10,184,750	9,250,000	9,142,116		3,131			5.875	5.980	AO	135,859	543,438	07/07/2010	04/01/2033
49337W-AJ-9	KEYSPAN CORP				2FE	13,717,346	109.4090	14,417,958	13,178,000	13,650,928		(13,894)			5.803	5.496	AO	191,180	764,719	07/22/2010	04/01/2035
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYSIGHT TECHNOLOGIES				2Z	14,995,670	96.1950	14,429,250	15,000,000	14,995,670					4.550	4.554	AO	77,729		11/27/2015	10/30/2024
494368-BG-7	KIMBERLY-CLARK CORP				1FE	28,551,778	112.4430	30,341,673	26,984,000	28,484,333		(31,481)			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	100.5780	10,057,830	10,000,000	9,964,406		1,306			3.050	3.093	FA	122,847		08/03/2015	08/15/2025
49446R-AH-2	KIMCO REALTY CORP				2FE	9,156,175	105.0140	8,926,148	8,500,000	8,673,839		(124,446)			5.700	4.107	MN	80,750	484,500	11/30/2011	05/01/2017
49446R-AJ-8	KIMCO REALTY CORP				2FE	7,590,725	114.4750	8,236,483	7,195,000	7,377,297		(42,080)			6.875	6.108	AO	123,664	494,656	02/17/2010	10/01/2019
49446R-AN-9	KIMCO REALTY CORP KIMCO REALTY CORP				2FE	3,972,760	99.2130	3,968,520	4,000,000	3,973,438		678			3.400	3.510	MN	27,200		10/07/2015	11/01/2022
49446X-AA-4	KIMCO REALTY CORP				2FE	2,336,616	104.2330	2,397,366	2,300,000	2,313,651		(6,165)			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	92.2050	2,065,383	2,240,000	2,391,411		(5,610)			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	79.6570	2,389,722	3,000,000	3,050,222		(1,420)			5.800	5.656	MS	51,233	174,000	10/02/2013	03/15/2035
494550-AZ-9	KINDER MORGAN ENERGY PARTNERS	0			2FE	120,500	107.6290	107,629	100,000	108,027		(2,301)			9.000	6.104	FA	3,750	9,000	08/28/2009	02/01/2019
494550-BB-1	KINDER MORGAN ENERGY PARTNERS	0			2FE	656,862	103.5240	621,145	600,000	626,389		(5,542)			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	83.8860	4,194,305	5,000,000	5,078,885		(1,406)			6.500	6.370	MS	108,333	325,000	10/23/2009	09/01/2039
494550-BE-5	KINDER MORGAN ENERGY PARTNERS				2FE	11,770,655	98.9780	10,781,630	10,893,000	11,409,853		(97,498)			5.300	4.179	MS	169,991	577,329	01/20/2012	09/15/2020
494550-BL-9	KINDER MORGAN ENERGY PARTNERS			1	2FE	4,996,900	87.0840	4,354,205	5,000,000	4,997,963		262			3.950	3.957	MS	65,833	197,500	05/18/2012	09/01/2022

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
494550-BQ-8	KINDER MORGAN ENERGY PARTNERS				2FE	2,889,030	82.9290	2,487,858	3,000,000	2,903,928		10,522			3.500	3.989	MS	35,000	105,000	07/25/2014	09/01/2023
49460Y-AY-1	KINETIC CONCEPTS INC				3FE	5,608,043	96.7080	5,423,426	5,608,043	5,608,043					3.622	3.250	MJSD	1,054	71,736	01/22/2014	05/04/2018
500255-AN-4	KOHLS CORPORATION				2FE	16,488,207	96.5820	15,483,028	16,031,000	16,423,323		(13,620)			6.000	5.770	JJ	443,524	961,860	05/10/2011	01/15/2033
500255-AS-3	KOHLS CORPORATION				2FE	958,280	94.9450	949,446	1,000,000	968,726		3,788			3.250	3.757	FA	13,542	32,500	02/21/2013	02/01/2023
500255-AU-8	KOHLS CORPORATION				2FE	7,998,080	97.4720	7,797,792	8,000,000	7,998,151		71			4.250	4.253	JJ	154,889		07/14/2015	07/17/2025
50075N-AC-8	MONDELEZ INTERNATIONAL				2FE	16,963,122	116.7280	17,042,244	14,600,000	16,775,127		(87,613)			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	100.7180	20,288,573	20,144,000	21,406,443		(24,936)			5.000	4.585	JD	75,540	1,007,200	01/18/2013	06/04/2042
50076Q-AZ-9	KRAFT FOODS GROUP INC				2FE	9,453,728	101.0880	9,561,904	9,459,000	9,448,500		882			3.500	3.515	JD	22,991	331,065	09/05/2013	06/06/2022
501044-CN-9	KROGER CO			1	2FE	11,081,038	106.7820	11,794,094	11,045,000	11,078,581		(639)			5.400	5.377	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO				2FE	13,678,840	101.8980	13,756,176	13,500,000	13,674,186		(3,270)			5.000	4.912	AO	142,500	675,000	09/17/2014	04/15/2042
501044-CY-5	KROGER CO				2FE	4,989,800	103.8430	5,192,130	5,000,000	4,991,461		878			4.000	4.025	FA	83,333	200,000	01/23/2014	02/01/2024
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B				3FE	1,000,000	100.1250	1,001,250	1,000,000	1,000,000					4.382	4.382	FMAN	5,112		11/27/2015	11/20/2022
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC				3Z	3,843,119	98.5000	3,785,473	3,843,119	3,843,119					4.122	3.826	MJSD	1,243		11/30/2015	03/29/2021
502413-AZ-0	L-3 COMMUNICATIOINS CORP				2FE	7,744,400	104.1320	7,809,915	7,500,000	7,637,824		(26,954)			4.750	4.300	JJ	164,271	356,250	09/29/2011	07/15/2020
502413-BB-2	L-3 COMMUNICATIOINS CORP				2FE	4,963,650	101.6370	5,081,845	5,000,000	4,993,091		7,634			3.950	4.113	MN	25,236	197,500	11/17/2011	11/15/2016
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS			1	2FE	10,736,000	105.9070	10,590,650	10,000,000	10,451,858		(88,358)			4.625	3.557	MN	59,097	462,500	08/20/2012	11/15/2020
50540R-AL-6	LABORATORY CORP OF AMER HLDGS			1	2FE	20,391,800	100.9330	20,438,912	20,250,000	20,348,430		(13,483)			3.750	3.664	FA	270,000	759,375	08/22/2012	08/23/2022
505588-BE-2	LACLEDE GAS CO				1FE	8,902,310	117.4620	9,984,245	8,500,000	8,870,646		(14,454)			6.000	5.582	MN	85,000	510,000	12/10/2012	05/01/2034
505588-BF-9	LACLEDE GAS CO				1FE	3,952,000	121.7100	4,868,384	4,000,000	3,958,072		997			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	101.2710	5,063,535	5,000,000	5,106,502		(6,498)			3.400	3.084	FA	64,222	85,000	06/12/2015	08/15/2023
505597-AD-6	LACLEDE GROUP INC				2FE	9,990,500	99.3620	9,936,150	10,000,000	9,990,649		138			4.700	4.706	FA	177,556	464,778	08/12/2014	08/15/2044
512807-AN-8	LAM RESEARCH CORP				2FE	29,987,400	94.7000	28,409,970	30,000,000	29,988,329		929			3.800	3.805	MS	335,667	579,500	03/05/2015	03/15/2025
524901-AR-6	LEGG MASON				2FE	12,519,375	99.9180	12,489,788	12,500,000	12,519,283		(92)			5.625	5.614	JJ	324,219	703,125	02/12/2014	01/15/2044
524901-AT-2	LEGG MASON				2FE	17,237,450	98.3630	16,872,240	17,153,000	17,232,710		(4,923)			3.950	3.885	JJ	312,423	625,964	05/07/2015	07/15/2024
52729K-AM-8	LEVEL 3 FINANCING INC				3FE	4,110,266	98.6250	4,068,281	4,125,000	4,111,233		966			3.091	3.107	FMAN	18,774	62,928	08/27/2015	05/31/2022
53079E-AW-4	LIBERTY MUTUAL GROUP 144A				2FE	4,984,450	105.7100	5,285,510	5,000,000	4,989,263		1,410			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	101.7220	8,544,614	8,400,000	8,328,124		7,930			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	92.9480	9,294,800	10,000,000	9,992,290		142			4.850	4.855	FA	202,083	494,431	07/21/2014	08/01/2044
53117C-AN-2	LIBERTY PROPERTY LP				2FE	10,885,305	101.4390	10,980,783	10,825,000	10,866,651		(5,540)			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	96.3560	4,817,800	5,000,000	4,983,377		1,177			3.750	3.793	AO	46,875	97,396	03/17/2015	04/01/2025
532457-AZ-1	ELI LILLY & CO				1FE	11,384,500	119.6130	11,961,260	10,000,000	11,196,030		(82,337)			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	120.2240	12,022,440	10,000,000	10,623,277		(16,101)			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	124.0290	24,487,124	19,743,000	21,669,363		(47,796)			5.950	5.192	MN	150,102	1,174,709	09/16/2010	11/15/2037
53359#-AB-9	LINCOLN ELECTRIC HOLDINGS, INC				1Z	10,000,000	94.5580	9,455,800	10,000,000	10,000,000					3.350	3.350	FA	121,903		08/20/2015	08/20/2030
534187-AX-7	LINCOLN NATIONAL CORP				2FE	4,951,650	120.1160	6,005,815	5,000,000	4,978,296		5,080			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	125.7030	12,570,340	10,000,000	10,054,705		(848)			7.000	6.953	JD	31,111	700,000	06/15/2010	06/15/2040
53803H-AG-5	LIVE NATION ENTERTAINMENT INC			2	3FE	2,004,391	99.9060	2,002,507	2,004,391	2,004,391					3.372	3.026	MJSD	349	17,538	08/29/2013	08/16/2020
539830-AR-0	LOCKHEED MARTIN CORP				2FE	18,782,895	119.9060	20,360,022	16,980,000	18,575,648		(43,079)			6.150	5.381	MS	348,090	1,044,270	10/13/2010	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP				2FE	12,387,917	114.0680	12,737,940	11,167,000	12,294,219		(23,220)			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	92.5770	4,628,860	5,000,000	4,887,008		2,223			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	89.8260	4,491,275	5,000,000	4,958,237		1,337			3.600	3.661	MS	60,000	95,500	02/12/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP				2FE	8,831,160	101.1880	9,106,947	9,000,000	8,831,669		509			4.500	4.643	MN	42,750		11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP				1FE	11,625,840	115.1410	13,816,872	12,000,000	11,670,899		8,786			6.000	6.248	FA	300,000	720,000	04/01/2010	02/01/2035
546676-AU-1	LOUISVILLE GAS & ELEC			1	1FE	18,582,804	111.8500	20,692,195	18,500,000	18,577,083		(1,681)			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	105.4670	15,820,065	15,000,000	14,895,735		1,787			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	124.4900	21,958,862	17,639,000	17,960,956		(17,957)			6.500	6.280	MS	337,591	1,146,535	04/14/2011	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC				1FE	6,743,099	114.8420	7,332,668	6,385,000	6,700,791		(9,077)			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	104.9750	14,696,486	14,000,000	14,717,135		(14,451)			4.650	4.322	AO	137,433	651,000	08/06/2014	04/15/2042
548661-DH-7	LOWE'S COMPANIES INC				1FE	6,959,470	101.0000	7,101,122	7,000,000	6,960,467		997			3.375	3.444	MS	68,906		09/09/2015	09/15/2025
549271-AA-2	LUBRIZOL CORP				1FE	8,856,100	128.1610	12,816,110	10,000,000	9,153,199		56,264			7.250	8.575	JD	32,222	725,000	05/29/2009	06/15/2025
549271-AG-9	LUBRIZOL CORP				1FE	9,675,420	119.4790	11,171,305	9,350,000	9,479,840		(35,580)			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	105.2530	10,525,300	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	110.1110	29,729,970	27,000,000	29,970,914		(299,892)			5.750	4.128	AO	327,750	1,552,500	03/06/2015	04/15/2024
55301H-AN-2	MGM RESORTS INTERNATIONAL				3FE	2,900,952	98.8340	2,897,789	2,931,991	2,910,596		4,968			3.121	2.940	MJSD	469	27,121	01/14/2014	12/20/2019
55336V-AA-8	MPLX LP				2FE	9,986,920	84.0510	8,405,130	10,000,000	9,987,912		992			4.000	4.016	FA	151,111	203,333	02/10/2015	02/15/2025
553794-AC-2	MUFG AMERICAS HOLDINGS CORP				1FE	39,540,045	95.3790	38,027,567	39,870,000	39,563,862		23,817			3.000	3.097	FA	468,473	598,050	03/31/2015	02/10/2025
55616X-AH-0	MACYS RETAIL HLDGS INC				2FE	11,040,035	90.6030	10,477,308	11,564,000	11,172,199		47,835			2.875	3.415	FA	125,598	332,465	02/21/2013	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	
		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
55616X-AM-9	MACYS RETAIL HLDGS INC				2FE	6,925,800	82.8520	5,799,605	7,000,000	6,928,695		2,751			4.500	4.581	JD	14,000	338,625	11/13/2014	12/15/2034
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS				2FE	15,315,560	99.6350	14,945,220	15,000,000	15,283,311		(6,377)			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	108.6530	3,259,596	3,000,000	2,995,620		1,066			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	73.6580	8,838,996	12,000,000	11,925,326		1,466			4.200	4.239	JD	42,000	504,000	11/02/2012	12/01/2042
563553-AW-6	MANITOWOC				3FE	887,633	93.7500	832,156	887,633	887,633					3.121	2.755	MON	142	26,765	01/15/2014	01/03/2021
565849-AE-6	MARATHON OIL CORP				2FE	8,296,540	85.4770	5,983,369	7,000,000	8,164,551		(27,996)			6.600	5.302	AO	115,500	462,000	09/28/2010	10/01/2037
565849-AF-3	MARATHON OIL CORP				2FE	4,324,110	101.0720	4,594,733	4,546,000	4,478,630		27,519			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	79.9670	8,796,315	11,000,000	10,842,578		20,432			2.800	3.033	MN	51,333	308,000	02/01/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP				2FE	4,988,550	79.8660	3,993,290	5,000,000	4,989,041		491			3.850	3.878	JD	16,042	91,438	06/01/2015	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	8,135,760	105.0040	8,400,320	8,000,000	8,083,912		(14,134)			5.125	4.891	MS	136,667	410,000	01/11/2012	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP				2FE	13,021,826	100.2270	12,027,228	12,000,000	12,961,459		(16,399)			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	81.4530	6,516,224	8,000,000	7,927,596		1,224			4.750	4.808	MS	111,889	390,556	09/03/2014	09/15/2044
570535-AJ-3	MARKEL CORPORATION				2FE	15,115,800	109.8660	16,479,900	15,000,000	15,071,464		(11,250)			5.350	5.247	JD	66,875	802,500	08/24/2011	06/01/2021
571748-AK-8	MARSH & MCLENNAN COS INC				1FE	3,402,210	115.5010	3,927,037	3,400,000	3,402,209		(1)			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	99.1340	10,904,718	11,000,000	11,076,795		(4,605)			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	98.4510	14,767,695	15,000,000	14,780,697		19,757			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	100.2480	20,049,540	20,000,000	19,991,259		209			3.750	3.755	MS	222,917		09/09/2015	03/14/2026
573284-AA-4	MARTIN MARIETTA MATERIALS				2FE	8,779,000	118.6490	11,864,870	10,000,000	9,080,408		57,652			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	103.2100	6,553,854	6,350,000	6,495,851		(3,292)			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	103.2040	12,952,089	12,550,000	12,587,788		(233)			3.959	3.939	JJ	248,427	299,124	09/01/2015	07/01/2038
57636Q-AB-0	MASTERCARD INC				1FE	45,380,728	102.0550	45,807,252	44,885,000	45,356,722		(21,839)			3.375	3.229	AO	378,717	1,052,747	08/27/2015	04/01/2024
577081-AU-6	MATTEL INC				2FE	14,952,570	108.1020	16,215,240	15,000,000	14,956,202		724			6.200	6.223	AO	232,500	930,000	10/14/2010	10/01/2040
577081-AW-2	MATTEL INC				2FE	11,133,400	98.8890	9,888,910	10,000,000	11,065,580		(20,746)			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	98.7690	29,433,073	29,800,000	29,417,060		45,140			3.375	3.577	MS	296,138	1,005,750	10/31/2013	03/15/2023
577778-BD-4	MACYS RETAIL HOLDGS INC			1	2FE	5,786,675	103.5000	5,676,975	5,485,000	5,531,219		(70,719)			7.875	6.468	FA	163,179	431,944	01/10/2012	08/15/2036
579780-AJ-6	MCCORMICK & CO - NON-VOTING				1FE	12,873,460	101.8140	13,235,846	13,000,000	12,899,448		11,193			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	100.4160	24,099,768	24,000,000	23,878,416		1,516			3.250	3.310	MN	119,167		11/06/2015	11/15/2025
58013M-EF-7	MCDONALDS CORP				2FE	21,963,536	116.8300	21,815,591	18,673,000	21,643,274		(71,184)			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	99.4930	18,515,610	18,610,000	18,517,593		1,162			4.875	4.906	JJ	418,337	907,238	09/05/2014	07/15/2040
580645-AE-9	MCGRAW-HILL COMPANIES INC				2FE	3,441,318	106.1070	3,973,718	3,745,000	3,662,348		40,049			5.900	7.186	AO	46,646	220,955	04/22/2009	11/15/2017
580645-AF-6	MCGRAW-HILL COMPANIES INC				2FE	19,452,530	114.2130	20,392,678	17,855,000	19,340,365		(35,257)			6.550	5.857	MN	149,436	1,169,503	04/19/2012	11/15/2037
580645-AH-2	MCGRAW-HILL COMPANIES INC				2FE	9,929,034	100.4300	10,043,000	10,000,000	9,929,260		226			4.000	4.091	JD	17,778		12/18/2015	06/15/2025
580645-AP-4	MCGRAW-HILL COMPANIES INC				2FE	1,992,042	102.5030	2,050,060	2,000,000	1,992,043		1			4.400	4.450	FA	4,156		12/18/2015	02/15/2026
581557-AM-7	MCKESSON CORP HBOC INC				2FE	12,581,000	131.1970	16,399,563	12,500,000	12,563,218		(3,500)			7.650	7.582	MS	318,750	956,250	12/19/2008	03/01/2027
581557-AV-7	MCKESSON CORP				2FE	7,364,775	104.7870	7,858,995	7,500,000	7,479,621		16,417			5.700	5.945	MS	142,500	427,500	05/24/2007	03/01/2017
581557-AZ-8	MCKESSON CORP				2FE	3,935,214	95.8220	3,866,422	4,035,000	3,959,532		9,622			2.700	3.000	JD	4,842	108,945	05/28/2013	12/15/2022
581557Q-AE-3	MCKESSON CORP			1	2FE	8,094,978	115.6270	8,099,692	7,005,000	8,056,582		(21,101)			6.000	4.945	MS	140,100	420,300	02/14/2014	03/01/2041
581557Q-AG-8	MCKESSON CORP				2FE	2,960,490	95.8340	2,875,014	3,000,000	2,969,897		3,690			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	108.9030	23,740,767	21,800,000	23,714,984		(39,891)			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	92.5270	4,626,350	5,000,000	4,974,090		434			4.600	4.633	JD	19,167	230,000	05/06/2014	06/01/2044
583491-AA-3	MECCANICA HOLDINGS USA 144A		E		3FE	9,446,662	108.5310	9,925,197	9,145,000	9,281,913		(34,367)			6.250	5.773	JJ	263,554	571,563	07/21/2010	07/15/2019
58446H-AP-7	MEDIACOM ILLINOIS LLC				3FE	2,613,484	99.3750	2,598,666	2,615,009	2,613,620		136			3.431	3.197	MJSD	471	15,783	07/27/2015	06/30/2021
585055-AQ-9	MEDTRONIC INC				1FE	4,342,841	128.4190	5,483,491	4,270,000	4,336,086		(1,239)			6.500	6.371	MS	81,723	277,550	04/14/2009	03/15/2039
58711P-AL-6	MENS WEARHOUSE INC				4FE	1,884,484	88.6250	1,670,124	1,884,484	1,884,484					3.694	3.685	JAJO	14,504	9,440	01/29/2015	06/18/2021
589331-AM-9	MERCK & CO INC				1FE	6,911,423	120.2850	7,535,868	6,265,000	6,840,407		(15,313)			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	99.4700	19,893,980	20,000,000	19,736,960		31,400			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	108.9790	5,687,635	5,219,000	5,978,820		(25,102)			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	112.8300	9,026,424	8,000,000	7,880,357		7,541			6.220	6.415	MS	146,516	497,600	01/21/2010	09/15/2026
59156R-AM-0	METLIFE INC				1FE	20,796,650	115.7110	23,142,240	20,000,000	20,679,143		(19,531)			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	102.8800	20,575,900	20,000,000	19,998,637		139			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	100.4920	10,049,150	10,000,000	9,999,209		9			3.500	3.501	MN	46,667		11/09/2015	11/13/2025
594088-AJ-5	MICHAELS STORES INC				3FE	3,978,947	99.2500	3,964,923	3,994,885	3,979,311		363			3.072	3.158	JAJO	22,158	2,027	12/14/2015	01/28/2020
59447#-AF-0	MICH ELEC TRANS CO LLC				1	20,000,000	93.6590	18,731,800	20,000,000	20,000,000					4.190	4.190	JD	37,244	833,344	12/17/2014	12/15/2044
594918-AD-6	MICROSOFT CORP				1FE	10,291,200	113.6620	11,366,160	10,000,000	10,264,339		(5,841)			5.200	5.007	JD	43,333	520,000	11/10/2010	06/01/2039
594918-AJ-3	MICROSOFT CORP				1FE	16,238,826	104.2570	18,036,392	17,300,000	16,333,703		19,133			4.500	4.888	AO	194,625	778,500	07/25/2014	10/01/2040
594918-AM-6	MICROSOFT CORP				1FE	4,916,529	114.9060	5,400,582	4,700,000	4,900,351		(3,933)			5.300	5.000	FA	98,948	249,100	05/25/2011	02/08/2041
594918-AT-1	MICROSOFT CORP			1	1FE	18,057,200	98.5070	19,701,360	20,000,000	18,468,847		179,696			2.375	3.571	MN	79,167	475,000	08/23/2013	05/01/2023

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
594918-BC-7	MICROSOFT CORP				1FE	9,885,000	92.3450	9,234,530	10,000,000	9,888,558		3,558			3.500	3.581	FA	135,139	175,000	02/09/2015	02/12/2035
59523U-AL-1	MID AMERICA APARTMENTS L				2FE	20,698,565	97.9410	20,479,379	20,910,000	20,726,161		18,057			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	99.2700	13,897,814	14,000,000	13,874,890					4.000	4.384	MN			11/06/2015	11/15/2025
595620-AE-5	MIDAMERICAN ENERGY CO				1FE	14,263,163	119.0440	16,541,094	13,895,000	14,223,934		(9,227)			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	127.5700	1,913,546	1,500,000	1,661,763		(8,039)			6.927	5.748	MS	34,635	103,905	02/10/2011	03/01/2029
59562V-AR-8	MID AMERICAN ENERGY				2FE	4,938,192	121.8170	6,139,572	5,040,000	4,949,242		1,831			6.500	6.658	MS	96,460	327,600	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGEN VENTURE 144A			2	2FE	8,500,720	106.5230	9,055,230	8,500,720	8,500,720					6.000	5.999	MS	150,179	510,043	08/17/2011	03/15/2025
598326-B@-4	MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES			2	1	5,000,000	99.9290	4,996,450	5,000,000	5,000,000					3.960	3.960	MS	52,250	198,000	03/26/2013	03/26/2033
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES			2	2FE	3,521,302	99.7520	3,512,569	3,521,302	3,521,302					5.330	5.366	MJSD	521	187,685	08/26/2010	06/30/2027
60315G-AE-8	MINERALS TECHNOLOGIES INC				3FE	1,910,700	99.8750	1,908,312	1,910,700	1,910,700					3.197	3.185	FMAN	8,993		07/13/2015	05/09/2021
605024-AJ-7	MISSION BROADCASTING				3FE	750,858	99.5840	748,235	751,364	750,895		37			3.074	3.042	MON	64	18,856	08/07/2015	10/01/2020
605417-BT-0	MISSISSIPPI POWER CO SERIES G				2FE	20,100,000	100.2000	20,040,000	20,000,000	20,000,000		(11,800)			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	100.7370	15,110,550	15,000,000	14,996,317		444			3.850	3.854	FA	240,625	577,500	01/28/2013	02/01/2023
60856B-AC-8	MOLEX ELECTRONJICS TECH 144A				2FE	9,984,300	94.3950	9,439,530	10,000,000	9,985,336		1,036			3.900	3.919	AO	82,333	203,667	04/01/2015	04/15/2025
60871R-AD-2	MOLSON COORS BREWING CO				2FE	25,077,670	96.5770	23,366,708	24,195,000	25,024,525		(15,761)			5.000	4.769	MN	201,625	1,209,750	06/12/2012	05/01/2042
61166W-AC-5	MONSANTO CO				2FE	8,422,240	100.4650	8,037,168	8,000,000	8,372,080		(10,847)			5.500	5.121	JJ	184,556	440,000	10/15/2010	07/30/2035
61166W-AN-1	MONSANTO CO				1FE	4,967,750	86.4730	4,323,650	5,000,000	4,967,750					4.200	4.248	JJ	96,833	218,167	06/26/2014	07/15/2034
615369-AA-3	MOODYS CORPORATION				2FE	32,540,120	110.1910	34,159,086	31,000,000	31,924,404		(175,328)			5.500	4.774	MS	568,333	1,705,000	05/17/2012	09/01/2020
615369-AE-5	MOODYS CORPORATION MOODY'S CORPORATION				2FE	3,049,890	102.9930	3,089,799	3,000,000	3,049,890					5.250	5.138	JJ	72,625		11/12/2015	07/15/2044
617446-7X-1	MORGAN STANLEY				2FE	19,909,000	106.1620	21,232,400	20,000,000	19,921,372		5,994			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	107.5320	5,376,600	5,000,000	4,977,380		10,363			5.950	6.195	JD	2,479	297,500	07/07/2009	12/28/2017
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B	0		2	1Z	3,856,259	69.8040	3,852,367	5,518,796	3,855,007		(1,252)			0.681	4.394	MON	378	3,068	12/14/2015	07/26/2036
61945C-AB-9	MOSAIC CO			1	2FE	6,531,335	86.2380	5,389,844	6,250,000	6,512,875		(5,391)			4.875	4.593	MN	38,932	304,688	05/04/2012	11/15/2041
61945C-AD-5	MOSAIC CO				2FE	14,943,900	101.9350	15,290,235	15,000,000	14,947,477		1,698			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	107.6840	3,768,930	3,500,000	3,496,772		691			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	104.4650	7,158,973	6,853,000	8,120,151		(25,084)			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	90.3510	8,173,133	9,046,000	9,700,433		(14,298)			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	91.2640	8,806,995	9,650,000	9,515,482		18,199			3.750	4.000	MN	46,240	361,875	05/17/2012	05/15/2022
626717-AD-4	MURPHY OIL CORP				2FE	14,967,900	75.9330	11,389,995	15,000,000	14,978,186		2,925			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	98.8920	4,944,600	5,000,000	5,000,000					4.297	4.297	JJ	121,250	213,656	07/14/2014	08/01/2044
628530-AV-9	MYLAN INC 144A				2FE	29,937,900	91.7390	27,521,580	30,000,000	29,954,971		5,631			3.125	3.149	JJ	432,292	1,012,500	12/12/2012	01/15/2023
62927@-AB-4	NHL US FUNDING SECD TERM NTS SER 2	0			3Z	2,000,000	102.5190	2,050,380	2,000,000	2,000,000					4.330	4.330	MJSD	481	86,600	09/29/2014	09/29/2026
62944T-AE-5	NVR INC				2FE	9,982,700	100.4630	10,046,270	10,000,000	9,987,722		1,570			3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
629568-AV-8	NABORS INDUSTRIES INC				2FE	21,838,334	89.1670	19,460,698	21,825,000	21,844,537		(4,348)			5.000	4.976	MS	321,313	1,091,250	01/24/2012	09/15/2020
629568-AX-4	NABORS INDUSTRIES INC				2FE	6,203,663	81.7290	4,903,716	6,000,000	6,134,187		(20,634)			4.625	4.178	MS	81,708	277,500	05/24/2012	09/15/2021
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC			2	3	4,800,000	75.1260	3,606,048	4,800,000	4,800,000					5.820	5.820	MS	72,168	279,360	03/28/2007	03/28/2024
62963#-AF-8	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE			2	3	3,428,571	90.6560	3,108,206	3,428,571	3,428,571					8.380	8.380	MS	76,617	287,314	03/25/2009	03/25/2019
631005-BF-1	NARRAGANSETT ELECTRIC 144A		E		1FE	35,000,000	93.5330	32,736,375	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	110.2440	5,512,220	5,000,000	5,029,576		(6,395)			5.550	5.385	JJ	127,958	277,500	01/19/2011	01/15/2020
636180-BK-6	NATIONAL FUEL GAS COMPANY			1	2FE	29,381,211	102.6830	29,213,399	28,450,000	29,060,079		(94,464)			4.900	4.463	JD	116,171	1,394,050	06/13/2012	12/01/2021
637071-AK-7	NATIONAL OILWELL VARCO I				1FE	40,195,385	76.3930	32,014,098	41,907,000	40,250,269		31,695			3.950	4.194	JD	137,944	1,655,327	09/17/2014	12/01/2042
637417-AF-3	NATIONAL RETAIL PROPERTIES				2FE	13,907,220	96.2880	13,480,362	14,000,000	13,929,392		8,411			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	99.0750	15,852,000	16,000,000	15,939,014		5,963			3.900	3.953	JD	27,733	624,000	09/18/2014	06/15/2024
637432-MS-1	NATIONAL RURAL UTILITIES COOP				1FE	51,123,943	98.2230	46,740,159	47,586,000	50,755,641		(136,344)			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	106.5630	20,460,058	19,200,000	19,927,134		(76,295)			5.750	5.144	AO	233,067	1,104,000	05/02/2014	10/15/2023
63946B-AE-0	NBC UNIVERSAL MEDIA LLC	0			1FE	149,965	108.7000	163,049	150,000	149,982		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	119.6760	11,967,640	10,000,000	10,129,031		(2,246)			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	99.2750	4,963,760	5,000,000	4,960,606		4,957			2.875	3.000	JJ	66,285	143,750	02/13/2013	01/15/2023
64072U-AB-8	NEPTUNE FINANCE CORP NEPTUNE FINANCE CORP				3FE	5,000,000	100.0320	5,001,575	5,000,000	5,000,000					4.321	4.321	JAJO	50,407		10/14/2015	10/09/2022
64110D-AD-6	NETAPP INC			1	2FE	29,974,231	95.3160	28,594,650	30,000,000	29,980,930		2,253			3.250	3.260	JD	43,333	975,000	12/07/2012	12/15/2022
645767-AW-4	NEW JERSEY BELL TELEPHONE				1FE	6,483,497	119.7550	6,808,060	5,685,000	6,347,889		(28,648)			7.850	6.557	MN	57,024	446,273	07/09/2010	11/15/2029
649840-CP-8	NY STATE ELECTRIC & GAS 144A				2FE	4,568,700	107.7150	5,385,770	5,000,000	4,877,325		56,233			6.150	7.523	JD	13,667	307,500	04/17/2009	12/15/2017
651290-AQ-1	NEWFIELD EXPLORATION CO	0			3FE	2,000,000	84.1250	1,682,500	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	81.2200	14,213,413	17,500,000	17,201,100		7,933			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	89.1810	2,675,436	3,000,000	2,985,592		2,039			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	70.9490	3,547,450	5,000,000	4,856,632		2,579			4.875	5.074	MS	71,771	243,750	05/14/2012	03/15/2042
65336R-AJ-7	NEXSTAR BROADCASTING				3FE	851,485	99.5840	848,510	852,059	851,527		42			3.074	3.042	MON	73	17,914	08/07/2015	10/01/2020

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 (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
65364U-AB-2	NIAGARA MOHAWK POWER 144A				1FE	20,504,753	96.0940	20,165,368	20,985,000	20,622,085		46,621			2.721	3.000	MN	52,342	571,002	05/31/2013	11/28/2022
654106-AD-5	NIKE INC				1FE	23,652,805	92.3770	23,228,247	25,145,000	23,687,021		24,475			3.625	3.975	MN	151,918	818,253	08/27/2015	05/01/2043
654106-AE-3	NIKE INC NIKE INC				1FE	24,666,200	96.4660	24,116,425	25,000,000	24,667,178		978			3.875	3.951	MN	166,840		11/03/2015	11/01/2045
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	2,987,430	109.5950	3,287,859	3,000,000	2,994,914		924			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	111.2490	15,574,860	14,000,000	13,893,742		7,582			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	99.6550	18,548,692	18,613,000	17,729,430		15,459			6.500	6.917	MS	356,232	1,209,845	01/16/2009	03/15/2035
655044-AE-5	NOBLE ENERGY INC			1	2FE	14,311,823	85.8200	11,636,280	13,559,000	14,260,500		(12,956)			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	78.8640	11,829,585	15,000,000	14,917,373		1,280			5.250	5.288	MN	100,625	787,500	11/05/2013	11/15/2043
655664-AH-3	NORDSTROM INC				2FE	728,303	122.2590	776,345	635,000	709,838		(4,180)			6.950	5.604	MS	12,995	44,133	03/09/2011	03/15/2028
655664-AP-5	NORDSTROM INC			1	2FE	4,991,400	105.1630	5,258,140	5,000,000	4,994,630		809			4.000	4.021	AO	42,222	200,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC				2FE	34,164,625	103.5230	34,255,661	33,090,000	34,141,340		(18,704)			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	127.0960	3,318,479	2,611,000	3,084,338		(19,709)			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	116.0540	14,223,578	12,256,000	12,921,992		(34,094)			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	96.3910	9,639,140	10,000,000	9,899,934		12,397			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	85.5130	4,275,625	5,000,000	4,745,570		5,021			3.950	4.271	AO	49,375	197,500	07/24/2014	10/01/2042
656836-AC-7	NA DEVELOPMENT BANK		E		1FE	50,000,000	97.4470	48,723,610	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	100.8110	7,056,770	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	97.6890	14,731,516	15,080,000	14,694,210		16,725			3.150	3.482	JJ	219,037	55,834	07/28/2015	01/15/2025
665228-CC-4	NORTHERN ILL GAS				1FE	1,807,245	114.7980	1,721,972	1,500,000	1,782,052		(10,198)			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	114.1730	7,302,524	6,396,000	6,553,359		(4,648)			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	126.9310	12,693,050	10,000,000	11,452,581		(39,742)			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	126.7890	2,282,195	1,800,000	2,054,699		(6,399)			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	115.2100	3,571,519	3,100,000	3,202,731		(2,172)			5.350	5.108	MN	27,642	165,850	11/17/2010	11/01/2039
665772-CG-2	NORTHERN STATES POWER CO MN			1	1FE	9,733,571	109.8960	11,020,351	10,028,000	9,757,203		5,463			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	88.2680	4,413,375	5,000,000	4,456,997		11,186			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	130.1740	2,265,033	1,740,000	2,046,501		(7,102)			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	104.2990	45,051,780	43,195,000	43,204,915		(836)			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	104.9330	16,789,280	16,000,000	15,967,960		629			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	99.9310	14,989,695	15,000,000	14,938,037		7,079			3.250	3.312	FA	203,125	487,500	05/28/2013	08/01/2023
668074-AU-1	NORTHWESTERN CORP				1FE	40,000,000	98.5970	39,438,600	40,000,000	40,000,000					4.176	4.176	MN	213,440	1,675,040	11/05/2014	11/15/2044
66988A-AB-0	NOVANT HEALTH				1FE	5,221,559	112.2500	5,792,079	5,160,000	5,188,784		(6,549)			5.850	5.686	MN	50,310	301,860	04/05/2010	11/01/2019
66989H-AH-1	NOVARTIS CAPITAL CORP		E		1FE	60,142,500	103.9560	62,373,360	60,000,000	60,138,763		(3,004)			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	115.9300	5,796,515	5,000,000	5,348,690		(7,290)			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	99.8300	10,981,256	11,000,000	10,958,497		457			3.250	3.295	MN	42,701		12/08/2015	11/15/2025
670346-AH-8	NUCOR CORP				2FE	22,235,737	106.4700	22,691,951	21,313,000	22,149,541		(21,607)			6.400	6.057	JD	113,669	1,364,032	11/16/2010	12/01/2037
670346-AL-9	NUCOR CORP			1	2FE	7,199,089	102.6130	7,013,626	6,835,000	7,108,979		(37,296)			4.125	3.428	MS	83,017	281,944	07/19/2013	08/15/2022
670346-AM-7	NUCOR CORP				2FE	9,992,600	96.0120	9,601,240	10,000,000	9,994,149		648			4.000	4.009	FA	166,667	400,000	07/24/2013	08/01/2023
670877-AA-7	OMX TIMBER FIN INV LLC 1 144A			1	1FE	4,102,380	108.2370	4,870,643	4,500,000	4,312,973		38,908			5.420	6.602	AO	41,328	243,900	08/07/2009	01/29/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC			1	2FE	12,357,225	108.6880	13,586,050	12,500,000	12,418,969		13,782			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	101.4070	13,182,845	13,000,000	13,169,140		(22,180)			3.800	3.578	MS	164,667	494,000	09/06/2012	09/01/2022
674599-CE-3	OCCIDENTAL PETROLEUM CO				1FE	37,716,967	94.0370	36,454,190	38,766,000	37,967,696		99,051			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	97.4040	6,818,252	7,000,000	6,981,511		671			3.500	3.533	JD	10,889	117,056	09/29/2015	06/15/2025
675232-AA-0	OCEANEERING INTL INC.				2FE	19,922,800	84.2590	16,851,840	20,000,000	19,929,582		6,137			4.650	4.699	MN	118,833	914,500	11/18/2014	11/15/2024
675553-AA-9	OCHSNER CLINIC FOUNDATION				2FE	30,000,000	107.5690	32,270,610	30,000,000	30,000,000					5.897	5.897	MN	226,052	692,898	06/17/2015	05/15/2045
677052-AA-0	OGLETHORPE POWER CORP				1FE	25,088,438	107.3610	26,316,279	24,512,000	25,042,996		(10,402)			5.375	5.218	MN	219,587	1,317,520	08/29/2011	11/01/2040
677400-AF-3	OHIO NATIONAL FINANCIAL SRVS 144A				1FE	16,205,061	111.6810	17,749,493	15,893,000	16,060,588		(33,653)			6.375	6.091	AO	171,678	1,013,179	04/23/2012	04/30/2020
677400-AG-1	OHIO NATIONAL FINANCIAL SRVS 144A				1FE	4,984,550	118.1790	5,908,925	5,000,000	4,986,677		489			6.625	6.653	MN	55,208	331,250	04/19/2011	05/01/2031
677415-CF-6	OHIO POWER COMPANY				2FE	2,107,620	120.8270	2,416,540	2,000,000	2,092,506		(2,983)			6.600	6.159	FA	49,867	132,000	02/18/2010	02/15/2033
678858-BC-4	OKLAHOMA GAS & ELECTRIC				1FE	404,120	119.7440	427,486	357,000	394,067		(2,090)			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	114.7900	2,579,329	2,247,000	2,244,342		69			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	123.7040	12,370,430	10,000,000	12,282,932		(16,168)			6.450	4.767	FA	268,750		09/15/2015	02/01/2038
678858-BK-6	OKLAHOMA GAS & ELECTRIC				1FE	5,083,500	117.5200	5,875,985	5,000,000	5,032,727		(9,174)			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	119.8560	5,992,790	5,000,000	4,970,431		533			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040
679574-A@-2	OLD DOMINION ELECTRIC			2	1	15,000,000	111.3850	16,707,750	15,000,000	15,000,000					5.540	5.541	JD	69,250	831,000	04/07/2011	12/01/2040
680223-AJ-3	OLD REPUBLIC INTERNATIONAL				2FE	9,949,800	102.4590	10,245,900	10,000,000	9,954,974		4,110			4.875	4.939	AO	121,875	495,625	09/22/2014	10/01/2024
681919-AY-2	OMNICOM GROUP INC				2FE	9,933,500	112.2950	11,229,510	10,000,000	9,971,866		6,888			6.250	6.340	JJ	288,194	625,000	06/24/2009	07/15/2019
681919-AZ-9	OMNICOM GROUP INC				2FE	21,020,600	101.0950	20,219,080	20,000,000	20,716,035		(101,232)			3.625	3.000	MN	120,833	725,000	11/19/2012	05/01/2022

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
68216F-AS-2	ON ASSIGNMENT INC				3FE	1,204,397	99.7920	1,207,926	1,210,449	1,204,862		465			3.620	3.375	FMAN	6,431		06/24/2015	05/19/2022
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	3,313,646	128.2680	3,410,646	2,659,000	3,219,895		(19,781)			7.250	5.348	JJ	88,892	192,778	09/07/2010	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY				2FE	2,564,599	124.2900	2,627,499	2,114,000	2,496,325		(14,397)			7.000	5.328	MN	24,663	147,980	09/07/2010	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY CO LLC				2FE	11,168,533	105.2630	11,684,182	11,100,000	11,165,188		(1,303)			5.250	5.207	MS	147,306	582,750	04/25/2012	09/30/2040
68233J-AR-5	ONCOR ELECTRIC DELIVERY CO LLC				2FE	18,968,343	103.8770	19,736,706	19,000,000	18,978,685		2,844			4.100	4.120	JD	64,917	779,000	08/29/2012	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO LLC				2FE	4,573,436	106.9190	4,650,968	4,350,000	4,561,834		(3,820)			5.300	4.967	JD	19,213	230,550	08/29/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO LLC				2FE	2,808,537	96.5900	2,897,685	3,000,000	2,819,386		3,371			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	108.1850	20,114,818	18,593,000	18,906,268		(11,696)			7.000	6.820	AO	274,763	1,301,510	05/07/2009	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS IN				2FE	30,076,150	99.2410	29,772,420	30,000,000	30,056,342		(6,951)			4.600	4.568	MN	199,333	1,380,000	12/12/2012	11/09/2022
682680-AB-9	ONEOK INC				3FE	531,965	84.1330	420,664	500,000	525,744		(1,287)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
682680-AN-3	ONEOK INC				3FE	9,773,364	62.1340	6,973,276	11,223,000	9,939,638		27,281			6.000	7.065	JD	29,928	673,380	01/06/2009	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP				2FE	3,680,664	82.6730	3,315,167	4,010,000	3,708,478		4,822			6.650	7.330	AO	66,666	266,665	04/06/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	2,522,505	83.9050	2,655,603	3,165,000	2,571,595		8,859			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	79.9490	3,997,425	5,000,000	4,773,369		28,549			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	87.5440	8,754,410	10,000,000	9,996,796		333			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	95.0960	3,803,836	4,000,000	3,999,368		88			3.800	3.804	MS	44,756	73,889	03/17/2015	03/15/2020
68371Y-AF-0	OPEN TEXT CORPORATION				2FE	2,271,250	99.5630	2,272,676	2,282,663	2,274,214		1,547			3.122	2.841	MON	365	18,500	01/24/2014	12/18/2020
68389X-AE-5	ORACLE CORP				1FE	15,340,900	125.7980	18,869,715	15,000,000	15,307,551		(6,185)			6.500	6.327	AO	205,833	975,000	05/26/2009	04/15/2038
68389X-AP-0	ORACLE CORP				1FE	23,267,333	97.6130	23,671,201	24,250,000	23,510,350		96,874			2.500	3.000	AO	127,986	606,250	06/05/2013	10/15/2022
68389X-AV-7	ORACLE CORP				1FE	6,094,260	99.2340	5,954,058	6,000,000	6,089,935		(3,158)			4.300	4.183	JJ	123,983	258,000	07/24/2014	07/08/2034
68389X-BE-4	ORACLE CORP				1FE	4,966,250	94.5150	4,725,765	5,000,000	4,967,042		792			3.900	3.949	MN	24,917	102,917	04/28/2015	05/15/2035
684065-BJ-3	ORANGE & ROCKLAND UTILITIES				1FE	34,787,900	99.3740	34,781,005	35,000,000	34,790,375		2,475			4.950	4.989	JJ	928,813		06/15/2015	07/01/2045
690732-AD-4	OWENS & MINOR INC				2FE	9,953,900	100.2320	10,023,190	10,000,000	9,962,390		6,205			3.875	3.949	MS	114,097	386,424	09/11/2014	09/15/2021
690732-AD-4	OWENS & MINOR INC	0			2FE	995,390	100.2320	1,002,319	1,000,000	996,149		591			3.875	3.949	MS	11,410	38,642	09/11/2014	09/15/2021
690732-AE-2	OWENS & MINOR INC	0			2FE	3,984,880	99.3460	3,973,856	4,000,000	3,986,311		1,299			4.375	4.424	JD	7,778	175,000	09/11/2014	08/15/2024
69073K-AP-7	Owens-Illinois Owens-Ill 2015 Term Loan B				2FE	2,987,500	99.8550	2,983,153	2,987,500	2,987,500					3.374	3.084	MJSD	8,058	4,066	09/16/2015	09/01/2022
690742-AD-3	OWENS CORNING INC				2FE	16,708,665	100.1770	16,529,123	16,500,000	16,652,694		(18,719)			4.200	4.046	JD	30,800	693,000	10/17/2012	12/15/2022
693475-AP-0	PNC FINANCIAL SERVICES GROUP				1FE	2,992,110	102.4240	3,072,711	3,000,000	2,993,230		675			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	97.1310	35,938,470	37,000,000	36,513,316		59,394			2.950	3.156	JJ	457,824	1,091,500	08/08/2013	01/30/2023
69349L-AQ-1	PNC BANK NA				1FE	5,213,250	105.4290	5,271,465	5,000,000	5,192,965		(15,981)			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	102.8110	102,811	100,000	99,347		120			3.600	3.748	MN	460	3,600	11/08/2010	11/15/2020
693506-BE-6	PPG INDUSTRIES INC				1FE	11,743,189	111.3260	13,247,770	11,900,000	11,755,445		2,637			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	126.9850	2,331,452	1,836,000	2,150,275		(6,974)			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	119.7270	16,163,159	13,500,000	15,254,823		(50,611)			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	118.9330	45,117,271	37,935,000	41,834,500		(129,726)			6.050	5.164	MS	765,023	2,295,068	08/01/2013	03/01/2034
694308-GZ-4	PACIFIC GAS & ELECTRIC			1	2FE	4,974,550	100.4470	5,022,335	5,000,000	4,976,180		468			4.450	4.481	AO	46,972	222,500	04/11/2012	04/15/2042
694476-AC-6	PACIFIC LIFECORP 144A				2FE	8,591,445	111.2370	9,177,020	8,250,000	8,432,664		(39,200)			6.000	5.388	FA	193,875	495,000	07/07/2011	02/10/2020
694476-AD-4	PACIFIC LIFECORP				2FE	11,572,960	102.1290	11,234,135	11,000,000	11,560,479		(9,937)			5.125	4.786	JJ	236,462	563,750	09/22/2014	01/30/2043
695114-BX-5	PACIFICORP				1FE	10,756,300	112.7280	11,272,840	10,000,000	10,658,071		(20,258)			5.900	5.338	FA	222,889	590,000	07/08/2010	08/15/2034
695114-BZ-0	PACIFICORP				1FE	1,785,101	111.7150	1,937,138	1,734,000	1,779,463		(1,352)			5.250	5.037	JD	4,046	91,035	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP				1FE	2,716,506	117.5700	2,903,972	2,470,000	2,689,986		(5,668)			5.750	5.061	AO	35,506	142,025	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP				1FE	1,934,295	123.6330	2,039,951	1,650,000	1,904,780		(6,293)			6.250	5.071	AO	21,771	103,125	10/15/2010	10/15/2037
695114-CJ-5	PACIFICORP				1FE	6,180,362	124.6980	7,519,271	6,030,000	6,165,548		(2,728)			6.350	6.164	JJ	176,562	382,905	04/03/2009	07/15/2038
695156-AP-4	PACKAGING CORP OF AMERICA			1	2FE	26,055,568	101.7670	26,204,874	25,750,000	25,960,632		(29,821)			3.900	3.750	JD	44,633	1,004,250	09/06/2012	06/15/2022
70109H-AJ-4	PARKER-HANNIFIN CORP				1FE	4,869,146	126.8040	5,205,317	4,105,000	4,791,264		(16,381)			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	102.0860	35,729,995	35,000,000	35,374,037		(13,029)			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	98.2450	14,736,750	15,000,000	15,000,000					5.130	5.130	JJ	354,825	799,425	07/01/2014	07/15/2026
70213B-AA-9	PARTNERRE FINANCE, LLC				1FE	17,200,084	109.5940	18,302,265	16,700,000	16,973,235		(53,910)			5.500	5.082	JD	76,542	918,500	05/24/2011	06/01/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP 144A			2	1FE	6,535,103	108.5260	7,445,955	6,861,000	6,694,352		19,096			5.952	6.656	MN	52,180	408,367	06/22/2009	11/15/2022
705322-AK-1	PEDERNALES ELECTRIC COOP 144A			2	1FE	27,204,424	117.0320	28,526,574	24,375,000	26,866,331		(140,829)			6.202	5.084	MN	193,166	1,511,738	06/25/2013	11/15/2032
70757D-AM-1	PENN NATIONAL GAMING, INC				3FE	1,221,984	99.2860	1,219,350	1,228,125	1,223,715		815			2.882	2.855	MON	295	31,803	11/07/2013	11/30/2020
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	10,234,719	109.5770	11,012,519	10,050,000	10,115,961		(17,737)			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	104.6810	3,140,433	3,000,000	2,997,020		379			4.875	4.893	JJ	69,063	146,250	09/06/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL 144A				2FE	10,139,700	101.0280	10,102,830	10,000,000	10,105,639		(12,708)			4.250	4.076	JJ	193,611	425,000	03/05/2013	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL 144 A				2FE	1,999,140	97.0780	1,941,566	2,000,000	1,999,240		100			3.375	3.382	FA	28,125	33,563	01/26/2015	02/01/2022
711123-C8-6	PEOPLE'S GAS LIGHT & COKE CO.				1	25,000,000	94.7890	23,697,250	25,000,000	25,000,000					4.210	4.210	MN	175,417	1,046,653	11/03/2014	11/01/2044
712704-AA-3	PEOPLE'S UNITED FIN INC				2FE	24,917,000	99.2120	24,803,100	25,000,000	24,939,336		7,553			3.650	3.690	JD	63,368	912,500	12/03/2012	12/06/2022

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
71343P-AC-5	PEPSICO INC				1FE	2,083,720	116.8010	2,336,022	2,000,000	2,074,439		(2,189)			5.500	5.193	MN	14,056	110,000	04/19/2011	05/15/2035
713448-BP-2	PEPSICO INC				1FE	24,678,662	116.6930	26,786,786	22,955,000	24,531,468		(33,325)			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	107.4290	25,245,698	23,500,000	23,041,771		9,146			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	105.4470	15,669,484	14,860,000	15,033,207		(25,527)			5.000	4.767	MN	94,939	743,000	01/31/2012	11/15/2021
71677H-AF-2	PET SMART INC 1ST LIEN				3FE	6,129,340	97.6130	5,983,002	6,129,340	6,129,340					3.447	3.436	MS	65,175	152,642	05/28/2015	03/10/2022
717081-DB-6	PFIZER INC				1FE	9,989,900	112.5620	11,256,160	10,000,000	9,995,979		1,102			6.200	6.214	MS	182,556	620,000	03/17/2009	03/15/2019
717081-DH-3	PFIZER INC				1FE	1,998,060	101.6710	2,033,410	2,000,000	1,998,517		175			3.000	3.011	JD	2,667	60,000	05/28/2013	06/15/2023
717081-DK-6	PFIZER INC				1FE	3,329,918	100.9570	3,281,106	3,250,000	3,328,279		(1,402)			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	115.1340	16,903,989	14,682,000	14,765,843		(627)			5.600	5.557	MS	196,413		10/05/2015	09/15/2040
718172-AC-3	PHILIP MORRIS INTL INC				1FE	21,560,750	125.5880	25,117,560	20,000,000	21,405,997		(31,200)			6.375	5.804	MN	159,375	1,275,000	11/23/2010	05/16/2038
718172-AW-9	PHILIP MORRIS INTL INC				1FE	14,579,550	94.4390	14,165,850	15,000,000	14,600,371		7,654			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	101.2680	10,126,820	10,000,000	9,905,991		3,191			3.375	3.491	FA	131,250		08/04/2015	08/11/2025
718546-AC-8	PHILLIPS 66				2FE	22,107,247	103.4220	22,752,730	22,000,000	22,078,121		(10,754)			4.300	4.235	AO	236,500	946,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66				2FE	7,614,562	100.7170	7,312,061	7,260,000	7,599,681		(5,621)			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	87.8080	4,390,385	5,000,000	4,998,438		88			3.605	3.609	FA	68,094	86,119	02/19/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP				2FE	15,168,390	74.4680	11,170,185	15,000,000	15,165,962		(2,428)			4.680	4.611	FA	265,200	335,400	02/19/2015	02/15/2045
720186-AE-5	PIEDMONT NATURAL GAS CO				1FE	1,274,068	118.1930	1,376,953	1,165,000	1,259,265		(3,125)			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	103.4680	15,520,185	15,000,000	14,993,085		122			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	97.4340	11,692,032	12,000,000	11,979,821		505			4.100	4.113	MS	164,000	468,767	09/15/2014	09/18/2034
72165N-AU-3	PILOT TRAVEL CENTERS LLC PILOT TRAVEL CENTERS LLC				3Z	3,243,724	100.3250	3,254,266	3,243,724	3,243,724					3.323	3.323	JAJO	26,350	20,949	11/02/2015	10/03/2021
72346D-AS-2	PINNACLE ENTERTAINMENT				3FE	836,018	99.8290	838,778	840,219	837,329		562			3.750	3.849	MJSD	175	8,200	08/15/2013	08/13/2020
723787-AK-3	PIONEER NATURAL RESOURCES CO			1	2FE	21,037,700	91.2880	18,257,540	20,000,000	20,725,955		(102,860)			3.950	3.304	JJ	364,278	790,000	01/08/2014	07/15/2022
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	4,944,450	102.7470	5,137,360	5,000,000	4,992,224		7,032			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	87.9180	3,252,966	3,700,000	3,953,969		(5,855)			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	98.9460	4,947,295	5,000,000	4,988,813		2,393			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	82.4120	4,120,595	5,000,000	4,915,441		10,161			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	65.6360	6,563,580	10,000,000	9,993,671		122			4.300	4.304	JJ	180,361	430,000	12/03/2012	01/31/2043
73102Q-AA-4	POLAR TANKERS INC 144A			2	1FE	17,753,382	112.1350	18,945,259	16,895,000	17,601,593		(31,118)			5.951	5.528	MN	142,435	1,005,421	09/13/2010	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO 144A				1FE	4,227,249	117.5650	4,585,035	3,900,000	4,197,615		(7,233)			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	120.3280	2,406,560	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	120.2990	2,405,980	2,000,000	2,000,000					6.310	6.310	MN	21,033	126,200	05/21/2006	05/01/2036
736508-M#-6	PORTLAND GENERAL ELECTRIC CO				1	15,000,000	97.0720	14,560,800	15,000,000	15,000,000					4.440	4.440	AO	140,600	666,000	10/15/2014	10/15/2046
737415-AL-3	POST APARTMENT HOME LP				2FE	23,785,687	96.7880	23,016,091	23,780,000	23,775,840		(1,358)			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	95.3720	14,305,800	15,000,000	15,000,000					4.440	4.440	MN	85,100	647,500	11/25/2014	11/15/2044
737679-CZ-1	POTOMAC ELECTRIC POWER CO				1FE	3,785,237	109.9090	4,365,601	3,972,000	3,808,861		4,480			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	128.5720	7,714,338	6,000,000	6,882,294		(20,877)			6.500	5.351	MN	49,833	390,000	12/07/2010	11/15/2037
739318-AG-4	POWERCOR AUSTRALIA				2FE	14,000,000	100.3140	14,043,960	14,000,000	14,000,000					3.750	3.750	MN	71,458	506,042	11/25/2014	11/12/2026
74005P-BD-5	PRAXAIR, INC.				1FE	29,385,006	88.8430	26,355,306	29,665,000	29,390,921		5,916			3.550	3.604	MN	157,966	1,053,108	03/05/2015	11/07/2042
74005P-BQ-6	PRAXAIR, INC. PRAXAIR INC				1FE	14,937,600	100.5990	15,089,895	15,000,000	14,938,676		1,076			3.200	3.248	JJ	129,333		09/21/2015	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP				1FE	27,726,700	96.4830	28,944,960	30,000,000	28,234,241		217,179			2.500	3.446	JJ	345,833	750,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP				1FE	17,805,720	93.1780	17,703,839	19,000,000	17,848,051		21,905			3.900	4.278	JJ	341,683	741,000	07/30/2014	01/15/2043
741503-AW-6	PRICELINE GROUP INC				2FE	29,926,750	97.5510	29,265,240	30,000,000	29,931,733		4,983			3.650	3.679	MS	322,417	553,583	03/10/2015	03/15/2025
74164M-AA-6	PRIMERICA INC				1FE	13,146,233	106.2750	13,549,999	12,750,000	13,028,498		(36,083)			4.750	4.362	JJ	279,260	605,625	07/24/2012	07/15/2022
74251V-AH-5	PRINCIPAL FINANCIAL GROUP				2FE	30,012,000	97.3920	29,217,690	30,000,000	30,008,837		(1,055)			3.125	3.120	MN	119,792	937,500	11/14/2012	05/15/2023
74264*-AB-2	PRISA LHC LLC SERIES B SENIOR NOTES				2	3,000,000	104.0740	3,122,220	3,000,000	3,000,000					4.270	4.270	AO	27,043	128,100	04/15/2014	04/15/2026
742718-CB-3	PROCTER AND GAMBLE CO.				1FE	2,101,680	119.5850	2,391,690	2,000,000	2,089,184		(2,942)			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	120.6470	16,652,961	13,803,000	15,001,780		(37,996)			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	122.2980	34,176,288	27,945,000	31,657,173		(103,912)			5.550	4.560	MS	499,750	1,550,948	10/24/2013	03/05/2037
74273@-AB-9	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2	3,000,000	101.2250	3,036,750	3,000,000	3,000,000					3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES				2	3,000,000	101.3590	3,040,770	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
743263-AP-0	PROGRESS ENERGY INC				2FE	9,949,318	116.3090	10,235,210	8,800,000	9,845,743		(21,898)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AJ-2	PROGRESSIVE CORP				1FE	7,885,640	125.2330	8,766,310	7,000,000	7,714,999		(36,148)			6.625	5.523	MS	154,583	463,750	09/10/2010	03/01/2029
743315-AL-7	PROGRESSIVE CORP			1	1FE	11,662,881	122.4240	12,132,199	9,910,000	11,528,924		(60,777)			6.250	4.826	JD	51,615	619,375	09/13/2013	12/01/2032
743315-AM-5	PROGRESSIVE CORP			1	2FE	10,055,000	100.1250	10,067,569	10,055,000	10,055,000					6.700	6.700	JD	29,942	673,685	08/26/2011	06/15/2037
743315-AP-8	PROGRESSIVE CORP				1FE	15,117,250	101.1250	15,168,780	15,000,000	15,114,697		(2,108)			4.350	4.303	AO	119,625	652,500	07/25/2014	04/25/2044

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
744320-AK-1	PRUDENTIAL FINANCIAL INC				2FE	2,336,294	114.8120	2,438,603	2,124,000	2,324,326		(5,538)			5.900	5.144	MS	36,899	125,316	10/01/2013	03/17/2036
744320-BG-9	PRUDENTIAL FINANCIAL INC				2FE	5,625,480	116.0560	6,499,153	5,600,000	5,611,117		(2,736)			7.375	7.309	JD	18,356	413,000	06/17/2009	06/15/2019
744320-BY-0	PRUDENTIAL FINANCIAL INC				2FE	3,292,170	104.2330	3,126,999	3,000,000	3,285,011		(5,133)			5.100	4.496	FA	57,800	153,000	07/25/2014	08/15/2043
744331-AF-6	PRUDENTIAL FUNDING LLC 144A				1FE	8,967,780	118.1910	10,637,172	9,000,000	8,978,688		2,047			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	91.1600	4,817,790	5,285,000	4,611,100		13,025			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	120.3850	4,971,905	4,130,000	4,808,816		(16,081)			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	88.9460	12,452,440	14,000,000	14,000,000					4.090	4.090	MS	144,741	354,216	03/31/2015	03/31/2045
744538-AA-7	PUBLIC SERVICE NEW HAMPSHIRE				1FE	8,663,900	119.2460	11,924,550	10,000,000	8,832,597		27,906			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	120.4050	11,528,807	9,575,000	10,434,131		(22,872)			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	115.4170	10,667,956	9,243,000	9,615,655		(7,929)			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	118.4050	4,073,146	3,440,000	3,651,213		(4,392)			5.500	5.057	MS	63,067	189,200	05/18/2011	03/01/2040
74531E-AA-0	PUGET SOUND ENERGY INC SERIES MTN				1FE	15,272,140	126.8480	15,855,938	12,500,000	14,656,812		(128,989)			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	121.5760	13,981,206	11,500,000	11,105,873		20,070			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	116.3130	2,326,260	2,000,000	2,180,841		(5,565)			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	121.5210	911,408	750,000	803,397		(1,116)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039
747328-AB-4	QUAD/GRAPHICS, INC.			2	3	2,500,000	62.9700	1,574,250	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			2	3	2,500,000	62.5110	1,562,775	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	95.9600	38,383,800	40,000,000	39,863,486		7,486			3.450	3.493	MN	157,167	690,000	05/13/2015	05/20/2025
74834L-AN-0	QUEST DIAGNOSTICS				2FE	18,138,180	117.8540	18,615,055	15,795,000	17,911,543		(48,373)			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	103.5720	7,990,557	7,715,000	8,139,719		(8,714)			5.750	5.339	JJ	186,071	443,613	01/25/2012	01/30/2040
74834L-AV-2	QUEST DIAGNOSTICS				2FE	3,131,520	103.2230	3,096,684	3,000,000	3,124,045		(7,475)			4.250	3.665	AO	31,875	63,750	05/21/2015	04/01/2024
74837H-A@-5	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1	6,000,000	96.3210	5,779,260	6,000,000	6,000,000					3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
749607-AC-1	RLI CORP				2FE	9,971,400	103.2620	10,326,220	10,000,000	9,976,509		2,455			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	109.4290	14,649,274	13,387,000	13,745,786		(84,087)			6.125	5.330	AO	173,101	819,954	10/05/2011	10/15/2019
749685-AS-2	RPM INTERNATIONAL INC				2FE	14,039,652	95.9130	14,698,606	15,325,000	14,315,101		122,507			3.450	4.579	MN	67,558	528,713	09/05/2013	11/15/2022
749866-AR-2	RREEF AMERICA REIT II				1	6,000,000	92.8830	5,572,980	6,000,000	6,000,000					3.310	3.310	JJ	99,300		07/01/2015	07/01/2027
754907-AA-1	RAYONIER INC				2FE	30,018,056	97.1740	29,243,513	30,094,000	30,045,457		6,606			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	109.5000	21,900,040	20,000,000	19,646,934		7,085			4.875	5.000	AO	205,833	975,000	10/15/2010	10/15/2040
755111-BX-8	RAYTHEON CO				1FE	19,077,721	97.9320	19,635,366	20,050,000	19,311,511		93,661			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	100.6950	20,139,080	20,000,000	19,945,256		6,894			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	110.8310	9,420,601	8,500,000	8,172,619		8,636			5.875	6.221	MS	147,038	499,375	06/21/2011	03/15/2035
756109-AJ-3	REALTY INCOME CORP				2FE	8,486,542	103.1440	9,009,602	8,735,000	8,704,522		41,018			5.950	6.465	MS	153,032	519,733	10/07/2009	09/15/2016
756109-AK-0	REALTY INCOME CORP				2FE	2,488,008	113.6530	2,949,301	2,595,000	2,547,001		11,194			6.750	7.341	FA	66,173	175,163	09/08/2009	08/15/2019
756109-AP-9	REALTY INCOME CORP			1	2FE	10,723,260	103.9410	10,913,795	10,500,000	10,686,665		(20,861)			4.650	4.363	FA	203,438	476,625	01/28/2015	08/01/2023
75737#-AE-8	REDFIRE INC SERIES B SENIOR GUAR NOTES				2	11,000,000	102.3360	11,256,960	11,000,000	11,000,000					7.500	7.500	JD	32,083	825,000	06/17/2016	
758202-AK-1	REED ELSEVIER CAPITAL		E		2FE	28,304,459	96.9240	27,494,431	28,367,000	28,322,469		5,768			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	99.8330	14,974,995	15,000,000	14,892,231		2,631			3.900	3.989	MN	97,500	120,250	08/10/2015	11/01/2025
759351-AG-4	REINSURANCE GROUP OF AMERICA				2FE	10,600,482	112.5220	11,871,050	10,550,000	10,573,810		(5,314)			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	107.8410	5,392,065	5,000,000	4,983,362		2,608			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	105.4020	21,080,460	20,000,000	20,475,931		(51,138)			4.700	4.333	MS	276,778	940,000	10/25/2013	09/15/2023
759468-AB-7	RELIANCE HOLDINGS USA 144A		E		2FE	4,951,200	109.6310	5,481,555	5,000,000	4,954,610		744			6.250	6.323	AO	62,500	312,500	10/14/2010	10/19/2040
759468-AC-5	RELIANCE HOLDINGS USA		E		2FE	10,857,210	108.0190	10,801,880	10,000,000	10,712,520		(100,691)			5.400	4.072	FA	205,500	540,000	07/28/2014	02/14/2022
759470-AQ-0	RELIANCE INDUSTRIES LTD		E		2FE	13,874,400	98.2500	13,755,000	14,000,000	13,883,939		9,539			4.125	4.236	JJ	245,438	288,750	01/22/2015	01/28/2025
759509-AB-8	RELIANCE STEEL AND ALUM				2FE	12,518,965	104.2980	12,599,174	12,080,000	12,486,852		(9,147)			6.850	6.550	MN	105,734	827,480	10/04/2012	11/15/2036
75972Y-AA-9	RENAISSANCE FINANCE		E		1FE	32,934,000	96.4970	31,843,944	33,000,000	32,938,465		4,465			3.700	3.724	AO	305,250	634,242	03/19/2015	04/01/2025
759891-AA-2	RENRE NORTH AMERICA HLDG				1FE	6,416,353	109.0690	6,379,434	5,849,000	6,230,565		(81,678)			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	117.6610	7,059,630	6,000,000	5,765,269		6,060			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	108.9230	10,892,270	10,000,000	10,996,885		(118,043)			4.750	3.220	MN	60,694	475,000	02/28/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC				2FE	1,991,680	96.4330	1,928,658	2,000,000	1,992,261		581			3.200	3.249	MS	18,844	32,711	03/04/2015	03/15/2025
760761-AD-8	REPUBLIC SERVICES				2FE	11,676,900	110.7080	11,070,800	10,000,000	11,180,198		(180,982)			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	94.3180	14,147,640	15,000,000	14,933,663		4,763			4.000	4.058	MS	176,667	305,000	03/05/2015	03/15/2025
76169#-AE-3	REYES HOLDINGS			2	3	2,729,500	102.8110	2,806,226	2,729,500	2,729,500					7.050	7.050	AO	32,606	192,430	04/30/2008	04/30/2017
761713-BA-3	REYNOLDS AMERICAN INC				2FE	10,048,860	109.4600	10,946,040	10,000,000	10,047,425		(1,435)			5.700	5.659	FA	215,333	99,750	06/11/2015	08/15/2035
771196-BE-1	ROCHE HOLDINGS INC		E		1FE	14,962,050	102.2810	15,342,165	15,000,000	14,971,124		2,817			3.350	3.376	MS	127,021	503,896	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC 144A		E		1FE	28,675,010	101.1870	29,344,317	29,000,000	28,680,244		4,937			4.000	4.065	MN	106,333	820,000	09/22/2015	11/28/2044
772739-AQ-1	ROCK-TENN COMPANY				2FE	14,811,669	100.3660	14,628,374	14,575,000	14,781,286		(24,502)			4.000	3.773	MS	194,333	583,000	09/25/2014	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC				1FE	38,639,473	106.8850	38,964,927	36,455,000	38,588,197		(39,001)			4.800	4.430	JD	77,771	1,749,840	09/12/2014	12/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
776696-AC-0	ROPER INDUSTRIES INC				2FE	8,078,980	111.0930	8,887,424	8,000,000	8,034,534		(8,181)			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	97.7280	14,659,170	15,000,000	14,991,740		1,062			3.125	3.134	MN	59,896	468,750	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES ROPER TECHNOLOGIES INC				2FE	9,983,400	100.2420	10,024,230	10,000,000	9,983,471		71			3.850	3.870	JD	25,667		11/30/2015	12/15/2025
77775*-BS-9	ROSENTHAL & ROSENTHAL INC			2	2Z	8,571,429	106.0730	9,091,971	8,571,429	8,571,429					6.400	6.400	JD	10,667	548,571	06/24/2011	06/24/2021
778296-AA-1	ROSS STORES INC				1FE	12,885,291	98.4760	12,860,992	13,060,000	12,891,912		6,621			3.375	3.548	MS	129,784	220,388	08/20/2015	09/15/2024
779382-AK-6	ROWAN COMPANIES INC				2FE	12,191,223	99.0980	10,969,124	11,069,000	11,593,823		(130,518)			7.875	6.350	FA	363,202	871,684	11/23/2010	08/01/2019
779382-AP-5	ROWAN COMPANIES INC				2FE	11,794,941	73.5180	8,583,203	11,675,000	11,757,352		(11,276)			4.875	4.742	JD	47,430	569,156	05/31/2012	06/01/2022
781172-AB-7	RUBY PIPELINE LLC 144A			1	2FE	5,345,550	104.0970	5,204,830	5,000,000	5,220,033		(37,481)			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	121.8140	6,090,710	5,000,000	5,250,879		(17,795)			6.950	6.263	JD	28,958	347,500	12/08/2010	12/01/2025
78387G-AQ-6	AT&T INC (SBC COMMUNICATIONS)				2FE	5,525,602	106.4250	6,766,495	6,358,000	5,625,431		17,980			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	98.9710	14,845,677	15,000,000	15,000,000					3.869	3.869	MON	25,793	580,350	10/07/2014	10/15/2049
78466D-AV-6	SS & C TECHNOLOGIES				3FE	2,754,644	99.4480	2,739,439	2,754,644	2,754,644					3.445	3.439	JAJO	22,409	5,203	07/14/2015	07/08/2022
78466D-AW-4	SS & C TECHNOLOGIES				3FE	403,362	99.4480	403,151	405,389	403,485		122			3.445	3.518	JAJO	3,298		07/14/2015	07/08/2022
78486Q-AC-5	SVB FINANCIAL GROUP				1FE	9,994,950	109.4080	10,940,800	10,000,000	9,997,188		497			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	95.5660	9,556,630	10,000,000	9,992,259		659			3.500	3.510	JJ	147,778	175,000	01/26/2015	01/29/2025
78573A-AC-4	SABMILLER HOLDINGS INC SABLN 4.95 01/15/42		E		1FE	5,473,150	101.6060	5,080,315	5,000,000	5,460,629		(9,363)			4.950	4.355	JJ	114,125	247,500	08/14/2014	01/15/2042
790849-AJ-2	ST JUDE MEDICAL INC				2FE	34,525,100	98.0870	34,330,555	35,000,000	34,632,276		43,413			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	98.0340	7,352,535	7,500,000	7,741,004		(4,400)			4.750	4.543	AO	75,208	356,250	10/06/2014	04/15/2043
795830-AS-7	SALVATION ARMY			2	1FE	6,297,540	113.2000	6,792,000	6,000,000	6,265,103		(8,112)			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	114.8310	2,089,917	1,820,000	1,898,458		(2,359)			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	104.5600	2,712,273	2,594,000	2,397,663		3,962			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	102.8840	22,634,414	22,000,000	22,309,125		(59,315)			4.100	3.770	MS	265,589	902,000	08/28/2012	09/15/2020
80589M-AE-2	SCANA CORP				2FE	8,117,525	99.7050	8,101,015	8,125,000	8,120,544		608			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	131.0060	23,960,924	18,290,000	21,399,748		(77,724)			6.550	5.221	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	101.0220	39,398,658	39,000,000	38,930,584		224			3.450	3.471	FA	179,400		11/10/2015	02/13/2026
80851Q-DA-9	CHARLES SCHWAB CORP				1FE	10,239,000	107.6620	10,766,240	10,000,000	10,058,440		(32,431)			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	101.8900	4,641,094	4,555,000	4,710,924		(6,576)			7.125	6.745	JJ	162,272	324,544	11/04/2010	07/01/2032
808626-AG-0	SCIENCE APPLICATIONS INT				3FE	31,922,590	91.1910	29,019,744	31,823,000	31,940,208		(7,241)			5.500	5.457	JJ	875,133	1,750,265	06/18/2012	07/01/2033
81014A-AA-9	SCOTTRADE FINANCIAL SERVICE 144A				2FE	7,500,000	105.4690	7,910,160	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	22,912,852	95.4400	21,645,769	22,680,000	22,896,782		(16,977)			3.900	3.769	MN	113,022	862,407	02/19/2015	11/15/2024
811065-AG-6	SCRIPPS NETWORKS INTERAC				2FE	6,986,700	95.6560	6,695,892	7,000,000	6,987,434		734			3.950	3.973	JD	12,289	148,235	05/19/2015	06/15/2025
812007-AE-2	SEAGULL ENERGY/OCEAN ENERGY				2FE	13,547,230	103.6890	11,369,499	10,965,000	12,987,762		(121,604)			7.500	5.358	MS	242,144	822,375	11/29/2010	09/15/2027
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT				3FE	1,957,007	98.2500	1,937,702	1,972,215	1,961,201		2,306			3.500	3.655	MJSD	383	34,897	06/19/2014	04/29/2020
816851-AN-9	SEMPRA ENERGY				2FE	4,988,900	102.0340	5,101,680	5,000,000	4,999,214		1,807			6.500	6.539	JD	27,083	325,000	05/12/2009	06/01/2016
816851-AP-4	SEMPRA ENERGY				2FE	17,769,578	111.8530	17,273,490	15,443,000	17,553,276		(45,382)			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	127.4640	17,016,391	13,350,000	13,224,122		7,082			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	95.0750	12,735,243	13,395,000	13,601,523		(4,016)			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	101.6310	20,326,240	20,000,000	19,988,605		405			3.450	3.457	FA	287,500		07/28/2015	08/01/2025
826418-BD-6	SIERRA PACIFIC POWER CO				1FE	5,381,431	101.7330	6,497,706	6,387,000	6,320,653		168,900			6.000	8.915	MN	48,967	383,220	10/31/2008	05/15/2016
828807-BW-6	SIMON PROPERTY GROUP LP			1	1FE	6,710,850	102.3250	7,674,353	7,500,000	7,378,898		123,738			5.250	7.103	JD	32,813	393,750	07/07/2009	12/01/2016
828807-CD-7	SIMON PROPERTY GROUP LP			1	1FE	2,988,630	112.0390	3,361,158	3,000,000	2,994,604		1,144			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	106.6870	13,127,811	12,305,000	12,699,830		(8,124)			4.750	4.536	MS	172,099	584,488	09/06/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP				1FE	9,940,900	99.4900	9,948,960	10,000,000	9,942,491		1,174			4.250	4.285	AO	106,250	449,792	09/03/2014	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP LP				1FE	9,935,400	101.4720	10,147,180	10,000,000	9,937,457		2,057			3.500	3.577	MS	130,278		08/10/2015	09/01/2025
82894*-AT-4	J.R. SIMPLOT COMPANY				2	4,000,000	104.8180	4,192,720	4,000,000	4,000,000					6.210	6.210	MN	36,570	248,400	05/03/2007	05/08/2017
83002D-AQ-8	SIX FLAGS THEME PARKS INC				3FE	2,243,549	100.0010	2,243,560	2,243,549	2,243,549					3.181	2.937	MJSD	187		07/21/2015	06/30/2022
832696-AK-4	SMUCKER (JM) COMPANY JM SMUCKER				2FE	25,173,021	99.5290	24,882,225	25,000,000	25,169,120		(3,900)			3.500	3.413	MS	257,639		09/29/2015	03/15/2025
832696-AP-3	SMUCKER (JM) COMPANY JM SMUCKER CO				2FE	4,924,692	97.0140	4,850,705	5,000,000	4,924,967		274			4.375	4.468	MS	55,903		09/29/2015	03/15/2045
833034-AG-6	SNAP-ON INC				1FE	19,966,400	112.3670	22,473,380	20,000,000	19,987,073		3,553			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	111.0610	16,659,210	15,000,000	15,000,000					5.375	5.375	JD	2,240	806,250	06/20/2013	06/30/2035
835495-AJ-1	SONOCO PRODUCTS CO			1	2FE	16,941,910	108.1860	18,391,688	17,000,000	16,945,962		874			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	113.0340	4,521,352	4,000,000	4,364,091		(13,294)			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	104.8100	1,467,341	1,400,000	1,404,375		(130)			5.250	5.224	MS	24,500	73,500	11/02/2010	03/01/2035
837004-CE-8	SOUTH CAROLINA ELECTRIC & GAS			1	1FE	20,180,635	110.1800	21,358,315	19,385,000	20,121,174		(14,606)			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	100.4530	10,045,290	10,000,000	9,952,111		852			4.600	4.631	JD	20,444	460,000	06/10/2013	06/15/2043
83887@-AB-8	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A			2	1	10,799,082	109.1390	11,786,010	10,799,082	10,799,082					5.400	5.400	JD	35,637	583,150	12/09/2010	12/09/2040
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN			2	1FE	14,458,731	103.8370	15,013,498	14,458,731	14,458,731					3.846	3.846	FA	210,076	556,083	08/06/2013	08/15/2033

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 (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
841504-AB-9	SOUTHEAST SUPPLY HEADER				2FE	14,981,850	95.8810	14,382,120	15,000,000	14,984,218		1,521			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	124.9060	12,490,580	10,000,000	11,499,480		(77,734)			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	118.3910	10,655,199	9,000,000	8,999,962		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	113.3390	6,851,349	6,045,000	6,818,980		(8,593)			5.350	4.366	JJ	149,127	55,908	09/02/2015	07/15/2035
842400-FL-2	SOUTHERN CALIFORNIA EDISON				1FE	7,934,480	123.8140	9,905,096	8,000,000	7,940,898		1,135			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	117.9180	15,918,876	13,500,000	14,365,441		(17,995)			5.500	5.039	MS	218,625	742,500	06/06/2011	03/15/2040
842400-FT-5	SOUTHERN CALIFORNIA EDISON				1FE	5,873,100	94.9740	5,698,440	6,000,000	5,874,347		1,247			3.900	4.031	JD	19,500	117,000	08/21/2015	12/01/2041
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	9,975,700	114.8440	11,484,440	10,000,000	9,977,665		436			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	100.7300	25,182,375	25,000,000	24,943,423		2,673			3.200	3.228	JD	35,556	393,333	06/15/2015	06/15/2025
84263P-AM-2	SOUTHERN CONN GAS CO 144A				1FE	12,428,800	110.5480	11,054,770	10,000,000	11,963,779		(165,543)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES			2	2	8,750,000	109.7160	9,600,150	8,750,000	8,750,000					5.750	5.750	JD	22,361	503,125	07/01/2010	06/15/2040
84345P-AB-8	SOUTHERN NATURAL GAS			1	2FE	2,728,375	92.8880	2,322,190	2,500,000	2,654,957		(27,012)			4.400	3.102	JD	4,889	110,000	03/11/2013	06/15/2021
843646-AG-5	SOUTHERN POWER CO			1	2FE	4,627,500	102.1100	4,620,455	4,525,000	4,540,914		(17,300)			6.375	5.955	MN	36,860	288,469	03/26/2010	11/15/2036
844030-AA-4	SOUTHERN UNION CO				2FE	5,250,000	109.2410	5,462,060	5,000,000	5,170,152		(15,181)			7.600	7.041	FA	158,333	380,000	09/02/2009	02/01/2024
844895-AV-4	SOUTHWEST GAS CORP			1	1FE	19,485,776	102.6450	19,118,565	18,626,000	19,256,423		(93,626)			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	101.5880	12,190,536	12,000,000	11,990,915		152			4.875	4.880	AO	146,250	585,000	10/01/2013	10/01/2043
845437-BJ-0	SOUTHWESTERN ELECTRIC POWER				2FE	7,439,015	108.0220	8,155,631	7,550,000	7,516,935		13,881			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	118.4440	4,844,376	4,090,000	4,194,775		(1,891)			6.200	5.998	MS	74,665	253,580	12/01/2010	03/15/2040
845467-AH-2	SOUTHWESTERN ENERGY CO				2FE	14,062,420	62.8750	8,802,500	14,000,000	14,045,002		(6,276)			4.100	4.041	MS	169,011	574,000	12/31/2012	03/15/2022
84603H-AB-3	SOUTHWIRE				3FE	1,155,926	98.0630	1,136,371	1,158,824	1,156,643		386			2.859	2.785	FMAN	4,694	36,576	02/19/2014	02/22/2021
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2FE	38,880,810	97.4770	37,041,146	38,000,000	38,738,226		(77,201)			4.750	4.454	MS	531,472	1,805,000	02/19/2014	03/15/2024
84762N-BB-6	SPECTRUM BRANDS				3FE	2,336,428	99.8640	2,333,238	2,336,428	2,336,428					3.431	3.187	MJSD	1,895	21,631	07/08/2015	06/23/2022
84858D-AA-6	SPIRIT AIR 2015-1 PTT A				1FE	25,093,750	99.2500	24,812,500	25,000,000	25,091,736		(2,014)			4.100	4.062	AO	398,611		07/29/2015	10/01/2029
850458-AA-4	SPRINGFIELD CLINIC LLP			2	2	2,772,053	108.7360	3,014,220	2,772,053	2,772,053					6.090	6.168	MON	4,689	168,738	12/21/2006	12/21/2026
85253#-AF-8	STAG INDUSTRIAL STAG INDUSTRIAL				2Z	8,000,000	98.9880	7,919,040	8,000,000	8,000,000					3.980	3.980	JJ	14,151		12/15/2015	01/05/2023
854502-AA-9	STANLEY BLACK & DECKER				1FE	21,179,296	108.4650	23,184,458	21,375,000	21,195,914		3,479			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	106.2520	39,763,636	37,424,000	37,592,582		(19,096)			3.850	3.781	AO	360,206	1,440,824	09/16/2014	10/01/2023
85590A-AP-9	STARWOOD HOTELS & RESORTS				2FE	24,886,250	97.6550	24,413,825	25,000,000	24,917,649		10,152			3.125	3.177	FA	295,139	781,250	01/09/2013	02/15/2023
85590A-AR-5	STARWOOD HOTELS & RESORTS				2FE	4,854,500	87.5320	4,376,595	5,000,000	4,860,475		4,661			4.500	4.726	AO	56,250	235,000	09/08/2014	10/01/2034
857477-AL-7	STATE STREET CORP				1FE	11,980,560	98.6350	11,836,248	12,000,000	11,985,102		1,772			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	103.8050	19,359,633	18,650,000	19,455,317		(55,787)			3.700	3.079	MN	78,589	641,025	06/25/2015	11/20/2023
857477-AT-0	STATE STREET CORP				1FE	14,979,900	103.1260	15,468,825	15,000,000	14,980,525		625			3.550	3.566	FA	196,729		08/13/2015	08/18/2025
863667-AE-1	STRYKER CORP				1FE	4,832,300	95.2490	4,762,470	5,000,000	4,836,229		2,914			4.100	4.301	AO	51,250	205,000	09/03/2014	05/15/2044
863667-AG-6	STRYKER CORP				1FE	25,928,848	98.9410	25,131,116	25,400,000	25,918,743		(10,105)			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	98.7190	19,250,186	19,500,000	19,534,766		(479)			3.375	3.353	MN	113,344		10/28/2015	11/01/2025
86765B-AH-2	SUNOCO LOGISTICS PARTNER				2FE	7,157,710	88.4520	6,191,612	7,000,000	7,146,721		(2,408)			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	92.7870	4,616,168	4,975,000	5,061,950		(12,165)			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	70.8170	2,124,501	3,000,000	3,017,699		(303)			4.950	4.910	JJ	68,475	148,500	07/29/2014	01/15/2043
86787E-AM-9	SUNTRUST BANK				2FE	1,986,860	110.4580	2,209,160	2,000,000	1,996,237		1,520			7.250	7.344	MS	42,694	145,000	03/12/2008	03/15/2018
86787E-AN-7	SUNTRUST BANK				1FE	23,384,877	95.5030	22,820,418	23,895,000	23,504,474		46,954			2.750	3.000	MN	109,519	657,113	05/22/2013	05/01/2023
86787G-AE-2	SUNTRUST BANK				2FE	5,534,377	107.9120	5,274,714	4,888,000	5,295,307		(87,954)			5.400	3.283	AO	65,988	263,952	04/26/2013	04/01/2020
86853T-AP-8	SUPERVALU				3FE	3,935,179	98.8230	3,917,761	3,964,422	3,940,875		5,696			0.000	0.185	MS		141,812	04/14/2015	03/21/2019
87089H-AA-1	SWISS RE TREASURY 144A				1FE	26,074,910	96.6060	25,519,467	26,416,000	26,162,896		32,338			2.875	3.029	JD	52,740	759,460	05/28/2013	12/06/2022
871503-AH-1	SYMANTEC CORP				2FE	11,543,885	103.8850	11,962,392	11,515,000	11,532,544		(3,341)			4.200	4.164	MS	142,402	483,630	01/17/2012	09/15/2020
871503-AK-4	SYMANTEC CORP				2FE	19,840,000	99.3240	19,864,700	20,000,000	19,889,586		14,691			3.950	4.048	JD	35,111	790,000	06/11/2012	06/15/2022
871829-AF-4	SYSCO CORP				1FE	2,887,150	121.2950	3,032,370	2,500,000	2,810,953		(17,210)			6.500	5.145	FA	67,708	162,500	02/10/2011	08/01/2028
871829-AJ-6	SYSCO CORP				1FE	16,275,732	110.9210	16,848,915	15,190,000	16,183,088		(29,912)			5.375	4.854	MS	226,795	816,463	10/29/2013	09/21/2035
871829-AN-7	SYSCO CORP				1FE	12,215,900	121.2040	12,120,430	10,000,000	12,011,727		(44,342)			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	129.3060	3,976,163	3,075,000	3,092,845		(908)			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	96.0530	24,815,293	25,835,000	26,520,339		(110,220)			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	100.4730	10,047,250	10,000,000	9,989,716		954			4.125	4.139	MN	68,750	413,646	10/27/2014	11/01/2024
87247E-AQ-2	TI GROUP AUTOMOTIVE		E		3FE	3,725,797	98.0000	3,665,813	3,740,625	3,726,650		853			3.931	3.753	MJSD	389	47,618	12/23/2015	06/30/2022
872540-AM-1	TJX COS INC				1FE	1,996,240	115.1020	2,302,040	2,000,000	1,998,495		394			6.950	6.976	AO	29,344	139,000	04/02/2009	04/15/2019
872540-AP-4	TJX COS INC				1FE	33,068,150	96.5900	33,806,325	35,000,000	33,500,916		177,282			2.500	3.154	MN	111,806	875,000	08/22/2013	05/15/2023
87265V-AB-4	T-MOBILE				2FE	1,000,000	100.1250	1,001,250	1,000,000	1,000,000					3.106	3.118	FMAN	4,572	7,389	11/12/2015	11/09/2022
87305Q-CB-5	TTX CO 144A				1FE	25,007,750	118.4380	29,609,375	25,000,000	25,008,768		(199)			5.875	5.872	JD	122,396	1,468,750	06/27/2011	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
873050-CJ-8	TTX CO				1FE	14,879,250	88.0970	13,214,595	15,000,000	14,881,206		1,956			3.900	3.946	FA	243,750	290,875	01/26/2015	02/01/2045
875127-AV-4	TAMPA ELECTRIC CO				2FE	4,440,148	126.3490	4,674,909	3,700,000	4,355,044		(17,895)			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	122.0060	29,368,088	24,071,000	26,152,157		(60,072)			6.150	5.423	MN	189,158	1,480,367	09/23/2013	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO				2FE	2,840,970	97.1150	2,913,435	3,000,000	2,879,868		15,783			2.600	3.270	MS	22,967	78,000	06/19/2013	09/15/2022
87612E-AR-7	TARGET CORP				1FE	6,532,396	129.5400	6,930,363	5,350,000	6,406,257		(26,326)			6.500	5.002	AO	73,414	347,750	08/27/2010	10/15/2037
87612E-AS-5	TARGET CORP				1FE	12,546,625	108.9410	13,617,625	12,500,000	12,511,839		(5,311)			6.000	5.950	JJ	345,833	750,000	01/15/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	7,642,500	136.5940	10,244,535	7,500,000	7,627,036		(2,425)			7.000	6.850	JJ	242,083	525,000	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORP				1FE	19,571,800	97.9070	19,581,340	20,000,000	19,599,366		8,217			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	122.7490	6,137,450	5,000,000	4,994,137		95			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	101.0630	35,372,050	35,000,000	35,203,069		(3,303)			4.900	4.862	MS	504,972	1,700,708	09/16/2014	09/15/2044
878237-AF-3	TECH DATA CORP				2FE	19,924,200	101.5800	20,316,040	20,000,000	19,972,269		15,299			3.750	3.834	MS	208,333	750,000	09/14/2012	09/21/2017
878750-AH-5	TECO FINANCE INC				2FE	7,641,063	107.7810	8,945,798	8,300,000	8,118,056		89,009			6.572	7.881	MN	90,913	545,476	06/04/2009	11/01/2017
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL				3FE	447,456	99.9630	449,498	449,667	448,148		328			3.500	3.612	MON	87	14,227	11/04/2013	03/18/2020
88163V-AD-1	TEVA PHARMACEUTICALS		E		2FE	29,819,036	109.3670	28,346,781	25,919,000	29,351,997		(97,215)			6.150	5.087	FA	664,174	1,594,019	10/26/2010	02/01/2036
88224P-JS-9	TEXAS CAPITAL BANK NA				2FE	20,000,000	103.8650	20,773,000	20,000,000	20,000,000					5.250	5.250	JJ	440,417	1,050,000	01/28/2014	01/31/2026
882384-AC-4	TEXAS EASTERN TRANSMISSION 144A				2FE	11,178,230	89.0800	10,244,166	11,500,000	11,257,832		31,534			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	109.8280	2,196,560	2,000,000	2,321,435		(11,675)			7.000	5.507	JJ	64,556	140,000	11/15/2010	07/15/2032
882440-AX-8	TEXAS GAS TRANSMISSION 144A			1	2FE	11,922,030	94.7840	10,900,103	11,500,000	11,750,366		(45,969)			4.500	4.001	FA	215,625	517,500	01/19/2012	02/01/2021
882508-AW-4	TEXAS INSTRUMENT				1FE	37,393,500	94.8480	37,939,280	40,000,000	37,994,647		240,932			2.250	3.017	MN	150,000	900,000	06/10/2013	05/01/2023
883203-BV-2	TEXTRON INC				2FE	4,995,150	98.0680	4,903,400	5,000,000	4,995,409		259			3.875	3.887	MS	64,583	158,767	10/23/2014	03/01/2025
883556-BC-5	THERMO FISHER SCIENTIFIC			1	2FE	25,317,250	97.7140	24,428,425	25,000,000	25,229,416		(29,948)			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	99.4190	8,947,737	9,000,000	8,987,273		53			3.650	3.667	JD	20,075		11/30/2015	12/15/2025
88428L-AA-0	THIRD POINT RE USA HOLDINGS				2FE	17,400,000	98.3330	17,109,942	17,400,000	17,400,000					7.000	7.000	FA	466,900	609,000	02/10/2015	02/13/2025
884903-AY-1	THOMSON REUTERS CORP				2FE	13,734,450	101.7930	12,724,163	12,500,000	13,640,034		(34,922)			5.500	4.775	FA	259,722	687,500	03/14/2013	08/15/2035
884903-BK-0	THOMSON REUTERS CORP				2FE	6,970,320	103.3220	7,232,519	7,000,000	6,981,484		2,813			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	102.6190	5,130,945	5,000,000	4,974,526		2,649			4.300	4.377	MN	22,694	215,000	11/14/2013	11/23/2023
88579Y-AH-4	3M CO				1FE	45,183,582	97.3770	45,129,278	46,345,000	45,194,389		9,467			3.875	4.022	JD	79,816	889,119	12/17/2015	06/15/2044
886546-AB-6	TIFFANY & CO				2FE	11,017,067	98.3870	10,822,614	11,000,000	11,016,419		(648)			3.800	3.780	AO	104,500	209,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO				2FE	9,979,764	93.1390	9,313,890	10,000,000	9,980,415		651			4.900	4.913	AO	122,500	245,000	05/14/2015	10/01/2044
887315-BN-8	TIME WARNER INC				2FE	16,144,475	117.0780	17,561,745	15,000,000	15,921,233		(44,596)			6.625	5.949	MN	126,979	993,750	08/03/2010	05/15/2029
887317-AD-7	TIME WARNER INC	0			2FE	529,285	113.2730	566,364	500,000	526,229		(614)			6.500	6.054	MN	4,153	32,500	03/01/2010	11/15/2036
887317-AW-5	TIME WARNER INC				2FE	4,988,000	97.4750	4,873,740	5,000,000	4,988,758		758			3.600	3.628	JJ	103,500		05/28/2015	07/15/2025
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,447,430	100.8980	3,945,120	3,910,000	4,393,247		(11,617)			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	109.4970	8,212,238	7,500,000	7,620,357		(43,341)			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	114.9070	5,745,325	5,000,000	4,986,449		3,498			8.250	8.347	AO	103,125	412,500	03/23/2009	04/01/2019
88732J-AY-4	TIME WARNER CABLE INC			1	2FE	9,688,035	94.4410	8,461,878	8,960,000	9,638,513		(13,429)			5.875	5.317	MN	67,262	526,400	01/13/2012	11/15/2040
887389-AJ-3	TIMKEN CO				2FE	27,768,376	95.2110	26,659,080	28,000,000	27,783,198		14,822			3.875	3.981	MS	361,667	542,500	05/05/2015	09/01/2024
887387-AA-8	TIMKEN CO				2FE	1,927,869	127.1090	2,332,443	1,835,000	1,910,031		(3,880)			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	112.5660	14,356,655	12,754,000	13,258,883		(11,735)			6.150	5.823	MN	100,225	784,371	11/30/2010	05/15/2037
889175-BE-4	TOLEDO EDISON COMPANY				2FE	831,359	115.8680	965,182	833,000	832,209		150			7.250	7.276	MN	10,065	60,393	04/21/2009	05/01/2020
891027-AQ-7	TORCHMARK CORP				2FE	27,556,535	99.5860	27,386,150	27,500,000	27,540,075		(5,172)			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	107.3170	2,146,346	2,000,000	2,111,299		(2,476)			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	96.3560	28,184,189	29,250,000	29,237,810		1,366			3.750	3.756	JD	91,406	1,096,875	05/15/2013	06/01/2023
89233P-4X-1	TOYOTA MOTOR CREDIT CORP			1	1FE	20,000,000	108.5670	21,713,300	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			1	1FE	18,361,250	96.4970	17,852,019	18,500,000	18,376,600		5,430			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	115.4030	13,176,737	11,418,000	13,418,828		(45,038)			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	104.6370	13,960,722	13,342,000	14,209,522		(16,451)			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	100.3180	15,047,685	15,000,000	14,883,079		679			4.300	4.347	FA	225,750		08/18/2015	08/25/2045
89566E-AD-0	TRISTATE GENERATION & TRANS 144A				1FE	32,129,480	117.7850	36,513,443	31,000,000	32,096,316		(23,499)			6.000	5.719	JD	82,667	1,860,000	09/24/2013	06/15/2040
89566E-B@-6	TRI-STATE GENERATION AND TRANS				1FE	16,000,000	96.5560	15,448,960	16,000,000	16,000,000					4.450	4.450	AO	178,000	654,644	10/31/2014	10/01/2045
896239-AA-8	TRIMBLE NAVIGATION LTD				2FE	14,880,750	99.9950	14,999,250	15,000,000	14,891,412		9,805			4.750	4.851	JD	59,375	726,354	11/19/2014	12/01/2024
896522-AH-2	TRINITY IND				2FE	6,992,160	91.6470	6,415,276	7,000,000	6,993,022		671			4.550	4.564	AO	79,625	323,808	09/22/2014	10/01/2024
898813-AK-6	TUCSON ELECTRIC POWER			1	2FE	32,930,940	110.0660	34,120,491	31,000,000	32,259,493		(197,593)			5.150	4.319	MN	203,997	1,596,500	06/04/2012	11/15/2021
90131H-AY-1	21ST CENTURY FOX AMERICA				2FE	3,085,758	120.5430	3,218,506	2,670,000	3,066,245		(19,513)			7.430	5.576	AO	49,595	99,191	04/06/2015	10/01/2026
90131H-BA-2	21ST CENTURY FOX AMERICA				2FE	11,049,020	120.8480	12,084,810	10,000,000	11,012,579		(36,441)			7.300	6.118	AO	123,694	365,000	04/30/2015	04/30/2028
90131H-BD-6	21ST CENTURY FOX AMERICA				2FE	9,215,423	114.5840	10,312,560	9,000,000	9,210,956		(4,467)			6.550	6.325	MS	173,575	294,750	04/06/2015	03/15/2033
90131H-BM-6	21ST CENTURY FOX AMERICA				2FE	7,661,829	114.2970	8,000,797	7,000,000	7,652,291		(9,538)			6.750	5.983	JJ	225,750	236,250	04/06/2015	01/09/2038

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
90131H-BU-8	21ST CENTURY FOX AMERICA 21st CENTURY FOX AMERICA				2FE	3,990,440	99.7520	3,990,076	4,000,000	3,990,587		147			3.700	3.729	AO	28,778		10/14/2015	10/15/2025
902494-AT-0	TYSON FOODS INC			1	2FE	25,330,700	106.3130	26,578,300	25,000,000	25,235,132		(32,774)			4.500	4.324	JD	50,000	1,125,000	11/08/2013	06/15/2022
902494-AX-1	TYSON FOODS INC	0			2FE	4,984,800	102.8530	5,142,655	5,000,000	4,986,612		1,294			3.950	3.987	FA	201,340		08/05/2014	08/15/2024
90265E-AG-5	UDR INC				2FE	18,718,785	106.6650	19,999,594	18,750,000	18,729,426		2,872			4.625	4.646	JJ	411,914	867,188	01/05/2012	01/10/2022
902691-AE-4	UGI UTILITIES INC				1FE	2,136,493	119.7930	2,491,703	2,080,000	2,130,463		(1,202)			6.206	6.000	MS	32,630	129,085	03/23/2010	09/30/2036
902748-AA-0	UIL HOLDINGS CORP				2FE	4,215,000	105.2750	4,210,988	4,000,000	4,131,975		(24,868)			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	126.4930	12,649,250	10,000,000	10,822,200		(43,164)			7.000	6.051	JJ	322,778	700,000	05/15/2007	07/15/2028
903203-BN-6	UPC FINANCING PARTNER				3FE	4,879,557	98.3600	4,824,842	4,905,314	4,882,872		1,521			3.250	3.340	JJ	81,483	128,686	11/09/2015	06/30/2021
90343X-AH-7	US AIRWAYS				3FE	2,079,514	99.1570	2,064,934	2,082,500	2,080,453		564			3.067	3.024	JAJO	13,662	56,083	04/30/2014	05/23/2019
90347B-AG-3	AXALTA COATINGS SYSTEMS				3FE	1,892,436	99.2370	1,887,029	1,901,548	1,892,617		181			3.084	3.205	FMAN	9,937		12/02/2015	02/01/2020
904764-AS-6	UNILEVER CAPITAL CORP		E		1FE	14,825,700	101.4070	15,211,110	15,000,000	14,831,950		6,250			3.100	3.237	JJ	195,042		07/28/2015	07/30/2025
906548-CJ-9	UNION ELECTRIC CO				1FE	19,894,800	95.1970	19,039,380	20,000,000	19,901,401		2,060			3.900	3.930	MS	229,667	780,000	09/06/2012	09/15/2042
907818-CW-6	UNION PACIFIC CORP				1FE	4,183,849	105.4210	4,517,268	4,285,000	4,265,282		13,815			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	107.7880	4,025,878	3,735,000	3,719,423		7,647			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	110.0790	5,503,950	5,000,000	4,956,031		15,043			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	113.7800	5,689,005	5,000,000	4,991,034		1,858			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	98.7610	9,876,070	10,000,000	9,837,426		19,680			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	107.4330	18,263,627	17,000,000	17,173,358		(3,218)			4.750	4.683	JD	35,889	807,500	07/24/2014	12/15/2043
90919W-AA-8	UNISON GROUND LEASE FUND 144A				1FE	5,000,000	101.7000	5,085,018	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	98.7880	9,878,800	10,000,000	10,000,000					3.721	3.750	MON	16,538	372,100	03/11/2013	03/16/2020
90932L-AB-3	UNITED AIR UNITED AIR 2015-1A PTT				1FE	4,000,000	100.2500	4,010,000	4,000,000	4,000,000					3.700	3.700	JD	18,089		11/02/2015	12/01/2022
910637-N#-0	UNITED ILLUMINATING CO				2	4,000,000	112.8550	4,514,200	4,000,000	4,000,000					6.260	6.260	MS	80,684	250,429	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				2	3,000,000	113.0150	3,390,450	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	128.5420	11,351,579	8,831,000	10,131,690		(31,485)			6.200	5.081	JJ	252,468	547,522	11/10/2010	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE-CL B			1	1FE	24,368,600	111.3260	27,831,575	25,000,000	24,422,035		11,462			4.875	5.039	MN	155,729	1,218,750	11/09/2010	11/15/2040
91159J-AA-4	US BANCORP				1FE	29,431,161	99.4700	29,450,053	29,607,000	29,480,342		17,269			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	89.3700	11,430,385	12,790,000	12,941,268		(4,314)			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	105.6240	8,449,920	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	122.3600	18,659,885	15,250,000	17,699,676		(58,375)			6.125	4.935	JJ	430,707	934,063	11/14/2013	07/15/2038
913017-BQ-1	UNITED TECHNOLOGIES CORP				1FE	4,991,900	111.5600	5,577,990	5,000,000	4,997,237		791			6.125	6.145	FA	127,604	306,250	12/15/2008	02/01/2019
913017-BS-7	UNITED TECHNOLOGIES CORP				1FE	9,977,200	117.1020	11,710,210	10,000,000	9,980,427		366			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	100.4480	10,044,760	10,000,000	9,884,222		2,223			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	117.8450	16,498,244	14,000,000	13,418,487		13,856			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	130.6780	6,533,900	5,000,000	4,933,498		1,236			6.875	6.994	FA	129,861	343,750	02/07/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC			1	1FE	5,041,080	115.6550	5,204,484	4,500,000	5,018,279		(10,955)			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	118.6250	4,745,012	4,000,000	4,237,317		(4,303)			5.950	5.511	FA	89,911	238,000	07/14/2011	02/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INC			1	1FE	14,796,600	96.8470	14,527,110	15,000,000	14,810,263		3,605			4.250	4.330	MS	187,708	637,500	02/25/2013	03/15/2043
91324P-CK-6	UNITEDHEALTH GROUP INC	0			1FE	3,999,240	100.0260	4,001,020	4,000,000	3,999,404		164			1.450	1.460	JJ	25,456		07/20/2015	07/17/2017
91324P-CQ-3	UNITEDHEALTH GROUP INC				1FE	7,999,040	104.1190	8,329,552	8,000,000	7,999,040					4.625	4.626	JJ	162,389		07/21/2015	07/15/2035
918204-AR-9	VF CORPORATION				1FE	5,378,985	119.2950	6,382,272	5,350,000	5,375,545		(813)			6.000	5.956	AO	67,767	321,000	09/30/2010	10/15/2033
918204-AT-5	VF CORPORATION				1FE	23,623,221	128.0500	25,803,396	20,151,000	23,273,729		(75,113)			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	108.8750	7,212,936	6,625,000	7,506,099		(30,664)			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	99.4770	3,979,084	4,000,000	4,228,142		(5,031)			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	94.0850	9,408,530	10,000,000	9,972,876		1,976			3.650	3.685	MS	107,472	184,528	03/10/2015	03/15/2025
91913Y-AT-7	VALERO ENERGY CORP				2FE	4,979,700	82.7750	4,138,765	5,000,000	4,979,960		260			4.900	4.926	MS	72,139	123,861	03/10/2015	03/15/2045
920253-AF-8	VALMONT INDUSTRIES				2FE	29,955,450	86.6080	25,982,520	30,000,000	29,956,761		1,470			5.000	5.009	AO	375,000	1,537,500	09/08/2014	10/01/2044
920355-AE-4	VALSPAR CORP				2FE	9,009,900	105.1850	9,466,632	9,000,000	9,002,489		(1,745)			6.050	6.028	MN	90,750	544,500	08/14/2009	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	2,987,220	113.0330	3,390,981	3,000,000	2,994,497		1,354			7.250	7.311	JD	9,667	217,500	06/16/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	11,473,173	102.5140	11,532,814	11,250,000	11,403,653		(24,027)			4.200	3.928	JJ	217,875	472,500	06/25/2013	01/15/2022
920355-AJ-3	VALSPAR CORP				2FE	6,432,530	89.7150	5,831,482	6,500,000	6,433,659		1,129			4.400	4.463	FA	119,167	150,944	01/15/2015	02/01/2045
920355-AK-0	VALSPAR CORP				2FE	4,978,000	99.5070	4,975,360	5,000,000	4,978,679		679			3.950	4.002	JJ	84,486		07/22/2015	01/15/2026
92239M-C#-6	VECTREN UTILITY HOLDINGS VECTREN UTILITY HOLDINGS				1Z	15,000,000	94.3040	14,145,600	15,000,000	15,000,000					3.900	3.900	JD	26,000		12/15/2015	12/15/2035
92276M-AW-5	VENTAS REALTY			1	2FE	5,150,773	106.6680	5,480,592	5,138,000	5,157,316		(3,178)			4.750	4.657	JD	20,338	244,055	01/28/2015	06/01/2021
92276M-AX-3	VENTAS REALTY				2FE	10,250,306	103.1640	10,594,943	10,270,000	10,261,752		1,250			4.250	4.264	MS	145,492	436,475	01/28/2015	03/01/2022
92277G-AG-2	VENTAS REALTY				2FE	6,945,260	99.6330	6,974,289	7,000,000	6,947,177		1,917			4.125	4.218	JJ	132,344		07/09/2015	01/15/2026
92343V-BE-3	VERIZON COMMUNICATIONS				2FE	7,971,750	91.9000	6,892,493	7,500,000	7,938,677		(9,032)			4.750	4.370	MN	59,375	356,250	01/13/2012	11/01/2041
925524-AV-2	CBS CORP				2FE	13,599,898	99.4320	13,174,753	13,250,000	13,567,523		(11,942)			5.500	5.280	MN	93,118	728,750	04/25/2012	05/15/2033

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 (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
925524-AX-8	CBS CORP				2FE	2,295,080	98.2100	1,964,194	2,000,000	2,263,809		(6,701)			6.875	5.765	AO	23,299	137,500	09/16/2010	04/30/2036
925524-BB-5	CBS CORP				2FE	3,491,968	101.5330	4,065,373	4,004,000	3,973,425		88,090			6.250	8.660	AO	42,403	250,250	01/28/2009	04/30/2016
92553P-AC-6	VIACOM INC				2FE	2,702,500	94.3390	2,358,465	2,500,000	2,685,698		(4,001)			6.750	6.127	AO	40,313	168,750	04/13/2011	10/05/2037
92553P-AL-6	VIACOM INC				2FE	12,255,400	75.1990	9,399,838	12,500,000	12,271,459		4,430			4.500	4.621	FA	193,750	562,500	05/04/2012	02/27/2042
9264VW-II-3	BNFS LEASE BACKED SECURITY			2	1	12,888,105	101.9900	13,144,578	12,888,105	12,888,105					4.070	4.101	MON	23,313	396,788	03/12/2015	05/15/2034
926ECC-II-4	OLD DOMINION ELECTRIC COOP				1	10,000,000	94.1010	9,410,100	10,000,000	10,000,000					4.460	4.460	JD	37,167	390,250	01/15/2015	01/15/2045
927804-FB-5	VIRGINIA ELECTRIC & POWER CO				1FE	17,275,461	122.7840	18,785,952	15,300,000	17,067,235		(44,890)			6.000	5.106	MN	117,300	918,000	11/09/2010	05/15/2037
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY			2	1FE	4,949,831	99.7060	4,935,278	4,949,831	4,949,831					3.930	3.949	MJSD	540	207,493	08/22/2014	06/30/2030
92826C-AE-2	VISA INC VISA INC				1FE	39,988,750	100.9370	40,374,840	40,000,000	39,988,771		21			4.150	4.152	JD	78,389		12/10/2015	12/14/2035
92927K-A#-9	WABCO HOLDINGS INC				2	16,000,000	92.9930	14,878,880	16,000,000	16,000,000					3.180	3.180	JD	8,480	254,400	06/25/2015	06/25/2027
92929L-AL-2	WMG ACQUISITION CORP				4FE	3,179,531	95.0630	3,030,117	3,187,500	3,182,118		1,074			3.750	3.808	MJSD	664	29,883	07/19/2013	07/01/2020
92931B-AC-0	INTEGRYS ENERGY GROUP			1	2FE	11,460,105	76.0000	9,113,920	11,992,000	11,466,456		1,349			6.110	6.402	JD	61,059	732,711	10/11/2011	12/01/2066
92937W-AA-2	WCP ISSUER LLC 144A			2	1FE	14,983,421	102.8820	15,415,247	14,983,421	14,983,421					3.819	3.849	MON	25,432	621,582	08/01/2013	08/15/2020
92937W-AC-8	WCP ISSUER LLC 144A				1FE	9,000,000	100.9890	9,089,014	9,000,000	9,000,000					4.557	4.557	MON	18,228	449,902	08/01/2013	08/15/2020
929903-AM-4	WACHOVIA CORP				1FE	9,900,360	110.4220	11,925,576	10,800,000	10,001,382		20,625			5.500	6.155	FA	247,500	594,000	06/09/2010	08/01/2035
931142-CB-7	WAL-MART STORES INC				1FE	34,310,910	113.9390	38,267,485	33,586,000	34,226,002		(18,664)			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	128.9100	3,867,288	3,000,000	3,581,231		(14,632)			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	125.5380	15,064,584	12,000,000	12,178,892		(3,716)			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	107.7410	9,696,699	9,000,000	9,738,098		(13,751)			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	91.2980	9,129,840	10,000,000	9,969,664		997			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	90.8530	9,085,310	10,000,000	9,998,428		25			4.800	4.801	MN	57,333	480,000	11/06/2014	11/18/2044
93884P-CM-0	WASHINGTON GAS LIGHT CO				1FE	4,344,110	120.8900	5,137,808	4,250,000	4,322,337		(4,348)			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	111.0500	27,762,425	25,000,000	25,000,000					5.211	5.212	MS	383,588	1,302,750	11/30/2010	12/03/2040
939640-AD-0	WASHINGTON POST CO				3FE	9,005,620	106.7980	9,611,784	9,000,000	8,988,048		(2,983)			7.250	7.225	FA	271,875	652,500	01/29/2009	02/01/2019
939653-AM-3	WASHINGTON REIT				2FE	16,949,160	98.0710	16,672,104	17,000,000	16,963,982		4,525			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	98.2620	20,634,957	21,000,000	19,624,092		175,474			2.900	4.025	MS	179,317	609,000	01/08/2014	09/15/2022
942683-AF-0	ACTAVIS INC				2FE	23,740,034	98.3300	23,644,504	24,046,000	23,799,602		30,167			3.250	3.415	AO	195,374	781,495	09/11/2013	10/01/2022
947074-AJ-9	WEATHERFORD INTERNATIONAL INC	0			3FE	7,516,250	97.6250	6,833,750	7,000,000	7,359,658		(156,592)			6.350	2.725	JD	19,756	444,500	05/01/2015	06/15/2017
94948Q-AQ-3	WELLESLEY COLLEGE			2	1FE	13,985,000	103.4490	14,467,343	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	111.5310	4,818,148	4,320,000	4,403,929		(2,390)			5.950	5.780	JD	11,424	257,040	07/22/2010	12/15/2034
94973V-AN-7	WELLPOINT INC				2FE	14,934,150	118.3890	17,758,290	15,000,000	14,942,769		1,219			6.375	6.408	JD	42,500	956,250	06/05/2007	06/15/2037
94973V-AR-8	WELLPOINT INC				2FE	998,400	112.3570	1,123,574	1,000,000	999,393		169			7.000	7.022	FA	26,444	70,000	02/02/2009	02/15/2019
94973V-AX-5	WELLPOINT INC				2FE	10,102,800	97.8200	9,781,980	10,000,000	10,071,994		(10,110)			3.125	3.000	MN	39,931	312,500	11/02/2012	05/15/2022
94974B-FN-5	WELLS FARGO & COMPANY				1FE	9,911,500	103.4630	10,346,330	10,000,000	9,927,093		7,951			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	118.8930	14,439,603	12,145,000	13,887,661		(48,282)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036
95235L-AT-7	WEST CORP WEST CORP				3Z	4,086,752	100.0420	4,117,113	4,115,385	4,087,094		343			3.882	4.012	FMAN	18,639		12/28/2015	11/20/2021
95709T-AJ-9	WESTAR ENERGY INC				1FE	6,613,384	98.0520	6,191,971	6,315,000	6,607,664		(5,707)			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	100.3320	32,010,988	31,905,000	31,960,703		(339)			3.250	3.229	JD	138,255		12/03/2015	12/01/2025
957576-AA-9	WESTERN & SOUTHERN FIN 144A				1FE	38,539,800	110.2840	41,907,844	38,000,000	38,502,131		(16,459)			5.750	5.630	JJ	1,007,528	2,185,000	09/10/2013	07/15/2033
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	16,003,550	89.7810	14,364,976	16,000,000	16,002,344		(821)			4.000	3.994	JJ	320,000	640,000	10/09/2012	07/01/2022
959802-AH-2	WESTERN UNION CO				2FE	9,441,630	97.5850	8,782,623	9,000,000	9,406,860		(9,806)			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	93.2210	25,169,643	27,000,000	26,756,286		3,917			6.200	6.272	JD	46,500	1,674,000	12/02/2013	06/21/2040
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	14,526,918	98.0590	14,448,028	14,734,000	14,560,928		20,352			3.600	3.797	JJ	244,584	486,162	06/05/2015	07/15/2022
961548-AV-6	WESTVACO CORP				2FE	10,050,570	129.8410	11,036,502	8,500,000	9,673,620		(49,293)			8.200	6.670	JJ	321,394	697,000	10/19/2005	01/15/2030
963320-AR-7	WHIRLPOOL CORPORATION				2FE	9,009,050	102.3740	9,213,624	9,000,000	9,007,695		(785)			4.000	3.988	MS	120,000	360,000	02/24/2014	03/01/2024
96332H-CE-7	WHIRLPOOL CORP				2FE	12,481,250	106.3540	13,294,300	12,500,000	12,486,991		1,699			4.700	4.719	JD	48,958	587,500	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP				2FE	7,744,661	99.6230	7,820,374	7,850,000	7,765,800		9,922			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	107.9320	10,793,200	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			2	1	15,162,367	98.0360	14,864,578	15,162,367	15,162,367					4.090	4.125	MON	27,562	620,141	09/30/2014	10/15/2044
96949L-AB-1	WILLIAMS PARTNERS LP				2FE	6,871,480	74.8740	5,241,159	7,000,000	6,878,420		6,940			4.000	4.220	MS	82,444	149,333	05/05/2015	09/15/2025
96950F-AF-1	WILLIAMS PARTNERS LP				2FE	16,383,350	76.7800	11,516,925	15,000,000	16,274,717		(24,141)			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	77.3950	6,191,600	8,000,000	7,550,584		57,352			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	104.3740	10,437,420	10,000,000	10,007,944		(5,989)			6.200	6.132	MS	160,167	620,000	05/22/2007	03/28/2017
97263B-AA-1	WILTON 144A			1	2FE	15,618,125	103.8920	15,609,773	15,025,000	15,556,304		(37,120)			5.875	5.279	MS	223,132	706,469	07/16/2015	03/30/2033
976657-AG-1	WISCONSIN ENERGY CORP				2FE	1,160,015	119.1470	1,310,618	1,100,000	1,151,394		(1,705)			6.200	5.769	AO	17,050	68,200	08/03/2010	04/01/2033
976657-AH-9	WISCONSIN ENERGY CORP			1	2FE	10,145,300	74.5000	7,464,900	10,020,000	10,053,583		(22,842)			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	127.5070	1,424,253	1,117,000	1,318,578		(5,088)			6.375	5.000	FA	26,901	71,209	10/13/2010	08/15/2037

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
976826-BK-2	WISCONSIN POWER AND LIGHT				1FE	25,008,390	97.3440	24,336,050	25,000,000	25,008,238		(128)			4.100	4.098	AO	216,389	1,027,847	10/06/2014	10/15/2044
97786#-AK-8	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2Z	5,000,000	99.7840	4,989,200	5,000,000	5,000,000					3.730	3.730	MS	62,167		09/01/2015	09/01/2025
97786#-AL-6	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2Z	15,000,000	99.3230	14,898,450	15,000,000	15,000,000					3.830	3.830	MS	191,500		09/01/2015	09/01/2027
978WFE-II-4	ZEBRA TECHNOLOGIES CORP				3Z	1,055,244	100.2550	1,065,930	1,063,218	1,056,414		1,035			3.931	3.779	MJSD	221	48,271	11/18/2014	09/30/2021
978YBW-II-4	BE AEROSPACE INC. 2014 TERM LOAN B				3Z	1,860,338	100.1000	1,871,556	1,869,686	1,862,607		2,191			3.681	3.554	MJSD	363	54,642	12/19/2014	12/31/2018
978YRY-II-3	CHIEF POWER FINANCE LLC				3Z	1,975,050	96.0000	1,900,800	1,980,000	1,975,683		633			7.861	7.992	JAJO	26,807	21,821	01/21/2015	12/31/2020
980745-C@-0	WOODWARD GOVERNOR COMPANY SERIES E SENIOR NOTE				2	10,000,000	101.5330	10,153,300	10,000,000	10,000,000					7.810	7.806	AO	164,878	781,000	04/02/2009	04/03/2016
980745-E#-6	WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES				2	15,000,000	101.1610	15,174,150	15,000,000	15,000,000					4.180	4.181	AO	156,750	627,000	11/15/2013	11/15/2025
981811-AE-2	WORTHINGTON INDUSTRIES				2FE	23,059,470	98.5410	22,664,476	23,000,000	23,052,786		(3,964)			4.550	4.522	AO	220,928	1,046,500	04/10/2014	04/15/2026
983024-AG-5	WYETH				1FE	5,434,009	125.1130	5,642,574	4,510,000	5,309,039		(26,692)			6.500	5.000	FA	122,146	293,150	10/15/2010	02/01/2034
983024-AL-4	WYETH				1FE	15,242,583	119.3990	15,810,763	13,242,000	15,074,988		(52,619)			6.000	4.909	FA	300,152	794,520	08/20/2013	02/15/2036
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	10,501,540	107.5490	10,754,940	10,000,000	10,309,387		(51,580)			5.625	4.938	MS	187,500	562,500	02/21/2012	03/01/2021
98310W-AL-2	WYNDHAM WORLDWIDE				2FE	4,991,300	96.4790	4,823,930	5,000,000	4,993,484		774			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	137.3310	6,266,418	4,563,000	5,602,381		(26,276)			6.750	5.011	FA	128,334	308,003	11/15/2010	08/01/2037
984121-BQ-5	XEROX CORPORATION				2FE	7,570,885	104.8200	7,599,436	7,250,000	7,306,173		(48,802)			6.750	6.000	FA	203,906	489,375	09/01/2009	02/01/2017
984121-CD-3	XEROX CORPORATION				2FE	20,306,436	101.1900	20,136,730	19,900,000	20,158,777		(42,265)			4.500	4.226	MN	114,425	895,500	05/18/2012	05/15/2021
98419M-AB-6	XYLEM INC				2FE	6,586,034	106.3450	6,433,854	6,050,000	6,438,536		(60,103)			4.875	3.624	AO	73,734	294,938	11/19/2013	10/01/2021
98420E-AD-7	XLIT LTD	0	E		2FE	1,486,725	93.7540	1,406,313	1,500,000	1,486,859		134			5.500	5.561	MS	20,854	41,250	03/24/2015	03/31/2045
98478*-AP-2	YANKEE GAS SERVICES CO 1ST MTG SERIES J				1	6,000,000	110.4790	6,628,740	6,000,000	6,000,000					6.900	6.900	AO	103,500	414,000	10/07/2008	10/01/2018
988498-AB-7	YUM! BRANDS INC				3FE	5,030,270	101.3450	5,067,255	5,000,000	5,001,221		(4,107)			6.250	6.163	AO	65,972	312,500	07/16/2007	04/15/2016
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	18,286,210	110.2280	19,506,996	17,697,000	18,234,404		(11,196)			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	97.0760	9,707,550	10,000,000	9,978,154		1,654			3.550	3.578	AO	88,750	189,333	03/10/2015	04/01/2025
98978V-AB-9	ZOETIS INC				2FE	31,177,056	95.4780	29,598,242	31,000,000	31,140,799		(17,499)			3.250	3.178	FA	419,792	1,007,500	10/31/2013	02/01/2023
C9413P-AP-8	VALEANT PHARMACEUTICALS				3FE	2,474,489	96.2000	2,418,761	2,514,304	2,486,767		5,268			4.094	4.276	FMAN	16,298	89,904	08/13/2013	08/05/2020
008474-B*-8	AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES		A		2	8,000,000	84.1080	6,728,640	8,000,000	8,000,000					4.870	4.870	JJ	169,909	389,600	07/24/2012	07/24/2022
008916-AC-2	AGRIUM INCORPORATED		A		2FE	2,650,956	122.1410	2,766,498	2,265,000	2,569,363		(18,742)			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	95.6430	25,771,060	26,945,000	27,006,581		(8,116)			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	10,000,000	100.2500	10,025,000	10,000,000	10,000,000					3.750	3.750	JD	17,708		12/01/2015	06/15/2029
009088-AB-1	AIR CANADA AIR CANADA -2A PTT		A		1FE	12,058,750	99.1450	11,897,400	12,000,000	12,058,587		(163)			4.125	4.077	JD	23,375		12/02/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT 144A		A		1FE	10,000,000	95.6250	9,562,500	10,000,000	10,000,000					3.600	3.600	MS	106,000	170,000	03/11/2015	09/15/2027
013716-AU-9	RIO TINTO ALCAN INC		A		1FE	11,026,485	100.3410	11,076,665	11,039,000	11,029,142		336			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	103.8880	8,466,896	8,150,000	8,406,603		(7,978)			5.750	5.476	JD	39,052	468,625	01/10/2014	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORPORATION		I		2	8,000,000	105.9100	8,472,800	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,800	07/19/2011	07/19/2021
064159-DG-8	BANK OF NOVA SCOTIA		A		1FE	20,000,000	100.2700	20,054,000	20,000,000	20,000,000					4.300	4.300	JJ	382,222	860,000	01/09/2014	01/21/2026
067901-AA-6	BARRICK GOLD CORP		A		2FE	4,388,850	81.9080	3,689,951	4,505,000	4,401,080		2,889			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	81.9080	6,565,737	8,016,000	7,789,023		6,298			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	117.4050	5,870,225	5,000,000	5,396,129		(12,163)			7.375	6.597	MS	122,917	368,750	10/07/2010	03/01/2033
112585-AH-7	BROOKFIELD ASSET MGMNT INC		A		2FE	23,804,610	97.7010	23,448,192	24,000,000	23,805,365		755			4.000	4.108	JJ	442,667	300,000	12/15/2015	01/15/2025
125094-AC-6	CDP FINANCIAL 144A		A		1FE	49,034,249	116.7560	50,888,146	43,585,000	48,688,711		(114,369)			5.600	4.770	MN	244,076	2,440,760	02/05/2014	11/25/2039
12591D-AC-5	CNOOC FINANCE 2014 ULC		B		1FE	24,891,250	101.7490	25,437,125	25,000,000	24,906,355		9,170			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	126.2020	9,338,978	7,400,000	8,489,611		(34,840)			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	127.4930	5,737,199	4,500,000	5,049,800		(14,819)			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	129.6630	7,779,756	6,000,000	7,068,389		(26,386)			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	106.8920	17,382,810	16,262,000	17,474,023		(21,476)			4.500	4.050	MN	109,769	731,790	02/25/2015	11/07/2043
136385-AE-1	CANADIAN NATURAL RESOURCES		A		2FE	5,255,976	96.7170	4,857,143	5,022,000	5,224,296		(6,356)			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	89.4070	6,861,995	7,675,000	7,519,929		4,222			5.850	6.029	FA	187,078	448,988	03/03/2010	02/01/2035
13643E-AF-2	CANADIAN OIL SANDS TRUST 144A	0	A		2FE	112,500	107.2050	107,205	100,000	105,177		(1,347)			7.750	6.030	MN	990	7,750	08/20/2009	05/15/2019
13643E-AG-0	CANADIAN OIL SANDS TRUST 144A		A		2FE	13,946,098	90.5000	12,452,800	13,760,000	13,885,440		(17,138)			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	109.0220	2,725,550	2,500,000	2,615,864		(4,032)			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	112.4740	7,919,294	7,041,000	7,507,936		(11,391)			5.950	5.422	MN	53,531	418,940	11/30/2010	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RR CO		A	1	2FE	7,603,840	106.5780	8,526,272	8,000,000	7,736,569		29,708			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	94.1030	6,587,217	7,000,000	6,622,732		14,382			2.900	3.601	FA	84,583		07/29/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO		A		2FE	9,993,140	98.5090	9,850,860	10,000,000	9,993,347		207			3.700	3.708	FA	152,111		07/29/2015	02/01/2026
13805Q-A@-1	CANPOTEX LIMITED		A		1	4,000,000	94.5640	3,782,560	4,000,000	4,000,000					3.860	3.860	JD	429	154,400	01/08/2015	01/08/2029
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	13,928,719	95.1880	11,620,551	12,208,000	13,778,728		(32,196)			6.750	5.738	MN	105,294	824,040	10/18/2010	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC		A		2FE	19,936,050	89.1670	17,833,460	20,000,000	19,953,330		6,257			3.000	3.039	FA	226,667	600,000	03/08/2013	08/15/2022
22576C-E#-4	CRESCENT POINT ENERGY CORP		A		2	7,000,000	87.5160	6,126,120	7,000,000	7,000,000					3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023

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
292505-AD-6	ENCANA CORP		A		2FE	4,949,460	83.2990	3,748,451	4,500,000	4,893,516		(11,600)			6.500	5.730	FA	110,500	292,500	06/30/2010	08/15/2034
292505-AH-7	ENCANA CORP		A		2FE	6,111,660	103.4510	6,207,084	6,000,000	6,045,504		(11,785)			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	68.8640	6,886,380	10,000,000	10,877,923		(17,487)			5.150	4.568	MN	65,806	515,000	08/13/2014	11/15/2041
29250N-AF-2	ENBRIDGE INC		A		2FE	29,769,100	88.7270	26,618,040	30,000,000	29,813,190		20,095			4.000	4.095	AO	300,000	1,200,000	11/08/2013	10/01/2023
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A	2	2	18,000,000	86.9710	15,654,780	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	96.7780	14,516,700	15,000,000	15,000,000					4.080	4.080	JJ	275,400	612,000	01/19/2012	01/19/2024
318069-B@-9	FINNING INTERNATIONAL INC SENIOR NOTES SERIES E		A		2FE	5,000,000	97.8060	4,890,300	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	04/03/2012	04/03/2027
380956-AD-4	GOLDCORP INC		A		2FE	26,630,250	91.4840	24,700,572	27,000,000	26,713,117		32,822			3.700	3.867	MS	294,150	999,000	06/24/2013	03/15/2023
448055-AD-5	HUSKY ENERGY INC		A		2FE	17,919,687	104.3670	15,989,024	15,320,000	17,662,751		(54,526)			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	92.6100	3,704,388	4,000,000	3,996,475		485			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	92.1250	7,370,000	8,000,000	7,986,021		1,396			4.000	4.025	AO	67,556	320,000	03/12/2014	04/15/2024
46294*-AB-4	IRON ORE COMPANY OF CANADA		A	2	2	4,266,667	100.4060	4,283,990	4,266,667	4,266,667					6.600	6.599	AO	47,716	281,600	10/11/2005	10/31/2017
496902-AJ-6	KINROSS GOLD CORP		A		2FE	12,399,798	68.0000	8,500,000	12,500,000	12,433,399		9,862			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	101.8400	35,644,070	35,000,000	35,050,832		(1,123)			4.150	4.131	AO	395,403		09/22/2015	10/01/2025
59151K-AH-1	METHANEX CORP		A		2FE	10,446,998	95.6320	9,969,626	10,425,000	10,437,973		(3,058)			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	89.1420	4,457,075	5,000,000	4,977,232		2,187			4.250	4.312	JD	17,708	220,174	11/13/2014	12/01/2024
59564N-A#-0	MIDCOAST ENERGY PARTNERS		A		2	25,000,000	86.5760	21,644,000	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		I		1FE	25,262,999	100.7970	23,064,255	22,882,000	25,011,600		(65,933)			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	1	1FE	20,000,000	101.5460	20,309,194	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	128.8580	6,442,900	5,000,000	4,629,693		10,125			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	112.9460	5,647,280	5,000,000	5,034,289		(742)			6.400	6.341	MN	40,889	320,000	05/08/2007	05/15/2037
655422-AV-5	NORANDA INC/XSTRATA CANADA COR		B		2FE	3,219,008	78.1170	2,566,140	3,285,000	3,225,894		1,370			6.200	6.358	JD	9,052	203,670	11/16/2010	06/15/2035
707886-B#-3	PENN WEST ENERGY TRUST		A		3	2,295,326	76.7720	2,001,031	2,606,459	2,502,858		37,472			6.300	8.150	MN	14,596	185,384	02/02/2009	05/29/2018
707886-C*-6	PENN WEST ENERGY TRUST		A		3	5,962,314	65.3290	3,895,120	5,962,314	5,962,314					6.400	6.400	MN	33,919	430,032	05/29/2008	05/29/2020
716442-AH-1	PETRO-CANADA		A		1FE	1,719,787	104.3740	1,891,253	1,812,000	1,732,591		2,570			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	99.8430	18,996,072	19,026,000	20,718,489		(51,538)			5.950	5.206	MN	144,650	1,132,047	03/19/2014	05/15/2035
725906-AN-1	PLACER DOME INC		A		2FE	4,060,589	82.8040	2,918,823	3,525,000	3,997,583		(13,199)			6.450	5.344	AO	47,999	227,363	08/17/2010	10/15/2035
73755L-AD-9	POTASH CORP - SASKATCHEWAN		A		1FE	1,329,055	110.6670	1,438,668	1,300,000	1,325,994		(633)			5.875	5.710	JD	6,365	76,375	06/11/2010	12/01/2036
73755L-AF-4	POTASH CORP - SASKATCHEWAN		A		1FE	11,256,560	112.4930	12,374,241	11,000,000	11,104,924		(27,253)			6.500	6.182	MN	91,361	715,000	05/28/2009	05/15/2019
73755L-AM-9	POTASH CORP - SASKATCHEWAN		A		1FE	19,904,000	94.3360	18,867,280	20,000,000	19,910,408		6,408			3.000	3.056	AO	150,000	308,333	03/23/2015	04/01/2025
775109-AW-1	ROGERS COMMUNICATIONS INC		A		2FE	19,969,000	97.4640	19,492,700	20,000,000	19,976,874		2,833			3.000	3.018	MS	176,667	600,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1	2FE	19,962,600	104.4450	20,888,940	20,000,000	19,969,716		3,256			4.100	4.123	AO	205,000	820,000	09/25/2013	10/01/2023
78008K-J7-9	ROYAL BANK OF CANADA		A	1	1FE	25,000,000	102.4180	25,604,575	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	103.0250	5,151,255	5,000,000	5,000,000					3.750	3.750	FA	70,833	187,500	02/08/2013	02/15/2033
820439-A#-4	SHAWCOR LTD SENIOR C NOTES		A		2	3,000,000	85.4550	2,563,650	3,000,000	3,000,000					3.820	3.820	MS	28,968	114,600	03/20/2013	03/31/2025
820439-A@-6	SHAWCOR LTD SENIOR B NOTES		A		2	3,000,000	87.7440	2,632,320	3,000,000	3,000,000					3.670	3.670	MS	27,831	110,100	03/20/2013	03/31/2023
867224-AA-5	SUNCOR ENERGY INC		A		1FE	12,888,695	94.7930	12,218,779	12,890,000	12,886,733		(1,962)			3.600	3.603	JD	38,670	325,020	07/20/2015	12/01/2024
867229-AD-8	SUNCOR ENERGY INC		A		1FE	10,906,373	99.7340	10,372,367	10,400,000	10,875,922		(14,969)			5.950	5.547	JD	51,567	618,800	03/19/2014	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		A		1FE	162,037	109.6110	236,224	215,512	165,791		685			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	80.5660	10,473,580	13,000,000	13,211,483		(4,445)			6.250	6.115	FA	338,542	812,500	11/06/2009	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED		A		3FE	16,665,388	42.0000	6,879,180	16,379,000	16,652,348		(7,973)			6.125	5.975	AO	250,803	1,003,214	06/14/2011	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED		A		3FE	10,207,888	44.2500	4,039,583	9,129,000	10,148,135		(18,144)			6.250	5.436	JJ	263,093	570,563	06/28/2012	07/15/2041
87951Y-AN-1	TELESAT CANADA INC		A		3FE	4,425,924	98.6670	4,371,584	4,430,667	4,427,556		728			3.500	3.538	MJSD	862	25,315	08/25/2015	03/28/2019
887147-A#-3	TIMBERWEST FOREST CORP		A		2Z	10,000,000	104.3970	10,439,700	10,000,000	10,000,000					4.810	4.810	AO	104,217	481,020	10/13/2011	10/13/2023
89153U-AF-8	TOTAL CAPITAL CANADA LTD		B		1FE	47,861,176	96.1660	47,328,245	49,215,000	48,166,920		121,657			2.750	3.068	JJ	624,074	1,353,413	06/19/2013	07/15/2023
89346D-AE-7	TRANSALTA CORP		A		3FE	10,526,422	74.9390	7,606,258	10,150,000	10,496,778		(6,486)			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	111.5040	11,150,370	10,000,000	10,031,864		(9,134)			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	101.3130	1,874,287	1,850,000	1,890,013		(1,261)			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	104.2450	10,424,460	10,000,000	9,971,062		504			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	92.0630	13,118,949	14,250,000	13,597,457		87,354			2.500	3.278	FA	148,438	356,250	08/01/2013	08/01/2022
89352H-AM-1	TRANS-CANADA PIPELINES		A		1FE	4,977,400	94.2660	4,713,305	5,000,000	4,978,726		732			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		3Z	6,688,963	56.4910	3,778,662	6,688,963	6,688,963					5.900	5.900	AO	69,064		11/06/2015	04/28/2021
895945-G@-6	TRICAN WELL SERVICES TRICAN WELL SERVICES		A		3Z	423,492	56.4910	239,235	423,492	423,492					5.900	5.900	AO	4,373	54,769	11/19/2015	04/28/2021
952845-AE-5	WEST FRASER TIMBER CO		A		2FE	10,000,000	93.1950	9,319,460	10,000,000	10,000,000					4.350	4.350	AO	91,833	435,000	10/07/2014	10/15/2024
98417E-AC-4	XSTRATA FINANCE CANADA 144A		B		2FE	8,240,220	80.0000	6,400,000	8,000,000	8,219,730		(4,368)			6.900	6.660	MN	70,533	552,000	06/07/2010	11/15/2037
98417E-AK-6	XSTRATA FINANCE CANADA 144A		B		2FE	21,940,206	82.0000	17,179,820	20,951,000	21,594,719		(94,582)			4.950	4.350	MN	132,515	1,037,075	04/16/2012	11/15/2021
98462Y-AA-8	YAMANA GOLD		A		3FE	9,993,460	85.0000	8,500,000	10,000,000	9,987,219		(550)			4.950	4.936	JJ	228,250	515,625	07/08/2014	07/15/2024

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	
		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
98462Y-AA-8	YAMANA GOLD	0	A		3FE	3,020,790	85.0000	2,550,000	3,000,000	3,012,253		(2,172)			4.950	4.936	JJ	68,475	154,688	07/08/2014	07/15/2024
98462Y-B#-6	YAMANA GOLD SERIES C SENIOR NOTES		A		2	4,000,000	86.8860	3,475,440	4,000,000	4,000,000					4.760	4.761	JD	529	190,400	03/23/2012	03/23/2022
98462Y-C#-5	YAMANA GOLD SERIES B SENIOR NOTES		A		2	8,000,000	84.0670	6,725,360	8,000,000	8,000,000					4.780	4.780	JD	1,062	382,400	06/10/2013	06/10/2023
98462Y-C*-9	YAMANA GOLD SERIES D SENIOR NOTES		A		2	4,000,000	84.0670	3,362,680	4,000,000	4,000,000					4.910	4.911	JD	546	196,400	03/23/2012	03/23/2024
C2617@-AD-8	COMPUTERSHARE INVESTOR SVC INC SERIES D GUAR SENIOR NOTE		A		3	15,000,000	89.0030	13,350,450	15,000,000	15,000,000					4.420	4.420	FA	261,517	663,000	02/09/2012	02/09/2024
C4861*-AL-1	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		3	15,000,000	87.8820	13,182,300	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2Z	5,500,000	112.8610	6,207,355	5,500,000	5,500,000					6.160	6.160	MS	112,933	343,805	08/10/2005	08/30/2025
C9413P-AR-4	VALEANT PHARMACEUTICALS		I		3FE	624,208	96.7750	604,078	624,208	624,208					4.372	4.023	MJSD	72	25,012	09/17/2013	12/31/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS		I		3FE	1,849,715	96.4380	1,783,818	1,849,715	1,849,715					3.577	3.539	JAJO	14,704	45,670	04/23/2015	03/13/2022
000000-00-0	BRITISH TRANSCO INTERNATIONAL	@	F		1FE	3,916,239	78.9760	6,886,707	8,720,000	5,945,737		377,266			0.000	6.664	N/A			08/13/2009	11/04/2021
000000-00-0	SGSP AUSTRALIA ASSETS PTY EMTN		F		2FE	22,333,160	95.4940	21,486,150	22,500,000	22,372,491		15,191			3.300	3.388	AO	169,125	742,500	05/14/2013	04/09/2023
000000-00-0	SIEMENS FINANCIE		F		1FE	25,812,500	102.0830	25,520,750	25,000,000	25,694,363		(45,714)			3.500	3.223	MS	245,486	875,000	04/25/2013	03/20/2028
000000-00-0	NCIG HOLDINGS PTY LTD	0	F	1	3FE	3,000,000	116.5000	3,495,000	3,000,000	3,000,790		(31)			12.500	12.496	MS	94,792	375,000	08/29/2012	08/26/2031
00131L-2B-0	AIA GROUP LTD 144A		F		1FE	38,899,822	105.5690	39,219,939	37,151,000	38,861,669		(29,576)			4.875	4.581	MS	553,395	1,811,111	09/23/2014	03/11/2044
00131L-AB-1	AIA GROUP LTD		F		1FE	9,728,900	96.2850	9,628,510	10,000,000	9,738,227		9,327			3.200	3.536	MS	97,778	160,000	08/11/2015	03/11/2025
00185A-AB-0	AON PLC AON 4.25 12/12/42 Corp		R		2FE	4,256,640	89.3300	4,019,855	4,500,000	4,262,782		4,389			4.250	4.593	JD	10,094	191,250	08/20/2014	12/12/2042
00185A-AD-6	AON PLC		R		2FE	19,929,800	99.8620	19,972,400	20,000,000	19,942,308		6,082			4.000	4.043	MN	75,556	800,000	11/21/2013	11/27/2023
00203Q-AB-3	AP MOELLER 144a		F		2FE	34,935,500	96.8700	33,904,500	35,000,000	34,943,462		6,202			3.750	3.772	MS	360,938	1,218,750	07/20/2015	09/22/2024
00205G-AA-5	APT PIPELINES LTD 144A		F		2FE	24,769,000	96.5500	24,137,425	25,000,000	24,833,759		20,979			3.875	3.988	AO	215,278	968,750	10/03/2012	10/11/2022
00205G-AB-3	APT PIPELINES LTD 144A		F		2FE	4,994,750	94.4270	4,721,330	5,000,000	4,995,083		333			4.200	4.213	MS	57,167	105,000	03/16/2015	03/23/2025
00279V-CD-5	ABBEY NATL TREASURY SERV 144A		F	1	1FE	20,000,000	102.0120	20,402,442	20,000,000	20,000,000					5.000	5.000	FA	347,222	1,000,000	08/16/2010	08/26/2030
01959E-AC-2	ALLIED WORLD ASSURANCE ALLIED WORLD ASSURANCE		R		2FE	19,990,400	99.1490	19,829,760	20,000,000	19,990,534		134			4.350	4.356	AO	149,833		10/26/2015	10/29/2025
02364W-AJ-4	AMERICA MOVIL SAB DE CV		F		1FE	10,204,360	110.7380	11,073,830	10,000,000	10,181,646		(5,178)			6.375	6.208	MS	212,500	637,500	06/25/2010	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV		F		1FE	4,674,350	109.8680	5,493,405	5,000,000	4,706,758		5,846			6.125	6.637	MN	39,132	306,250	07/08/2009	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV		F		1FE	5,502,800	109.6810	5,484,055	5,000,000	5,460,386		(9,001)			6.125	5.437	MS	77,413	306,250	09/15/2010	03/30/2040
02364W-BD-6	AMERICA MOVIL SAB DE CV		F		1FE	6,269,014	97.7130	6,116,834	6,260,000	6,266,606		(898)			3.125	3.107	JJ	89,661	195,625	02/12/2013	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV		F		1FE	13,408,220	89.4800	11,632,374	13,000,000	13,382,834		(7,915)			4.375	4.189	JJ	260,677	568,750	07/30/2012	07/16/2042
032523-AA-0	ANADOLU EFES 144A		F		2FE	24,690,250	82.7990	20,699,700	25,000,000	24,777,003		28,400			3.375	3.523	MN	140,625	843,750	10/19/2012	11/01/2022
034863-AG-5	ANGLO AMERICAN CAPITAL 144A		F		2FE	26,716,460	65.5000	17,685,000	27,000,000	26,781,939		27,353			4.125	4.264	MS	290,813	1,113,750	04/16/2014	09/27/2022
04363U-AB-2	ASCIANO FINANCE 144A		F		2FE	14,536,900	102.1250	15,318,675	15,000,000	14,737,190		48,106			4.625	5.046	MS	188,854	693,750	06/24/2011	09/23/2020
04363U-AC-0	ASCIANO FINANCE 144A		F		2FE	3,269,193	103.3470	3,200,650	3,097,000	3,170,863		(30,608)			5.000	3.890	AO	36,132	154,850	08/15/2012	04/07/2018
04530D-AC-6	ASPEN INSURANCE HLDG LTD		F		2FE	9,965,000	109.3390	10,933,870	10,000,000	9,980,159		3,342			6.000	6.047	JD	26,667	600,000	12/07/2010	12/15/2020
04530D-AD-4	ASPEN INSURANCE HLDG LTD		F		2FE	20,017,150	102.3080	20,461,500	20,000,000	20,014,836		(1,542)			4.650	4.639	MN	118,833	930,000	01/16/2014	11/15/2023
046353-AD-0	ASTRAZENECA PLC		F		1FE	28,079,956	124.6880	29,176,945	23,400,000	27,598,589		(104,301)			6.450	5.076	MS	444,405	1,509,300	09/15/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC		F		1FE	14,906,550	93.5530	14,033,010	15,000,000	14,912,214		1,802			4.000	4.036	MS	171,667	600,000	09/11/2012	09/18/2042
05252A-BB-6	AUST & NZ BANKING GROUP 144A		F	1	1FE	25,000,000	103.9770	25,994,138	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		F		1FE	19,925,600	102.2390	20,447,800	20,000,000	19,926,375		775			3.700	3.745	MN	92,500		11/09/2015	11/16/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAMA AUTORIDAD CANAL DE PANAMA		F		1FE	28,898,820	102.3050	29,896,619	29,223,000	28,900,229		1,409			4.950	5.039	JJ	361,635		11/18/2015	07/29/2035
05464H-AB-6	AXIS SPECIALTY FINANCE PLC		R		2FE	17,374,578	98.6420	16,902,375	17,135,000	17,370,769		(3,417)			5.150	5.059	AO	220,613	882,453	09/12/2014	04/01/2045
05523R-AB-3	BAE SYSTEMS PLC 144A		F		2FE	14,929,691	106.3070	15,533,579	14,612,000	14,816,867		(30,620)			4.750	4.471	AO	154,238	694,070	01/19/2012	10/11/2021
05523R-AC-1	BAE SYSTEMS PLC		F		2FE	5,050,195	110.8410	4,710,743	4,250,000	5,030,307		(15,612)			5.800	4.579	AO	54,778	246,500	09/11/2014	10/11/2041
055262-B*-9	BASF SE SERIES B SENIOR NOTES		F		1FE	35,000,000	103.1110	36,088,850	35,000,000	35,000,000					4.090	4.090	JD	79,528	1,431,500	12/11/2013	12/11/2028
055300-AK-6	BAT INTL FINANCE PLC		F		1FE	41,180,108	102.3750	42,178,665	41,200,000	41,181,014		906			3.950	3.956	JD	72,329	813,700	06/11/2015	06/15/2025
055300-AL-4	BAT INTL FINANCE PLC	0	F		1FE	3,996,320	102.6560	4,106,220	4,000,000	3,996,575		255			3.500	3.515	JD	6,222	70,000	06/10/2015	06/15/2022
05541V-AE-6	BG ENERGY CAP 144A		F		1FE	34,431,310	103.5960	34,186,548	33,000,000	34,035,594		(161,642)			4.000	3.393	AO	278,667	1,320,000	06/13/2013	10/15/2021
055451-AH-1	BHP BILLITON FINANCE USA LTD		F		1FE	4,983,950	110.1170	5,505,840	5,000,000	4,993,662		1,699			6.500	6.544	AO	81,250	325,000	03/18/2009	04/01/2019
055451-AR-9	BHP BILLITON FINANCE USA LTD		F		1FE	34,390,300	79.2610	27,741,490	35,000,000	34,432,828		11,702			4.125	4.228	FA	509,323	1,443,750	02/21/2012	02/24/2042
05565E-G#-6	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES		R		1	14,000,000	98.6160	13,806,240	14,000,000	14,000,000					4.030	4.030	FA	216,277	564,200	02/13/2014	02/13/2026
05565E-H*-9	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES		R		1	15,000,000	98.4670	14,770,050	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
05565Q-BP-2	BP CAPITAL MARKETS PLC	0	F		1FE	502,469	107.0960	535,481	500,000	501,357		(251)			4.500	4.436	AO	5,625	22,500	01/20/2011	10/01/2020
05565Q-CB-2	BP CAPITAL MARKETS PLC		F		1FE	23,953,550	95.3750	23,843,825	25,000,000	24,231,515		99,701			2.500	3.000	MN	95,486	625,000	02/19/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC		F		1FE	15,533,100	101.5510	15,232,590	15,000,000	15,522,600		(10,500)			3.994	3.473	MS	158,096	199,700	10/22/2015	09/26/2023
05565Q-CS-5	BP CAPITAL MARKETS PLC BP Capital Markets PLC		F		1FE	5,074,500	97.0730	4,853,655	5,000,000	5,073,335		(1,165)			3.535	3.342	MN	27,985	88,375	10/28/2015	11/04/2024
05567L-T3-1	BNP PARIBAS		F		1FE	19,846,600	110.3280	22,065,660	20,000,000	19,913,000		14,794			5.000	5.099	JJ	461,111	1,000,000	01/12/2011	01/15/2021

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
056752-AG-3	BAIDU INC		F		1FE	16,971,100	99.1080	16,848,411	17,000,000	16,972,288		1,188			4.125	4.146	JD	1,948	350,625	06/24/2015	06/30/2025
059547-AF-8	BANCO CREDITO DEL PERU 144A		F		2FE	6,983,410	106.1200	7,428,386	7,000,000	6,991,090		1,622			5.375	5.406	MS	109,740	376,250	09/09/2010	09/16/2020
06739F-FS-5	BARCLAYS BANK PLC		F		1FE	4,950,600	114.1930	5,709,650	5,000,000	4,979,444		5,215			6.750	6.888	MN	36,563	337,500	06/16/2009	05/22/2019
06739F-HU-8	BARCLAYS BANK PLC BACR	0	F		1FE	7,999,392	99.9710	7,997,688	8,000,000	7,999,407		15			0.947	0.953	FMAN	9,471		12/17/2015	02/17/2017
06740P-GY-6	BARCLAYS BANK PLC		F	1	1FE	10,000,000	99.2440	9,924,440	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		F		1FE	20,000,000	103.0630	20,612,500	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		F		2FE	4,878,844	67.8090	3,390,470	5,000,000	4,889,833		2,015			5.950	6.127	AO	62,806	297,500	12/30/2009	10/15/2039
06849U-AD-7	BARRICK AUSTRALIA FINANCE CO	0	F		2FE	195,154	67.8090	135,619	200,000	195,593		81			5.950	6.127	AO	2,512	11,900	12/30/2009	10/15/2039
10010Y-AA-0	TURK HAVA YOLLARI		F		2FE	10,000,000	95.2500	9,525,000	10,000,000	10,000,000					4.200	4.200	MS	123,667	425,490	03/19/2015	03/15/2027
10552T-AA-5	BRF - BRASIL FOODS SA 144A		F		2FE	6,934,900	105.0000	7,350,000	7,000,000	6,953,878		5,725			5.875	6.000	JD	28,559	411,250	05/31/2012	06/06/2022
10553M-AD-3	BRASIL TELECOM 144A		F		3FE	6,000,000	46.0000	2,760,000	6,000,000	6,000,000					5.750	5.750	FA	135,125	345,000	02/06/2012	02/10/2022
111013-AH-1	BRITISH SKY BROADCASTING 144A	0	F		2FE	259,186	117.9820	235,964	200,000	222,540		(7,100)			9.500	5.222	MN	2,428	28,500	02/26/2010	11/15/2018
111013-AK-4	BRITISH SKY BROADCASTING 144A		F		2FE	29,954,525	97.0030	29,100,840	30,000,000	29,967,101		4,196			3.125	3.143	MN	91,146	937,500	11/19/2012	11/26/2022
11102A-AA-9	BRITISH TELECOM		F		2FE	7,545,900	107.8410	8,088,045	7,500,000	7,513,648		(6,131)			5.950	5.854	JJ	205,771	446,250	10/01/2009	01/15/2018
12621V-AA-3	CNOOC FINANCE 2011 LTD 144A		F		1FE	5,094,600	103.9160	5,195,780	5,000,000	5,056,141		(9,805)			4.250	4.003	JJ	91,493	212,500	10/13/2011	01/26/2021
12621V-AB-1	CNOOC FINANCE 2011 LTD 144A		F		1FE	3,977,920	114.0280	4,561,112	4,000,000	3,979,501		357			5.750	5.789	JJ	99,028	230,000	01/21/2011	01/26/2041
12622N-AB-8	CNPC HK OVERSEAS CAPITAL 144A		F		1FE	7,200,370	104.9020	7,343,168	7,000,000	7,121,267		(19,977)			4.500	4.134	AO	55,125	315,000	10/04/2011	04/28/2021
12622N-AC-6	CNPC HK OVERSEAS CAPITAL 144A		F		1FE	4,890,600	115.5590	5,777,925	5,000,000	4,897,596		1,666			5.950	6.110	AO	52,063	297,500	04/20/2011	04/28/2041
12623T-AE-8	CNPC GENERAL CAPITAL 144A		F		1FE	9,237,200	96.6070	9,660,740	10,000,000	9,374,370		71,317			3.400	4.413	AO	70,833	340,000	01/14/2014	04/16/2023
141844-AF-7	CARIBBEAN DEVELOPMENT BANK 144A		F	2	1FE	33,000,000	101.7910	33,591,096	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		F		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		F		1FE	29,520,850	100.7910	30,237,330	30,000,000	29,521,663		813			4.250	4.346	MN	131,042		11/17/2015	11/24/2045
15639K-AA-0	CENTRICA PLC 144A		F		2FE	27,175,360	100.3210	27,086,697	27,000,000	27,177,087		(12,514)			4.000	3.899	AO	225,000	1,080,000	03/19/2015	10/16/2023
15639K-AB-8	CENTRICA PLC		F		2FE	11,077,500	99.5940	9,959,350	10,000,000	11,055,652		(18,192)			5.375	4.691	AO	111,979	537,500	10/14/2014	10/16/2043
16951X-AA-0	CHINA RESOURCES GAS GROUP 144A		F		2FE	14,905,000	103.6860	15,552,840	15,000,000	14,935,584		8,702			4.500	4.580	AO	161,250	675,000	04/20/2012	04/05/2022
17178F-AA-4	CIELO SA/CIELO USA INC 144A		F		2FE	14,897,400	82.7500	12,412,500	15,000,000	14,925,396		9,320			3.750	3.833	MN	70,313	562,500	11/09/2012	11/16/2022
191241-AE-8	COCA-COLA FEMSA SAB CV		F		1FE	10,001,500	101.4580	10,145,810	10,000,000	10,014,496		6,228			3.875	3.852	MN	37,674	193,750	12/17/2015	11/26/2023
2027A0-EX-3	COMMONWEALTH BANK AUST 144A		F	1	1FE	25,000,000	99.6290	24,907,200	25,000,000	25,000,000					5.000	5.000	JJ	538,194	1,250,000	07/09/2010	07/26/2032
20428A-AD-1	CIE FINANCEMENT FONCIER 144A		F	1	1FE	25,000,000	110.4540	27,613,500	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		F		1FE	12,442,546	113.0290	13,297,803	11,765,000	12,416,098		(12,781)			5.250	4.868	MN	63,482	617,663	11/01/2013	05/24/2041
219868-BS-4	CORP ANDINA DE FOMENTO		F		1FE	47,248,620	106.4250	50,019,609	47,000,000	47,175,605		(25,105)			4.375	4.305	JD	91,389	2,056,250	09/18/2012	06/15/2022
21987B-AK-4	CODELCO INC 144A		F		1FE	10,404,408	91.4510	9,145,140	10,000,000	10,359,261		(10,186)			5.625	5.328	MS	156,250	562,500	04/15/2011	09/21/2035
21987B-AL-2	CODELCO INC 144A		F		1FE	11,204,530	95.8840	10,547,218	11,000,000	11,182,130		(4,311)			6.150	6.010	AO	125,904	676,500	08/24/2009	10/24/2036
21987B-AU-2	CODELCO INC 144A		F		1FE	17,828,490	80.3380	14,460,840	18,000,000	17,831,491		2,598			4.875	4.936	MN	138,938	877,500	10/29/2014	11/04/2044
22303Q-AH-3	COVIDIAN INTL FINANCE SA		R		1FE	17,671,473	125.1490	18,172,901	14,521,000	17,346,389		(69,856)			6.550	5.065	AO	200,793	951,126	11/08/2010	10/15/2037
22303Q-AP-5	COVIDIAN INTL FINANCE SA		R		1FE	32,891,542	98.2890	32,641,877	33,210,000	32,965,150		28,812			2.950	3.061	JD	43,542	979,695	05/29/2013	06/15/2023
23330J-AA-9	DP WORLD 144A		F		2FE	7,399,050	97.6610	10,020,039	10,260,000	7,583,435		35,900			6.850	9.776	JJ	349,453	702,810	06/05/2009	07/02/2037
23636T-AA-8	DANONE 144A		F		1FE	25,649,063	99.0150	25,658,695	25,914,000	25,713,604		27,280			3.000	3.132	JD	34,552	777,420	08/07/2013	06/15/2022
24668P-AF-4	DELHAIZE GROUP		F		2FE	10,667,378	101.4420	10,773,130	10,620,000	10,645,866		(7,295)			4.125	4.045	AO	98,567	438,075	10/16/2012	04/10/2019
24713G-AA-0	DELPHI AUTOMOTIVE PLC DELPHI AUTOMOTIVE PLC		F		2FE	14,967,600	99.7810	14,967,135	15,000,000	14,968,303		703			3.150	3.197	MN	55,125		11/06/2015	11/19/2020
251525-AM-3	DEUTSCHE BANK	0	F		3FE	6,223,232	91.4140	5,850,502	6,400,000	6,237,103		9,586			4.296	4.567	MN	28,258	274,944	07/24/2014	05/24/2028
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		F		2FE	9,937,100	110.9910	11,099,140	10,000,000	9,973,732		6,508			6.000	6.056	JJ	288,333	600,000	08/20/2009	07/08/2019
25156P-AN-3	DEUTSCHE TELEKOM INT FIN	0	F		2FE	319,572	110.9910	332,974	300,000	308,142		(2,060)			6.000	6.056	JJ	8,650	18,000	08/20/2009	07/08/2019
25156P-AR-4	DEUTSCHE TELEKOM INT FIN 144A		F		2FE	19,349,500	101.0590	20,211,840	20,000,000	19,388,046		10,926			4.875	5.087	MS	311,458	975,000	06/25/2012	03/06/2042
25243Y-AH-2	DIAGEO CAPITAL PLC		F		1FE	21,588,873	116.7210	22,378,994	19,173,000	21,314,501		(57,759)			5.875	5.004	MS	284,732	1,126,414	10/19/2010	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC		F		1FE	13,055,100	96.4640	13,022,667	13,500,000	13,158,859		41,029			2.625	3.012	AO	61,031	354,375	05/28/2013	04/29/2023
25600W-AC-4	DNB NOR BOLIGKREDITT AS 144A		F	1	1FE	25,000,000	110.6350	27,658,785	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		F		1FE	25,437,250	109.8750	27,468,750	25,000,000	25,289,564		(40,427)			5.500	5.271	JD	61,111	1,375,000	02/10/2012	12/15/2021
26249Q-AJ-7	DRSLF 2015-38A C		F	2	1FE	15,000,000	96.8130	14,521,910	15,000,000	15,000,000					3.315	3.224	JAJO	104,980	206,814	03/25/2015	07/15/2027
26824K-AA-2	EADS FINANCE 144A		F		1FE	38,915,709	96.8360	38,820,464	40,089,000	39,190,167		108,481			2.700	3.045	AO	222,494	1,082,403	05/30/2013	04/17/2023
268270-AD-7	E.CL SA 144A		F		2FE	7,956,400	99.6290	7,970,288	8,000,000	7,959,973		3,333			4.500	4.568	JJ	152,000	270,000	10/24/2014	01/29/2025
268317-AC-8	ELECTRICITE DE FRANCE 144A		F		1FE	16,540,900	123.7650	18,564,705	15,000,000	16,404,606		(28,459)			6.950	6.174	JJ	448,854	1,042,500	12/01/2010	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE 144A		F		1FE	9,986,393	109.0330	10,085,571	9,250,000	9,920,507		(13,998)			5.600	5.075	JJ	221,589	518,000	09/16/2010	01/27/2040
26874R-AC-2	ENI SPA 144A		F		1FE	25,171,800	92.0000	23,000,000	25,000,000	25,157,164		(3,147)			5.700	5.651	AO	356,250	1,425,000	10/08/2010	10/01/2040
27830K-AE-4	EATON EATON VANCE 2015-1A C		F	2	1FE	27,162,218	95.7710	26,193,410	27,350,000	27,158,931		(3,286)			3.220	3.341	JAJO	151,690		10/06/2015	10/20/2026
27830K-AN-4	EATON EATON 2015-1A B2		F	2	1FE	5,249,563	98.1630	5,153,552	5,250,000	5,248,981		(582)			4.001	4.021	JAJO	36,176		10/06/2015	10/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	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
29082A-AA-5	EMPRESA BRAS DE AERONAU		F		2FE	5,000,000	97.5380	4,876,880	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		F		2FE	1,663,555	110.1410	1,641,104	1,490,000	1,640,644		(4,766)			6.750	5.827	MS	29,614	100,575	06/30/2010	09/15/2033
29266M-AF-6	ENERGY EAST CORP		F		2FE	5,076,290	122.3990	7,343,928	6,000,000	5,154,452		14,372			6.750	8.155	JJ	186,750	405,000	06/23/2010	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY		R		2FE	12,411,136	117.7660	15,296,600	12,989,000	12,474,161		12,683			7.000	7.396	JJ	419,256	909,230	04/28/2010	07/15/2034
29268B-AE-1	ENEL FINANCE INTL SA 144A		F		2FE	13,058,983	107.9900	14,777,297	13,684,000	13,391,505		67,721			5.125	5.765	AO	163,638	701,305	06/10/2010	10/07/2019
29268B-AF-8	ENEL FINANCE INTL SA 144A		F		2FE	9,946,300	111.5180	11,151,810	10,000,000	9,951,164		906			6.000	6.039	AO	140,000	600,000	09/30/2009	10/07/2039
29358Q-AA-7	ENSCO PLC		R		2FE	20,756,912	81.3850	16,552,895	20,339,000	20,634,823		(52,233)			4.700	4.374	MS	281,469	955,933	03/08/2013	03/15/2021
294829-AA-4	ERICSSON LM		F		2FE	30,097,200	102.8410	30,852,360	30,000,000	30,073,819		(10,334)			4.125	4.080	MN	158,125	1,237,500	01/15/2013	05/15/2022
302154-BK-4	EXPORT-IMPORT BANK KOREA		F		1FE	19,886,000	105.7650	21,152,960	20,000,000	19,904,922		9,820			4.000	4.070	JJ	371,111	800,000	01/07/2014	01/14/2024
302154-BN-8	EXPORT-IMPORT BANK KOREA		F		1FE	24,798,750	99.7300	24,932,600	25,000,000	24,806,934		8,184			3.250	3.337	FA	313,715	406,250	06/23/2015	08/12/2026
30239X-AB-3	FBG FINANCE LIMITED 144A		F		1FE	2,587,500	102.1350	2,553,370	2,500,000	2,506,502		(14,886)			7.875	7.228	JD	16,406	196,875	06/01/2009	06/01/2016
30239X-AD-9	FBG FINANCE LIMITED 144A		F		1FE	21,854,950	112.2240	24,689,368	22,000,000	21,880,999		721			5.875	5.911	JD	57,444	1,292,500	04/19/2012	06/15/2035
344419-AA-4	FOMENTO ECONOMICO MEX		F		1FE	24,491,040	93.2620	24,061,519	25,800,000	24,784,927		119,098			2.875	3.486	MN	105,081	741,750	06/19/2013	05/10/2023
35177P-AW-7	ORANGE SA/FRANCE TELECOM		F		2FE	22,998,820	105.4480	24,253,086	23,000,000	23,000,312		(74)			4.125	4.125	MS	281,990	948,750	01/13/2012	09/14/2021
36160B-AA-3	GDF SUEZ 144A		F		1FE	28,997,330	97.1400	28,539,614	29,380,000	29,102,301		36,396			2.875	3.030	AO	190,052	844,675	01/30/2013	10/10/2022
36164N-FG-5	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING		F		1FE	2,706,301	101.0700	3,011,886	2,980,000	2,710,172		3,871			3.373	4.518	MN	12,844		10/26/2015	11/15/2025
36164N-FH-3	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING		F		1	32,584,854	102.1050	43,096,478	42,208,000	32,626,310		41,456			4.418	6.452	MN	238,274		10/26/2015	11/15/2035
40049J-AZ-0	GRUPO TELEVISA S A		F		2FE	12,291,200	104.9750	13,121,900	12,500,000	12,310,267		3,097			6.625	6.754	JJ	381,858	828,125	03/23/2010	01/15/2040
40049J-BA-4	GRUPO TELEVISA S A		F		2FE	4,826,700	85.3750	4,268,760	5,000,000	4,830,935		2,644			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		F		2FE	15,052,700	99.7820	14,967,360	15,000,000	15,051,926		(774)			4.625	4.582	JJ	71,302		11/25/2015	01/30/2026
404280-AH-2	HSBC HOLDINGS PLC		F		1FE	24,422,000	119.6680	29,916,975	25,000,000	24,481,514		10,021			6.500	6.681	MS	478,472	1,625,000	06/21/2010	09/15/2037
404280-AK-5	HSBC HOLDINGS PLC	0	F		1FE	199,566	111.2530	222,507	200,000	199,745		41			5.100	5.128	AO	2,437	10,200	03/29/2011	04/05/2021
423012-AA-1	HEINEKEN NV-ADR 144A		F		2FE	5,783,407	101.0620	5,664,542	5,605,000	5,731,892		(18,203)			3.400	3.000	AO	47,643	190,570	01/25/2013	04/01/2022
423012-AD-5	HEINEKEN NV-ADR 144A		F		2FE	25,403,888	96.6070	25,103,407	25,985,000	25,554,059		52,461			2.750	3.006	AO	178,647	714,588	01/28/2013	04/01/2023
43474T-AA-1	HOLCIM LTD 144A		F		2FE	10,332,786	109.9490	11,016,880	10,020,000	10,183,361		(35,919)			6.000	5.537	JD	1,670	601,200	06/27/2012	12/30/2019
43474T-AB-9	HOLCIM LTD 144A		F		2FE	6,523,863	117.6000	7,702,820	6,550,000	6,526,716		338			6.875	6.905	MS	115,080	450,313	12/02/2010	09/29/2039
449786-AJ-1	ING BANK 144A		F	1	1FE	20,000,000	101.4840	20,296,826	20,000,000	20,000,000					5.450	5.450	FA	426,917	1,090,000	01/26/2011	02/10/2031
45074G-AB-6	IBERDROLA FIN IRELAND CO GTD 144A		F		2FE	5,157,937	107.8460	5,623,090	5,214,000	5,187,933		6,246			5.000	5.150	MS	79,658	260,700	08/27/2010	09/11/2019
453140-AB-1	IMPERIAL TOBACCO FINANCE 144A		F		2FE	14,985,000	97.7810	14,667,075	15,000,000	14,988,812		1,363			3.500	3.512	FA	204,167	525,000	02/05/2013	02/11/2023
46131N-AD-6	INVERSIONES CMPC SA 144A		F		2FE	4,981,250	97.1600	4,858,015	5,000,000	4,987,237		1,709			4.500	4.547	AO	41,250	225,000	05/30/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC		R		1FE	29,976,300	98.4400	29,531,910	30,000,000	29,983,290		2,133			3.125	3.134	MN	80,729	937,500	11/05/2012	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC		R		1FE	9,829,800	109.2240	10,922,430	10,000,000	9,835,283		2,456			5.375	5.491	MN	46,285	537,500	11/06/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC INVESCO FINANCE PLC		R		1FE	6,981,940	100.4810	7,033,684	7,000,000	6,981,968		28			3.750	3.779	JJ	56,146		10/08/2015	01/15/2026
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES 144A		F		2FE	29,900,700	96.0390	28,811,730	30,000,000	29,924,714		9,045			3.200	3.239	AO	218,667	960,000	04/02/2013	04/09/2023
494386-AB-1	KIMBERLY-CLARK DE MEXICO		F		1FE	4,986,400	100.4180	5,020,890	5,000,000	4,988,401		1,172			3.800	3.833	AO	43,806	190,000	04/03/2014	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO 144A		F		1FE	27,830,370	96.2170	26,940,760	28,000,000	27,839,674		9,304			3.250	3.344	MS	275,528	455,000	03/06/2015	03/12/2025
500472-AB-1	PHILIPS ELECTRONICS NV		F		2FE	4,777,300	107.0270	5,351,330	5,000,000	4,934,185		27,127			5.750	6.403	MS	87,847	287,500	02/04/2009	03/11/2018
500472-AC-9	PHILIPS ELECTRONICS NV		F		2FE	9,938,766	116.4490	11,650,672	10,005,000	9,946,031		1,099			6.875	6.927	MS	210,174	687,844	06/02/2009	03/11/2038
500472-AE-5	PHILIPS ELECTRONICS NV		F		2FE	15,504,458	96.5520	14,429,696	14,945,000	15,470,759		(10,388)			5.000	4.761	MS	220,024	747,250	06/06/2012	03/15/2042
500630-CG-1	KOREA DEVELOPMENT BANK KOREA DEVELOPMENT BANK		F		1FE	24,964,250	101.1950	25,298,700	25,000,000	24,965,135		885			3.375	3.392	MS	246,094		09/11/2015	09/16/2025
50065W-AF-3	KOREA NATIONAL OIL CORP 144A		F		1FE	19,889,200	104.7600	20,952,060	20,000,000	19,907,351		9,536			4.000	4.068	JJ	351,111	800,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP 144A		F		1FE	9,333,653	107.5090	9,923,081	9,230,000	9,292,598		(11,485)			4.250	4.094	MN	64,290	392,275	03/01/2012	11/02/2020
50066A-AJ-2	KOREA GAS CORP		F		1FE	14,973,600	101.8700	15,280,560	15,000,000	14,974,589		989			3.500	3.521	JJ	233,333		07/14/2015	07/21/2025
524671-AA-2	LEGRAND FRANCE		F		1FE	5,857,643	132.7070	6,668,532	5,025,000	5,648,054		(48,312)			8.500	6.664	FA	161,358	427,125	01/26/2011	02/15/2025
55608P-AQ-7	MACQUARIE BANK LTD		F		1FE	14,977,950	101.5890	15,238,275	15,000,000	14,978,716		766			4.000	4.018	JJ	253,333		07/23/2015	07/29/2025
55608X-AA-5	MACQUARIE BANK LTD 144A		F		2FE	11,022,800	112.4530	11,245,310	10,000,000	10,765,677		(124,420)			6.625	4.955	AO	154,583	662,500	11/12/2013	04/07/2021
57069P-AC-6	MARKS & SPENCER PLC 144A		F		2FE	16,320,600	106.9220	16,038,330	15,000,000	15,484,230		(237,239)			6.250	4.472	JD	78,125	937,500	09/14/2012	12/01/2017
614810-AB-5	MONTPELIER RE HOLDINGS		F		2FE	16,937,430	101.4420	17,062,477	16,820,000	16,909,471		(11,031)			4.700	4.608	AO	166,892	790,540	01/28/2013	10/15/2022
62944B-AX-2	BANK NEDERLANDSE		F		1FE	50,000,000	102.9500	51,474,755	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		F	2	1FE	7,630,200	110.0260	10,694,556	9,720,000	8,049,630		78,423			6.067	8.361	JD	1,638	589,712	05/07/2009	12/31/2033
62983P-AB-1	NAKILAT INC 144A		F	2	1FE	3,438,220	110.0990	4,822,211	4,379,898	3,613,973		26,882			6.267	9.004	JD	762	274,488	05/08/2009	12/31/2033
6325C0-BV-2	NATIONAL AUSTRALIA BANK 144A		F	1	1FE	20,000,000	110.2730	22,054,610	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		F		2FE	19,042,715	107.7500	21,469,188	19,925,000	19,137,087		18,969			6.050	6.403	JJ	555,852	1,205,463	06/23/2010	01/15/2036
63859U-AZ-6	NATIONWIDE BUILDING SOCIETY 144A		F	1	1FE	20,000,000	112.4330	22,486,516	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		F		2FE	30,115,535	91.0000	27,027,000	29,700,000	29,971,563		(40,139)			4.450	4.272	MN	168,878	1,321,650	08/21/2012	11/15/2021
65504L-AC-1	NOBLE HOLDING INTL LTD		R		2FE	2,129,080	75.9620	1,519,234	2,000,000	2,074,687		(14,573)			4.900	4.000	FA	40,833	98,000	01/11/2012	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		R		2FE	16,750,255	58.3660	8,929,998	15,300,000	16,635,384		(25,130)			6.200	5.545	FA	395,250	948,600	11/30/2010	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
65557C-AD-5	NORDEA BANK 144A		F		1FE	6,966,610	110.0860	7,706,006	7,000,000	6,981,162		3,221			4.875	4.936	JJ	158,302	341,250	01/11/2011	01/14/2021
65557F-AD-8	NORDEA BANK AB 144A		F		1FE	21,860,080	102.4590	22,540,892	22,000,000	21,899,541		12,627			4.250	4.329	MS	259,722	935,000	09/17/2012	09/21/2022
656531-AG-5	STATOILHYDRO ASA		F		1FE	2,698,662	126.4100	3,299,309	2,610,000	2,678,409		(3,659)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		F		1Z	19,250,000	99.4680	19,147,590	19,250,000	19,250,000					4.750	4.750	JJ	25,399		12/21/2015	01/22/2028
67109B-AG-9	OHALF 2015-1A C 144A		F	2	1FE	16,889,500	97.3370	16,547,278	17,000,000	16,897,047		7,547			3.414	3.426	FMAN	75,763	370,834	03/06/2015	02/15/2027
675758-AH-9	ODEBRECHT FINANCE LTD 144A		F		2FE	4,971,050	63.2500	3,162,500	5,000,000	4,979,581		2,586			5.125	5.200	JD	3,559	256,250	06/21/2012	06/26/2022
685218-AB-5	ORANGE SA		F		2FE	5,891,550	105.8850	5,294,235	5,000,000	5,876,220		(15,296)			5.500	5.406	FA	110,764	275,000	12/29/2014	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LT 144A		F		2FE	14,954,250	97.9920	14,698,755	15,000,000	14,970,575		4,216			5.450	5.490	AO	174,854	817,500	10/06/2011	10/14/2021
68715#-AB-5	ORORA DGP		R		2	7,000,000	95.0020	6,650,140	7,000,000	7,000,000					3.410	3.410	JJ	109,404		07/16/2015	07/16/2025
705011-AA-2	PEARSON FUNDING FOUR PLC 144A		F		2FE	33,621,837	98.0590	31,172,956	31,790,000	33,067,543		(179,680)			3.750	3.049	MN	175,507	1,192,125	10/18/2012	05/08/2022
706451-BG-5	PEMEX PROJ FDG MASTER TR		F		2FE	5,416,479	89.7730	4,488,635	5,000,000	5,371,043		(9,896)			6.625	5.975	JD	14,722	331,250	10/01/2010	06/15/2035
709629-AJ-8	PENTAIR FINANCE SA		F		2FE	15,000,000	104.2210	15,633,165	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		F		2FE	13,885,025	93.9250	13,149,556	14,000,000	13,914,638		11,217			3.150	3.252	MS	129,850	441,000	04/25/2013	09/15/2022
714264-AD-0	PERNOD RICARD SA 144A		F		2FE	5,223,000	103.5790	5,178,930	5,000,000	5,150,485		(21,716)			4.450	3.886	JJ	102,597	222,500	06/26/2012	01/15/2022
714264-AH-1	PERNOD RICARD SA 144A		F		2FE	15,044,201	102.5190	14,660,274	14,300,000	14,819,433		(69,550)			4.250	3.619	JJ	280,240	607,750	09/19/2012	07/15/2022
714294-AD-7	PERRIGO CO LTD		R		2FE	6,973,060	97.2970	6,810,783	7,000,000	6,976,379		2,502			4.000	4.050	MN	35,778	280,000	10/06/2014	11/15/2023
714294-AH-8	PERRIGO CO LTD		R		2FE	8,031,400	96.1530	7,692,232	8,000,000	8,031,195		(548)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
716743-AJ-8	PETRONAS CAPITAL LTD		F		1FE	14,868,750	96.1170	14,417,565	15,000,000	14,877,468		8,718			3.500	3.605	MS	150,208	262,500	03/11/2015	03/18/2025
74735K-2A-9	QTEL INTERNATIONAL FIN 144A		F		1FE	4,936,050	97.3840	4,869,220	5,000,000	4,953,117		5,713			3.250	3.399	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	QTEL INTERNATIONAL FIN 144A		F		1FE	2,965,020	94.7510	2,842,521	3,000,000	2,970,313		1,882			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
74977R-CN-2	RABOBANK NEDERLAND 144A		F	1	1FE	10,000,000	104.8810	10,488,100	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		F	1	1FE	10,000,000	105.1740	10,517,404	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		F	2	1FE	2,507,353	106.3800	2,793,007	2,625,500	2,573,050		9,560			5.298	6.163	MS	35,161	145,404	06/17/2009	09/30/2020
75405U-AA-4	RAS LAFFAN LNG 3 144A		F	2	1FE	2,572,500	109.9640	3,298,911	3,000,000	2,697,731		23,150			5.838	7.396	MS	44,272	175,140	06/04/2009	09/30/2027
75405U-AD-8	RAS LAFFAN LNG 3 144A		F	2	1FE	18,984,375	113.0200	20,739,170	18,350,000	19,014,854		(15,656)			6.332	5.753	MS	293,708	1,009,637	09/17/2015	09/30/2027
761655-A@-8	REXAM PLC SERIES A SENIOR NOTES		F		2	8,000,000	97.3540	7,788,320	8,000,000	8,000,000					4.150	4.150	JD	11,989	332,000	12/18/2012	12/18/2022
767201-AL-0	RIO TINTO FINANCE PLC		F		1FE	7,847,280	91.4990	7,319,912	8,000,000	7,858,828		2,687			5.200	5.329	MN	68,178	416,000	05/17/2011	11/02/2040
767201-AS-5	RIO TINTO FINANCE PLC		F		1FE	7,946,640	90.2590	7,220,752	8,000,000	7,949,036		2,396			3.750	3.831	JD	13,333	149,167	06/11/2015	06/15/2025
77578J-AB-4	ROLLLS-ROYCE ROLLS-ROYCE PLC		F		1FE	33,980,750	97.4610	33,136,570	34,000,000	33,980,993		243			3.625	3.631	AO	263,618		11/12/2015	10/14/2025
780099-CH-8	ROYAL BK SCOTLND GRP PLC	0	F		3FE	6,448,845	101.4870	6,596,668	6,500,000	6,455,333		4,136			5.125	5.227	MN	30,536	333,125	05/21/2014	05/28/2024
78413H-AA-7	SES 144A		F		2FE	25,292,920	97.4390	24,359,825	25,000,000	25,222,832		(27,048)			3.600	3.459	AO	217,500	900,000	04/24/2013	04/04/2023
78440P-AC-2	SK TELECOM 144A		F		1FE	11,577,692	128.3550	14,029,169	10,930,000	11,430,931		(29,220)			6.625	6.067	JJ	323,839	724,113	03/08/2010	07/20/2027
784620-AD-1	SP POWERASSETS SP POWERASSETS LTD		F		1FE	24,938,500	100.6710	25,167,825	25,000,000	24,939,039		539			3.250	3.279	MN	83,507		11/17/2015	11/24/2025
786455-A*-6	SAFESTORE PLC SERIES A SENIOR SECURED NOTES		F		2	8,638,509	100.8290	8,710,122	8,638,509	8,638,509					5.520	5.520	MN	68,878	476,911	05/08/2012	05/09/2019
786455-A@-4	SAFESTORE PLC SERIES B SENIOR SECURED NOTES		F		2	4,319,255	101.0370	4,364,046	4,319,255	4,319,255					3.226	3.226	MN	20,127	271,746	05/08/2012	05/09/2024
786584-A#-9	SAFRAN SENIOR NOTE SERIES C		F		1	20,000,000	104.6260	20,925,200	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
79586K-AA-9	SAMARCO MINERACAO SA 144A		F		3FE	6,952,400	31.5000	2,205,000	7,000,000	6,965,408		4,287			4.125	4.209	MN	48,125	288,750	10/29/2012	11/01/2022
80283L-AA-1	SANTANDER UK PLC 144A		F		2FE	10,808,500	104.0690	10,406,860	10,000,000	10,737,645		(70,855)			5.000	3.900	MN	75,000	500,000	02/03/2015	11/07/2023
803865-AA-2	SASOL FINANCING INT		F		2FE	17,923,840	91.7680	16,518,240	18,000,000	17,944,069		6,777			4.500	4.553	MN	105,750	810,000	11/08/2012	11/14/2022
806854-AD-7	SCHLUMBERGER INVESTMENT 144A		R		1FE	14,002,350	95.0700	14,260,425	15,000,000	14,249,890		100,655			2.400	3.250	FA	150,000	360,000	06/20/2013	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT		R		1FE	14,079,577	102.2740	13,736,475	13,431,000	14,026,986		(52,591)			3.650	3.016	JD	40,853	490,232	03/09/2015	12/01/2023
80687P-AA-4	SCHNEIDER ELECTRIC SA 144A		F		1FE	41,778,055	98.7890	41,445,769	41,954,000	41,826,975		16,773			2.950	3.000	MS	323,162	1,237,643	01/30/2013	09/27/2022
81013T-AC-5	SCOTTISH POWER LTD		F		2FE	567,628	113.2240	622,734	550,000	563,099		(1,069)			5.810	5.477	MS	9,409	31,955	04/14/2011	03/15/2025
822582-AD-4	SHELL INTERNATIONAL FIN		F		1FE	39,838,129	119.2070	39,911,595	33,481,000	39,238,465		(130,021)			6.375	5.096	JD	94,863	2,134,414	11/22/2010	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN		F		1FE	10,702,400	107.6580	10,765,840	10,000,000	10,646,764		(13,427)			5.500	5.035	MS	146,667	550,000	05/26/2011	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN		F		1FE	9,181,750	83.5890	8,363,089	10,005,000	9,204,919		16,278			3.625	4.122	FA	130,968	362,681	07/24/2014	08/21/2042
826200-AD-9	SIEMENS FINANCE 144A		F		1FE	18,908,645	122.8010	22,542,506	18,357,000	18,784,080		(30,503)			6.125	5.818	FA	418,514	1,124,366	12/16/2010	08/17/2026
82937W-AE-5	SINOPEC GRP OVERSEA 2014 144A		F		1FE	4,988,350	103.4640	5,173,215	5,000,000	4,990,017		981			4.375	4.404	AO	49,219	218,750	04/02/2014	04/10/2024
82938B-AC-4	SINOPEC GRP OVERSEA 2015 144A		F		1FE	14,853,300	94.5110	14,176,695	15,000,000	14,861,748		8,448			3.250	3.366	AO	85,313	243,750	04/21/2015	04/28/2025
83238P-AB-0	SMITHS GROUP PLC 144A		F		2FE	6,468,765	111.0080	6,503,953	5,859,000	6,141,623		(74,201)			7.200	5.609	MN	53,903	421,848	02/16/2011	05/15/2019
83238P-AD-6	SMITHS GROUP PLC 144A		F		2FE	23,435,205	96.8100	22,750,421	23,500,000	23,452,809		6,028			3.625	3.659	AO	186,939	851,875	05/15/2013	10/12/2022
833636-AE-3	SOC QUIMICA Y MINERA DE 144A		F		2FE	16,239,020	86.0000	14,093,680	16,388,000	16,273,876		13,413			3.625	3.735	AO	145,216	594,065	06/14/2013	04/03/2023
84265V-AD-7	SOUTHERN COPPER CORP		F		2FE	2,185,580	103.7500	2,075,000	2,000,000	2,108,244		(22,700)			5.375	3.990	AO	22,396	107,500	05/24/2012	04/16/2020
84265V-AF-2	SOUTHERN COPPER CORP		F		2FE	12,995,750	91.7500	11,927,500	13,000,000	12,996,930		387			3.500	3.504	MN	66,986	455,000	11/06/2012	11/08/2022
84265V-AH-8	SOUTHERN COPPER CORP		F		2FE	15,004,370	88.1250	13,218,750	15,000,000	15,004,131		(239)			3.875	3.871	AO	109,792	290,625	04/21/2015	04/23/2025
853250-AB-4	STANDARD CHARTERED BANK 144A		F		2FE	13,022,520	106.2920	13,908,361	13,085,000	13,068,307		8,493			6.400	6.478	MS	220,991	837,440	09/22/2009	09/26/2017
853254-AL-4	STANDARD CHARTERED PLC 144A		F		1FE	10,238,300	102.7770	10,277,740	10,000,000	10,204,019		(20,187)			5.200	4.891	JJ	223,889	520,000	03/21/2014	01/26/2024

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	
		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
856899-AB-5	STATE GRID OVERSEAS STATE GRID OSEAS 144A		F		1FE	19,796,400	97.6410	19,528,160	20,000,000	19,843,373		18,472			3.125	3.245	MN	67,708	625,000	05/16/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV		F		1FE	19,782,000	104.6280	20,925,600	20,000,000	19,811,970		18,400			4.125	4.260	MN	123,750	825,000	04/28/2014	05/07/2024
85771P-AC-6	STATOIL ASA		F		1FE	36,765,510	106.9620	37,436,840	35,000,000	36,701,967		(38,637)			5.100	4.755	FA	664,417	1,785,000	07/28/2014	08/17/2040
85771P-AE-2	STATOIL ASA		F		1FE	11,005,070	94.8330	10,431,619	11,000,000	11,004,692		(98)			4.250	4.247	MN	49,347	467,500	11/17/2011	11/23/2041
85771P-AK-8	STATOIL ASA		F		1FE	5,311,570	94.7020	5,208,632	5,500,000	5,352,596		15,970			2.650	3.028	JJ	67,207	145,750	05/28/2013	01/15/2024
85771P-AL-6	STATOIL ASA		F		1FE	3,690,840	90.3260	3,613,032	4,000,000	3,704,414		5,478			3.950	4.418	MN	20,189	158,000	06/13/2013	05/15/2043
87164K-AB-0	SYNGENTA FINANCE NV		F		1FE	20,250,075	92.3860	18,084,520	19,575,000	20,233,592		(13,456)			4.375	4.163	MS	221,238	856,406	12/30/2014	03/28/2042
872456-AA-6	TELECOM ITALIA CAPITAL		F		3FE	5,000,000	110.3020	5,515,100	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		F		3	15,000,000	88.6800	13,302,000	15,000,000	15,000,000					4.700	4.700	JJ	321,167	704,975	07/17/2014	07/17/2024
87927V-AF-5	TELECOM ITALIA CAPITAL		F		3FE	4,987,950	96.0010	4,800,055	5,000,000	4,989,977		294			6.375	6.394	MN	40,729	318,750	01/04/2010	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL		F		3FE	9,448,851	92.2490	9,093,014	9,857,000	9,499,866		9,732			6.000	6.333	MS	149,498	591,420	01/13/2010	09/30/2034
87938W-AH-6	TELEFONICA EMISIONES S A U		F		2FE	5,000,000	110.5310	5,526,570	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		F		2FE	13,448,585	109.3090	14,756,648	13,500,000	13,472,381		5,470			5.134	5.187	AO	123,216	693,090	01/04/2011	04/27/2020
87938W-AP-8	TELEFONICA EMISIONES S A U		F		2FE	8,148,550	111.6830	8,376,195	7,500,000	7,987,525		(84,023)			5.462	4.045	FA	153,619	409,650	01/14/2014	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES S A U		F		2FE	3,139,830	104.5430	3,136,293	3,000,000	3,117,067		(13,543)			4.570	3.951	AO	24,373	137,100	04/14/2014	04/27/2023
87969N-AC-9	TELSTRA CORP LTD 144A		F		1FE	13,203,838	108.6850	13,621,453	12,533,000	12,953,336		(63,160)			4.800	4.141	AO	132,014	601,584	01/09/2012	10/12/2021
87969N-AD-7	TELSTRA CORP LTD 144 A		F		1FE	34,738,470	95.2600	33,341,070	35,000,000	34,741,636		3,166			3.125	3.217	AO	255,208	390,625	10/06/2015	04/07/2025
881575-AC-8	TESCO PLC 144A		F		3FE	22,199,180	87.5500	17,981,895	20,539,000	22,029,119		(35,719)			6.150	5.565	MN	161,402	1,263,149	10/15/2010	11/15/2037
88165F-AG-7	TEVA PHARMACEUTICAL FIN		F		2FE	11,375,110	95.7350	11,009,571	11,500,000	11,405,533		11,988			2.950	3.082	JD	12,251	339,250	05/23/2013	12/18/2022
88322M-AA-5	THAI OIL PCL 3.625 01/23/23 CORP		F		2FE	5,056,300	98.2570	5,046,490	5,136,000	5,067,399		8,335			3.625	3.843	JJ	81,712	186,180	09/05/2014	01/23/2023
893830-AT-6	TRANSOCEAN INC		R		3FE	16,529,925	54.0000	8,587,620	15,903,000	16,473,385		(11,326)			6.800	6.492	MS	318,413	1,081,404	05/10/2010	03/15/2038
893830-AY-5	TRANSOCEAN INC	0	F		3FE	99,930	69.5000	69,500	100,000	99,955		8			6.500	6.511	MN	831	6,500	09/16/2010	11/15/2020
893830-BC-2	TRANSOCEAN INC		R		3FE	3,972,360	53.5000	2,140,000	4,000,000	3,980,360		2,484			3.800	3.883	AO	32,089	162,000	09/10/2012	10/15/2022
89400P-AE-3	TRANSURBAN FINANCE CO TRANSURBAN FINANCE CO		F		2FE	29,824,690	98.3150	29,494,500	30,000,000	29,826,099		1,409			4.125	4.196	FA	202,813		11/03/2015	02/02/2026
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2		F	2	2	3,500,000	109.8850	3,845,975	3,500,000	3,500,000					6.600	6.600	AO	39,142	231,000	04/30/2010	04/30/2022
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4		F	2	2	1,500,000	110.0800	1,651,200	1,500,000	1,500,000					6.650	6.652	AO	16,902	99,750	06/30/2010	04/30/2022
902118-BS-6	TYCO INTERNATIONAL TYCO INTERNATIONAL FINANCE		R		1FE	24,853,000	99.7490	24,937,325	25,000,000	24,855,968		2,968			3.900	3.970	FA	289,792		09/10/2015	02/14/2026
902133-AG-2	TYCO ELECTRONICS GROUP		F		1FE	10,280,014	127.6370	11,123,591	8,715,000	10,133,843		(31,968)			7.125	5.798	AO	155,236	620,944	11/04/2010	10/01/2037
902133-AK-3	TYCO ELECTRONICS GROUP		F		1FE	9,782,113	107.2930	9,841,969	9,173,000	9,535,962		(63,816)			4.875	4.000	JJ	206,201	447,184	01/20/2012	01/15/2021
902133-AR-8	TYCO ELECTRONICS GROUP		F		1FE	2,100,553	99.4840	2,059,311	2,070,000	2,099,190		(1,363)			3.450	3.260	FA	29,756	35,708	07/07/2015	08/01/2024
90261T-MJ-7	UBS AG JERSEY BRANCH 144A		F	1	1FE	20,000,000	112.4120	22,482,380	20,000,000	20,000,000					5.430	5.430	FA	446,467	1,086,000	07/29/2010	08/03/2030
91087B-AA-8	UNITED MEXICAN STATES		F		2FE	25,106,000	96.6850	24,171,150	25,000,000	25,100,096		(5,904)			3.600	3.548	JJ	377,500	612,500	01/14/2015	01/30/2025
91311Q-AD-7	UNITED UTILITIES GRP PLC		F		2FE	12,680,200	104.3290	15,649,380	15,000,000	14,224,990		279,307			4.550	6.863	JD	22,750	682,500	06/02/2009	06/19/2018
91911T-AH-6	VALE OVERSEAS LIMITED		F		2FE	10,856,975	69.0000	7,245,000	10,500,000	10,823,599		(7,129)			6.875	6.600	MN	80,208	721,875	06/23/2010	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED		F		2FE	4,928,200	69.5000	3,475,000	5,000,000	4,933,700		1,061			6.875	6.990	MN	48,698	343,750	11/04/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED		F		2FE	16,661,485	75.6250	12,478,125	16,500,000	16,605,665		(15,082)			4.375	4.253	JJ	340,885	721,875	01/20/2012	01/11/2022
92857W-AB-6	VODAFONE GROUP PLC		F		2FE	11,955,300	103.5880	11,653,684	11,250,000	11,855,375		(20,758)			6.250	5.748	MN	60,547	703,125	07/07/2010	11/30/2032
92857W-BC-3	VODAFONE GROUP PLC		F		2FE	14,930,550	94.7980	14,219,745	15,000,000	14,948,395		6,397			2.950	3.004	FA	162,250	442,500	02/11/2013	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC		F		2FE	9,871,600	82.4000	8,239,980	10,000,000	9,877,890		2,284			4.375	4.453	FA	160,417	437,500	02/11/2013	02/19/2043
92936M-AB-3	WPP FINANCE 2010		F		2FE	31,598,679	107.5720	32,630,830	30,334,000	31,177,230		(124,531)			4.750	4.210	MN	160,096	1,440,865	06/08/2012	11/21/2021
92979@-AC-6	WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES		R		2	17,000,000	100.0720	17,012,240	17,000,000	17,000,000					4.180	4.180	AO	134,224	710,600	04/23/2013	04/23/2023
947075-AB-3	WEATHERFORD INTL LTD		R		3FE	5,030,557	67.0000	3,778,800	5,640,000	5,077,975		8,950			6.500	7.408	FA	152,750	366,600	01/07/2009	08/01/2036
94707V-AB-6	WEATHERFORD BERMUDA		R		3FE	3,552,119	70.5000	2,264,460	3,212,000	3,534,853		(5,631)			6.750	5.967	MS	63,839	216,810	09/17/2012	09/15/2040
9612E0-BK-2	WESTPAC BANKING 144A		F	1	1FE	15,000,000	109.0110	16,351,628	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		F	1	2FE	10,834,835	101.2680	9,918,139	9,794,000	10,478,707		(121,848)			4.600	3.110	MN	63,824	450,524	02/21/2013	05/10/2021
980236-AM-5	WOODSIDE FINANCE LTD		F		2FE	19,988,400	88.4060	17,681,140	20,000,000	19,989,204		804			3.650	3.657	MS	235,222	365,000	02/26/2015	03/05/2025
98372P-AG-3	XLIT LTD		F		2FE	6,428,595	116.4260	7,819,190	6,716,000	6,512,070		16,258			6.375	6.837	MN	54,707	428,145	01/06/2010	11/15/2024
98372P-AM-0	XLIT LTD		F		2FE	20,629,621	111.3710	20,864,281	18,734,000	19,977,101		(186,046)			5.750	4.430	AO	269,301	1,077,205	04/09/2012	10/01/2021
B0408#-AF-9	ARSEUS NV	0	F		3	10,000,000	80.1590	8,015,910	10,000,000	10,000,000					5.780	5.780	AO	133,261	578,000	03/28/2014	04/08/2021
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES		F		2	2,000,000	99.9020	1,998,040	2,000,000	2,000,000					4.440	4.440	AO	21,953	88,800	04/02/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES		F		2	2,000,000	100.8500	2,017,000	2,000,000	2,000,000					5.000	5.000	AO	24,722	100,000	04/02/2014	04/02/2024
G0646#-AC-3	ASSOCIATED BRITISH FOODS PLC		F		1	13,000,000	100.8270	13,107,510	13,000,000	13,000,000					7.270	7.270	MS	304,532	945,100	03/05/2009	03/05/2016
G1696#-BL-9	BUNZL BUNZL		F		2Z	5,000,000	98.7460	4,937,300	5,000,000	5,000,000					3.930	3.930	MN	22,925		11/19/2015	11/19/2027
G1696#-BM-7	BUNZL		F		2Z	7,000,000	98.7120	6,909,840	7,000,000	7,000,000					3.980	3.980	MN	32,503		11/19/2015	11/19/2028
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD		F		2	3,000,000	105.9280	3,177,840	3,000,000	3,000,000					5.220	5.220	MS	39,585	156,600	03/31/2011	03/31/2021

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	
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
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND		F		2	22,000,000	100.3830	22,084,260	22,000,000	22,000,000					4.260	4.260	AO	164,010	937,200	10/28/2014	10/28/2024
G2616#-AG-6	DCC TREASURY 2014 LIMITED		F		2	19,000,000	100.2760	19,052,440	19,000,000	19,000,000					4.680	4.680	MN	98,800	889,200	05/20/2014	05/21/2026
G2685@-AD-1	GREAT PORTLAND ESTATES PLC SERIES A SENIOR NOTES		F		1	8,000,000	102.8540	8,228,320	8,000,000	8,000,000					4.200	4.200	MN	28,933	336,000	05/30/2012	05/30/2019
G2967P-AB-0	AVAGO TECHNOLOGIES		F		2FE	2,206,918	99.8550	2,203,707	2,206,918	2,206,918					3.620	3.238	MJSD	5,183	42,600	05/22/2014	05/06/2021
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP		F		2	4,250,000	98.0610	4,167,593	4,250,000	4,250,000					4.520	4.520	MN	26,681	81,643	05/11/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP		F		2	5,000,000	97.6570	4,882,850	5,000,000	5,000,000					4.950	4.950	MN	34,375	123,750	05/11/2015	05/11/2022
G4939@-AF-6	IRISH FOOD PROCESSORS		F		2	10,000,000	107.6410	10,764,100	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/23/2010	12/23/2020
G6750*-AB-8	THE 1887 COMPANY LIMITED		F		2	5,000,000	106.1560	5,307,800	5,000,000	5,000,000					5.010	5.010	AO	60,538	250,500	04/04/2011	04/04/2021
G7332#-AB-9	RRPF ENGINE LEASING LIMITED SENIOR SECURED NOTES SER B		F		1FE	6,000,000	101.6420	6,098,520	6,000,000	6,000,000					3.990	3.991	FA	93,100	239,400	10/30/2013	10/30/2023
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		F		1	11,000,000	99.1440	10,905,840	11,000,000	11,000,000					3.180	3.180	MN	44,697	349,800	11/15/2012	11/15/2022
G7815@-AH-4	SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES		F		1	11,000,000	98.6610	10,852,710	11,000,000	11,000,000					3.330	3.330	MN	46,805	366,300	11/15/2012	11/15/2024
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2		R	2	2	4,285,714	107.3950	4,602,643	4,285,714	4,285,714					7.660	7.658	MS	82,983	328,286	09/17/2008	09/30/2018
G8967#-AM-5	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1		F	2	2FE	5,000,000	102.1810	5,109,050	5,000,000	5,000,000					4.280	4.280	AO	36,261	214,000	10/23/2012	10/31/2022
G8967#-AN-3	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2		F	2	2FE	5,000,000	103.6260	5,181,300	5,000,000	5,000,000					4.890	4.890	AO	41,429	244,500	10/23/2012	10/31/2024
G8967#-AQ-6	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2		F	2	2FE	5,000,000	98.7740	4,938,700	5,000,000	5,000,000					4.260	4.259	JD	592	213,000	06/12/2014	06/30/2026
G9284#-AY-3	VITOL FINANCE LTD		F		2	10,000,000	102.9930	10,299,300	10,000,000	10,000,000					5.740	5.740	JJ	243,950	574,000	07/28/2011	07/28/2021
G9284#-BD-8	VITOL FINANCE LTD SERIES P SENIOR NOTES		F		2	5,000,000	94.0350	4,701,750	5,000,000	5,000,000					4.400	4.400	JD	2,444	220,000	06/27/2013	06/27/2023
G9368P-AV-6	VIRGIN MEDIA INVEST HOLDINGS		F		3FE	4,628,719	98.0710	4,573,711	4,663,697	4,630,898		2,178			3.181	3.033	MJSD	776	59,851	06/08/2015	06/30/2023
G9523#-AF-5	THE WEIR GROUP PLC SERIES B		F		2	17,000,000	93.8630	15,956,710	17,000,000	17,000,000					4.270	4.270	FA	272,213	725,900	02/16/2012	02/16/2022
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES		F	2	2FE	13,691,200	70.3550	9,632,444	13,691,200	13,691,200					5.500	5.538	MJSD	33,467	753,016	10/31/2012	09/15/2027
L9339L-AB-9	TRINSEO MATERIALS OPERATING		R		3FE	394,376	98.7500	390,422	395,364	394,457		81			3.250	3.294	AO	3,070	2,987	06/01/2015	11/05/2021
N0501W-AC-2	Ziggo Ziggo BV		F		3FE	1,476,776	97.3130	1,439,397	1,479,149	1,476,895		119			3.065	3.073	JAJO	9,823	3,631	10/29/2015	01/15/2022
N0501W-AE-8	Ziggo Ziggo BV-Term Ln B2A		F		3FE	951,662	97.3130	927,574	953,191	951,739		77			3.065	3.073	JAJO	6,330	2,152	10/29/2015	01/15/2022
N0501W-AG-3	Ziggo ZIGGO BV TERM LN B3		F		3FE	1,565,145	97.3130	1,525,529	1,567,660	1,565,271		126			3.065	3.073	JAJO	10,411		10/29/2015	01/15/2022
N5945L-AN-5	NXP BV		F		3Z	4,000,000	99.7750	3,991,000	4,000,000	4,000,000					3.624	3.624	MJSD	9,395		12/23/2015	12/07/2020
N9061#-AB-4	VTTI VTTI MLP BV		F		2Z	2,000,000	95.7940	1,915,880	2,000,000	2,000,000					4.870	4.870	JD	4,329		12/15/2015	12/15/2025
N9061#-AC-2	VTTI VTTI MLP BV		F		2Z	7,000,000	95.2780	6,669,460	7,000,000	7,000,000					4.970	4.970	JD	15,462		12/15/2015	12/15/2027
Q0458*-AB-5	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A		F		2FE	16,000,000	104.2470	16,679,520	16,000,000	16,000,000					4.480	4.481	JJ	336,498	716,800	02/27/2014	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		F		2FE	3,000,000	93.8890	2,816,670	3,000,000	3,000,000					3.280	3.280	JJ	45,920		07/10/2015	07/12/2027
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS		F		2Z	34,000,000	96.4960	32,808,640	34,000,000	34,000,000					3.770	3.770	MS	395,222		09/10/2015	09/10/2030
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD		F		3	6,000,000	74.5320	4,471,920	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		F		3	5,000,000	68.5110	3,425,550	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		F		2FE	9,000,000	90.8920	8,180,280	9,000,000	9,000,000					3.560	3.560	JD	14,240	160,200	06/15/2015	06/15/2027
Q3079#-AA-6	DBCT FINANCE PTY LIMITED SERIES A NOTES		F		2	5,000,000	100.8030	5,040,150	5,000,000	5,000,000					5.230	5.230	AO	45,763	261,500	04/28/2011	04/28/2020
Q3079#-AB-4	DBCT FINANCE PTY LIMITED		F		2	4,000,000	99.7650	3,990,600	4,000,000	4,000,000					5.570	5.570	MS	65,602	222,800	03/15/2011	03/15/2023
Q3189*-AB-5	DEXUS PROPERTY GROUP SERIES B SENIOR GUAR NOTES		F		1	4,000,000	99.3100	3,972,400	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,400	07/09/2013	07/09/2025
Q3189*-AC-3	DEXUS PROPERTY GROUP SERIES C SENIOR GUAR NOTES		F		1	8,000,000	98.2300	7,858,400	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,800	07/09/2013	07/09/2028
Q3189*-AH-2	DEXUS PROPERTY GROUP		F		1	11,000,000	100.8190	11,090,090	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,100	12/10/2014	12/10/2026
Q3393*-AH-4	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		F		1	8,000,000	100.1820	8,014,560	8,000,000	8,000,000					3.710	3.710	MN	37,924	296,800	05/15/2013	05/15/2025
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD		F		1	11,000,000	94.4320	10,387,520	11,000,000	11,000,000					3.090	3.090	JD	18,883	169,950	06/11/2015	06/11/2027
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD		F		1	15,000,000	97.1980	14,579,700	15,000,000	15,000,000					3.780	3.780	FA	220,500		08/11/2015	08/11/2030
Q3946*-AE-3	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		F		2FE	8,000,000	100.5140	8,041,120	8,000,000	8,000,000					4.270	4.270	JJ	148,027	341,600	07/25/2012	07/25/2022
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST		F		2Z	19,000,000	97.9960	18,619,240	19,000,000	19,000,000					4.220	4.220	JD	37,863		12/14/2015	12/14/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		F		2FE	8,000,000	94.1750	7,534,000	8,000,000	8,000,000					3.440	3.440	AO	47,396	137,600	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		F		2Z	7,500,000	97.0770	7,280,775	7,500,000	7,500,000					3.860	3.860	MN	45,838		11/04/2015	11/04/2028
Q7450@-AF-7	PERTH AIRPORT PTY LTD		F		2FE	9,000,000	95.0480	8,554,320	9,000,000	9,000,000					3.600	3.600	JJ	154,800		07/09/2015	07/09/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD		F		2FE	11,000,000	93.7770	10,315,470	11,000,000	11,000,000					3.750	3.750	JJ	197,083		07/09/2015	07/09/2030
Q8852@-AB-8	TATTS GROUP LTD		F		2	5,000,000	103.8660	5,193,300	5,000,000	5,000,000					5.140	5.140	JD	7,139	257,000	12/21/2010	12/21/2020

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
R2284#-AB-6	STATNETT SF SERIES A SENIOR NOTES		F		1	5,000,000	95.1500	4,757,500	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028
R2284#-AF-7	STATNETT SF SERIES B SENIOR NOTES		F		1	3,000,000	94.6230	2,838,690	3,000,000	3,000,000					3.220	3.220	MS	29,248	96,600	06/12/2013	06/12/2029
V6179#-AA-2	MESTAMO MARINE LTD		F		2	5,000,000	100.2260	5,011,300	5,000,000	5,000,000					4.650	4.650	JD	3,875	348,750	06/25/2014	06/25/2024
V6179#-AB-0	MESTAMO MARINE LTD		F		2	10,000,000	100.5060	10,050,600	10,000,000	10,000,000					5.060	5.060	JD	8,433	506,000	06/25/2014	06/25/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						23,228,343,294	XXX	23,348,963,116	22,935,112,095	23,191,683,547		(10,472,148)	14,170,977		XXX	XXX	XXX	254,638,557	944,617,049	XXX	XXX
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		2	1FM	2,086,846	79.8130	1,989,486	2,492,697	2,201,912		48,790			0.841	4.751	MON	408	22,164	07/17/2014	11/25/2035
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1	0		2	1FM	3,663,330	90.3920	4,984,889	5,514,729	3,756,643		499,424			1.331	15.289	MON	1,226	61,095	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J2 2A5			2	1FM	8,375,396	88.0470	9,413,993	10,692,027	8,593,034		90,164			6.000	6.452	MON	53,460	638,182	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23	0		2	1FM	1,133,196	90.4720	1,423,928	1,573,883	1,092,997		(23)			6.000	7.836	MON	7,869	94,433	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6	0		24	6FE	1,066,318	18.8550	1,294,503		539,111		(63,806)			5.600	41.205	MON	6,408	351,420	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7	0		2	1FM	1,638,447	97.3610	2,074,599	2,130,842	1,631,158		18,104			6.000	7.317	MON	10,654	126,912	07/01/2013	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1	0		2	1FM	958,209	90.0990	1,349,277	1,497,556	868,206		(3,761)			6.000	12.639	MON	7,488	88,489	10/01/2014	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2	0		24	6FE	168,405	23.0970	227,806		192,857		8,453			5.369	53.094	MON	913	55,258	08/25/2015	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR 2007-3T1 149			2	1FM	6,987,916	79.6770	7,618,307	9,561,524	6,613,669		(48,555)			6.000	6.531	MON	47,808	573,692	06/12/2007	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR 2007-22 1A17			2	1FM	6,024,385	92.0020	6,535,815	7,104,018	5,739,424		6,893			6.250	6.672	MON	37,000	443,786	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR 2007-15CB A13			2	1FM	7,863,726	88.7900	8,993,029	10,128,381	7,536,161		(20,258)			5.750	6.721	MON	48,532	582,382	01/17/2008	07/25/2037
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1	0		2	1FM	3,060,252	99.5740	3,377,380	3,391,846	3,170,015		38,843			2.633	5.534	MON	7,205	83,250	04/25/2011	06/25/2045
02666B-AD-8	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		2	2FE	4,249,852	99.1980	4,215,919	4,250,000	4,250,000		148			5.036	5.240	MON	17,836	41,022	09/11/2015	10/17/2025
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC	0		2	1FM	1,227,898	94.4380	1,272,543	1,347,487	1,297,092		28,272			1.481	5.105	MON	339	16,989	07/01/2013	12/25/2033
04015U-AD-0	ARES CLO LTD ARES 2015-38A C		E	2	1FE	18,872,700	99.2960	18,866,183	19,000,000	18,887,823		15,123			3.514	3.665	JAJO	25,965		11/19/2015	01/20/2027
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge	0		2	1FM	2,981,317	91.6300	3,004,035	3,278,424	3,278,424		297,107			2.660	8.888.000	MON	7,267	14,534	09/29/2015	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST	0		2	1FM	3,006,031	85.2070	3,046,954	3,575,948	3,011,695		5,664			2.823	4.844	MON	8,428	25,230	09/25/2015	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE	0		2	5FM	3,593,383	90.7830	3,604,630	3,970,589	3,598,368		4,985			2.660	3.775	MON	8,801	17,603	09/28/2015	10/26/2035
05532L-AA-7	BCAP LLC TRUST 2009-RR14 1A1 144A			2	1FM	1,500,078	100.3500	1,499,699	1,494,473	1,495,541		(614)			6.000	5.882	MON	7,472	89,669	01/29/2010	05/26/2037
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A			2	1FM	990,426	99.4380	992,307	997,910	993,176		(1,408)			5.500	5.641	MON	4,574	54,885	01/01/2015	02/26/2036
05536K-AR-8	BCAP 2011-RR9 144A			2	1FM	956,808	100.9310	970,569	961,617	957,254		113			5.000	5.070	MON	4,007	48,081	09/15/2011	03/26/2037
05537L-AA-2	BCAP 2011-RR10 1A1 144A			2	1FM	3,924,754	101.9750	3,987,328	3,910,091	3,919,600		(835)			5.000	4.931	MON	16,292	195,505	09/29/2011	03/26/2037
05539B-AY-0	BCAP LLC TRUST	0			1FM	5,511,484	94.8680	5,573,474	5,875,000	5,516,951		5,466			1.871	2.229	MON	10,308	51,685	07/28/2015	07/26/2037
05540X-AJ-2	BCAP LLC TRUST	0		2	1FM	3,398,131	94.3220	3,441,822	3,649,000	3,441,782		43,651			1.978	5.185	MON	5,430	28,825	07/28/2015	12/01/2018
05540X-AT-0	BCAP LLC TRUST	0		2	1FM	8,512,290	95.1400	8,494,099	8,928,000	8,591,309		79,019			2.225	4.533	MON	13,922	77,964	07/28/2015	09/01/2019
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1	0		2	1FM	2,044,952	74.2650	2,221,111	2,990,790	2,455,580		106,087			0.721	4.781	MON	488	15,156	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2			2	1FM	5,264,348	75.1530	5,085,731	6,767,197	4,724,157		19,457			5.500	6.185	MON	31,016	384,847	06/02/2015	06/25/2037
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5	0		2	1FM	2,672,243	93.7470	2,787,364	2,973,288	2,681,355		19,936			5.750	6.027	MON	14,247	170,965	07/12/2012	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7	0		2	1FM	9,302,137	93.5330	12,031,935	12,863,802	10,453,254		202,870			2.776	8.081	MON	29,918	353,213	12/23/2011	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE 2005-5 1A25			2	1FM	333,587	100.9710	339,801	336,532	334,465		15			5.500	5.622	MON	1,542	18,509	06/06/2005	06/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE 2005-10 1A1			2	1FM	16,319,695	98.8240	17,459,102	17,666,788	16,686,481		14,693			5.500	6.830	MON	80,973	971,673	01/09/2009	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5	0		2	1FM	753,466	84.4410	809,004	958,072	828,237		25,620			2.863	5.213	MON	2,140	25,430	02/14/2013	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP 2006-1 3A1			2	1FM	1,432,602	93.3290	1,503,715	1,611,203	1,396,703		19,284			5.500	6.722	MON	7,385	88,294	01/13/2009	01/25/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP 2007-7 3A2			2	1FM	6,870,176	61.2700	5,446,212	8,888,830	5,976,154		(410,182)			5.663	6.872	MON	42,410	719,482	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC 2007-2 A10			2	3FM	1,553,031	81.4770	1,707,439	2,095,607	1,767,615		113,244			5.850	6.548	MON	10,216	129,884	01/15/2008	05/25/2037
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2	0		2	1FM	3,701,943	91.9260	4,372,577	4,756,611	4,140,633		108,195			1.676	5.350	MON	1,377	69,425	05/06/2013	01/25/2035
12543R-AT-6	COUNTRYWIDE HOME LOANS 2007-3 A18			2	1FM	5,009,447	89.9220	5,345,308	5,944,386	5,257,320		128,490			6.000	6.460	MON	29,722	356,663	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS 2007-3 A33			2	1FM	5,236,618	89.9220	5,790,820	6,439,829	5,492,657		131,783			6.000	7.297	MON	32,199	386,390	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS 2006-13 1A2			2	1FM	5,976,138	87.2050	6,373,890	7,309,099	6,126,328		96,469			6.250	7.199	MON	38,068	456,847	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS 2006-15 A5			1	1FM	8,173,165	84.7400	8,506,000	10,037,746	8,282,477		62,075			6.250	7.539	MON	52,280	627,398	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS 2007-14 A21			2	1FM	2,953,895	92.5730	3,128,619	3,379,630	3,088,622		72,194			6.250	7.154	MON	17,602	211,228	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS 2007-11 A15			2	1FM	4,606,648	84.2040	4,430,432	5,261,541	4,636,019		100,945	101,287		6.000	6.921	MON	26,308	315,568	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS 2007-8 1A22			2	1FM	4,898,360	86.4470	4,773,154	5,521,490	4,901,899		110,490	152,444		6.000	6.471	MON	27,607	334,124	01/03/2008	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS 2008-3R 2A1 144A			2	2FM	7,697,748	93.9470	7,934,394	8,445,625	7,804,961		111,853			6.000	6.650	MON	42,228	506,684	05/16/2008	08/25/2037
12566V-AE-2	CITIMORTGAGE ALT LN TR 2007 A4 1A5			2	1FM	4,789,243	83.4250	5,157,384	6,182,094	4,702,150		33,100			5.750	5.885	MON	29,623	355,470	06/19/2007	04/25/2037
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER 2007-4 2A3			2	1FM	2,884,058	91.9250	3,216,799	3,499,357	3,092,761		57,344			6.000	7.836	MON	17,497	209,948	04/10/2008	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER 2007-3 4A4			2	1FM	13,866,691	89.1640	14,807,265	16,606,816	14,878,788		19,276			5.500	8.484	MON	76,115	913,375	12/24/2008	04/25/2037
12643N-PB-7	CREDIT SUISSE MTG CAPITAL CERT 2010-4R 10A1 144A			2	1FM	64,926	99.9970	65,580	65,582	65,097		44			5.500	5.761	MON	301	3,607	02/17/2010	04/26/2037
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A			2	1FM	763,197	100.7870	752,280	746,403	753,287		(2,253)			6.000	5.140	MON	3,732	44,932	07/07/2010	08/26/2037

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 (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
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR	0		2	1FM	2,051,956	96.4800	2,230,677	2,312,063	2,169,931		48,017			1.481	5.387	MON	582	32,548	06/19/2013	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR 2005-1CB 2A2			2	1FM	1,995,298	81.8540	1,995,298	2,437,627	1,995,298		(28,451)	100,190		5.500	8.422	MON	11,172	134,070	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1	0		2	1FM	68,064	94.1480	68,171	72,408	70,848		2,714			2.656	3.903	MON	154	1,744	08/21/2014	12/25/2034
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7	0		2	1FM	2,290,571	93.0000	2,737,731	2,943,797	2,220,805		28,761			5.500	7.171	MON	13,492	161,908	04/29/2014	10/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7	0		2	1FM	357,324	93.3470	390,120	417,923	345,430		(2,872)			5.500	7.578	MON	1,915	22,986	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR 2006-9T1 A2			2	1FM	2,913,509	82.2550	3,112,805	3,784,329	2,739,978		(23,703)			5.750	5.964	MON	18,133	217,606	03/05/2007	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1			2	1FM	7,263,465	90.6270	7,422,339	8,189,953	7,429,741		13,680			5.500	7.525	MON	37,537	450,447	04/01/2015	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE	0		2	1FM	3,575,886	88.7300	3,636,547	4,098,436	3,581,643		5,757			0.827	2.284	MON	408	8,233	09/11/2015	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3			2	1FM	4,003,701	93.2630	4,360,823	4,675,856	4,179,534		7,152			5.500	8.200	MON	21,431	257,172	12/30/2008	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1	0		2	1FM	743,477	92.5670	725,986	784,285	710,142		(8,617)			6.000	4.704	MON	3,921	47,038	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1	0		2	1FM	4,318,750	87.1170	4,311,519	4,949,137	4,050,967		(43,759)			5.500	5.690	MON	22,684	197,110	09/15/2015	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS 2005-29 A1			2	1FM	12,238,957	94.7120	13,201,146	13,938,190	12,065,915		70,922			5.750	7.850	MON	66,787	804,972	01/07/2009	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS 2005-30 A3			2	1FM	8,708,451	96.0900	9,585,776	9,975,854	8,973,520		84,067			5.500	6.878	MON	45,723	548,902	05/13/2008	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A	0		2	1FM	1,134,931	90.9720	1,404,723	1,544,124	1,179,750		48,055			2.726	7.304	MON	3,504	39,114	12/18/2012	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS 2003-J3 1A10			2	1FM	1,421,346	105.2720	1,608,904	1,528,329	1,450,392		774			5.750	7.723	MON	7,323	87,879	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5			2	1FM	4,485,222	100.6660	4,481,463	4,451,833	4,477,554		(6,357)			5.250	5.087	MON	19,477	233,721	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR 2005-14 A2			2	1FM	944,746	99.5000	1,151,640	1,157,423	984,320		2,442			5.500	9.519	MON	5,305	63,658	12/17/2008	07/25/2035
16162W-JD-2	CHASE MORTGAGE FINANCE CORP 2004-S3 3A1			2	1FM	5,730,116	101.2880	6,190,829	6,112,124	5,806,823		5,264			6.000	7.247	MON	30,561	366,727	01/16/2009	03/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP 2007-S5 1A22			2	1FM	10,031,359	84.8960	10,161,451	11,969,286	9,898,250		(52,479)	509,084		6.000	7.600	MON	59,846	718,049	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP 2006-S2 2A1			2	1FM	15,531,361	81.5940	15,531,361	19,034,865	15,531,361		(145,754)	379,353		6.000	6.684	MON	95,174	1,132,992	06/09/2008	10/25/2036
17025T-AV-3	COUNTRYWIDE HOME LOANS 2007-15 1A20			2	1FM	8,042,383	89.2450	7,797,377	8,737,067	8,071,355		272,249	135,384		6.250	6.931	MON	45,506	546,258	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES 2005-4 2A1			2	1FM	587,166	100.7320	619,335	614,834	600,384		1,740			5.000	6.288	MON	2,562	30,741	01/15/2009	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST 2003-UST1 A1			2	1FM	474,699	101.4500	495,839	488,750	482,772		1,229			5.500	6.250	MON	2,240	26,881	12/16/2008	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST 2004-NCM1 1A2			2	1FM	4,300,243	106.3330	4,683,809	4,404,859	4,317,652		1,836			6.500	6.884	MON	23,860	286,269	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		2	1FM	2,121,059	87.6900	3,495,094	3,985,739	2,427,791		93,628			2.929	8.213	MON	9,612	108,982	07/24/2012	12/25/2035
17312F-AL-7	CITICORP MORTGAGE SEC INC 2007-3 1A11			2	2FM	2,830,958	94.7830	2,838,463	2,994,693	2,788,760		(42,095)	107,004		6.000	5.330	MON	14,973	179,584	06/06/2007	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge	0		2	1FM	3,760,400	85.5230	3,742,154	4,375,611	3,766,453		6,053			2.566	4.232	MON	1,879	29,300	09/25/2015	04/25/2036
17316H-AS-4	CITIGROUP MORTGAGE LOAN TRUST 2010-2 4A1 144A			2	1FM	998,424	101.3300	1,016,789	1,003,441	999,814		(1,285)			6.000	6.045	MON	5,017	60,155	02/17/2010	12/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST 2010-6 4A1 144A			2	1FM	4,257,467	103.3780	4,423,399	4,278,861	4,260,618		402			5.500	5.594	MON	19,611	237,256	06/26/2010	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC 2010-7 6A1 144A			2	1FM	1,067,087	100.8580	1,080,974	1,071,776	1,067,292		104			5.000	5.085	MON	4,466	53,589	07/14/2010	06/25/2037
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST 2010-5 6A1 144A			2	1FM	4,525,454	102.2160	4,643,133	4,542,488	4,525,623		23			5.500	5.565	MON	20,820	249,872	06/02/2010	02/25/2037
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR 2007-A6 1A13			2	1FM	5,647,961	84.2950	6,086,206	7,220,148	5,596,977		31,709			6.000	7.389	MON	36,101	433,209	01/22/2008	06/25/2037
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3	0		2	1FM	3,131,107	98.6560	3,805,526	3,857,371	3,602,640		115,434			1.556	5.885	MON	1,027	55,336	05/26/2011	02/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG 2005-4 3A20			2	1FM	2,405,400	100.4600	2,588,783	2,576,927	2,490,463		12,367			5.500	7.282	MON	11,811	141,686	01/22/2009	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG 2005-6 6A1			2	2FM	11,203,050	87.7660	10,851,951	12,364,620	10,882,686		(110,077)			6.000	7.640	MON	61,823	741,580	04/25/2008	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG 2005-6 8A1			2	1FM	2,664,962	99.1590	2,756,238	2,779,622	2,709,306		9,759			4.500	5.862	MON	10,424	125,083	06/25/2010	12/25/2038
22943Y-DY-2	CSMC 2009-3R 7A1 144A			2	1FM	4,142,775	101.6410	4,570,684	4,496,906	4,359,624		26,868			6.000	7.635	MON	22,485	269,814	04/21/2009	03/27/2037
22943Y-HG-7	CSMC 2009-3R 12A1 144A			2	1FM	2,683,738	103.3090	2,906,981	2,813,880	2,711,159		5,270			6.000	6.878	MON	14,069	168,819	04/28/2009	12/27/2036
22943Y-JB-6	CSMC 2009-3R 13A1 144A			2	1FM	1,121,268	99.7280	1,188,014	1,191,254	1,135,977		2,809			5.750	6.858	MON	5,708	68,497	04/28/2009	07/27/2037
22943Y-KG-3	CSMC 2009-3R 15A1 144A			2	1FM	1,885,913	101.5910	2,018,693	1,987,084	1,905,504		3,112			5.750	6.727	MON	9,521	113,945	07/01/2015	12/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A			2	1FM	929,874	100.0720	978,232	977,528	939,610		1,801			6.000	6.939	MON	4,888	58,652	04/28/2009	08/27/2036
22943Y-MV-8	CSMC 2009-3R 18A1 144A			2	1FM	2,301,579	103.7010	2,535,741	2,445,236	2,338,965		7,070			6.000	7.223	MON	12,226	146,714	04/29/2009	11/27/2036
22943Y-NP-0	CSMC 2009-3R 19A1 144A			2	1FM	3,727,712	102.5880	3,957,776	3,857,917	3,757,591		5,830			6.000	6.646	MON	19,290	231,475	04/29/2009	01/27/2038
22943Y-PJ-2	CSMC 2009-3R 20A1 144A			2	1FM	3,381,635	104.1090	3,691,327	3,545,620	3,416,397		6,665			6.000	6.880	MON	17,728	212,694	04/29/2009	10/27/2036
22943Y-QB-8	CSMC 2009-3R 21A1 144A			2	1FM	1,404,433	102.5950	1,483,530	1,446,006	1,412,830		1,629			6.000	6.532	MON	7,230	86,760	04/30/2009	12/27/2036
22943Y-RM-3	CSMC 2009-3R 22A1 144A			2	1FM	2,683,142	105.4950	2,967,854	2,813,255	2,710,430		5,203			6.500	7.416	MON	15,238	183,345	04/30/2009	10/27/2036
22943Y-SE-0	CSMC 2009-3R 23A1 144A			2	1FM	5,381,062	105.9970	5,980,366	5,642,005	5,439,029		12,216			6.000	6.814	MON	28,210	338,511	04/30/2009	06/27/2036
22943Y-SX-8	CSMC 2009-3R 24A1 144A			2	1FM	2,678,134	101.4540	2,894,344	2,852,872	2,756,636		8,292			6.000	7.002	MON	14,264	171,167	04/30/2009	06/27/2037
22944F-DJ-5	CSMC 2009-2R 10A1 144A			2	1FM	483,153	101.3290	537,991	530,937	496,869		2,635			5.500	7.382	MON	2,433	29,201	04/17/2009	08/26/2037
22966R-AC-0	CUBESMART CUBESMART LP				2FE	6,981,450	99.3480	6,954,374	7,000,000	6,981,703		253			4.000	4.032	MN	50,556		10/19/2015	11/15/2025
25158E-AD-8	DMSI 2009-RS2 2A1 144A			2	1FM	2,505,540	103.3260	2,675,025	2,588,929	2,531,678		4,885			6.000	6.690	MON	12,945	155,336	04/27/2009	11/26/2036
25158E-AQ-9	DMSI 2009-RS2 3A1 144A			2	1FM	756,855	101.1610	791,362	782,279	763,053		978			6.000	6.649	MON	3,911	46,937	04/30/2009	11/26/2037
25158H-AG-4	DMSI 2009-RS6 A2A	0		2	1FM	13,522,665	96.7580	13,750,321	14,211,011	13,644,292		121,626			2.680	4.870	MON	31,327	160,827	07/28/2015	08/25/2037
30711X-AK-0	CONNECTICUT AVENUE SECURITIES	0		2	6FM	17,282,891	90.5340	16,296,172	18,000,000	16,296,172	(237,834)	395,710			3.431	5.779	MON	11,353	584,762	08/07/2014	07/25/2024
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2	0		24	6FE	324,466	12.8070	461,702		140,717		(16,132)			4.569	101.700	MON	2,858	171,531	05/26/2010	06/25/2035
36185M-AM-4	GMAC MTG CORP LOAN TRUST 2005-AF1 A5			2	1FM	13,133,524	100.8930	14,231,735	14,105,839	13,200,915		(86,900)			5.750	6.762	MON	67,590	811,086	01/17/2008	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST	0		2	1FM	586,257	90.6260	577,416	637,140	587,434		1,177			3.237	4.180	MON	1,694	9,716	08/20/2015	11/19/2035

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
36185N-H7-8	GMAC MTG CORP LOAN TRUST 2003-J8 A			2	1FM	1,692,841	102.7240	1,932,175	1,880,934	1,734,635		2,236			5.250	7.487	MON	8,229	98,749	01/16/2009	12/25/2033
362334-JV-7	GSR MORTGAGE LOAN TRUST 2006-3F 2A7			2	1FM	3,518,463	92.5380	3,563,906	3,851,279	3,469,843		51,173			5.750	6.851	MON	18,454	221,449	06/05/2008	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST	0		2	1FM	905,715	73.5080	883,198	1,201,494	908,405		2,690			5.995	8.963	MON	6,002	25,597	06/08/2015	03/25/2046
36242D-3R-2	GSR MORTGAGE LOAN TRUST	0		2	1FM	3,084,684	76.7000	3,005,258	3,918,199	3,102,836		18,152			0.922	3.565	MON	455	15,855	06/08/2015	04/25/2035
36242D-5W-9	GSR MORTGAGE LOAN TRUST 2005-5F 2A2			2	1FM	550,532	101.5010	557,054	548,817	549,723		(57)			5.500	5.420	MON	2,515	30,185	03/23/2010	06/25/2035
362611-AC-9	GSR MORTGAGE LOAN TRUST 2006-8F 2A1			2	3FM	2,525,105	95.5370	2,680,545	2,805,772	2,659,427		35,257			6.000	6.342	MON	14,029	167,226	05/05/2008	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST	0		2	1FM	2,535,942	85.3070	2,429,804	2,848,308	2,544,735		8,793			2.760	4.026	MON	646	41,625	06/08/2015	04/25/2036
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST	0		2	1FM	4,850,792	56.7640	4,778,136	8,417,595	4,863,967		13,175			0.501	4.708	MON	820	10,649	10/07/2015	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A	0		2	1FM	372,136	81.2610	410,181	504,768	373,979		1,293			0.721	8.850	MON	52	2,453	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1	0		2	1FM	34,718,241	80.5870	33,270,565	41,285,162	35,721,688		552,189			0.567	5.270	MON	2,484	137,508	08/14/2014	03/25/2036
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11	0		2	1FM	5,403,670	85.7540	5,318,607	6,202,169	5,425,257		5,453			2.118	7.473	MON	10,946	134,786	08/13/2014	08/19/2050
437084-BL-9	HOME EQUITY ASSET TRUST	0		2	1FM	2,189,364	92.0000	2,166,550	2,354,946	2,313,764		47,539			1.226	4.104	MON	476	23,568	05/31/2013	07/25/2034
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3			2	1FM	7,104,895	96.1130	8,302,807	8,638,600	6,815,346		(38,580)			6.000	7.394	MON	43,193	520,405	02/01/2015	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST	0		2	1FM	4,805,509	92.5500	4,776,299	5,160,777	4,808,501		2,991			5.750	6.669	MON	24,729	49,189	10/07/2015	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR 2005-A15 5A1			2	1FM	7,029,096	79.7410	7,130,081	8,941,527	6,787,509		(51,119)			5.750	6.249	MON	42,845	533,659	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR 2005-A5 A8			2	1FM	31,130,845	96.8860	32,723,169	33,774,951	31,235,494		(40,898)			5.500	6.837	MON	154,802	1,857,622	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7	0		2	2FM	3,866,898	79.1470	3,726,700	4,708,551	4,203,160		117,480			2.510	4.680	MON	9,738	114,670	05/13/2013	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR	0		2	1FM	808,218	80.9570	802,462	991,225	812,384		4,165			2.707	5.002	MON	2,202	12,774	06/08/2015	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR	0		2	1FM	2,380,269	73.4520	2,334,481	3,178,255	2,399,688		19,419			0.927	3.672	MON	382	12,866	06/08/2015	07/25/2035
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9	0		2	1FM	3,608,874	83.5320	3,531,686	4,227,925	3,718,359		47,764			0.781	4.091	MON	418	22,680	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST	0		2	1FM	3,383,490	79.8870	3,257,653	4,077,824	3,396,119		12,629			0.627	2.357	MON	270	8,165	09/11/2015	10/25/2036
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU	0		2	1FM	5,235,128	90.1880	5,199,110	5,764,766	5,239,720		4,592			0.562	1.501	MON	347	6,869	09/21/2015	04/25/2037
466247-B2-8	JP MORGAN MORTGAGE TRUST 2005-S3 1A21			2	2FM	4,103,715	90.1340	4,373,400	4,852,098	4,347,468		43,103			5.500	7.299	MON	22,239	266,863	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST 2005-S3 2A3			2	3FM	1,017,594	101.4330	1,059,770	1,044,796	1,028,397		3,077			6.000	7.175	MON	5,224	62,619	07/17/2008	01/25/2021
46627M-AV-9	JP MORGAN ALT LN TRUST 2005-S1 2A10			2	1FM	4,279,408	89.8990	4,603,111	5,120,305	4,265,030		(2,375)			6.000	8.643	MON	25,602	311,440	03/04/2008	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12	0		2	1FM	1,692,447	84.3460	1,797,024	2,130,539	1,612,563		(8,955)			6.000	6.716	MON	10,653	127,832	07/27/2012	03/25/2036
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5	0		2	1FM	3,480,235	79.4500	3,550,637	4,469,002	3,862,580		152,342			0.591	4.401	MON	351	15,698	05/30/2013	10/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		2	1FM	4,878,258	88.7600	4,817,149	5,427,161	4,882,426		4,167			2.774	3.955	MON	2,335	23,742	10/07/2015	05/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST 2006-S2 3A4			1	1FM	4,528,855	79.7510	4,542,942	5,696,394	4,545,433		32,907			6.250	7.214	MON	29,669	356,029	05/08/2008	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST 2006-S3 1A10			2	2FM	7,432,810	83.1000	7,375,405	8,875,304	7,432,810		(2,762)	90,559		6.500	6.676	MON	48,075	577,867	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11			2	1FM	18,992,014	83.1000	18,150,814	21,842,053	18,114,861		(877,154)			6.500	2.781	MON	118,311	1,418,900	07/09/2013	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11	0		2	1FM	3,390,979	83.1000	3,267,146	3,931,570	3,344,141		(166,252)			6.500	2.781	MON	21,296	255,324	07/09/2013	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST 2006-S3 2A3			2	1FM	755,745	94.0730	807,897	858,801	829,336		6,288			5.000	6.971	MON	3,578	42,940	01/14/2009	08/25/2021
46633J-AQ-9	JPMRR 2009-4 3A1 144A			2	1FM	2,316,126	101.3880	2,498,155	2,463,964	2,412,121		13,425			6.000	7.424	MON	12,320	147,838	04/27/2009	02/26/2037
47233N-AA-7	JEFFERIES & CO 2010-R4 1A1 144A/3c7			2	1FM	1,738,619	100.7390	1,755,860	1,742,976	1,738,256		(3,372)			5.000	5.013	MON	7,262	87,149	08/02/2010	10/26/2036
52521R-AD-3	LEHMAN MORTGAGE TRUST 2007-5 1A2			2	1FM	7,193,042	88.2450	8,177,855	9,267,210	7,370,817		28,480			5.750	7.756	MON	44,405	532,800	03/06/2008	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST 2007-5 3A3			2	1FM	6,442,077	90.6510	7,208,383	7,951,817	6,660,356		13,070			5.000	7.185	MON	33,133	397,591	02/28/2008	12/25/2035
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12			2	1FM	2,793,824	103.1580	3,514,705	3,407,103	2,940,772		5,755			5.250	10.013	MON	14,906	178,777	11/07/2008	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7			2	1FM	1,599,653	100.8790	1,844,247	1,828,175	1,636,609		3,543			5.500	7.545	MON	8,379	100,485	03/19/2009	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4			2	1FM	2,721,498	102.0970	2,924,801	2,864,735	2,760,257		1,029			5.500	6.856	MON	13,130	157,228	01/12/2009	06/25/2033
576434-V9-2	MASTR ALTERNATE LOAN TRUST 2005-6 1A5			2	1FM	3,888,287	89.0930	4,027,009	4,519,997	3,703,004		(69,820)			5.500	7.716	MON	20,717	248,600	02/28/2008	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1	0		2	1FM	4,478,035	94.9430	7,140,955	7,521,321	6,247,884		78,600			1.331	8.763	MON	1,673	83,325	09/27/2010	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2	0		2	1FM	951,058	86.4050	961,120	1,112,349	760,620		(101,825)			1.406	9.751	MON	264	13,173	04/27/2015	09/25/2034
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR 2007-12 3A9			2	1FM	7,670,078	85.4920	8,167,912	9,554,016	8,180,004		357,519			6.000	6.596	MON	47,770	573,218	10/05/2007	08/25/2037
637417-AH-9	NATIONAL RETAIL PROPERTIES NATIONAL RETAIL PROP INC				2FE	4,987,950	98.2320	4,911,590	5,000,000	4,988,129		179			4.000	4.029	MN	38,889		10/14/2015	11/15/2025
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4	0		2	1FM	3,043,041	100.1270	3,438,333	3,433,975	3,071,853		5,925			4.828	7.192	MON	13,642	168,554	12/07/2012	08/25/2035
74162J-AB-3	PRIME MORTGAGE TRUST 2007-2 A2			2	1FM	6,650,586	76.9110	6,650,586	8,647,097	6,650,586		582,085	337,322		6.000	7.485	MON	43,235	518,727	01/18/2008	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A6			2	1FM	7,397,685	81.2010	8,358,819	10,293,963	6,796,978		(92,457)			6.500	7.109	MON	55,759	668,983	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A12			2	1FM	10,461,022	80.1210	11,904,395	14,857,970	9,611,393		(134,980)			6.250	7.257	MON	77,385	928,450	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC 2007-QS10 A1			2	1FM	16,173,706	78.4620	18,021,740	22,968,793	14,815,422		(245,853)			6.500	6.470	MON	124,414	1,491,225	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC 2007-QS11 A1			2	1FM	11,890,108	86.0600	14,183,668	16,481,077	11,570,844		64,345			7.000	7.008	MON	96,140	1,152,084	01/18/2008	10/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A	0		2	1FM	3,332,359	125.5920	3,703,710	2,948,991	3,415,448		5,249			10.119	7.004	MON	24,867	296,069	08/20/2010	01/26/2037
74929X-AJ-9	RBSSP RESECURITIZATION TRUST 2010-8 6A1 144A/3c7			2	1FM	2,399,210	103.7020	2,500,538	2,411,266	2,400,174		258			5.500	5.596	MON	11,052	132,620	07/20/2010	07/26/2036

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	
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
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I 2007-S5 A7			2	1FM	8,696,902	88.8540	8,829,517	9,937,159	8,669,303		67,295			6.000	7.344	MON	49,686	596,229	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I 2007-S2 AD			2	2FM	1,932,417	88.3060	1,991,162	2,254,849	2,051,649		57,103			6.000	6.235	MON	11,274	135,291	01/24/2008	02/25/2037
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		2	1FM	359,492	66.5210	407,912	613,207	347,143		(3,684)			6.000	7.598	MON	3,066	36,959	09/22/2009	09/25/2036
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6	0		2	1FM	1,053,765	99.9200	1,199,489	1,200,444	1,089,025		13,588			5.031	8.825	MON	5,033	60,394	05/04/2012	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6	0		2	1FM	352,751	87.4710	386,299	441,629	379,005		11,096			1.091	6.826	MON	78	3,811	07/16/2013	07/25/2033
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1	0		2	1FM	1,024,831	99.7350	1,302,055	1,305,517	1,054,117		(13,754)			5.770	8.916	MON	6,277	72,568	12/01/2015	10/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5	0		2	1FM	3,200,896	99.0650	3,629,141	3,663,401	3,176,684		(10,934)			5.500	7.724	MON	16,791	201,487	12/08/2011	04/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A2			2	1FM	3,543,089	90.7570	4,098,058	4,515,421	3,666,677		(13,461)			5.500	9.254	MON	20,696	248,348	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2	0		2	1FM	3,392,323	94.1190	4,067,283	4,321,431	3,662,604		57,407			3.112	6.032	MON	11,199	131,027	02/06/2012	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A5			2	1FM	4,236,321	84.8650	4,444,095	5,236,685	4,106,268		18,573			6.000	6.673	MON	26,183	314,167	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A8			2	1FM	4,102,675	84.8650	4,303,894	5,071,480	3,976,731		17,987			6.000	6.673	MON	25,357	304,255	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3	0		24	6FE	4,439,750	34.6360	10,469,941		1,724,715		(113,446)			6.699	119.521	MON	34,693	2,078,871	02/22/2010	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11	0		2	1FM	4,848,958	41.7390	5,059,811	12,122,395	5,552,384		(4,326)			0.861	1.396	MON	1,361	74,736	02/22/2010	09/25/2036
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1	0		2	1FM	2,182,123	91.9390	2,703,234	2,940,243	1,959,901		20,133			5.369	8.908	MON	11,665	142,446	12/09/2014	08/25/2035
81744U-AC-8	SEQUOIA MORTGAGE TRUST 2012-2 A3			2	1FM	18,688,340	101.9970	20,399,448	20,000,000	18,863,100		49,103			3.500	4.000	MON	58,333	700,000	03/27/2012	04/25/2042
86359A-3X-9	STRUCTURED ASSET SEC CORP 2003-30 1A1			2	1FM	4,137,547	103.6640	4,532,786	4,372,573	4,186,454		3,452			5.500	6.543	MON	20,041	240,491	01/12/2009	10/25/2033
86359D-QS-9	STRUCTURED ASSET SEC CORP 2005-16 3A1			2	1FM	14,204,107	88.2960	14,724,473	16,676,321	13,919,953		(186,087)			6.000	7.994	MON	83,382	1,000,621	04/23/2008	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP 2005-17 4A1			2	1FM	5,828,043	101.3730	6,421,809	6,334,830	5,970,695		14,701			5.500	7.251	MON	29,035	348,416	01/20/2009	10/25/2035
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5	0		2	1FM	1,214,359	91.6990	1,456,862	1,588,751	1,237,352		12,709			5.750	6.755	MON	7,613	91,334	07/18/2012	12/25/2035
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4			2	1FM	1,697,460	85.2640	1,883,260	2,208,750	1,585,032		(26,386)			6.000	6.711	MON	11,044	142,004	10/01/2015	07/25/2036
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE 2003-S5 1A4			2	1FM	1,236,720	104.0190	1,538,328	1,478,888	1,303,929		1,647			5.500	10.526	MON	6,778	81,257	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4	0		2	1FM	758,742	93.3080	771,626	826,967	783,940		10,065			2.523	5.117	MON	1,732	19,676	06/17/2013	12/25/2035
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1	0		2	1FM	764,041	91.5060	911,859	996,501	791,279		18,052			2.425	7.525	MON	2,010	23,855	05/20/2014	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A	0		2	1FM	1,449,952	75.9020	2,284,260	3,009,500	1,391,660		52,723			0.818	12.558	MON	2,051	24,551	06/18/2015	03/25/2047
939336-T2-9	WASHINGTON MUTUAL MSC MORT 2004-RA3 2A			2	1FM	2,770,113	104.8320	3,103,770	2,960,709	2,810,004		1,112			6.355	7.894	MON	15,681	188,261	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP 2005-7 1A1			2	1FM	4,955,295	94.4890	5,174,334	5,476,105	4,876,874		(40,604)			5.500	6.739	MON	25,099	301,186	10/01/2009	09/25/2035
949757-AD-0	WELLS FARGO MTG BK SEC 2004-6 A4			2	1FM	869,080	103.2770	1,019,956	987,591	902,112		1,014			5.500	8.317	MON	4,526	54,309	12/18/2008	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC 2005-16 A2			2	1FM	527,152	100.4230	608,486	605,921	542,706		935			5.000	7.583	MON	2,525	30,292	01/13/2009	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC 2005-17 1A1			2	1FM	10,073,100	99.2110	11,497,825	11,589,317	10,355,667		17,465			5.500	8.202	MON	53,118	637,286	01/27/2009	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC 2007-10 1A17			2	1FM	3,045,871	96.6620	3,384,703	3,501,576	3,221,490		46,749			6.000	7.261	MON	17,508	210,063	04/29/2008	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC 2007-10			2	2FM	6,343,886	97.3520	6,816,835	7,002,274	6,616,470		158,024			6.250	6.499	MON	36,470	437,570	06/12/2007	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC 2006-8 A15			2	1FM	7,269,529	98.3590	7,955,630	8,088,354	7,428,100		90,875			6.000	7.170	MON	40,442	485,183	06/04/2008	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC 2006-11 A8			2	1FM	5,131,931	94.6570	5,455,119	5,763,022	5,308,666		101,456			6.000	6.497	MON	28,815	345,812	05/13/2008	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC 2006-15 A1			2	1FM	1,133,364	97.3260	1,196,700	1,229,582	1,162,460		20,288			6.000	5.969	MON	6,148	73,798	06/26/2007	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC 2007-7 A39			2	1FM	8,130,481	95.0740	8,710,280	9,161,601	8,540,469		225,634			6.000	6.378	MON	45,808	549,669	06/06/2007	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC 2007-4 A8			2	2FM	11,119,377	94.5410	11,681,637	12,356,113	11,657,323		273,502			6.000	6.112	MON	61,781	741,261	04/24/2007	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC 2007-1 A92			2	1FM	5,873,504	93.3740	5,983,514	6,408,142	5,975,975		222,922			6.000	6.257	MON	32,041	384,418	10/10/2007	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC 2007-8 2A10			2	1FM	9,664,476	98.7840	10,547,480	10,677,292	10,051,629		231,547			6.000	6.452	MON	53,386	643,481	01/03/2008	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC 2007-12 A6			2	1FM	15,962,121	103.9550	18,632,795	17,923,953	16,786,823		11,558			5.500	7.200	MON	82,151	986,356	04/10/2008	09/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						935,239,883	XXX	997,588,278	1,091,931,863	940,448,054	(237,834)	5,029,584	1,912,627		XXX	XXX	XXX	4,338,577	52,831,051	XXX	XXX
05490A-AE-3	BB-UBS TRUST 2012-TFT CL C 144A			2	1FM	21,408,835	96.7620	21,602,105	22,325,000	21,735,276		110,117			3.584	4.199	MON	64,526	716,968	10/16/2015	06/05/2030
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D			2	1FM	5,293,355	95.4170	5,268,953	5,522,000	5,300,788		7,433			3.584	4.466	MON	15,960	32,452	10/20/2015	06/05/2030
05490R-AA-4	BAMLL 2015-ASTR A			2	1FM	20,580,240	102.1470	20,429,382	20,000,000	20,563,802		(16,438)			3.819	3.517	MON	63,650	254,600	07/24/2015	07/14/2037
05490V-AE-7	BBCMS BBCMS 2015-MSQ C			2	1FE	15,360,690	102.1000	15,315,045	15,000,000	15,348,049		(12,641)			4.123	3.674	MON	36,573	151,280	09/17/2015	09/15/2032
05490V-AG-2	BBCMS BARCLAYS COMMERCIAL MTGE SECUR			2	1FM	9,968,930	99.4840	9,948,417	10,000,000	9,969,290		360			4.123	4.124	MON	24,382	100,853	09/17/2015	09/15/2032
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CL A 144A			2	1FM	46,987,500	99.9220	49,961,110	50,000,000	47,430,008		215,707			3.652	4.287	MON	147,263	1,791,694	01/09/2014	03/10/2037
05525B-AL-4	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CLASS D 144A	0		2	1FM	5,689,254	94.0400	5,769,354	6,135,000	5,770,917		31,196			3.652	4.410	MON	12,648	219,841	04/05/2013	03/10/2025
05525B-AN-0	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK E 144A	0		2	1FM	5,996,758	87.8300	6,148,100	7,000,000	6,173,250		68,039			3.652	5.261	MON	14,432	250,837	04/05/2013	03/10/2037
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH 2014-520 M CLASS A 144A			2	1FM	27,294,921	103.6660	27,471,591	26,500,000	27,257,231		(46,665)			4.325	4.058	MON	61,611	1,124,508	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH 2014-520M CLASS B 144A			2	1FM	10,135,620	97.6800	9,767,962	10,000,000	10,130,082		(8,114)			4.354	4.190	MON	18,728	427,242	08/01/2014	08/15/2034
05526Q-AG-1	BAMLL 2015-200P C			2	1FM	3,244,363	98.7840	3,259,870	3,300,000	3,245,491		1,128			3.716	3.873	MON	9,888	23,153	12/01/2015	04/14/2033

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
05526W-AJ-2	BAMLL 2015-HAUL C			2	1FM	8,239,576	101.2680	8,101,466	8,000,000	8,234,956		(4,620)			4.311	4.072	MON	28,740	114,960	07/28/2015	06/05/2031
05526W-AL-7	BAMLL 2015-HAUL C			2	1FE	19,466,074	101.5900	19,200,582	18,900,000	19,456,971		(9,103)			4.781	4.561	MON	75,301	301,203	07/28/2015	10/05/2032
05538U-AA-1	BB-UBS TRUST 2012 SHOW CL A 144A			2	1FM	3,968,125	99.5110	3,980,424	4,000,000	3,974,328		2,314			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			2	1FM	9,928,961	101.7880	10,687,743	10,500,000	10,021,956		42,453			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			2	1FM	25,394,898	99.9770	24,994,213	25,000,000	25,307,671		(31,505)			4.160	3.946	MON	83,875	1,020,479	11/01/2012	11/05/2036
05538U-AL-7	BB-UBS TRUST 2012-SHOW CL XA 144A			24	1FE	9,999,939	4.8240	7,781,580		7,742,991		(765,546)			0.730	3.741	MON	80,085	1,051,219	11/06/2012	11/05/2036
05546J-AJ-7	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015 VFM C			2	1FM	14,539,032	96.2280	13,856,859	14,400,000	14,529,005		(10,027)			3.599	3.448	MON	34,829	383,118	03/18/2015	03/15/2036
05547H-AC-5	BARCLAYS COMM MTGE SEC BARCLAYS COMM MTGE SEC			2	1FE	20,598,480	102.7000	20,540,080	20,000,000	20,611,053		12,573			4.197	3.903	MON	58,292		12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMM MTGE SEC BARCLAYS COMMERCIAL MTGE SEC			2	1FE	6,179,766	102.7040	6,162,232	6,000,000	6,176,508		(3,258)			4.498	4.202	MON	18,742		12/04/2015	08/10/2035
05547H-AL-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C			2	1FE	9,269,406	100.4790	9,043,103	9,000,000	9,264,261		(5,145)			4.798	4.502	MON	29,988		12/04/2015	08/10/2035
05604F-AJ-4	BWAY MORTGAGE TRUST 2013-1515 CL B 144A			2	1FM	36,102,530	99.5120	36,377,662	36,556,000	36,186,033		31,977			3.473	3.618	MON	105,796	1,174,049	06/02/2015	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST 2013-1515 CLASS D			2	1FM	1,985,313	95.2850	1,905,693	2,000,000	1,985,988		676			3.633	3.740	MON	6,055	42,387	05/15/2015	03/10/2033
05951G-AC-6	BANC AMERICA FUNDING CORP	0		2	1	3,890,926	68.3690	3,848,379	5,628,826	3,903,508		12,582			13.000	7.521	MON	14,228	1,810	12/10/2015	03/25/2037
06054A-BC-2	BACM BANCM 2015-UBS7			2	1FM	9,223,564	102.3540	9,211,874	9,000,000	9,217,685		(5,879)			4.512	4.142	MON	32,750	99,343	09/16/2015	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C			2	1FM	6,032,883	93.6720	5,863,841	6,260,000	6,037,904		5,020			4.512	4.974	MON	22,780	69,098	09/16/2015	09/15/2048
12591Q-AU-6	COMM MORTGAGE TRUST 2014 UBS4 CL B			2	1FM	6,151,777	97.8840	5,846,629	5,973,000	6,130,218		(15,827)			4.350	4.003	MON	21,652	259,825	07/23/2014	08/10/2047
12591R-BD-1	COMM MORTGAGE TRUST 2014-CR15 CL B			2	1FM	16,478,791	107.4920	17,198,734	16,000,000	16,442,276		(19,505)			4.867	4.579	MON	62,861	764,696	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST 2014-LC15 C B			2	1FM	22,658,796	104.9590	23,090,960	22,000,000	22,557,371		(58,338)			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			2	1FM	3,823,677	100.1970	3,516,923	3,510,000	3,805,315		(18,362)			5.109	3.902	MON	14,462	97,625	05/27/2015	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST 2014-UBS3CLASS B			2	1FM	29,730,684	102.2180	29,582,859	28,941,000	29,601,701		(82,766)			4.313	3.959	MON	104,019	1,248,225	05/22/2014	06/10/2047
12591Y-BH-7	COMM MORTGAGE TRUST 2014-UBS3 CL C			2	1FM	10,723,242	98.5010	9,850,133	10,000,000	10,676,404		(46,838)			4.944	3.950	MON	39,866	304,362	04/30/2015	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST 2014-UBS CLASS B			2	1FM	15,449,035	103.2100	15,481,541	15,000,000	15,397,046		(42,125)			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			2	1FM	10,436,641	96.4440	9,644,417	10,000,000	10,411,899		(24,741)			4.766	4.174	MON	38,435	274,196	05/06/2015	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM			2	1FM	18,538,629	105.5100	18,991,741	18,000,000	18,479,655		(47,301)			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			2	1FM	10,299,866	103.7700	10,376,957	10,000,000	10,268,803		(25,807)			4.490	4.155	MON	37,417	449,000	09/18/2014	10/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014 - UBS6 CLASS B			2	1FM	17,508,901	101.2880	17,219,003	17,000,000	17,456,866		(49,512)			4.349	4.024	MON	61,611	739,330	11/25/2014	06/10/2025
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP			2	1FM	4,793,264	91.6860	4,584,296	5,000,000	4,807,449		14,185			3.346	3.806	MON	13,493	136,731	02/06/2015	02/10/2025
12593A-BD-6	COMM MORTGAGE TRUST 2015 CR23 CLASS B			2	1FM	21,420,304	98.8760	20,563,244	20,797,000	21,388,200		(32,104)			4.183	3.852	MON	72,495	507,464	05/06/2015	05/10/2048
12593A-BE-4	COMM MORTGAGE TRUST 2015-CR23 CLASS C			2	1FM	14,867,643	89.8450	13,476,767	15,000,000	14,871,095		3,452			4.399	4.454	MON	53,214	379,626	05/06/2015	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B			2	1FM	9,037,376	98.5570	8,870,120	9,000,000	9,034,968		(2,408)			4.591	4.499	MON	33,321	169,939	07/01/2015	07/10/2050
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			2	1FM	12,348,672	102.6670	12,319,998	12,000,000	12,340,402		(8,270)			4.085	3.705	MON	40,850	81,700	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST 2015-CR 26 B			2	1FM	14,948,003	99.8750	14,481,946	14,500,000	14,938,333		(9,670)			4.645	4.207	MON	54,322	110,456	09/28/2015	10/10/2048
12593V-AJ-8	CREDIT SUISSE MTGE TRUST			2	1FE	30,277,740	101.1100	30,332,874	30,000,000	30,172,255		(105,486)			4.276	4.113	MON	106,905		12/03/2015	11/15/2037
12593V-AL-3	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D			2	1FE	8,905,581	99.1230	8,921,026	9,000,000	8,874,582		(30,999)			4.276	4.362	MON	32,072		12/03/2015	11/15/2037
126192-AE-3	COMM MORTGAGE TRUST 2012-LC4 CL AM			2	1FM	10,643,054	105.0100	10,789,775	10,275,000	10,543,138		(40,605)			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			2	1FM	7,817,568	108.3970	8,026,830	7,405,000	7,710,249		(44,397)			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			2	1FM	8,570,313	98.4700	7,877,636	8,000,000	8,498,550		(70,142)			5.820	4.527	MON	37,631	415,137	03/06/2015	03/10/2022
12624B-AL-0	COMM MORTGAGE TRUST 2012-CR1 D			2	1FM	6,867,130	97.4110	6,331,733	6,500,000	6,831,750		(35,380)			5.542	4.550	MON	29,052	225,081	08/31/2015	05/15/2045
12624K-AH-9	COMM MORTGAGE TRUST 2012-CR2 C			2	1FM	11,917,562	102.0800	11,228,828	11,000,000	11,652,080		(92,594)			5.017	3.874	MON	44,502	541,658	02/13/2013	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST 2012-LTRT, CL A2, 144A			2	1FM	28,823,462	99.5940	30,442,309	30,566,488	29,193,313		170,763			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			2	1FM	4,395,786	95.8580	4,302,105	4,488,000	4,399,800		4,015			4.328	4.623	MON	15,665	63,705	08/26/2015	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST 2012-CR3 XA			24	1FE	8,486,295	9.3470	5,457,906		5,374,104		(999,723)			2.269	3.579	MON	102,809	1,360,441	10/04/2012	11/15/2045
12624P-AL-9	COMM MORTGAGE TRUST 2012-CR3 B 144A			2	1FM	13,608,584	102.3940	13,550,557	13,233,775	13,505,337		(37,869)			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			2	1FM	12,164,417	99.8740	11,609,476	11,624,078	12,020,478		(52,558)			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			2	1FM	1,919,451	98.7980	1,827,769	1,850,000	1,910,125		(8,066)			4.770	4.290	MON	7,354	85,015	11/06/2015	10/15/2045
12624P-AU-9	COMM MORTGAGE TRUST 2012-CR3 CLASS E 144A			2	1FM	3,718,897	93.9200	3,479,477	3,704,715	3,717,181		(1,818)			4.929	4.822	MON	7,854	179,134	11/14/2014	10/15/2045
12624Q-AC-7	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL C 144A			2	1FM	12,254,184	99.0220	11,734,069	11,850,000	12,143,885		(39,372)			4.442	4.030	MON	43,865	526,377	05/22/2013	10/15/2045
12624Q-AE-3	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL D 144A			2	1FM	4,778,385	92.0220	4,413,331	4,795,955	4,778,525		140			4.726	4.728	MON	18,279	109,643	06/30/2015	04/15/2032
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL XA			24	1FE	10,506,594	8.6700	6,795,349		6,747,928		(1,233,667)			2.086	3.512	MON	126,468	1,577,701	11/06/2012	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL B 144A			2	1FM	5,124,649	100.7620	5,038,081	5,000,000	5,087,682		(12,224)			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			2	1FM	5,405,430	94.3790	5,068,178	5,370,000	5,391,774		(4,976)			3.777	3.724	MON	16,902	188,850	12/16/2015	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST 2013 WWP CLASS B 144A			2	1FM	37,638,058	100.1960	37,573,354	37,500,000	37,570,819		(14,318)			3.726	3.705	MON	116,422	1,397,063	01/07/2014	03/10/2031
12625C-AL-7	COMMERCIAL MORTGAGE TRUST 2013-WWP CLASS C 144A			2	1FM	12,364,575	96.5630	12,070,436	12,500,000	12,394,531		11,265			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			24	1FE	6,898,474	6.8520	5,008,420		4,873,725		(776,223)			1.637	4.328	MON	91,362	1,154,428	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS B 144A			2	1FM	15,353,723	99.7520	15,660,998	15,700,000	15,417,766		29,528			3.613	3.905	MON	47,270	567,241	06/05/2014	03/10/2046
12625F-AY-2	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS C 144A			2	1FM	10,651,584	95.1520	10,576,187	11,115,000	10,719,722		29,774			4.167	4.601	MON	37,296	454,216	04/16/2014	03/10/2046

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
12625K-AL-9	COMM MORTGAGE TRUST 2013-CR8 CL AM 144A			2	1FM	5,149,278	103.4490	5,172,432	5,000,000	5,098,660		(14,153)			3.961	3.557	MON	15,954	194,265	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST 2013-CR8 CL B 144A			2	1FM	20,483,332	100.9080	20,181,650	20,000,000	20,361,356		9,751			4.098	3.737	MON	66,108	804,547	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST 2013-CR8 CL C 144A			2	1FM	25,186,800	95.0990	24,668,707	25,940,000	25,316,406		58,196			4.098	4.404	MON	85,742	1,043,497	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST 2013-CR9 CL AM 144A			2	1FM	9,974,881	106.2790	10,627,903	10,000,000	9,977,036		521			4.397	4.379	MON	35,477	431,737	07/02/2013	07/10/2045
12625U-AE-3	COMM MORTGAGE TRUST 2013-CR9 CL B 144A			2	1FM	19,163,798	103.8900	20,778,036	20,000,000	19,266,288		(18,902)			4.397	4.921	MON	70,954	863,468	07/02/2013	07/10/2045
12625U-AG-8	COMM MORTGAGE TRUST 2013 CR9 CL C 144 A			2	1FM	18,496,484	96.6880	19,337,672	20,000,000	18,792,820		123,657			4.397	5.336	MON	70,954	863,470	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			24	1FE	4,772,866	1.0300	2,581,511		2,691,115		(806,483)			0.689	4.313	MON	72,675	1,398,761	07/02/2013	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST 2013-300P CL B 144A			2	1FM	12,061,734	104.3770	12,525,205	12,000,000	12,046,846		(7,734)			4.540	4.419	MON	43,935	534,543	08/15/2013	08/10/2030
12625X-AJ-6	COMM MORTGAGE TRUST 2013-300P CL C 144A			2	1FM	21,427,623	102.2730	22,500,166	22,000,000	21,534,328		44,784			4.540	4.819	MON	80,548	979,995	08/15/2013	08/10/2030
12626B-AQ-7	COMM MORTGAGE TRUST 2013-CR10, CL B, 144A			2	1FM	10,791,368	107.1570	11,251,503	10,500,000	10,743,289		(28,503)			4.951	4.528	MON	41,922	510,223	06/19/2014	08/10/2046
12626B-AU-8	COMM MORTGAGE TRUST 2013-CR10, CL C, 144A			2	1FM	6,787,630	99.4650	6,962,517	7,000,000	6,826,886		16,870			4.951	5.301	MON	27,948	340,149	11/12/2013	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST 2013-LC13 CL B 144a			2	1FM	3,243,982	109.2040	3,252,095	2,978,000	3,207,557		(25,604)			5.009	3.862	MON	12,431	149,168	09/12/2014	08/10/2046
12626G-AR-4	COMM MORTGAGE TRUST 2013-LC13 CL C 144a			2	1FM	14,170,646	102.5580	13,403,466	13,069,180	14,037,981		(88,070)			5.214	4.154	MON	54,954	656,115	03/06/2015	09/10/2023
126281-BE-3	CSAIL 2015-C1 B			2	1FM	13,390,000	98.9280	12,860,682	13,000,000	13,364,176		(25,824)			4.044	3.705	MON	43,807	394,261	03/06/2015	04/15/2050
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-CR17 CLASS B			2	1FM	30,010,166	103.3810	29,980,464	29,000,000	29,851,736		(102,164)			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			2	1FM	29,302,130	103.1460	29,138,739	28,250,000	29,164,227		(94,112)			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			2	1FM	25,749,875	95.9180	23,979,538	25,000,000	25,706,658		(43,217)			4.208	3.839	MON	87,665	613,652	05/06/2015	06/15/2057
12634N-AZ-1	CSAIL COMMERCIAL MTG TRUST 2015 - C2 CLASS C			2	1FM	14,854,635	89.0680	13,360,251	15,000,000	14,856,638		2,003			4.353	4.392	MON	52,658	375,652	05/06/2015	06/15/2057
12635F-AY-0	CSAIL 2015-C3 B			2	1FM	14,103,866	97.7770	13,688,746	14,000,000	14,098,773		(5,093)			4.257	4.092	MON	47,971	195,286	08/06/2015	08/15/2048
12635Q-BK-5	COMM MORTGAGE TRUST COMM MORTGAGE TRUST			2	1FE	10,299,069	101.3840	10,138,421	10,000,000	10,294,507		(4,562)			4.510	4.082	MON	36,340	73,923	10/20/2015	10/10/2058
12635R-AX-6	CSAIL CSAIL 2015-C4A4			2	1FE	18,539,892	102.5510	18,459,144	18,000,000	18,538,095		(1,797)			3.808	3.002	MON	57,120	57,120	11/18/2015	11/11/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 CLASS AS			2	1FE	18,157,711	102.1540	18,008,644	17,629,000	18,153,227		(4,484)			4.174	3.830	MON	61,320	61,320	11/18/2015	11/11/2048
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC 23 B			2	1FE	7,724,453	100.8320	7,562,369	7,500,000	7,721,784		(2,668)			4.459	4.080	MON	27,869	27,869	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM MTGE TRUST			2	1FE	7,353,297	93.9800	7,048,516	7,500,000	7,353,783		485			4.801	4.945	MON	29,038	29,038	11/06/2015	10/10/2053
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS A2 144A			2	1FM	10,299,920	102.7480	10,274,792	10,000,000	10,269,843		(24,117)			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			2	1FM	20,599,920	101.0680	20,213,574	20,000,000	20,540,292		(47,825)			4.185	3.861	MON	69,743	836,920	09/22/2014	09/15/2025
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS C 144a			2	1FM	18,535,223	100.2970	18,053,485	18,000,000	18,473,018		(52,073)			4.336	3.977	MON	65,033	672,003	10/08/2015	09/15/2025
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15	0		2	5FE	3,677,122	94.7390	3,676,690	3,880,868	3,678,148		1,025			5.213	5.913	MON	16,859	16,859	12/01/2015	03/25/2035
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CLASS B 144A			2	1FM	5,151,016	103.2560	5,162,793	5,000,000	5,113,715		(16,068)			4.285	3.896	MON	17,854	214,250	01/27/2014	09/10/2045
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CL C 144A			2	1FM	6,375,211	101.3720	6,026,571	5,945,000	6,255,614		(42,926)			5.039	4.040	MON	24,161	293,976	03/12/2013	09/10/2045
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST	0		2	1Z	2,936,094	89.1370	2,932,368	3,289,741	2,937,057		963			2.650	3.907	MON	7,265		12/15/2015	03/25/2036
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL AS			2	1FM	12,158,125	99.7660	12,221,348	12,250,000	12,176,796		7,509			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			2	1FM	22,318,329	98.5400	21,678,721	22,000,000	22,228,923		(30,084)			3.732	3.579	MON	68,420	821,040	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL C			2	1FM	18,042,364	95.2180	17,139,154	18,000,000	18,021,025		(6,322)			4.134	4.126	MON	62,010	744,120	06/21/2013	04/10/2023
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR			2	1FM	4,930,469	89.8590	4,492,939	5,000,000	4,933,271		2,802			4.604	4.739	MON	18,570	132,448	04/30/2015	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR 2013-GC15 CL C			2	1FM	19,758,999	104.4130	19,088,763	18,282,000	19,549,484		(140,566)			5.274	4.149	MON	77,766	946,308	07/24/2014	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGMT 2014-GC23 CLASS B			2	1FM	5,149,762	101.5330	5,076,636	5,000,000	5,131,352		(13,243)			4.175	3.831	MON	17,396	208,750	07/18/2014	07/10/2024
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST			2	1FM	19,644,453	97.6770	18,558,643	19,000,000	19,569,442		(58,499)			4.603	4.117	MON	70,508	848,810	01/28/2015	07/10/2024
17323V-BD-6	CGCMT 2015-GC29B			2	1FM	12,358,993	96.8980	11,627,812	12,000,000	12,337,677		(21,316)			3.758	3.430	MON	37,580	300,640	04/01/2015	04/10/2048
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B			2	1FM	17,897,526	96.8310	17,304,754	17,871,000	17,892,270		(5,256)			4.200	4.092	MON	62,549	308,730	06/24/2015	06/10/2045
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C			2	1FM	9,471,896	88.0980	8,809,842	10,000,000	9,510,417		38,521			4.200	4.772	JD	33,873	172,755	06/24/2015	12/10/2025
17324D-AX-2	CGCMT 2015-P1 B			2	1FM	9,784,314	101.5860	9,650,650	9,500,000	9,775,777		(8,537)			4.432	4.030	MON	33,942	138,058	08/06/2015	09/15/2048
200474-BF-0	COMM MTG TRUST			2	1FM	15,449,766	98.2060	14,730,848	15,000,000	15,415,669		(34,097)			3.829	3.500	MON	47,863	478,625	01/26/2015	02/10/2048
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19			2	1FM	16,450,292	94.4070	15,105,040	16,000,000	16,291,184		(159,107)			4.405	4.754	MON	56,845	577,962	01/27/2015	07/10/2025
20048E-BB-6	COMMERCIAL MORTGAGE TRUST 2013-LC6			2	1FM	1,942,586	100.3640	2,022,337	2,015,000	1,955,465		6,908			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			2	1FM	19,444,973	97.5280	18,491,309	18,960,000	19,322,365		(43,800)			4.242	3.945	MON	67,024	668,186	11/13/2015	01/10/2046
21870K-AN-8	CORE INDUSTRIAL	0		2	1FM	4,949,641	94.1200	4,706,000	5,000,000	4,953,084		3,444			4.368	4.608	MON	17,612	143,241	04/07/2015	02/10/2025
21870K-AQ-1	CORE INDUSTRIAL	0		2	1FM	4,650,096	90.0400	4,502,000	5,000,000	4,690,202		40,107			4.368	5.816	MON	17,612	143,241	04/07/2015	02/10/2025
23305Y-AK-5	DBUBS MORTGAGE TRUST 2011-LC3A B 144A	0		2	1FM	33,750,392	112.0370	41,173,544	36,750,000	34,862,576		241,214			5.625	6.586	MON	167,352	2,018,233	08/12/2011	08/10/2044
23305Y-AM-1	DBUBS MORTGAGE TRUST 2011 - LC3A CLASS D 144a			2	1FM	10,566,875	101.6030	10,160,288	10,000,000	10,486,751		(65,800)			5.625	4.527	MON	45,538	467,062	06/17/2015	02/10/2022
23306N-AQ-5	DBWF 2015-LCM	0		2	1FM	1,926,693	76.0710	1,901,765	2,500,000	1,948,308		21,616			3.535	9.042	MON	7,127	43,477	06/17/2015	06/10/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B			2	1FM	14,421,160	103.1350	14,438,915	14,000,000	14,409,029		(12,132)			4.571	4.239	MON	53,328	161,789	09/15/2015	09/10/2058
30262S-AR-9	FREMF 2015-K42-B 2015-K42 144A			2	1FM	15,265,559	90.4060	13,424,408	14,849,000	15,226,263		(39,296)			3.985	3.548	MON	47,676	532,606	01/16/2015	01/25/2048
30262S-AS-7	FREMF 2015-K42-B 2015 K42 144A			2	1FM	4,798,840	86.5360	4,326,821	5,000,000	4,809,927		11,087			3.985	5.035	MON	16,054	179,340	01/16/2015	01/25/2048
36186T-AB-2	GMAC COMM MTGE ASSET CORP GMAC COMM MTGE ASSET CORP			2	2FE	6,000,000	96.5000	5,790,000	6,000,000	6,000,000					6.400	6.476	MON	22,400	64,000	10/29/2015	11/10/2043
36191Y-AL-2	GSMS 2011-GC5 D			2	1FM	7,343,438	99.8700	6,990,929	7,000,000	7,278,546		(40,843)			5.475	4.645	MON	30,962	376,433	05/14/2014	08/10/2044
36192C-AL-9	GS MORTGAGE SECURITIES TRUST 2013-GC10 B 144A			2	1FM	15,449,103	98.5360	14,780,355	15,000,000	15,329,175		(42,655)			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			2	1FM	11,563,137	97.4660	11,058,483	11,346,000	11,524,860		(26,643)			4.285	3.985	MON	40,515	368,339	11/12/2015	02/10/2046
36192H-AA-2	GS MORTGAGE SECURITIES TRUST 2012-ALOH, CL A, 144A			2	1FM	13,885,859	102.7840	14,389,726	14,000,000	13,910,844		10,675			3.551	3.677	MON	41,428	497,140	08/06/2013	04/10/2034
36192K-AY-3	GSMS 2012-GCJ7 C			2	1FM	15,755,310	105.3940	15,043,907	14,274,000	15,693,901		(61,409)			5.907	3.972	MON	68,073	210,679	11/06/2015	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST 144A			2	1FM	7,721,250	99.4940	7,959,538	8,000,000	7,771,740		27,195			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			2	1FM	15,373,878	98.0500	14,707,430	15,000,000	15,269,293		(35,386)			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			2	1FM	48,517,808	98.8910	50,129,613	50,692,000	49,018,151		205,742			3.007	3.561	MON	127,026	1,524,308	08/12/2013	12/10/2030
36192Q-AJ-3	GS MTG SECURITIES TRUST GS MORTGAGE SEC TRUST			2	1FM	4,035,281	97.4610	3,995,900	4,100,000	4,035,516		234			3.573	3.781	MON	11,815		12/09/2015	12/10/2030
36193A-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-KING CL C 144A			2	1FM	8,610,370	100.9160	9,061,254	8,979,000	8,737,608		52,626			3.550	4.238	MON	25,703	312,719	07/02/2013	12/10/2027
36197V-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-PEMB E 144A	0		2	1FM	7,203,836	81.2200	7,106,750	8,750,000	7,467,463		102,065			3.668	5.703	MON	25,882	314,895	04/10/2013	03/05/2025
36197X-AQ-7	GS MORTGAGE SECURITIES TRUST 2013-GC12 CL B			2	1FM	15,075,561	98.7650	15,338,173	15,530,000	15,166,253		37,872			3.777	4.157	MON	48,881	586,568	06/24/2013	06/10/2046
36197X-AR-5	GS MORTGAGE SECURITIES TRUST 2013-GC12 CL C			2	1FM	32,957,632	96.4100	30,851,286	32,000,000	32,734,743		(88,795)			4.179	3.835	MON	111,440	1,337,280	05/21/2013	06/10/2046
36198F-AP-7	GS MORTGAGE SECURITIES TRUST 2013-GC14 CL B 144A			2	1FM	10,175,727	105.9660	10,596,609	10,000,000	10,141,346		(16,015)			4.928	4.662	MON	39,745	483,693	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST 2013-GC14 CL C 144A			2	1FM	38,119,168	99.0980	39,639,168	40,000,000	38,476,015		153,977			4.928	5.512	MON	158,980	1,934,763	08/15/2013	08/10/2046
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST 2011-GC3 CLASS D 144a			2	1FM	9,095,947	102.8690	8,645,098	8,404,000	9,000,556		(78,588)			5.825	4.206	MON	39,511	390,089	06/11/2015	03/10/2044
36248G-AH-3	GS MORTGAGE SECURITIES TRUST 2013-GC16 CL A			2	1FM	17,903,250	107.3710	18,663,283	17,382,000	17,805,892		(47,149)			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			2	1FM	17,547,697	108.0610	17,187,045	15,905,000	17,436,446		(97,600)			5.161	3.795	MON	68,405	495,198	09/09/2015	03/10/2024
36248G-AL-4	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B			2	1FM	13,203,895	102.6990	12,371,111	12,046,000	13,057,464		(105,138)			5.493	4.193	MON	53,362	649,206	07/30/2014	11/10/2046
36250G-AT-2	GS MORTGAGE SECURITIES TRUST			2	1FM	10,299,451	99.1770	9,917,672	10,000,000	10,283,932		(15,519)			3.777	3.435	MON	31,475	220,325	05/15/2015	05/01/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST 2015-GC30 CLASS B			2	1FM	20,598,682	96.8340	19,366,706	20,000,000	20,567,205		(31,477)			4.150	3.742	MON	66,921	477,494	05/15/2015	05/10/2050
36250G-AW-5	GS MORTGAGE SECURITIES TRUST 2015-GC30 CLASS C			2	1FM	17,680,579	87.5230	15,927,503	18,198,000	17,697,291		16,712			4.194	4.497	MON	61,559	383,967	09/29/2015	05/10/2050
36250H-AK-9	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B			2	1FM	14,419,481	100.7980	14,111,702	14,000,000	14,336,512		(81,884)			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			2	1FM	9,183,009	95.4280	8,493,086	8,900,000	9,165,918		(16,785)			4.662	4.166	MON	33,458	304,906	05/18/2015	05/10/2025
36250W-AJ-9	GSMS 2015-590M GSMS 2015-590M			2	1FE	20,003,200	98.6500	19,730,096	20,000,000	20,002,372		(828)			3.932	3.878	MON	63,423	63,423	10/23/2015	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST MS 2015-GC28 CL B			2	1FM	14,419,339	95.4930	13,368,999	14,000,000	14,389,368		(29,971)			3.980	3.645	MON	46,433	464,333	02/13/2015	02/10/2048
36251F-BD-7	GS MORTGAGE SECURITIES TRUST 2015 GC28 Class C			2	1FM	20,283,742	88.8880	18,035,444	20,290,000	20,277,579		(6,163)			4.473	4.432	MON	73,197	621,064	10/22/2015	02/10/2048
36252R-BC-2	GS MORTGAGE SECURITIES TRUST			2	1FM	3,018,363	106.2890	2,924,000	2,751,000	3,003,820		(14,542)			4.885	3.641	MON	11,199	67,193	06/02/2015	01/10/2047
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST 2014-GC18 CLASS C			2	1FM	20,915,635	98.4520	19,488,662	19,795,000	20,809,235		(89,348)			5.113	4.334	MON	81,619	914,322	05/06/2015	01/10/2047
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST 2014 - GC22 CL B			2	1FM	22,835,423	101.5900	22,492,044	22,140,000	22,728,997		(71,142)			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			2	1FM	3,856,852	96.5560	3,669,132	3,800,000	3,855,514		(1,338)			4.801	4.582	MON	14,713	44,629	09/21/2015	06/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST 2014-GC24 CLASS AS			2	1FM	8,239,784	103.5990	8,287,928	8,000,000	8,213,366		(21,142)			4.162	3.817	MON	27,747	332,960	09/15/2014	09/10/2047
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST			2	1FE	8,413,032	102.2710	8,353,494	8,168,000	8,409,898		(3,134)			4.666	4.211	MON	31,760	31,760	11/05/2015	08/05/2034
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST			2	1FE	41,191,193	101.5430	40,954,198	40,332,000	41,177,913		(13,279)			5.331	4.925	MON	173,394	173,394	11/05/2015	08/05/2034
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C 144 A			2	1FM	13,224,552	97.9460	13,438,201	13,720,000	13,334,990		43,405			3.279	3.674	MON	25,395	441,402	05/28/2013	05/15/2048
46636D-AY-2	JPMCC 2011-C4 E			2	4FM	5,399,609	99.9970	4,999,849	5,000,000	5,370,543		(29,066)			5.609	4.092	MON	22,561	137,623	06/25/2015	07/15/2046
46636V-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2011-C5 144A			2	1FM	8,670,391	99.9380	7,995,068	8,000,000	8,593,761		(76,630)			5.500	4.042	MON	35,484	369,638	03/06/2015	08/15/2046
46639E-AK-7	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS B 144A			2	1FM	4,865,625	99.9500	4,997,489	5,000,000	4,889,267		12,552			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			2	1FM	10,761,546	97.5480	9,910,927	10,160,000	10,595,435		(60,356)			4.567	3.740	MON	37,422	427,834	09/02/2015	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMM MTG SE 2013-C10 CL C			2	1FM	21,943,367	95.3610	20,818,282	21,831,000	21,900,390		(30,922)			4.294	4.091	MON	75,604	682,510	09/10/2015	02/15/2023
46639J-AL-4	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D			2	1FM	6,625,183	86.3610	6,078,949	7,039,000	6,638,476		13,293			4.294	5.142	MON	24,377	95,562	09/21/2015	12/15/2047
46639N-AX-9	JPMBB JPMBB 2013-C12 D			2	1FM	7,200,078	85.7250	6,593,903	7,691,933	7,216,068		15,990			4.222	5.120	MON	26,191	106,512	08/26/2015	07/15/2045
46640L-AK-8	JPMBB COMMERCIAL MTG SECS 2013-C14 C			2	1FM	10,689,906	97.9760	10,009,212	10,216,000	10,667,707		(22,199)			4.714	4.040	MON	38,840	160,693	11/23/2015	08/15/2046
46640L-AN-2	JPMBB COMMERCIAL MTG SECS			2	1FM	4,823,242	87.9130	4,395,655	5,000,000	4,832,422		9,180			4.714	5.227	MON	19,010	115,951	06/16/2015	08/15/2046
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG SECS 2013-C16 CL C			2	1FM	10,164,824	100.2250	9,270,832	9,250,000	10,433,272		280,899			5.176	3.326	MON	38,608	385,556	04/01/2015	12/15/2046
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG 2014-C18 CLASS C			2	1FM	13,408,726	97.7340	12,321,306	12,607,000	13,326,391		(69,274)			4.810	4.122	MON	50,534	614,803	10/09/2014	02/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC 2014-C22 CLASS AS			2	1FM	15,884,614	102.9330	15,874,387	15,422,000	15,814,862		(55,128)			4.110	3.618	MON	52,814	633,767	08/06/2014	09/15/2047

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	
		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
46643P-BK-5	JPMBB 2014-C25			2	1FM	11,329,934	102.1210	11,233,263	11,000,000	11,261,441		(26,098)			4.347	4.030	MON	39,849	478,192	11/04/2014	04/15/2025
46644R-BD-6	JPMBB 2015-C29 AS			2	1FM	8,231,728	101.5300	8,114,254	7,992,000	8,221,265		(10,463)			3.917	3.573	MON	26,085	156,507	06/04/2015	05/15/2048
46644R-BE-4	JPMBB 2015-C29 AS			2	1FM	10,950,716	99.0140	10,542,039	10,647,000	10,937,787		(12,929)			4.118	3.795	MON	36,537	219,222	06/16/2015	05/15/2048
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS B 144A			2	1FM	13,367,956	101.8810	13,287,312	13,042,000	13,317,161		(18,896)			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			2	1FM	16,194,322	102.8450	16,149,732	15,703,000	16,134,192		(23,566)			4.336	4.065	MON	56,741	601,403	10/29/2015	02/15/2036
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS C 144a			2	1FM	1,236,000	101.1500	1,213,803	1,200,000	1,255,605		20,039			4.407	3.644	MON	4,407	52,884	12/09/2014	02/15/2036
553514-AJ-9	MORGAN STANLEY BAML TRUST 2012-CKSV CL B 144A			2	1FM	7,841,876	101.5080	7,651,679	7,538,000	7,753,734		(29,108)			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			2	1FM	28,196,694	99.8160	27,827,586	27,879,000	28,091,530		(36,806)			4.434	4.225	MON	99,686	1,213,009	10/10/2012	10/15/2030
55352N-AJ-6	MSCG TRUST 2015-ALDR B 144 A			2	1FM	11,803,586	99.7920	11,775,502	11,800,000	11,801,977		(1,609)			3.577	3.528	MON	34,041	242,822	05/19/2015	06/07/2035
55352N-AL-1	MSCG TRUST 2015-ALDRC Class C 144A			2	1FM	14,917,385	98.4480	14,865,600	15,100,000	14,924,584		7,199			3.577	3.678	MON	43,560	310,730	05/19/2015	06/07/2035
55352N-AN-7	MSCG TRUST 2015-ALDR B 144A			2	1FM	2,867,157	94.5980	2,837,950	3,000,000	2,873,233		6,076			3.577	4.078	MON	8,654	61,735	05/19/2015	06/07/2035
556227-AE-6	MAD MADISON AVENUE TRUST			2	1FE	7,981,038	99.2680	7,941,471	8,000,000	7,980,806		(232)			3.673	3.654	MON	23,699	71,886	09/15/2015	09/10/2033
556227-AG-1	MAD MADISON AVENUE TRUST			2	1FM	26,173,200	96.3680	26,019,274	27,000,000	26,190,617		17,417			3.673	4.036	MON	79,983	242,615	09/15/2015	09/10/2033
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 CL B			2	1FM	20,598,340	95.6400	19,127,936	20,000,000	20,563,289		(35,051)			3.883	3.548	MON	64,717	517,733	04/10/2015	05/15/2046
61690F-AS-2	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 CL C			2	1FM	8,865,917	90.7450	7,907,545	8,714,000	8,854,554		(11,364)			4.385	4.099	MON	30,813	250,625	04/10/2015	05/15/2046
61690G-AJ-0	MORGAN STANLEY BAML TRUST 2014-C14 CL B			2	1FM	15,449,193	107.0890	16,063,413	15,000,000	15,350,493		(47,618)			4.803	4.472	MON	58,029	706,545	01/30/2014	02/15/2047
61690G-AL-5	MORGAN STANLEY BAML TRUST 2014-C14 CL C			2	1FM	22,662,760	100.1430	22,418,951	22,387,000	22,641,817		(12,366)			4.993	4.841	MON	90,151	1,097,026	03/18/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST 2013-C7 CLASS C			2	1FM	25,154,570	97.0740	24,093,648	24,820,000	25,041,476		(42,785)			4.320	4.068	MON	86,467	1,031,718	09/09/2015	02/15/2046
61690Q-AG-4	MSBAM 2015-C AS			2	1FM	21,114,559	97.7820	20,045,224	20,500,000	21,085,934		(28,625)			4.004	3.659	MON	68,402	410,410	06/05/2015	07/15/2050
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL I TRUST			2	1FE	10,299,752	101.7680	10,176,795	10,000,000	10,298,582		(1,170)			4.114	3.765	MON	34,283		12/02/2015	12/15/2048
61691A-BP-7	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL TRST			2	1FE	25,747,953	100.5650	25,141,163	25,000,000	25,745,156		(2,796)			4.315	3.974	MON	89,896		12/02/2015	12/15/2048
61691A-BQ-5	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL I TRUST			2	1FE	6,815,261	95.1510	6,660,585	7,000,000	6,815,406		145			4.745	4.967	MON	27,679		12/02/2015	12/15/2048
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST 2011-C3 E 144A			2	1FM	8,988,103	96.9910	8,187,945	8,442,000	8,937,084		(51,019)			5.351	4.203	MON	36,429	294,299	06/16/2015	07/15/2049
61761D-AF-9	MORGAN STANLEY BAML TRUST 2012-C6 B			2	1FM	17,886,024	100.9060	17,398,273	17,242,000	17,703,997		(63,686)			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			2	1FM	5,119,500	99.1580	4,759,605	4,800,000	5,095,612		(23,888)			4.536	3.560	MON	18,144	127,008	05/05/2015	11/15/2045
61761Q-AH-6	MORGAN STANLEY BAML TRUST 2013-C8 CL B			2	1FM	10,623,457	100.1390	10,514,553	10,500,000	10,608,243		(15,214)			3.811	3.478	MON	32,132	196,462	06/05/2015	02/15/2023
61761Q-AK-9	MORGAN STANLEY BAML TRUST 2013 C8 CLASS C			2	1FM	12,080,575	95.8480	11,286,066	11,775,000	11,987,197		(37,478)			4.308	3.868	MON	40,911	481,359	12/03/2015	12/15/2048
61761Q-AN-3	MORGAN STANLEY BAML TRUST 2013-C8 CLASS D 144a			2	1FM	4,730,469	88.3830	4,419,135	5,000,000	4,755,270		19,479			4.308	4.916	MON	17,372	211,400	09/22/2014	05/15/2024
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 CLASS B			2	1FM	25,748,545	98.5740	24,643,518	25,000,000	25,563,273		(71,448)			3.708	3.360	MON	77,250	927,000	04/15/2013	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST			2	1FM	7,747,228	96.2200	7,511,867	7,807,000	7,747,434		207			4.212	4.243	MON	26,499	26,499	11/09/2015	05/15/2046
61762M-BC-4	MORGAN STANLEY BAML TRUST 2013-C10 D 144A			2	1FM	7,616,673	88.8450	7,107,568	8,000,000	7,636,255		19,582			4.217	4.846	MON	27,209	197,402	08/26/2015	07/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 CL XA			24	1FE	13,298,077	1.3160	6,994,442		7,126,094		(2,310,939)			0.529	4.195	MON	199,699	2,773,455	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST 2013-C10 CL B			2	1FM	32,728,662	101.2750	34,433,629	34,000,000	32,985,383		103,747			4.217	4.635	MON	115,640	1,407,196	06/21/2013	07/15/2046
61762M-CB-5	MORGAN STANLEY BAML TRUST BBCMS 2015 VFM C			2	1FM	3,993,381	94.2280	3,726,698	3,955,000	3,989,034		(4,347)			4.217	4.006	MON	13,452	89,907	08/26/2015	07/15/2046
61762T-AH-9	MORGAN STANLEY BAML TRUST 2013-C11 CL B			2	1FM	30,088,267	103.1460	31,988,802	31,013,000	30,233,925		61,161			4.561	4.851	MON	114,076	1,388,301	08/01/2013	08/15/2046
61762T-AK-2	MORGAN STANLEY BAML TRUST 2013-C11 CL C			2	1FM	18,011,218	98.0180	18,868,492	19,250,000	18,224,733		93,787			4.561	5.319	MON	70,808	861,727	02/05/2014	08/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST 2014-C15 CL B			2	1FM	6,694,756	103.6380	6,736,486	6,500,000	6,664,913		(17,692)			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			2	1FM	22,883,006	99.3920	21,657,421	21,790,000	22,730,604		(100,205)			5.059	4.352	MON	88,907	1,081,900	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 2014-C16 CL B			2	1FM	23,173,511	101.5720	22,853,601	22,500,000	23,063,137		(72,917)			4.483	3.999	MON	81,081	987,962	06/05/2014	05/15/2024
61763X-AH-9	COMM MORTGAGE TRUST 2014-C18 CLASS AS			2	1FM	6,603,222	103.2880	6,621,810	6,411,000	6,581,707		(17,255)			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			2	1FM	19,157,643	89.7220	17,797,641	19,836,500	19,207,479		48,289			4.000	4.430	MON	66,122	781,122	10/29/2015	06/15/2025
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21			2	1FM	16,737,125	95.5660	15,529,547	16,250,000	16,701,983		(35,141)			3.854	3.518	MON	52,190	521,896	02/13/2015	03/15/2048
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21			2	1FM	14,082,482	90.4610	12,579,942	13,906,500	14,066,360		(16,122)			4.302	4.078	MON	48,248	439,601	10/14/2015	03/15/2048
61765D-AX-6	MSC 2015-MS1 B			2	1FM	10,954,491	98.2780	10,810,613	11,000,000	10,954,417		(74)			4.164	4.162	MON	36,934	188,361	06/25/2015	05/15/2048
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST 2013-QCA CLASS B 144A			2	1FM	23,359,492	99.3030	23,832,701	24,000,000	23,478,216		45,633			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			2	1FM	25,339,931	98.5640	26,286,968	26,670,000	25,572,840		92,622			3.590	4.085	MON	77,214	939,439	07/18/2013	01/11/2037
78413M-AE-8	SFAVE COMM MTG SEC TR 2015-5AVE CLASS A2B			2	1FM	10,071,289	94.1770	9,417,732	10,000,000	10,069,752		(1,537)			4.144	4.123	MON	34,533	241,733	05/20/2015	01/05/2035
78413M-AN-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE CL C 144 A			2	1FM	35,165,130	91.0620	31,871,742	35,000,000	35,154,516		(10,614)			4.534	4.454	MON	127,984	1,301,167	02/04/2015	01/05/2035

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
78413M-AQ-1	SFAVE COMM MTG SEC TR 2015-5AVE CL D 144A			2	1FM	9,239,941	85.0110	8,501,059	10,000,000	9,252,366		12,426			4.534	5.110	MON	36,567	304,723	10/30/2015	01/05/2035
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500B			2	1FM	4,710,305	101.1710	4,704,473	4,650,000	4,709,690		(615)			3.963	3.735	MON	14,860	14,860	12/03/2015	10/10/2036
87264J-AJ-5	TMSQ 2014-1500 C			2	1FM	4,039,844	100.4340	4,017,368	4,000,000	4,037,192		(2,652)			3.963	3.783	MON	12,783	91,185	06/03/2015	10/10/2036
90268T-AN-4	UBS-CITIGROUP COMM MTG TRUST 2011-C1, CL C, 144A			2	1FM	12,008,906	107.7040	11,847,410	11,000,000	11,793,250		(101,226)			6.084	4.742	MON	53,972	656,648	11/21/2013	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			2	1FE	8,640,000	104.5180	8,361,401	8,000,000	8,631,189		(8,811)			6.084	4.668	MON	39,252	39,252	11/18/2015	01/10/2045
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 CLASS AS			2	1FM	8,517,656	105.5940	8,553,095	8,100,000	8,422,250		(3,052)			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			2	1FM	18,570,758	105.2520	17,837,102	16,947,000	18,101,753		(164,101)			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			2	1FM	5,295,117	103.8240	5,191,222	5,000,000	5,232,962		(32,799)			5.719	4.781	MON	23,060	280,932	01/09/2014	05/10/2045
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBS CM 2012-C1 CL D 144a			2	1FM	10,501,953	98.8500	9,885,004	10,000,000	10,442,873		(45,265)			5.719	4.742	MON	46,120	374,808	08/25/2015	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST 2012-WRM C 144A			2	1FM	28,073,945	99.8610	27,961,046	28,000,000	28,004,939		(9,764)			4.379	4.307	MON	98,887	1,203,122	03/06/2014	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR 2012-C4 CL AS 144A			2	1FM	4,710,547	100.4370	5,021,829	5,000,000	4,764,939		28,203			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			24	1FE	5,685,941	2.9960	4,035,929		4,132,899		(535,415)			0.473	3.512	MON	53,158	681,916	12/10/2012	12/10/2045
90270R-AG-9	UBS-BARCLAYS COMM MTG TR SERIES 2012-C4 CLASS B 144A			2	1FM	3,547,578	98.9660	3,463,817	3,500,000	3,534,560		(4,722)			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			2	1FM	35,861,177	97.0860	33,980,069	35,000,000	35,631,399		(82,163)			4.496	4.139	MON	126,769	1,543,497	06/10/2013	12/10/2045
90270Y-AG-4	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 B 144A			2	1FM	12,764,536	99.5170	12,332,884	12,392,796	12,665,836		(34,942)			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			2	1FM	10,294,897	95.1450	9,514,507	10,000,000	10,213,874		(28,858)			4.225	3.809	MON	31,076	411,739	02/19/2013	03/10/2046
902753-AA-0	UIRC - GSA IV LLC			2	1	4,801,558	103.4030	4,964,974	4,801,558	4,801,558					5.000	5.053	MON	17,339	240,075	09/23/2014	12/05/2034
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 XA 144A			24	1FE	14,136,647	9.2450	9,171,624		9,087,479		(1,592,235)			2.251	3.801	MON	172,709	2,160,311	09/14/2012	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 B 144A			2	1FM	34,911,996	102.7560	35,193,885	34,250,000	34,713,658		(64,518)			4.365	4.148	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			2	1FM	24,247,033	99.4170	23,949,485	24,090,000	24,187,132		(15,568)			3.875	3.821	MON	77,793	933,512	01/07/2014	04/10/2046
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG TR 2013-C6 CLASS C 144A			2	1FM	24,672,751	94.7510	23,687,755	25,000,000	24,707,580		20,090			4.215	4.311	MON	84,805	1,033,097	01/09/2014	04/10/2046
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG 2013-C6 CL D			2	1FM	7,270,703	88.8920	6,666,937	7,500,000	7,282,527		11,823			4.493	4.877	MON	27,179	212,339	07/22/2015	04/10/2046
91830C-AL-2	VNDO 2012-6			2	1FM	4,631,750	95.7650	4,644,611	4,850,000	4,676,680		19,906			3.448	3.980	MON	13,488	164,102	05/20/2014	11/15/2030
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-c20			2	1FM	22,806,378	102.8870	22,599,202	21,965,000	22,671,142		(85,726)			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			2	1FM	5,042,578	95.7800	4,789,011	5,000,000	5,036,493		(4,393)			4.513	4.424	MON	18,804	225,650	08/19/2014	05/15/2047
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR 2014-C22 CLASS B			2	1FM	11,912,566	102.1550	11,773,385	11,525,000	11,876,202		(30,002)			4.371	3.981	MON	41,980	470,429	06/03/2015	09/15/2057
92890K-BG-9	WF-RBS COMMERCIAL MORTGAGE TR 2014 - C22 Class C			2	1FM	13,954,807	90.0290	13,130,709	14,585,000	13,967,157		12,350			3.916	4.353	MON	45,784	227,113	09/09/2015	09/15/2057
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CLASS D 144a			2	1FM	4,736,926	90.3220	4,381,514	4,851,000	4,750,800		10,801			4.603	4.973	MON	18,006	219,209	09/10/2014	12/15/2022
92890N-AY-5	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CL C			2	1FM	10,249,730	97.0000	9,700,043	10,000,000	10,175,985		(26,011)			4.538	4.156	MON	36,577	445,385	11/30/2012	12/15/2045
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TR 2013-C14 CL B			2	1FM	12,576,966	99.3330	12,148,478	12,230,000	12,493,635		(33,046)			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			2	1FM	7,170,488	93.9910	7,306,853	7,774,000	7,289,818		49,467			4.132	5.079	MON	25,907	315,273	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST 2012-C9 B			2	1FM	10,249,220	100.1560	10,015,642	10,000,000	10,174,955		(24,332)			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			24	1FE	9,358,629	9.2770	5,992,751		5,995,763		(1,081,856)			2.324	3.420	MON	116,735	1,457,617	10/18/2012	11/15/2045
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST			2	1FM	5,088,086	93.6490	4,682,442	5,000,000	5,079,842		(8,244)			4.963	4.599	MON	20,010	142,741	05/07/2015	11/15/2045
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2			2	4FM	10,876,342	101.8570	10,187,084	10,001,327	10,775,789		(100,553)			5.729	3.937	MON	46,182	395,929	09/02/2015	07/15/2021
92935V-AS-7	WF -RBS COMMERCIAL MTG TRUST 2011-C3 Class D 144A			2	1FM	5,189,834	101.2840	4,818,249	4,757,186	5,134,626		(55,208)			5.749	4.012	MON	22,090	231,477	06/05/2015	03/15/2044
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST 2011-C4 CLASS E 144a			2	3FM	7,799,368	99.0130	7,327,979	7,401,000	7,747,497		(42,209)			5.433	4.426	MON	32,471	320,118	07/20/2015	06/15/2044
92936J-AN-4	WF-RBS COMM MTG TRUST 2011-C5 Class E 144 A			2	1FM	7,355,902	101.9340	6,829,553	6,700,000	7,280,340		(75,563)			5.822	4.117	MON	31,458	335,336	03/06/2015	11/15/2044
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 CL D 144A			2	1FM	7,541,952	99.2190	7,010,373	7,065,521	7,500,966		(40,985)			5.746	4.534	MON	32,742	238,971	07/29/2015	04/15/2045
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST			2	1FM	1,249,905	100.5440	1,177,368	1,171,000	1,244,204		(5,702)			4.993	3.816	MON	4,721	28,782	06/11/2015	06/15/2045
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST 2012-C7 CLASS E 144A			2	1FM	7,463,201	93.5950	6,913,348	7,386,467	7,447,807		(15,395)			4.993	4.731	MON	29,778	174,170	11/20/2015	06/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST 2012-C8 CL XA 144A			24	1FE	27,560,931	8.3360	18,542,299		18,134,608		(3,805,987)			2.323	4.103	MON	401,179	5,003,161	06/24/2013	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST 2012-C8 XB 144A			24	1FE	3,359,745	3.5710	2,381,222		2,361,051		(329,822)			0.726	3.958	MON	31,313	421,456	10/09/2012	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			2	1FM	23,927,939	98.8500	23,052,804	23,321,000	23,760,890		(59,073)			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			2	1FM	13,477,685	95.5890	12,589,050	13,170,000	13,405,138		(26,545)			4.263	3.946	MON	45,255	533,924	12/03/2015	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST 2013-C11 CLASS D 144a			2	1FM	6,662,073	89.0110	6,213,843	6,981,000	6,699,482		28,843			4.319	4.942	MON	24,314	266,635	03/06/2015	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST 2013-C12 CL B 144a			2	1FM	5,305,909	99.6650	5,257,323	5,275,000	5,307,288		(1,378)			3.863	3.769	MON	16,981	133,515	09/09/2015	03/15/2048
92937F-AH-4	WF-RBS COMM MTG TRUST 2013-C12 CLASS C			2	1FM	29,080,220	96.2810	27,310,091	28,365,000	28,914,185		(63,224)			4.418	4.071	MON	101,106	1,230,432	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST 2013-C12 CL D 144A			2	1FM	3,852,500	89.4600	3,578,384	4,000,000	3,871,259		13,341			4.493	4.964	MON	14,508	176,516	07/30/2014	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST 2013-C13 CLASS C			2	1FM	10,057,531	93.1610	9,772,637	10,490,000	10,143,142		36,141			3.910	4.444	MON	34,180	410,159	07/24/2013	05/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL XA			24	1FE	6,648,965	2.9730	4,500,425		4,647,512		(849,301)			0.735	4.009	MON	74,320	1,012,879	08/07/2013	08/15/2046

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
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL B			2	1FM	7,198,832	103.9950	7,487,643	7,200,000	7,195,509		(2,008)			4.629	4.566	MON	26,882	327,139	01/08/2014	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST 2013-UBS1 CL B			2	1FM	18,517,905	106.1630	19,063,738	17,957,000	18,463,014		(28,546)			4.784	4.453	MON	69,282	843,150	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST 2013-UBS1			2	1FM	12,059,758	98.4660	11,404,297	11,582,000	12,002,377		(35,113)			4.784	4.273	MON	44,686	543,818	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST 2014-C19 B			2	1FM	10,367,274	104.9510	10,563,291	10,065,000	10,320,577		(27,023)			4.723	4.367	MON	39,614	473,067	09/25/2015	03/15/2047
92938V-AU-9	WF-RBS COMM MTG TRUST 2014-C19 C			2	1FM	10,428,906	96.8040	9,680,374	10,000,000	10,413,405		(15,502)			4.646	4.218	MON	38,717	232,300	07/14/2015	03/15/2047
92939F-AX-7	WF-RBS COMM MTG TRUST 2014-C21 CLASS B			2	1FM	6,694,519	101.1410	6,574,178	6,500,000	6,670,312		(17,583)			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			2	1FM	5,949,958	98.1410	5,904,146	6,016,000	5,950,926		(1,182)			3.880	3.977	MON	18,824	229,026	08/07/2014	08/10/2024
92939H-BA-2	COMM MORTGAGE TRUST 2014-C23 CLASS AS			2	1FM	10,299,760	103.4290	10,342,885	10,000,000	10,266,539		(26,645)			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			2	1FM	6,550,374	100.7450	6,407,413	6,360,000	6,532,411		(16,078)			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			2	1FM	3,693,555	100.8880	3,601,698	3,570,000	3,690,541		(3,014)			4.236	3.817	MON	12,602	37,806	09/22/2015	11/15/2047
92939L-AJ-5	WF-RBS COMM MTG TRUST WFRBS 2014-C25 C			2	1FM	3,740,686	93.7490	3,334,658	3,557,000	3,729,192		(11,494)			4.471	3.773	MON	12,821	104,304	04/22/2015	11/15/2047
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 B			2	1FM	23,974,948	101.8570	23,427,087	23,000,000	23,696,371		(95,404)			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			2	1FM	13,495,225	99.0560	13,083,310	13,208,000	13,414,765		(29,073)			4.693	4.431	MON	51,654	619,851	01/16/2014	10/15/2045
94988H-AM-3	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 XB 144A			24	1FE	4,564,498	2.7750	3,278,330		3,223,409		(445,130)			0.600	4.932	MON	43,437	600,231	09/21/2012	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR 2012 LC5 CLASS D 144a			2	1FM	3,418,060	93.3870	3,194,777	3,421,000	3,416,838		(1,174)			4.936	4.866	MON	13,618	165,702	09/22/2014	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST 2013-120B, CL B, 144A			2	1FM	32,919,141	99.0480	34,666,765	35,000,000	33,596,143		289,675			2.800	3.774	MON	79,030	961,532	08/14/2013	03/18/2028
94988L-AL-6	WF COMMERCIAL MORTGAGE TRUST 2013-120B D 144A			2	1FM	3,464,160	96.1870	3,447,343	3,584,000	3,476,382		12,222			2.800	3.507	MON	8,093	49,367	06/05/2015	03/18/2028
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014 - LC18			2	1FM	12,000,808	92.1160	11,054,781	12,001,000	11,999,293		(1,511)			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			2	1FM	10,299,800	95.8560	9,585,559	10,000,000	10,277,198		(22,602)			3.783	3.448	MON	31,525	315,250	02/04/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 CL C			2	1FM	14,999,145	88.3520	13,252,758	15,000,000	14,997,530		(1,615)			4.071	4.087	MON	50,888	508,875	02/04/2015	02/15/2048
94989D-BB-4	WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B			2	1FM	8,239,792	96.1110	7,688,871	8,000,000	8,223,446		(16,346)			4.139	3.313	MON	27,593	248,340	03/03/2015	02/15/2048
94989H-BJ-8	WFCM 2015-NXS1 C			2	1FM	6,999,734	87.6970	6,138,771	7,000,000	6,999,193		(541)			3.848	3.862	MON	22,447	179,573	04/21/2015	05/15/2048
94989J-BE-5	WELLS FARGO COMM MTG TRUST 2015-C28 CLASS B			2	1FM	18,324,900	97.7030	17,586,574	18,000,000	18,302,420		(22,480)			4.275	3.973	MON	62,079	442,845	05/13/2015	05/15/2048
94989J-BF-2	WELLS FARGO COMM MTG TRUST 2015-C28 CLASS C			2	1FM	11,783,472	87.8130	10,537,514	12,000,000	11,789,138		5,666			4.275	4.408	MON	41,386	295,230	05/13/2015	05/15/2048
94989M-AK-5	WFCM 2015-NXS2 B			2	1FM	16,405,575	98.9650	15,981,919	16,149,000	16,399,573		(6,002)			4.394	4.227	MON	57,224	291,860	06/30/2015	07/15/2058
94989N-BK-2	WFCM 2015-C30 B			2	1FM	7,214,375	103.3090	7,231,603	7,000,000	7,208,250		(6,125)			4.400	4.052	MON	25,667	88,000	09/28/2015	09/15/2048
94989Q-BA-7	WFCM 2015-SG1 B			2	1FM	34,604,536	100.7190	34,013,874	33,771,000	34,602,357		(2,178)			4.620	4.262	MON	67,111	511,726	08/18/2015	12/15/2047
94989T-BE-3	WFCM WFCM 2015-LC22 Class B			2	1FM	8,227,624	101.1880	8,095,026	8,000,000	8,220,936		(6,688)			4.690	4.221	MON	30,257	91,776	09/15/2015	09/15/2058
95000A-AZ-0	WFCM 2015-P2 WELLS FARGO COMM MTGE TRUST			2	1FE	7,606,476	102.3440	7,558,113	7,385,000	7,606,064		(413)			4.255	3.913	MON	26,186		12/08/2015	12/15/2048
962210-AK-9	WFRBS 2013-C18 C			2	1FM	5,205,469	97.9300	4,896,498	5,000,000	5,179,557		(16,805)			4.824	4.282	MON	19,454	236,790	06/03/2014	12/15/2046
05363L-AG-8	AVERY 2015-6A C		F	2	1FE	15,960,000	94.5990	15,135,877	16,000,000	15,994,195		34,195			3.064	3.037	FMAN	46,299	213,571	05/07/2015	08/05/2027
46638U-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-C8 CLASS D 144a		R	2	1FM	5,189,063	94.9490	4,747,436	5,000,000	5,159,630		(26,935)			4.814	4.205	MON	19,437	236,512	11/05/2014	10/15/2045
46645J-AF-9	JPMBB JPMBB 2015-C33 AS		R	2	1FE	17,911,198	102.0300	17,855,332	17,500,000	17,908,240		(2,958)			4.023	3.762	MON	58,663	58,663	11/17/2015	12/15/2048
46645J-AG-7	JPMBB JPMBB 2015-C33 B		R	2	1FE	7,724,948	100.5960	7,544,736	7,500,000	7,723,362		(1,586)			4.274	3.937	MON	26,713	26,713	11/17/2015	12/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						3,987,954,979	XXX	3,871,050,408	3,825,795,414	3,941,415,085		(18,510,678)			XXX	XXX	XXX	14,808,043	146,392,176	XXX	XXX
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			2	1FE	9,704,812	107.1250	9,933,385	9,272,704	9,550,650		(20,417)			5.740	5.187	JJ	245,428	532,253	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			2	1FE	4,662,950	100.5000	5,025,000	5,000,000	4,705,097		8,900			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			2	1FE	8,837,900	98.8750	9,887,500	10,000,000	8,889,163		10,906			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			2	2FE	13,165,073	101.0000	13,296,724	13,165,073	13,165,073					3.596	3.623	MON	39,451	473,416	07/29/2013	11/01/2017
00432C-DK-4	Access Group Inc 2007-A Class B	0		2	3FE	8,528,373	85.8540	8,639,420	10,062,977	8,545,727		17,354			0.932	2.584	FMAN	9,380	22,607	09/22/2015	02/25/2037
023767-AA-4	AMERICAN AIRLINES PT TRUST SERIES 2011-1A			2	1FE	4,758,922	106.2500	5,056,355	4,758,922	4,758,922					5.250	5.250	JJ	104,795	249,843	01/20/2011	01/31/2021
02529B-AC-7	AMERICAN CREDIT 2015-3 B Mtge	0		2	1FE	4,999,497	99.3260	4,966,310	5,000,000	5,001,399		1,903			3.560	3.576	MON	9,394	31,644	09/30/2015	10/12/2021
02666B-AG-1	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		24	2Z	1	0.0000	7				(1)			0.000	0.000	MON			09/11/2015	10/17/2052
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC	0		2	2FE	3,857,143	100.1770	3,863,966	3,857,143	3,857,143					4.970	5.001	JAJO	32,483		11/06/2015	10/30/2045
04015U-AC-2	ARES CLO LTD ARES CLO LTD 2015-38A B2		E	2	1	8,000,000	99.4130	7,953,064	8,000,000	8,000,000					3.840	4.193	JAJO	11,947		11/19/2015	01/20/2027
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A	0		2	1FE	16,475,237	70.5000	17,554,500	24,900,000	19,771,745		505,464			0.825	5.236	MON	7,569	147,468	01/12/2011	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP SERIES 2005 CLASS I 144A			2	1FE	22,647,305	101.5000	24,368,815	24,008,685	22,759,804		22,830			5.343	5.772	JD	106,899	1,282,784	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP 144A			2	1FE	5,261,387	111.0000	5,475,679	4,933,044	5,237,405		(4,888)			6.158	5.660	JD	25,315	303,777	09/07/2011	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III 144A			2	1FE	17,500,000	106.2500	18,593,750	17,500,000	17,500,000					5.820	5.820	JJ	469,642	1,018,500	06/28/2011	07/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
05178T-AB-7	AURORA MILITARY HOUSING III 144A			2	1FE	10,000,000	113.0000	11,300,000	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		E	2	1FE	9,856,000	95.9410	9,594,141	10,000,000	9,856,477		477			3.287	3.538	JAJO	9,129		11/16/2015	01/15/2028
05377R-AM-6	AESOP FUNDING II LLC 2010-5A CL B 144A			2	2FE	500,000	100.4080	502,041	500,000	500,000					5.110	5.165	MON	781	25,550	10/12/2011	03/20/2017
05377R-AW-4	AESOP FUNDING II LLC 2011-5A CL B 144A			2	1FE	6,997,340	101.6360	7,114,513	7,000,000	6,999,469		534			4.720	4.775	MON	10,096	330,400	08/19/2011	02/20/2018
05377R-CB-8	AESOP FUNDING II LLC 2015-2A CLASS B 144A			2	2FE	23,891,790	99.1350	23,690,370	23,897,000	23,892,284		494			3.420	3.449	MON	24,972	460,854	05/20/2015	12/20/2021
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A			2	1	3,010,219	112.8320	3,396,490	3,010,219	3,010,219					6.550	6.550	FA	68,462	197,169	02/26/2009	02/26/2021
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B			2	1	2,897,162	112.8320	3,268,926	2,897,162	2,897,162					6.550	6.550	FA	65,890	189,764	02/26/2009	02/26/2021
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C			2	1	891,356	112.8330	1,005,743	891,356	891,356					6.550	6.550	FA	20,272	58,384	02/26/2009	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D			2	1	911,009	112.8320	1,027,910	911,009	911,009					6.550	6.550	FA	20,719	59,671	02/26/2009	02/26/2021
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E			2	1	368,405	112.8330	415,682	368,405	368,405					6.550	6.550	FA	8,379	24,131	02/26/2009	02/26/2021
05618L-AC-0	BABSON CLO LTD 2014-I IA B2 144a		E	2	1FE	10,000,000	100.5780	10,057,829	10,000,000	10,000,000					4.160	3.753	JAJO	120,178	451,822	08/15/2014	10/17/2026
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3	0		2	1FM	2,195,733	81.6300	2,172,579	2,661,494	2,197,732		1,999			6.000	7.947	MON	13,307	39,662	09/24/2015	07/25/2046
081331-AB-6	BELVOIR LAND LLC 144A			2	1FE	4,937,500	106.7500	5,337,500	5,000,000	4,963,259		5,731			5.030	5.187	JD	11,178	251,500	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LAND LLC 144A			2	1FE	3,816,995	105.5630	4,591,969	4,350,000	3,847,040		7,434			5.270	6.161	JD	10,189	229,245	07/12/2011	12/15/2047
09609B-AB-7	BLUE WING ASSET VEHICLE 2009-1A A2 144A MIX-CORP LOANS	0		2	1FE	2,801,200	96.7000	3,635,920	3,760,000	3,573,200		156,876			0.559	5.571	FMAN	3,504	18,686	11/08/2010	08/02/2022
116663-AC-9	BRUCE MANSFIELD UNIT 1 2			2	2FE	5,134,692	99.5450	6,726,192	6,756,937	5,420,329		(1,148)			6.850	10.550	JD	38,571	462,850	12/18/2008	06/01/2034
126650-BS-8	CVS PASS-THROUGH TRUST 144A	0		2	2FE	86,569	118.0990	102,237	86,569	86,569					7.507	7.625	MON	379	6,499	12/07/2009	01/10/2032
134011-AJ-4	CAMP PENDLETON QUANTICO 144A			2	1FE	31,159,490	108.1250	32,183,406	29,765,000	31,078,896		(23,771)			5.572	5.217	AO	414,626	1,658,506	06/25/2012	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG 2007-AETC A1 144A			2	1	13,136,452	91.5000	13,281,606	14,515,416	13,200,926		18,846			5.746	6.633	MON	48,653	834,056	05/24/2012	02/10/2052
14311A-AE-2	CARLYLE GLOBAL MARKET STRATEGI		E	2	1FE	20,979,000	99.8080	20,959,628	21,000,000	20,881,477		(98,050)			4.150	4.334	JAJO	181,563	755,300	11/06/2014	10/16/2025
14311D-AG-1	CGMS 2015-1A C			2	1FE	16,392,750	98.7800	16,298,698	16,500,000	16,398,867		6,117			3.437	3.579	JAJO	111,846	355,009	02/06/2015	04/20/2027
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A	0		2	1FE	3,999,909	99.7500	3,990,000	4,000,000	3,999,902		(7)			4.703	4.750	MON	6,793		12/10/2015	12/15/2040
210795-QB-9	CONTINENTAL AIRLINES 2012-2A			2	1FE	10,842,141	102.0000	10,978,929	10,763,656	10,823,762		(4,671)			4.000	3.902	AO	74,150	430,546	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES 2007-1			2	1FE	9,790,861	109.7500	10,843,057	9,879,779	9,823,131		7,094			5.983	6.119	AO	118,221	591,107	03/30/2010	04/19/2022
21079T-AA-6	CONTINENTAL AIRLINES 2009-1	0		2	1FE	78,527	103.2750	70,520	68,284	69,466		(2,053)			9.000	5.411	JJ	2,953	6,146	09/17/2010	07/08/2016
210805-BU-0	CONTINENTAL AIRLINES 1997-4			2	1FE	324,518	102.0000	325,049	318,676	319,532		(646)			6.900	6.399	JJ	10,933	21,989	03/29/2010	01/02/2018
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4	0		2	6FE	2,950,101	87.3480	2,936,585	3,361,939	2,936,585	(15,261)	1,745			5.500	7.214	MON	15,409	15,392	11/18/2015	09/25/2035
233046-AD-3	DB MASTER FINANCE LLC			2	2FE	5,033,060	99.5200	4,938,669	4,962,500	5,027,450		(5,610)			3.980	3.750	FMAN	22,494	98,754	05/19/2015	02/20/2022
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A	0		2	1FE	234,885	105.1250	244,874	232,936	233,795		(221)			4.950	4.773	MN	1,217	11,530	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES SERIES 2007-1A			2	1FE	8,068,857	114.7500	9,335,699	8,135,686	8,090,139		4,159			6.821	6.946	FA	217,350	554,935	08/20/2010	08/10/2022
247367-BH-7	DELTA AIR LINES SERIES 2007-1A	0		2	1FE	180,002	114.7500	200,051	174,336	178,153		(365)			6.821	6.946	FA	4,657	12,137	08/20/2010	08/10/2022
24736V-AA-0	DELTA AIR LINES SERIES 2010-1A			2	1FE	2,865,706	106.7500	3,059,141	2,865,706	2,865,706					6.200	6.200	JJ	88,343	177,674	06/28/2010	07/02/2018
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER 2012-1A A2 144A			2	2FE	18,337,500	102.9560	18,879,551	18,337,500	18,337,500					5.216	5.250	JAJO	175,355	956,484	03/06/2012	01/25/2042
25820L-AE-8	DORPK 2015 - 1A C		E	2	1FE	12,877,800	98.8110	12,845,383	13,000,000	12,891,371		13,571			3.824	3.664	JAJO	88,836	295,018	01/28/2015	01/20/2027
26207W-AF-2	DRIVE 2015 DRIVE -15-DA Class C	0		2	1FE	5,249,735	99.5890	5,228,417	5,250,000	5,249,736		1			3.380	3.406	MON	7,887	37,462	09/23/2015	11/15/2021
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST	0		2	2FE	3,249,498	99.7440	3,241,677	3,250,000	3,250,000		502			4.590	1.862	MON	6,630	31,493	09/23/2015	01/17/2023
26208L-AA-6	DRIVEN BRANDS FUNDING LLC	0		2	2FE	15,000,000	97.3780	14,606,655	15,000,000	15,000,000					5.216	5.250	JAJO	154,307	173,867	07/24/2015	07/20/2022
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A	0		2	1FE	5,474,542	99.8330	5,455,933	5,465,060	5,475,524		982			4.212	4.284	MON	10,231	182,233	06/09/2015	10/15/2042
30605X-AB-9	FAIRWAY OUTDOOR FUNDING LLC 2012-1 B 144A	0		2	3FE	1,000,000	103.0720	1,030,720	1,000,000	1,000,000					8.835	9.118	MON	3,927	88,350	10/19/2012	10/15/2042
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A	0		1	2FE	4,712,517	63.0000	4,827,456	7,662,628	5,849,399		172,966			0.765	5.453	MON	2,112	49,769	08/04/2010	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS	0		2	1FE	982,937	91.7500	1,072,029	1,168,424	1,113,301		23,915			0.875	3.719	MON	383	(112,139)	01/28/2011	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS	0		2	1FE	3,395,489	91.7500	3,703,253	4,036,243	3,879,797		67,209			0.875	3.699	MON	1,322	(375,088)	01/28/2011	07/15/2019
361863-AA-1	GMACN 2004-BUCK GMACN 2004-BUCK Class A1			2	1	17,161,828	104.2500	17,367,468	16,659,442	17,210,949		49,121			6.033	5.778	MON	58,629	167,511	10/16/2015	08/10/2042
36186X-AD-9	GMAC COMM MTG ASSET CORP 2012-BLIS A 144A			2	1FE	39,994,709	100.7500	40,300,000	40,000,000	39,994,771		(525)			5.174	5.231	MON	120,727	2,069,600	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP 2012-BLIS CL IO 144A			24	1FE	5,135,234	5.9380	4,185,938		4,791,548		(118,448)			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	104.8480	8,912,089	8,500,000	8,206,401		76,282			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	96.6900	14,503,521	15,000,000	15,000,000					3.482	3.507	MON	23,213	284,363	05/20/2015	06/16/2025
38012L-AA-7	GMACN 2006-NELL CL A 144 A			2	1	4,933,065	99.8750	4,926,899	4,933,065	4,933,065					5.364	5.424	MON	15,436	264,610	12/04/2012	05/10/2051
38013A-AB-8	GMACN 2011-DRUM A 144A			2	1FE	22,714,756	102.8750	23,369,507	22,716,410	22,714,814		26,356			5.587	5.653	MON	74,035	1,269,908	08/25/2011	05/10/2050
38013A-AC-6	GMACN 2011-DRUM CL AIO			24	1FE	8,459,200	11.0310	7,501,250		7,743,873		(180,234)			1.013	6.500	MON	40,182	721,349	08/31/2011	05/10/2050
38143V-AA-7	GOLDMAN SACHS CAPITAL I				2FE	13,459,625	117.5990	14,699,913	12,500,000	13,269,358		(23,536)			6.345	5.792	FA	299,625	793,125	06/23/2005	02/15/2034
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. 144A			2	2FE	9,587,500	99.5600	9,545,320	9,587,500	9,587,500					4.474	4.499	MJSD	13,107	428,945	03/22/2013	03/20/2043
419838-AA-5	HAWAIIAN AIRLINES			2	2FE	20,333,399	96.5000	20,226,230	20,959,824	20,356,437		23,038			3.900	4.401	JJ	376,928	489,278	08/13/2015	01/15/2026

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
42208@-AA-8	HD SALEM OR LANDLORD LLC			2	1	4,016,402	114.6020	4,602,877	4,016,402	4,016,402					6.250	6.332	MON	697	209,256	03/01/2010	11/30/2030
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST	0		2	1FE	5,017,188	99.5940	4,979,688	5,000,000	5,016,633		(554)			3.524	3.420	MON	7,342	44,050	10/14/2015	04/16/2021
42770Q-AA-0	HERO 2014-2A			2	1FE	8,910,625	99.6850	8,888,620	8,916,695	8,910,338		4			3.990	3.999	MS	99,815	323,163	10/17/2014	09/21/2040
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC 2011-1A CL B2 144A			2	2FE	9,998,795	102.0430	10,204,301	10,000,000	9,999,746		223			4.960	5.014	MON	8,267	498,500	06/10/2011	03/25/2018
42806D-AJ-8	HERTZ HERTZ 2015-3A-B			2	1FE	22,997,762	98.9290	22,753,698	23,000,000	23,038,571		40,809			3.710	3.700	MON	14,222	184,882	09/30/2015	09/25/2021
42951T-AA-5	HIDDEN RIDGE FACILITY 144A			2	2FE	5,951,477	104.3120	6,208,133	5,951,477	5,951,477					5.750	5.750	JJ	171,105	342,210	06/22/2010	01/01/2021
45112A-AA-5	ICONX 2012-1A CL A 144A			2	2FE	17,728,179	92.3610	16,373,856	17,728,179	17,728,179					4.229	4.250	JAJO	137,450	749,725	11/16/2012	01/25/2043
458046-AA-7	INC MONEY MARKET 2003-2	0		2	2FE	10,063,500	93.6250	12,920,250	13,800,000	11,764,423		461,202			0.000	7.411	MON		305,277	05/29/2013	10/19/2034
45804C-AA-4	RIVERMONT INC 2006-3 144A	0		2	3FE	10,192,000	72.0000	12,744,000	17,700,000	11,620,428		379,077			2.431	8.428	MON	30,668	361,058	05/13/2013	12/26/2050
45804E-AA-0	INC MONEY MARKET 2003-3	0		2	2FE	2,118,750	93.6250	2,340,625	2,500,000	2,301,759		69,095			0.000	6.161	MON		55,170	05/29/2013	08/17/2033
45804R-AA-1	INC MONEY MARKET SECS 2003-5 144A	0		2	2FE	7,200,000	93.6250	9,362,500	10,000,000	8,464,801		338,013			0.000	7.533	MON		220,749	08/15/2012	10/19/2034
45804S-AA-9	INC MONEY MARKET SECS 2003-6 144A	0		2	2FE	8,471,250	93.6250	10,766,875	11,500,000	9,844,968		370,430			0.000	7.323	MON		254,067	05/29/2013	10/19/2034
45804U-AA-4	INSURANCE NOTE CAPITAL TERM 2005-1R2A NOTE 144A	0		2	2FE	8,041,680	95.0000	10,465,200	11,016,000	10,113,070		245,498			0.785	6.214	MON	5,173	60,729	02/11/2011	10/04/2035
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008			2	2	12,615,001	112.5750	14,201,337	12,615,001	12,615,001					6.250	6.330	MON	65,703	788,438	07/14/2008	12/01/2034
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A	0		2	2FE	3,997,189	112.9070	4,516,276	4,000,000	3,997,232		22			6.770	6.872	MON	12,036	270,800	07/18/2012	10/17/2061
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION	0		2	5FM	5,072,784	75.7850	5,041,844	6,652,832	5,079,156		6,372			5.008	8.441	MON	31,950		12/01/2015	08/25/2046
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A			2	1FE	14,132,063	115.0000	16,060,194	13,965,386	14,120,072		(2,184)			6.730	6.789	MON	54,826	939,871	05/26/2010	06/10/2055
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A	0		2	1FE	3,904,853	115.0000	4,588,627	3,990,110	3,910,827		1,084			6.730	6.789	MON	15,665	268,534	05/26/2010	06/10/2055
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP			2	3	5,292,467	99.8490	5,284,475	5,292,467	5,292,467					6.000	6.076	MON	14,113	317,548	04/02/2007	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1			2	1	7,829,788	115.1180	9,013,495	7,829,788	7,829,788					6.320	6.404	MON	21,993	494,842	10/17/2007	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3			2	1	4,318,327	115.9960	5,009,086	4,318,327	4,318,327					6.260	6.342	MON	12,015	270,327	10/17/2007	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC			2	1	3,006,379	121.5550	3,654,404	3,006,379	3,006,379					6.970	7.072	MON	9,313	209,555	06/03/2008	06/15/2034
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB			2	1	5,150,152	133.8970	6,895,899	5,150,152	5,150,152					8.250	8.393	MON	24,785	424,890	03/10/2015	03/10/2034
502432-AA-5	LIICA HOLDINGS LLC 144A	0		2	1FE	9,840,000	85.2500	13,640,000	16,000,000	12,315,407		375,140			0.912	7.378	MJSD	1,195	92,862	11/10/2011	06/28/2037
52677@-AA-9	LEROY HOUSE TRUSTEE /WALGREENS			2	2FE	1,963,658	103.0000	2,022,567	1,963,658	1,963,658					6.410	6.496	MON	5,944	127,619	09/21/2007	09/21/2032
55818C-AD-1	MADISON PARK FUNDING LTD 2011-7A D 144A MIX-CORP LOANS	0	E	2	2FE	14,456,595	99.3200	14,898,000	15,000,000	14,953,411		(478)			4.169	5.478	MJSD	27,852	583,022	04/25/2011	06/15/2022
55818C-AE-9	MADISON PARK FUNDING LTD 2011-7A E 144 A MIX CORP LOANS	0		2	3FE	9,331,250	93.2580	9,325,750	10,000,000	9,771,883		85,595			5.017	7.073	MJSD	22,582	474,862	11/14/2012	06/15/2022
56127@-AA-6	MALON D MIMMS FAMILY LP			2	2FE	2,336,738	104.0000	2,430,208	2,336,738	2,336,738					6.560	6.650	MON	13,200	178,863	09/05/2008	09/05/2033
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR 2010-1A CLASS B 144A			1	2FE	985,640	102.7020	1,012,474	985,839	985,554		50			4.520	4.558	MON	1,362	44,560	11/08/2010	10/20/2032
59524E-AB-8	MID-ATLANTIC MILITARY CO 144A			2	1FE	14,377,435	107.1250	18,145,194	16,938,337	14,574,738		34,360			5.240	6.462	FA	369,820	887,555	09/15/2011	08/01/2050
62951P-AG-8	NXT CAPITAL CLO LLC 2012-1A D 144A MIX-CORP LOANS	0		2	2FE	5,167,591	99.2620	5,459,410	5,500,000	5,440,025		(40,296)			6.067	7.989	JAJO	67,666	335,273	04/19/2012	07/20/2022
62951P-AJ-2	NXT CAPITAL CLO LLC 2012-1A E 144A MIX-CORP LOANS	0		2	3FE	2,745,000	97.3180	2,919,540	3,000,000	2,922,427		(34,734)			7.817	10.371	JAJO	47,554	236,120	04/19/2012	07/20/2022
62951P-AJ-2	NXT CAPITAL CLO LLC 2012-1A E 144A MIX-CORP LOANS	0		2	3AM	0.0000									7.817	0.000	JAJO			07/21/2014	07/20/2022
62951P-AJ-2	NXT CAPITAL CLO LLC 2012-1A E 144A MIX-CORP LOANS	0		2	3FE	0.0000									7.817	0.000	JAJO			10/20/2014	07/20/2022
65251H-AA-9	NEWSTAR TRUST 2012-2A B MIX CORP LOANS 144A	0		2	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.872	4.208	JAJO	36,507	178,057	11/29/2012	01/20/2023
65251H-AB-7	NEWSTAR TRUST 2012-2A C MIX CORP LOANS 144A	0		2	1FE	5,000,000	97.3000	4,865,000	5,000,000	5,000,000					4.567	5.389	JAJO	46,306	228,752	11/29/2012	01/20/2023
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST	0		2	1Z	4,453,351	92.3000	4,458,785	4,830,753	4,457,710		4,360			2.650	3.538	MON	10,668	36,174	10/05/2015	03/26/2036
667294-AM-4	NORTHWEST AIRLINES SERIES 1999-2A			2	1FE	3,923,967	108.8750	4,020,912	3,693,145	3,818,483		(34,817)			7.575	6.370	MS	93,252	279,756	09/20/2010	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		2	1FE	5,890,545	92.8000	7,045,121	7,591,725	6,031,168		(75,386)			1.162	12.023	MJSD	7,597	81,346	01/06/2012	12/01/2037
677071-AN-2	OHANA MILITARY COMM LLC 144A			2	1FE	7,491,592	109.5000	7,577,400	6,920,000	7,427,448		(20,064)			5.558	4.898	AO	96,153	384,614	08/13/2012	10/01/2036
677071-AU-6	OHANA MILITARY COMM LLC 144A			2	1FE	38,714,954	111.5000	38,698,426	34,707,108	38,702,366		(12,587)			6.000	5.113	AO	520,607		11/16/2015	10/01/2051
68268#-AA-8	152ND ST HOMESTEAD ASSOC LLC			2	2FE	4,878,279	101.7490	4,963,580	4,878,279	4,878,279					4.850	4.899	MON	20,374	265,693	08/29/2012	01/31/2034
69403W-AC-1	PACIFIC BEACON LLC 144A			2	1FE	19,816,000	106.2500	21,250,000	20,000,000	19,840,698		6,008			5.508	5.584	JJ	504,900	1,101,600	09/07/2011	07/15/2036
70469H-AA-7	PEAKS TRUST 2009-1				1	2,855,562	70.0000	1,998,894	2,855,562	2,855,562					5.931	6.004	MON	1,822	180,365	01/13/2010	01/15/2020
724060-AA-6	PIPELINE FUNDING CO 144A			1	2FE	8,323,753	122.0640	9,097,147	7,452,750	8,142,526		(35,888)			7.500	6.347	JJ	257,741	558,956	09/30/2010	01/15/2030
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		2	4FM	28,894,508	85.8480	29,058,122	33,848,528	28,922,614		28,106			2.735	4.562	MON	14,367	143,927	10/25/2015	10/25/2035
749769-AA-3	RABOBANK CAP FD TRST III PERPETUAL 144A		E	1	2FE	4,950,000	102.0130	5,100,640	5,000,000	4,992,802		9,007			5.254	5.449	JD	730	262,700	09/29/2010	10/21/2016

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
74981H-AE-0	RACE POINT CLO LTD 2015-9A CL B		E	2	1FE	7,948,080	97.8950	7,831,594	8,000,000	7,952,651		4,571			3.415	3.470	JAJO	59,196	158,626	02/13/2015	04/15/2027
76827R-AA-9	INC MONEY MARKET SECS ABS	0		2	2FE	4,300,000	96.0000	4,800,000	5,000,000	4,344,865		44,865			0.426	3.484	MON	800	85,046	02/20/2015	04/19/2035
78347B-AB-2	RUTTENBERG FAMILY LP /WALGREENS			2	2FE	2,558,423	100.0000	2,558,423	2,558,423	2,558,423					6.520	6.587	MON	7,877	169,126	02/04/2004	02/15/2029
79742G-AG-8	SAN DIEGO FAMILY HOUSING 2007-I 144A			2	1FE	5,346,978	107.9380	5,288,938	4,900,000	5,314,031		(8,370)			5.941	5.238	JJ	145,542	291,085	02/10/2012	07/01/2048
81785B-AA-7	74TH STREET - DORAL ASSOCIATES			2	2FE	5,123,637	101.7490	5,213,228	5,123,637	5,123,637					4.850	4.899	MON	18,637	251,948	08/29/2012	01/31/2034
82651N-AB-5	SIERRA RECEIVABLES FUNDING CO 2010-3A CLASS B 144A			2	2FE	582,313	100.0930	582,983	582,444	582,381		14			4.440	4.486	MON	790	25,860	10/14/2010	11/20/2025
82651X-AB-3	SIERRA RECEIVABLES FNDG CO LLC 2011-3A CLASS B 144A			2	2FE	777,591	101.2220	787,118	777,618	777,602		3			4.360	4.401	MON	1,036	33,904	11/04/2011	07/20/2028
83088G-AA-3	SKYWAY CONCESSION CO LLC SERIES A 144A	0		2	1FE	3,600,000	98.7500	4,937,500	5,000,000	4,706,323		212,870			0.902	7.040	MJSD	184	28,619	02/25/2011	06/30/2017
83546D-AA-6	SONIC CAPITAL LLC 2011-1A A2 144A			2	2FE	11,609,815	102.2200	11,008,570	10,769,500	11,185,416		(155,541)			5.438	3.698	MON	17,895	585,645	05/29/2013	05/20/2041
85022B-AC-1	SPRINGCASTLE SPV	0		2	1FE	42,034,063	99.8130	41,841,885	41,920,191	42,031,060		(3,003)			2.700	2.510	MON	18,864	188,641	11/11/2015	05/25/2023
85022B-AD-9	SPRINGCASTLE SPV	0		2	1FE	15,562,909	100.3220	15,389,349	15,340,000	15,379,902		(183,008)			4.610	3.768	MON	11,786	294,656	08/05/2015	10/25/2027
86311Q-20-4	STRUCT REP ASSET-BKD TST SERIES USM				3FE	331,849	98.6000	372,708	378,000	337,580		1,047			6.375	7.466	JD	1,071	24,098	05/15/2009	12/15/2033
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE 144A			2	1FE	2,781,787	103.8400	2,835,443	2,730,589	2,749,527		(3,669)			6.948	6.737	MON	8,432	189,721	06/19/2007	05/15/2025
87165V-AD-1	SYMP 2015-16A C			2	1FE	11,911,200	95.4750	11,457,023	12,000,000	12,030,286		119,086			3.065	5.087	JAJO	77,650		07/01/2015	07/15/2028
88581#-AA-6	301 NORTH FEDERAL WAY LLC			2	2FE	2,377,254	95.8370	2,278,283	2,377,254	2,377,254					4.350	4.390	MON	8,905	114,131	07/18/2013	07/18/2038
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A	0		2	3FE	25,485,779	83.3500	26,479,795	31,769,400	26,663,361		521,436			0.721	3.125	MON	1,884	150,509	02/20/2015	06/30/2036
89656F-AB-2	TRINITY RAIL LEASING LP 2012-1A A2 144A CORP LOANS			1	1FE	6,500,000	100.8720	6,556,671	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			1	1FE	20,000,000	112.4780	22,495,560	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			2	2FE	905,336	104.0000	941,550	905,336	905,336					6.480	6.568	MON	2,607	58,866	08/21/2008	09/15/2028
90919U-AB-0	UNISON GROUND LEASE FUND 2010-2 C 144A				1FE	7,500,000	106.5940	7,994,550	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			2	1FE	22,229,968	108.5000	24,440,153	22,525,486	22,249,710		4,401			5.611	6.029	MS	372,150	1,263,905	01/04/2012	09/15/2015
90983V-AA-1	MCGUIRE AIR FORCE BASE 144A	0		2	1FE	13,894,697	108.5000	16,964,965	15,635,912	14,015,528		23,784			5.611	6.029	MS	258,325	877,331	01/04/2012	09/15/2051
92890H-AC-6	WEA FINANCE/ WESTFIELD		E		2FE	19,972,750	99.4080	19,881,620	20,000,000	19,975,714		2,310			3.750	3.766	MS	216,667	750,000	09/12/2014	09/17/2024
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292			2	2FE	2,137,599	101.0000	2,152,948	2,131,632	2,134,523		(289)			7.750	7.842	MON	7,801	167,496	12/15/2001	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296			2	2FE	2,147,893	101.0000	2,163,316	2,141,897	2,144,814		(291)			7.750	7.842	MON	7,839	168,302	12/15/2001	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086			2	2FE	1,442,890	101.0000	1,453,251	1,438,862	1,440,517		(208)			7.750	7.839	MON	5,266	113,060	12/15/2001	01/15/2023
94684B-AA-2	WELLS DAIRY COMPANY			2	4	7,023,123	90.3140	6,342,863	7,023,123	7,023,123					6.420	6.506	MON	1,252	413,497	11/01/2005	01/18/2027
000000-00-0	ALM LOAN FUNDING	0	F	2	4FE	2,439,844	87.9250	2,288,248	2,602,500	2,498,724		20,169			6.817	10.640	JAJO	36,466	177,941	01/11/2013	10/19/2024
00163G-AL-1	ALM LOAN FUNDING 2012-7A D 144A	0	F	2	3FE	3,664,000	89.0150	3,560,600	4,000,000	3,859,852		139,214			5.315	8.159	JAJO	43,702	212,830	01/08/2013	10/19/2024
00191C-AA-0	ARES CLO LTD 2013-2A E 144A	0	F	2	3FE	2,471,196	81.0000	2,268,000	2,800,000	2,533,980		22,330			5.172	7.576	JAJO	26,147	145,222	06/28/2013	07/28/2025
00191D-AG-5	ARES CLO LTD 2012-3A D 144 A MIX CORP LOANS	0	F	2	2FE	2,564,222	97.6100	2,635,470	2,700,000	2,692,639		42,592			4.965	7.089	JAJO	26,812	135,197	12/04/2012	01/17/2024
03761L-AD-8	APIDOS CDO 144A	0	F	2	1FE	2,182,500	98.6500	2,959,500	3,000,000	2,793,323		149,766			1.073	7.462	JAJO	5,901	30,887	09/15/2011	10/27/2018
03763X-AJ-7	APIDOS CDO 2012-10A D 144A	0	F	2	2FE	7,681,600	96.4300	7,714,400	8,000,000	8,013,683		98,610			4.822	6.470	JAJO	67,507	386,540	10/18/2012	10/30/2022
04941F-AA-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2012-2A E 144A	0	F	2	3FE	2,526,406	85.5000	2,458,125	2,875,000	2,767,082		110,843			5.272	7.911	FMAN	13,473	152,030	06/28/2013	01/30/2024
05616N-AE-4	BABSN 2015-2A0B2		F	2	1FE	17,250,000	93.3140	16,096,625	17,250,000	17,250,000					3.940	3.959	JAJO	247,317		07/23/2015	07/20/2027
05617H-AA-4	BABSON CLO LTD 2011-1A D 144A MIX-CORP LOANS	0	F	2	3FE	2,880,000	93.6600	3,746,400	4,000,000	3,471,454		165,302			3.622	9.289	MJSD	1,503	132,820	02/08/2012	09/28/2021
08179X-AJ-4	BENEFIT STREET PARTNERS CLO BSP 2013-IIA C 144A	0	F	2	2FE	3,953,630	90.4770	3,709,557	4,100,000	4,103,328		64,370			3.815	5.749	JAJO	33,891	156,385	05/07/2013	07/15/2024
08180C-AA-6	BENEFIT STREET PARTNERS CLO BSP 2013-IIA D 144A	0	F	2	3FE	2,698,500	77.4330	2,322,990	3,000,000	2,844,067		64,836			4.815	7.807	JAJO	31,298	144,842	05/07/2013	07/15/2024
09625W-AA-3	BLUEMOUNTAIN CLO LTD 2012-1A E 144A MIX-CORP LOANS	0	F	2	3FE	1,069,250	92.6100	1,203,930	1,300,000	1,170,224		30,504			5.820	9.526	JAJO	15,343	75,954	05/15/2012	07/20/2023
09626R-AG-0	BLUEMOUNTAIN CLO LTD 2012-2A D 144A MIX-CORP LOANS	0	F	2	2FE	5,637,480	97.7200	5,863,200	6,000,000	5,963,456		101,592			4.470	6.599	FMAN	31,287	266,173	10/19/2012	11/20/2024
11042A-AA-2	BRITISH AIRWAYS PLC 13-1 A PTT 144A		F	2	1FE	32,755,060	103.6210	33,941,219	32,755,060	32,755,060					4.625	4.652	MJSD	46,289	1,514,922	06/25/2013	06/20/2024
114521-AG-2	BROOKSIDE MILL CLO LTD 2013-1A C2 144A		F	2	1FE	9,968,000	93.0640	9,306,364	10,000,000	9,976,677		1,869			4.090	4.163	JAJO	84,072	409,000	04/25/2013	04/17/2025
12479L-AA-8	CAL FUNDING II LTD 2012-1A A 144A		F	2	1FE	3,415,931	98.6270	3,369,773	3,416,667	3,416,147		68			3.470	3.500	MON	1,976	118,558	10/10/2012	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 144A		F	2	1FE	10,149,311	97.2410	9,869,936	10,149,999	10,150,889		(111)			3.350	3.371	MON	3,778	340,025	03/21/2013	03/27/2028
125485-AG-7	CIFC FUNDING LTD 2011-1A C 144A MIX-CORP LOANS	0	F	2	1FE	3,987,400	97.0640	4,853,200	5,000,000	4,566,147		154,848			3.415	7.703	JAJO	35,100	169,933	12/22/2011	01/19/2023
12549B-AJ-7	CIFC FUNDING LTD CIFC 2013-2A B1L 144A	0	F	2	2FE	4,869,837	93.7800	4,689,000	5,000,000	5,083,685		77,681			3.887	5.801	JAJO	40,728	195,210	05/15/2013	04/21/2025
12657B-AA-7	PHILIPS ELECTRONICS/CALITTUM HTCE I C V		F	2	1	8,193,371	102.1180	8,366,906	8,193,371	8,193,371					4.130	4.151	JAJO	84,597	338,386	03/30/2012	04/01/2027
13875T-AD-3	CANYON CAPITAL CLO LTD 2006-1A C 144A MIX-CORP LOANS	0	F	2	1FE	3,787,500	93.3300	4,666,500	5,000,000	4,599,032		213,206			1.317	6.674	MJSD	2,555	49,863	02/07/2012	12/15/2020
15137J-AD-4	CECLO 2015-23A B		F	2	1FE	24,005,075	96.6030	23,426,247	24,250,000	24,015,604		10,529			3.167	3.277	JAJO	162,140	392,513	03/19/2015	04/17/2026
20369F-AA-7	COMMUNITY FUNDING CLO COMMUNITY FUNDING CLO	0	F	2	1FE	4,000,000	97.6200	3,904,800	4,000,000	4,000,000					5.750	5.791	FMAN	48,556		09/30/2015	11/01/2027
26244G-AC-9	DRYDEN SENIOR LOAN FUND		F	2	1FE	4,000,000	96.7710	3,870,830	4,000,000	4,000,000					3.226	3.188	FMAN	16,847	39,071	07/02/2015	08/15/2028

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
26244K-AE-6	DRYDEN SR LOAN FUND DRSLF 2015-41A C		F	2	1FE	7,000,000	97.3670	6,815,704	7,000,000	7,000,000					3.286	3.191	MON	10,223		09/17/2015	10/15/2027
26828A-AG-7	ECP CLO LTD 2012-3A C 144A MIX-CORP LOANS	0	F	2	1FE	2,507,280	91.1770	2,735,310	3,000,000	2,732,321		16,528			3.434	7.778	FMAN	16,884	102,388	04/05/2012	05/03/2023
26828C-AG-3	ECP CLO LTD 2012-4A C 144A MIX-CORP LOANS	0	F	2	2FE	4,314,060	86.8590	4,690,386	5,400,000	4,850,232		77,278			3.722	7.754	MJSD	5,745	186,423	05/23/2012	06/19/2024
27829E-AG-6	EATON VANCE CDO VII PLC 1-A C2 144A MIX-CORP LOANS	0	F	2	1FE	8,613,250	92.2500	12,084,750	13,100,000	11,154,532		751,889			1.372	9.019	MJSD	2,884	137,165	05/29/2012	03/25/2026
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC	0	F	2	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.000	5.380	MON	694		10/20/2015	07/30/2026
33882V-AE-5	FLATIRON CLO LTD 2012-1A B 144A CORP LOANS		F	2	1FE	14,892,900	99.9830	14,997,498	15,000,000	14,929,168		8,415			3.720	3.987	JAJO	103,847	555,927	09/19/2012	10/25/2024
363177-AD-8	GALAXY CLO LTD 2012-14A D 144A MIX-CORP LOANS	0	F	2	2FE	3,802,540	94.7500	3,790,000	4,000,000	3,995,457		58,991			4.762	6.646	FMAN	24,337	188,915	10/12/2012	11/15/2024
38137D-AJ-6	GOLDENTREE LOAN OPPORTUNITIES GOLD7 2013-7A 144A CORP LOANS		F	2	1FE	30,000,000	95.6330	28,689,990	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	F	2	2FE	5,656,800	92.7500	5,565,000	6,000,000	5,932,114		225,238			3.494	5.417	JAJO	39,593	216,304	03/26/2013	04/25/2025
38137H-AE-8	GOLDENTREE LOAN OPP XI LTD		F	2	1FE	5,000,000	98.3790	4,918,935	5,000,000	5,000,000					3.417	3.368	JAJO	35,587	97,624	02/27/2015	04/18/2027
38173F-AE-7	GOLUB CAPITAL PARTNERS CLO LTD 2012-11A C 144A MIX-CORP LOANS	0	F	2	2FE	14,502,080	97.9750	15,676,000	16,000,000	15,421,279		159,117			5.378	8.114	FMAN	93,212	853,591	05/01/2012	05/23/2022
38173H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD 2012-14A D 144A MIX-CORP LOANS	0	F	2	2FE	15,504,390	95.2520	15,716,580	16,500,000	16,359,608		262,679			5.120	7.229	JAJO	166,610	847,326	10/19/2012	01/22/2024
46616A-AG-1	JFIN CLO LTD 2012-1A C 144A MIX-CORP LOANS	$0	F	2	2FE	2,861,460	97.7880	3,422,580	3,500,000	3,040,993		(47,102)			4.820	8.681	JAJO	33,274	168,998	07/11/2012	07/20/2023
46616A-AL-0	JFIN CLO LTD 2012-1A B2 144A MIX-CORP LOANS	0	F	2	1FE	6,010,340	99.1350	6,939,450	7,000,000	6,303,287		(110,267)			3.820	6.588	JAJO	54,219	267,023	07/11/2012	07/20/2023
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A	0	F	2	3FE	2,835,000	84.6380	2,539,140	3,000,000	2,964,391		46,623			5.817	7.942	JAJO	35,388	131,373	05/02/2013	07/20/2023
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A	0	F	2	3AM	0	0.0000								5.817	0.000	JAJO			07/20/2014	07/20/2023
46618N-AJ-5	JFIN CLO JFIN CLO LTD 2015-2A CLASS C	0	F	2	1FE	7,481,250	99.2500	7,443,750	7,500,000	7,481,735		485			3.739	3.816	MON	10,904		09/25/2015	10/19/2026
468367-AE-7	JACKSON MILL CLO LTD 144A		F	2	1FE	4,951,680	96.6640	4,833,208	5,000,000	4,954,210		2,530			3.315	3.508	JAJO	34,993	66,644	04/16/2015	04/15/2027
470475-AA-2	JAMESTOWN CLO I LTD 2012-1A D 144A MIX-CORP LOANS	0	F	2	3FE	13,180,401	89.7870	12,390,606	13,800,000	13,807,054		56,383			5.834	7.782	FMAN	127,464	864,887	02/25/2013	11/05/2024
470498-AG-1	JAMESTOWN CLO I LTD 2012-1A C 144A MIX-CORP LOANS	0	F	2	2FE	5,288,424	91.5830	4,881,374	5,330,000	5,459,333		(353)			4.344	5.598	FMAN	36,659	172,000	02/25/2013	11/05/2024
48249H-AG-7	KKR FINANCIAL CLO LTD KKR 2012-1A C 144A	0	F	2	2FE	2,500,000	97.0020	2,425,050	2,500,000	2,500,000					5.119	6.051	MJSD	5,764	121,250	04/16/2013	12/15/2024
51507Y-AB-2	LANDMARK CDO 2006-8A B 144A MIX-CORP LOANS	0	F	2	1FE	10,062,250	96.6700	12,083,750	12,500,000	12,154,267		361,682			0.675	4.086	JAJO	17,348	78,651	05/11/2010	10/19/2020
51829T-AB-4	LATITUDE CLO LTD 2006-2A B 144A MIX-CORP LOANS	0	F	2	1FE	5,449,351	99.1800	7,516,921	7,579,069	6,944,671		421,691			1.419	8.382	MJSD	4,231	83,265	04/13/2012	12/15/2018
55818X-AE-3	MADISON PARK FUNDING LTD		F	2	1FE	14,000,000	98.4110	13,777,568	14,000,000	14,000,000					3.930	3.947	JAJO	108,512	313,308	02/27/2015	04/20/2026
55819B-AJ-9	MDPK 2015-18A B2		F	2	1FE	5,000,000	99.1350	4,956,734	5,000,000	5,000,000					3.905	3.924	MON	57,490		08/11/2015	10/21/2026
67089K-AA-6	ONEX CREDIT PARTNERS 2012-2A E 144A MIX-CORP LOANS	0	F	2	3FE	2,748,000	86.7500	2,602,500	3,000,000	2,918,408		51,545			6.078	8.575	FMAN	19,752	181,300	10/19/2012	11/22/2023
67089N-AN-2	ONEX CREDIT PARTNERS 2012-2A D 144A MIX CORP LOANS	0	F	2	2FE	11,831,250	96.5000	12,062,500	12,500,000	12,422,794		171,188			4.678	6.540	FMAN	63,343	578,473	10/19/2012	11/22/2023
67102Q-AE-8	OAK HILL CREDIT PARTNERS 2012-7A C1 144A CORP LOANS		F	2	1FE	19,000,000	99.2520	18,857,853	19,000,000	19,000,000					3.620	3.710	FMAN	80,234	679,138	10/24/2012	11/20/2023
67108B-AG-0	OZLM FUNDING LTD 2012-2A C 144A MIX-CORP LOANS	0	F	2	2FE	7,368,440	98.2600	7,860,800	8,000,000	7,886,497		158,829			4.672	7.227	JAJO	65,407	374,373	10/01/2012	10/30/2023
67108C-AA-1	OZLM FUNDING LTD OZLMF 2012-2A D 144A	0	F	2	3FE	6,842,500	88.5400	6,197,800	7,000,000	7,093,772		87,952			5.622	7.241	JAJO	68,868	395,000	05/13/2013	10/30/2023
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A		R	2	1FE	13,836,920	108.2870	14,983,586	13,836,920	13,836,920					5.750	5.819	MON	35,361	795,260	06/24/2011	06/15/2046
80629Q-AA-3	SCHAHIN II FINAN CO SPV 144A		F	2	6FE	8,154,178	19.0000	2,475,701	13,030,006	2,475,701	(5,856,336)	177,859	4,875,828		5.875	18.286	MS	208,380	384,883	04/04/2012	09/25/2022
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD	0	F	2	1FE	7,840,988	99.1250	7,847,717	7,916,991	7,841,464		476			4.750	4.889	MON	16,714	61,632	10/09/2015	10/15/2042
83105R-AD-2	SLATER MILL LOAN FUND LP 2012-1A C 144A CORP LOANS		F	2	1FE	18,507,580	100.3560	19,067,682	19,000,000	18,732,738		68,062			4.164	4.725	FMAN	98,876	784,328	06/13/2012	08/17/2022
844272-AC-8	SOUTHFORK CLO LTD 2005-1A B 144A MIX-CORP LOANS	0	F	2	1FE	209,242	99.8800	271,676	272,002	266,904		15,971			1.379	8.164	FMAN	625	3,621	02/15/2012	02/01/2017
860444-AE-8	STEWART PARK CLO LTD 144A		F	2	1FE	8,375,000	97.0480	8,127,793	8,375,000	8,375,000					3.215	3.235	JAJO	56,846	118,678	04/17/2015	04/15/2026
87154E-AD-2	Symphony CLO LTD		F	2	1FE	3,887,600	99.9470	3,997,890	4,000,000	3,900,956		11,921			4.210	4.674	JAJO	34,616	154,367	10/17/2014	10/17/2023
87155M-AE-1	SYMPHONY CLO LTD 2007-5A B 144A MIX-CORP LOANS	0	F	2	1FE	3,958,580	98.1500	4,779,905	4,870,000	4,469,973		86,411			2.921	7.339	JAJO	30,816	141,310	12/07/2011	01/15/2024
87157V-AD-1	SYMPHONY CLO LTD 2013-11A C 144A CORP LOANS		F	2	1FE	9,935,690	98.5150	9,851,500	10,000,000	9,958,620		8,898			3.465	3.576	JAJO	73,153	347,800	01/16/2013	01/17/2025
87158E-AA-4	SYMPHONY CLO LTD 2011-7A E 144A MIX-CORP LOANS	0	F	2	2FE	2,368,800	97.3500	2,920,500	3,000,000	2,653,660		32,714			3.923	0.000	JAJO	21,250	117,575	02/15/2012	07/28/2021
87159Q-AQ-1	SYMPHONY CLO LTD 144 A 14A C2		F	2	1FE	2,970,900	99.3010	2,979,036	3,000,000	2,981,560		4,894			5.272	5.549	JAJO	33,829	158,160	05/06/2014	07/14/2026
87244D-AG-9	WIND RIVER CLO LTD 2013-1A C 144A	0	F	2	2FE	4,615,300	90.8890	4,544,450	5,000,000	4,702,239		28,613			3.595	4.999	JAJO	35,948	185,661	03/28/2013	04/20/2025
87244F-AA-7	WIND RIVER CLO LTD WINDR 2013-1A D 144A	0	F	2	3FE	6,611,210	78.6180	5,817,720	7,400,000	6,786,126		54,578			4.920	7.011	JAJO	73,833	364,814	05/31/2013	04/20/2025
87974H-AG-6	TELOS CLO LTD TELOS 2013-4A C 144A	0	F	2	1FE	12,017,892	95.0530	12,356,825	13,000,000	12,793,117		308,642			3.114	6.216	JAJO	87,353	399,146	07/12/2013	07/06/2024
87974H-AJ-0	TELOS CLO LTD TELOS 2013-4A D 144A	0	F	2	2FE	6,860,548	87.3690	6,771,075	7,750,000	7,342,156		189,678			3.815	7.288	JAJO	62,410	297,200	07/12/2013	07/17/2024
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A		F	2	1FE	15,420,540	100.3980	15,561,644	15,500,000	15,436,780		7,233			3.900	4.050	MON	18,471	604,500	09/13/2013	09/20/2038
90138E-AA-3	XXIII CAPITAL FINANCE 2016-1 CLASS A	0	F	2	5*	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					3.500	3.515	MJSD			12/29/2015	06/30/2021

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
92914R-AJ-1	VOYA 2014-4A		F	2	1FE	6,500,000	100.5300	6,534,469	6,500,000	6,500,000					4.370	4.393	JAJO	60,755	251,700	11/10/2014	10/14/2026
G6298G-AF-2	MOUNTAIN VIEW FUNDING CLO 2006-2X C REG. S MIX-CORP LOAN	0	F	2	2FE	3,659,250	93.1900	4,752,690	5,100,000	4,510,564		252,985			1.020	7.859	JAJO	11,700	49,564	06/27/2012	01/12/2021
G8228G-AD-8	JAMESTOWN CLO I LTD 2012-1X C 144A MIX-CORP LOANS	0	F	2	2FE	259,350	91.5830	238,116	260,000	266,946		(1,693)			4.344	5.540	FMAN	1,788	11,248	04/16/2013	11/05/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,767,588,118	XXX	1,831,986,887	1,854,012,215	1,801,222,997	(5,871,597)	9,002,471	4,875,828		XXX	XXX	XXX	12,915,640	65,111,017	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						29,919,126,274	XXX	30,049,588,689	29,706,851,587	29,874,769,683	(6,109,431)	(14,950,771)	20,959,432		XXX	XXX	XXX	286,700,817	1,208,951,293	XXX	XXX
00850L-AA-2	AGRIBANK FCB 144A				1FE	5,000,000	120.9450	6,047,260	5,000,000	5,000,000					9.125	9.125	JJ	210,382	456,250	07/09/2009	07/15/2019
037389-AK-9	AON CORPORATION			2	2FE	5,777,026	125.0990	6,254,970	5,000,000	5,645,796					8.205	6.685	JJ	205,115	410,200	07/02/2009	01/01/2027
30260*-11-0	FBL CAPITAL TRUST I			2	3Z	76,220,823	67.3990	65,377,030	97,000,000	77,343,900		184,610			5.000	6.579	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						86,997,849	XXX	77,679,260	107,000,000	87,989,696		184,610			XXX	XXX	XXX	428,969	5,716,450	XXX	XXX
4899999. Total - Hybrid Securities						86,997,849	XXX	77,679,260	107,000,000	87,989,696		184,610			XXX	XXX	XXX	428,969	5,716,450	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						28,879,235,919	XXX	29,345,983,882	28,598,473,071	28,838,569,845		(11,214,608)	14,170,977		XXX	XXX	XXX	319,323,722	1,179,220,985	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,608,078,172	XXX	1,735,775,099	1,824,749,748	1,625,501,867	(237,834)	8,482,686	1,912,627		XXX	XXX	XXX	6,608,292	79,282,087	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,344,811,611	XXX	4,239,011,454	4,180,788,131	4,297,739,663		(18,698,488)			XXX	XXX	XXX	15,935,889	158,534,636	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,767,588,118	XXX	1,831,986,887	1,854,012,215	1,801,222,997	(5,871,597)	9,002,471	4,875,828		XXX	XXX	XXX	12,915,640	65,111,017	XXX	XXX
8399999 - Total Bonds						36,599,713,820	XXX	37,152,757,322	36,458,023,165	36,563,034,372	(6,109,431)	(12,427,939)	20,959,432		XXX	XXX	XXX	354,783,543	1,482,148,725	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	28.800	4,608,000	4,000,000		409,500							P2L	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00	0.005	400	0.122	9,768	400									RP6U	04/01/2004
000000-00-0	WATFORD HOLDINGS LTD	0	F	1,000,000.000	1.00		24,500,000	23.913	23,913,049	24,500,000		2,125,000							P1VZ*	03/31/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							28,500,400	XXX	28,530,817	28,500,400		2,534,500							XXX	XXX
8999999 - Total Preferred Stocks							28,500,400	XXX	28,530,817	28,500,400		2,534,500							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
02567@-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK			2,000,000.000	30,177,521	15.089	30,177,521	30,000,000				1,739,321		1,739,321		K.	04/02/2001
26968*-10-5	EAGLE LIFE INSURANCE COMPANY			2,500,000.000	62,865,801	25.146	62,865,801	71,048,578				(8,182,777)		(8,182,777)		K.	12/07/2015
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					93,043,322	XXX	93,043,322	101,048,578				(6,443,456)		(6,443,456)		XXX	XXX
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2	0	F	25,065.000	25,065	1.000	25,065	25,065	77	26,322						U.	12/01/2015
9399999. Subtotal - Money Market Mutual Funds					25,065	XXX	25,065	25,065	77	26,322						XXX	XXX
9799999 - Total Common Stocks					93,068,387	XXX	93,068,387	101,073,643	77	26,322		(6,443,456)		(6,443,456)		XXX	XXX
9899999 - Total Preferred and Common Stocks					121,568,787	XXX	121,599,204	129,574,043	77	2,560,822		(6,443,456)		(6,443,456)		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
912828-C7-3	U S TREASURY NOTES US TREASURY NOTES 0.875% 04/15/17		12/31/2015	BARCLAYS CAPITAL GROUP		30,001,172	30,000,000	55,225
912828-D4-9	U S TREASURY NOTES TREASURY NOTES 0.875% 08/15/17		12/30/2015	BARCLAYS CAPITAL GROUP		199,539,063	200,000,000	656,250
912828-K7-4	U S TREASURY NOTES TREASURY NOTES 2.000% 08/15/25		09/15/2015	CREDIT SUISSE SECURITIES		487,754	500,000	870
912828-SS-0	U S TREASURY NOTES 0.875% 04/30/17		12/30/2015	BARCLAYS CAPITAL GROUP		99,949,219	100,000,000	146,635
912828-WT-3	U S TREASURY NOTES TREASURY NOTES 0.875% 07/15/17		12/30/2015	BARCLAYS CAPITAL GROUP		99,824,219	100,000,000	401,834
0599999. Subtotal - Bonds - U.S. Governments						429,801,427	430,500,000	1,260,814
12634M-AB-6	CNOOC FINANCE 2015 US 3.500% 05/05/25	E	04/28/2015	CITIGROUP GLOBAL MARKETS		4,953,750	5,000,000	
000000-00-0	REPUBLIC OF COLOMBIA 2.625% 03/15/23	F	01/23/2015	BARCLAYS CAPITAL GROUP		4,675,000	5,000,000	48,490
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN 3.622% 09/25/22	F	09/28/2015	DIRECT		3,404,255	3,404,255	
1099999. Subtotal - Bonds - All Other Governments						13,033,005	13,404,255	48,490
857536-PY-6	UNIVERSITY OF IOWA UNIVERSITY OF IOWA 3.250% 07/01/27		08/31/2015	PIPER JAFFRAY		1,444,362	1,480,000	267
857536-QA-7	UNIVERSITY OF IOWA 3.500% 07/01/29		08/06/2015	PIPER JAFFRAY		1,715,000	1,715,000	333
857536-QC-3	UNIVERSITY OF IOWA 3.700% 07/01/31		08/06/2015	PIPER JAFFRAY		1,890,000	1,890,000	389
857536-SM-9	UNIVERSITY OF IOWA UNIVERSITY OF IOWA 3.750% 07/01/30		10/23/2015	PIPER JAFFRAY		1,575,000	1,575,000	2,953
857536-SN-7	UNIVERSITY OF IOWA UNIVERSITY OF IOWA 3.850% 07/01/31		10/23/2015	PIPER JAFFRAY		1,635,000	1,635,000	3,147
882723-B7-3	TEXAS ST REF PUB FIN AUTH 3.738% 10/01/31		10/15/2015	PIPER JAFFRAY		5,000,000	5,000,000	
882723-C2-3	TEXAS ST REF PUB FIN AUTH 4.028% 10/01/34		10/15/2015	PIPER JAFFRAY		3,500,000	3,500,000	
88278P-VM-3	TEXAS STATE UNIV SYSTEM 4.123% 03/15/35		02/27/2015	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
92818L-XK-3	VIRGINIA STATE RESOURCES 3.560% 11/01/27		07/29/2015	BANK OF AMERICA		165,000	165,000	
92818L-XL-1	VIRGINIA STATE RESOURCES 3.760% 11/01/28		07/29/2015	BANK OF AMERICA		175,000	175,000	
92818L-XM-9	VIRGINIA STATE RESOURCES 3.910% 11/01/29		07/29/2015	BANK OF AMERICA		185,000	185,000	
92818L-XN-7	VIRGINIA STATE RESOURCES 4.010% 11/01/30		07/29/2015	BANK OF AMERICA		145,000	145,000	
92818L-XP-2	VIRGINIA STATE RESOURCES 4.290% 11/01/35		07/29/2015	BANK OF AMERICA		740,000	740,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						26,169,362	26,205,000	7,089
015302-2K-7	ALEXANDRIA VA 3.350% 07/15/27		07/24/2015	WELLS FARGO		143,588	145,000	
015302-2L-5	ALEXANDRIA VA 3.500% 07/15/28		07/24/2015	WELLS FARGO		89,998	90,000	
044357-RH-6	ASHLAND MA 3.500% 04/01/28		03/25/2015	ROBERT W. BAIRD		168,496	165,000	
044357-RJ-2	ASHLAND MA 3.750% 04/01/29		03/25/2015	ROBERT W. BAIRD		174,136	170,000	
044357-RK-9	ASHLAND MA 3.875% 04/01/30		03/25/2015	ROBERT W. BAIRD		179,011	175,000	
044357-RL-7	ASHLAND MA 4.000% 04/01/31		03/25/2015	ROBERT W. BAIRD		189,603	185,000	
044357-RM-5	ASHLAND MA 4.100% 04/01/32		03/25/2015	ROBERT W. BAIRD		194,704	190,000	
044357-RN-3	ASHLAND MA 4.125% 04/01/33		03/25/2015	ROBERT W. BAIRD		204,528	200,000	
044357-RQ-6	ASHLAND MA 4.200% 04/01/35		03/25/2015	ROBERT W. BAIRD		430,349	420,000	
094808-CQ-3	BLOOMINGTON MN PORT AUTH BLOOMINGTON MN PORT AUTH 3.600% 02/01/25		10/05/2015	PIPER JAFFRAY		4,065,000	4,065,000	
150461-N4-9	CEDAR PARK TEXAS GENERAL OBLIGATION 3.900% 08/15/32		03/26/2015	ROBERT W. BAIRD		2,980,000	2,980,000	
150461-N5-6	CEDAR PARK TEXAS GENERAL OBLIGATION 4.000% 08/15/33		03/26/2015	ROBERT W. BAIRD		1,885,000	1,885,000	
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR 4.411% 07/01/35		07/24/2015	BANK OF AMERICA		5,000,000	5,000,000	
462668-FS-8	IREDELL COUNTY NC 3.950% 02/01/35		02/17/2015	RAYMOND JAMES & ASSOCIATES		12,751,181	12,700,000	
478898-FD-6	JACKSON COUNTY TEXAS JACKSON COUNTY TEXAS 4.082% 02/15/29		11/09/2015	RBC CAPITAL MARKETS		1,050,000	1,050,000	
478898-FE-4	JACKSON COUNTY TEXAS JACKSCON COUNTY TEXAS 4.202% 02/15/30		11/09/2015	RBC CAPITAL MARKETS		355,000	355,000	
563657-SB-2	MANKATO MN TAX INCR TXBL -C 3.800% 02/01/37		02/10/2015	Northland Securities		1,585,000	1,585,000	1,840
578454-AB-6	MAYO CLINIC MAYO CLINIC 3.774% 11/15/43		09/30/2015	RBC CAPITAL MARKETS		1,154,425	1,250,000	18,346
592112-PC-4	MET GOVT NASHVILLE & DAVIDSON 3.493% 07/01/29		02/11/2015	PIPER JAFFRAY		500,000	500,000	
60414F-PQ-7	MINNESOTA STATE COLLEGES 3.700% 10/01/32		02/12/2015	RBC CAPITAL MARKETS		2,961,660	3,000,000	
60414F-PR-5	MINNESOTA STATE COLLEGES 4.000% 10/01/35		02/11/2015	RAYMOND JAMES & ASSOCIATES		5,000,000	5,000,000	
64971W-VF-4	NEW YORK CITY NY TRANSITIONAL NEW YORK CITY NY TRANSITIONAL 3.500% 08/01/27		09/22/2015	WELLS FARGO		6,000,000	6,000,000	
76541V-RD-1	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C 3.625% 06/01/30		11/18/2015	ROBERT W. BAIRD		897,434	905,000	
76541V-RE-9	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C 3.625% 06/01/31		11/18/2015	ROBERT W. BAIRD		926,285	940,000	
76541V-RF-6	RICHMOND VA QSCB REF PUB IMPT RICHMOND VA TXBL SER C 3.750% 06/01/32		11/18/2015	ROBERT W. BAIRD		969,062	975,000	
792905-DM-0	ST PAUL MN HSNG & REDEV 1.838% 07/01/18		05/29/2015	PIPER JAFFRAY		2,050,000	2,050,000	
792905-DU-2	ST PAUL MN HSNG & REDEV 3.969% 07/01/25		06/11/2015	PIPER JAFFRAY		2,487,750	2,500,000	1,378
792905-DV-0	ST PAUL MN HSNG & REDEV 4.089% 07/01/26		06/10/2015	PIPER JAFFRAY		1,975,720	2,000,000	909
792905-DW-8	ST PAUL MN HSNG & REDEV 4.189% 07/01/27		05/29/2015	PIPER JAFFRAY		2,500,000	2,500,000	
812626-5Z-8	SEATTLE WA 3.630% 04/01/29		05/07/2015	WELLS FARGO		1,515,000	1,515,000	
812626-6A-2	SEATTLE WA 3.730% 04/01/30		05/07/2015	WELLS FARGO		1,570,000	1,570,000	
812626-6B-0	SEATTLE WA 3.960% 04/01/35		05/07/2015	WELLS FARGO		7,195,000	7,195,000	
949493-UY-4	WELLESLEY MA TXBL-LD AQUSTION 3.500% 06/01/30		05/28/2015	ROBERT W. BAIRD		925,000	925,000	
949493-UZ-1	WELLESLEY MA TXBL-LD AQUSTION 3.500% 06/01/31		05/28/2015	ROBERT W. BAIRD		948,394	960,000	
949493-VA-5	WELLESLEY MA TXBL-LD AQUSTION 3.625% 06/01/32		05/28/2015	ROBERT W. BAIRD		985,637	995,000	
949493-VB-3	WELLESLEY MA TXBL-LD AQUSTION 3.625% 06/01/33		05/28/2015	ROBERT W. BAIRD		811,586	825,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						72,818,547	72,965,000	22,473
190760-HQ-4	COBB-MARIETTA COLISEUM COBB MARIETTA COLISEUM 3.650% 07/01/28		08/26/2015	RAYMOND JAMES & ASSOCIATES		4,477,005	4,500,000	
190760-HR-2	COBB-MARIETTA COLISEUM COBB MARIETTA COLISEUM 3.750% 07/01/29		08/25/2015	WELLS FARGO		5,077,535	5,105,000	
3130A6-W2-9	FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK 3.500% 12/23/30		12/09/2015	Various		50,000,000	50,000,000	

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
3133EE-5N-6	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.800% 07/30/35		09/14/2015	JEFFRIES & CO.		4,913,771	4,915,000	23,346
3133EE-L3-2	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.330% 05/20/30		11/16/2015	CITIGROUP GLOBAL MARKETS		6,152,772	6,211,000	101,690
3133EE-N2-2	FEDERAL FARM CREDIT BANK 3.625% 05/21/35		05/13/2015	TORONTO DOMINION		10,000,000	10,000,000	
3133EE-NA-4	FEDERAL FARM CREDIT BANK 3.540% 02/05/35		01/29/2015	STIFEL NICOLAUS		2,000,000	2,000,000	
3133EE-QE-3	FEDERAL FARM CREDIT BANK 3.480% 02/20/35		02/10/2015	BARCLAYS CAPITAL GROUP		19,971,380	20,000,000	
3133EF-CM-7	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.260% 09/08/26		08/28/2015	ROBERT W. BAIRD		54,898,800	55,000,000	
3133EF-MT-1	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.650% 11/02/35		10/23/2015	BARCLAYS CAPITAL GROUP		19,980,000	20,000,000	
3133EF-SL-2	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.630% 12/21/35		12/08/2015	BANK OF AMERICA		21,989,000	22,000,000	
3133FX-GF-8	FEDERAL FARM CREDIT BANK FEDERAL FARM CREDIT BANK 3.600% 11/15/35		11/16/2015	ROBERT W. BAIRD		2,847,143	2,873,000	
3135G0-XN-8	FANNIE MAE 2.625% 06/12/28		05/15/2015	BARCLAYS CAPITAL GROUP		99,100,000	100,000,000	1,137,500
3136A7-6E-7	FANNIE MAE 2012-101 CZ 3.500% 09/25/42		12/01/2015	Interest Capitalization		423,817	423,817	
3136A8-6Y-1	FANNIE MAE 2012-105 PZ 3.500% 10/25/42		12/01/2015	Interest Capitalization		89,343	89,343	
3136A8-F9-6	FANNIE MAE 2012-103 NZ 3.500% 09/25/42		12/01/2015	Interest Capitalization		183,207	183,207	
3136A9-KU-1	FANNIE MAE 2012-114 NZ 3.500% 10/25/42		12/01/2015	Interest Capitalization		178,955	178,955	
3136G1-HR-3	FNMA 2.750% 04/03/28		05/05/2015	BARCLAYS CAPITAL GROUP		49,600,000	50,000,000	126,042
3136G1-LK-3	FNMA 2.350% 04/28/28		05/13/2015	ROBERT W. BAIRD		48,998,825	49,745,000	51,956
3137A6-TC-6	FREDDIE MAC 3812 LZ 4.000% 12/15/30		12/01/2015	Interest Capitalization		4,728,497	4,728,497	
3137A7-FL-9	FREDDIE MAC 3804 ZN 3.500% 02/15/31		12/01/2015	Interest Capitalization		1,917,456	1,917,456	
3137AS-Z7-2	FREDDIE MAC 4100 JZ 3.500% 08/15/42		12/01/2015	Interest Capitalization		38,589	38,589	
3137AU-3Z-0	FREDDIE MAC FHR 4101 CZ2 3.500% 09/15/32		12/01/2015	Interest Capitalization		171,422	171,422	
3138L9-7L-0	FNMA POOL AM 8998 COLONIAL APARTMENTS 3.170% 06/01/35		05/05/2015	DUNCAN WILLIAMS INC		8,332,625	8,560,000	21,105
3138L9-EG-3	FNMA POOL AM 8234 COUNTRY CLUB VILLAS 3.030% 04/01/30		02/12/2015	DUNCAN WILLIAMS INC		18,056,250	18,000,000	21,210
3138LA-B8-1	FNMA POOL AM 9062 TREELANE MHC 3.470% 06/01/35		05/06/2015	DUNCAN WILLIAMS INC		6,181,518	6,110,861	5,301
3138LA-EC-9	FNMA POOL FN AM 9130 3.410% 07/25/35		06/03/2015	AMHERST		17,556,978	17,830,000	11,822
3138LA-KZ-1	FNMA POOL AM 9311 3.390% 07/01/35		06/03/2015	DUNCAN WILLIAMS INC		2,463,126	2,477,935	6,300
3138LC-PW-9	FNMA POOL FN AN0436 GEORGIA VILLAS 3.720% 12/25/35		11/13/2015	DUNCAN WILLIAMS INC		13,213,922	13,075,000	40,533
3138LC-TZ-8	FNMA POOL AN 0567 VILLAGE PINES 3.640% 12/01/33		11/18/2015	DUNCAN WILLIAMS INC		1,746,372	1,738,900	4,747
31397Q-YH-5	FANNIE MAE 2011-17 ZM 3.500% 03/25/31		12/01/2015	Interest Capitalization		846,093	846,093	
31398N-5W-0	FANNIE MAE 2010-133 BZ 4.000% 11/25/40		07/01/2015	Interest Capitalization		826,629	826,629	
31398S-6F-5	FANNIE MAE 2010-148 ZX 4.000% 01/25/41		12/01/2015	Interest Capitalization		268,816	268,816	
31398S-6M-0	FANNIE MAE 2010-148 ZH 4.000% 01/25/41		12/01/2015	Interest Capitalization		268,816	268,816	
31398S-GH-0	FANNIE MAE 2010-129 KZ 4.000% 11/25/40		12/01/2015	Interest Capitalization		575,004	575,004	
31398S-SD-6	FANNIE MAE 2010-136 AZ 4.000% 12/25/40		09/01/2015	Interest Capitalization		553,710	553,710	
31398S-SF-1	FANNIE MAE 2010-136 MZ 4.000% 12/25/40		09/01/2015	Interest Capitalization		475,249	475,249	
31398S-UD-3	FANNIE MAE 2010-138 Z 4.000% 12/25/40		12/01/2015	Interest Capitalization		1,584,126	1,584,126	
31398S-YU-1	FANNIE MAE 2010-141 BZ 4.000% 12/25/40		12/01/2015	Interest Capitalization		1,092,226	1,092,226	
38376R-MF-0	GNMA GNR 2015-H29 VI 1.777% 11/20/65		11/20/2015	Brean Capital LLC		4,503,122		58,032
668444-AM-4	NORTHWESTERN UNIVERSITY 3.688% 12/01/38		04/29/2015	MORGAN STANLEY		15,000,000	15,000,000	
71884A-YF-0	PHOENIX AZ CIVIC IMPT CORP 3.602% 07/01/29		04/22/2015	WELLS FARGO		845,000	845,000	
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP 3.992% 07/01/35		04/22/2015	WELLS FARGO		4,000,000	4,000,000	
746189-UH-0	PURDUE UNIV IND UNIV REVS 3.808% 07/01/32		02/17/2015	PIPER JAFFRAY		2,020,805	1,950,000	8,869
875124-EU-9	TAMPA BAY FL REG WATER SUPPLY 3.052% 10/01/28		02/04/2015	RAYMOND JAMES & ASSOCIATES		12,305,000	12,305,000	
875124-EV-7	TAMPA BAY FL REG WATER SUPPLY 3.152% 10/01/29		02/04/2015	RAYMOND JAMES & ASSOCIATES		1,260,000	1,260,000	
875124-EW-5	TAMPA BAY FL REG WATER SUPPLY 3.252% 10/01/30		02/04/2015	RAYMOND JAMES & ASSOCIATES		4,500,000	4,500,000	
875124-EX-3	TAMPA BAY FL REG WATER SUPPLY 3.332% 10/01/31		02/09/2015	Various		3,975,290	4,000,000	
882117-3M-4	TEXAS A&M UNIVERSITY 3.560% 07/01/34		04/02/2015	WELLS FARGO		28,795,000	28,795,000	
882806-EX-6	TEXAS ST TECH UNIVERSITY REV 3.922% 02/15/35		03/18/2015	WELLS FARGO		4,000,000	4,000,000	
915115-7F-0	UNIVERSITY OF TEXAS UNIV OF TEXAS TX PERM UNIV FND 3.780% 07/01/45		12/02/2015	WELLS FARGO		8,000,000	8,000,000	
915137-5T-6	UNIVERSITY TEXAS UNIV REVS 4.644% 08/15/30		08/20/2015	WELLS FARGO		6,267,207	5,700,000	7,353
92818A-FB-7	VA STATE RES AUTH VA ST RESOURCES POOLED SER B 5.053% 11/01/41		09/23/2015	RAMIREZ & CO		3,095,880	3,000,000	61,899
3199999. Subtotal - Bonds - U.S. Special Revenues						580,346,281	577,718,651	1,687,705
00003#-AB-9	A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS 3.630% 08/22/22		09/01/2015	CRT CAPITAL GROUP LLC		1,997,540	2,000,000	1,815
001192-AK-9	AGL CAPITAL GROUP 4.400% 06/01/43		02/06/2015	MORGAN STANLEY		1,116,040	1,000,000	8,556
001192-AL-7	AGL CAPITAL GROUP AGL CAPITAL CORP 3.875% 11/15/25		11/13/2015	WELLS FARGO		14,986,500	15,000,000	
00164D-AM-5	AMC ENTERTAINMENT 3.500% 04/30/20		12/24/2015	DIRECT		2,500,000	2,500,000	
00432C-DK-4	Access Group Inc 2007-A Class B 0.932% 02/25/37		09/22/2015	GOLDMAN SACHS & CO.		8,528,373	10,062,977	7,618
00440E-AS-6	ACE INA HOLDINGS 3.150% 03/15/25		03/09/2015	CITIGROUP GLOBAL MARKETS		9,998,300	10,000,000	
00724F-AC-5	ADOBE SYSTEMS INC 3.250% 02/01/25		01/21/2015	BANK OF AMERICA		6,924,960	7,000,000	
00817Y-AJ-7	AETNA INC 4.500% 05/15/42		01/13/2015	BANK OF AMERICA		4,430,240	4,000,000	30,500
008252-AN-8	AFFILIATED MANAGERS GROUP 3.500% 08/01/25		05/07/2015	Various		15,289,430	15,569,000	134,715
009363-AR-3	AIRGAS INC 3.050% 08/01/20		08/06/2015	BANK OF AMERICA		9,980,800	10,000,000	
01310T-AC-3	ALBERTSONS HOLDINGS LLC 0.000% 03/21/19		03/09/2015	DIRECT		14,419	14,469	
018522-K*-2	ALLETE INC ALLETE, INC 3.860% 09/16/30		09/24/2015	KEYBANC CAPITAL MARKETS		6,000,000	6,000,000	
023135-AQ-9	AMAZON.COM 4.950% 12/05/44		02/03/2015	JP MORGAN SECURITIES		5,500,350	5,000,000	41,938
023608-AG-7	AMEREN CORPORATION AMEREN CORP 3.650% 02/15/26		11/17/2015	BARCLAYS CAPITAL GROUP		6,993,770	7,000,000	

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
02376C-AP-0	AMERICAN AIRLINES 2.947% 06/27/20		06/09/2015	DIRECT		7,987,815	7,987,815	
023770-AA-8	AMERICAN AIRLINES 15-1 A PTT 3.375% 05/01/27		03/02/2015	CREDIT SUISSE SECURITIES		19,595,612	19,595,612	
02377B-AA-4	AMERICAN AIRLINES AMERICAN AIRLINES 15-2 A PASS 4.000% 09/22/27		09/10/2015	MORGAN STANLEY		25,000,000	25,000,000	
02529B-AC-7	AMERICAN CREDIT 2015-3 B Mtge 3.560% 10/12/21		09/30/2015	DIRECT		4,999,497	5,000,000	
02554C-AD-1	AMERICAN EAGLE NORTHWEST LLC AMERICAN EAGLE NW MILITARY HSG 5.780% 12/15/49		11/16/2015	D.A. DAVIDSON		25,680,000	24,000,000	593,413
02660Y-AW-2	AMERICAN HOME MTGE INVESTMENT AMERICAN HOME MTGE INVESTMENT 6.600% 06/25/36		11/24/2015	DIRECT		3,452,973	7,249,576	38,544
02666B-AD-8	American Homes 4 Rent AMERICAN HOMES 4 RENT 5.036% 10/17/25		09/11/2015	GOLDMAN SACHS & CO.		4,249,852	4,250,000	
02666B-AG-1	American Homes 4 Rent AMERICAN HOMES 4 RENT 0.000% 10/17/52		09/11/2015	GOLDMAN SACHS & CO.		1		
026874-DC-8	AMERICAN INT'L GROUP INC 3.875% 01/15/35		01/13/2015	Various		9,966,060	10,000,000	323
03073E-AN-5	AMERISOURCEBERGEN CORP 4.250% 03/01/45		02/18/2015	BANK OF AMERICA		30,180,500	30,000,000	1,771
032511-BJ-5	ANADARKO PETROLEUM CORP 3.450% 07/15/24		12/11/2015	BANK OF AMERICA		7,395,680	8,000,000	93,917
037833-BG-4	APPLE INC 3.200% 05/13/25		05/06/2015	GOLDMAN SACHS & CO.		39,860,800	40,000,000	
038222-AK-1	APPLIED MATERIALS INC. APPLIED MATERIAL INC 5.100% 10/01/35		09/21/2015	JP MORGAN SECURITIES		4,983,150	5,000,000	
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC 4.970% 10/30/45		11/06/2015	BARCLAYS CAPITAL GROUP		3,857,143	3,857,143	
03938J-AA-7	ARCH CAPITAL GRP US INC. 5.144% 11/01/43		01/13/2015	MORGAN STANLEY		4,114,635	3,500,000	37,508
04015U-AC-2	ARES CLO LTD ARES CLO LTD 2015-38A B2 3.840% 01/20/27	E	11/19/2015	BANK OF AMERICA		8,000,000	8,000,000	
04015U-AD-0	ARES CLO LTD ARES 2015-38A C 3.514% 01/20/27	E	11/19/2015	BANK OF AMERICA		18,872,700	19,000,000	
04269G-AL-6	ARRIS GROUP ARRIS GROUP 2.694% 04/17/20		08/28/2015	DIRECT		2,976,882	2,976,882	
04626L-AA-7	ASTORIA ENERGY LLC 4.194% 12/29/21		01/23/2015	JP MORGAN SECURITIES		5,449,503	5,550,513	
053015-AE-3	AUTOMATIC DATA PROCESSING AUTOMATIC DATA PROCESSING 3.375% 09/15/25		09/09/2015	Various		60,116,900	60,000,000	
05348E-AW-9	AVALONBAY COMMUNITIES AVALONBAY COMMUNITIES 3.500% 11/15/25		11/04/2015	WELLS FARGO		5,980,440	6,000,000	
05364C-AJ-1	AVERY AVERY 2015-7A C 3.287% 01/15/28	E	11/16/2015	JP MORGAN SECURITIES		9,856,000	10,000,000	
05367A-AG-8	AVIATION CAPITAL 2.875% 09/17/18		09/14/2015	DEUTSCHE BANK		995,530	1,000,000	
05377R-CB-8	AESOP FUNDING II LLC 2015-2A CLASS B 144A 3.420% 12/20/21		05/20/2015	BANK OF AMERICA		23,891,790	23,897,000	
05490A-AE-3	BB-UBS TRUST 2012-TFT CL C 144A 3.584% 06/05/30		10/16/2015	JEFFRIES & CO.		2,290,125	2,325,000	4,480
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D 3.584% 06/05/30		10/20/2015	JEFFRIES & CO.		5,293,355	5,522,000	11,704
05490L-AA-7	BLUE CROSS BLUE SHIELD M 3.790% 05/01/25		04/21/2015	JP MORGAN SECURITIES		9,999,100	10,000,000	
05490R-AA-4	BAMLL 2015-ASTR A 3.819% 07/14/37		07/24/2015	BANK OF AMERICA		20,580,240	20,000,000	36,068
05490V-AE-7	BBCMS BBCMS 2015-MSQ C 4.123% 09/15/32		09/17/2015	BARCLAYS CAPITAL GROUP		15,360,690	15,000,000	33,248
05490V-AG-2	BBCMS BARCLAYS COMMERCIAL MTGE SECUR 4.123% 09/15/32		09/17/2015	BARCLAYS CAPITAL GROUP		9,968,930	10,000,000	22,166
05526Q-AG-1	BAMLL 2015-200P C 3.716% 04/14/33		12/01/2015	Various		3,244,363	3,300,000	6,317
05526W-AJ-2	BAMLL 2015-HAUL C 4.311% 06/05/31		07/28/2015	BANK OF AMERICA		8,239,576	8,000,000	11,496
05526W-AL-7	BAMLL 2015-HAUL C 4.781% 10/05/32		07/28/2015	BANK OF AMERICA		19,466,074	18,900,000	30,120
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge 2.660% 10/26/35		09/29/2015	DIRECT		2,981,317	3,278,424	219
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 2.823% 08/26/35		09/25/2015	DIRECT		3,006,031	3,575,948	7,411
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE 2.660% 10/26/35		09/28/2015	DIRECT		3,593,383	3,970,589	
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A 5.500% 02/26/36		01/01/2015	Interest Capitalization				
05539B-AY-0	BCAP LLC TRUST 1.871% 07/26/37		07/28/2015	NOMURA SECURITIES INTL		5,511,484	5,875,000	11,267
05540X-AJ-2	BCAP LLC TRUST 1.786% 12/01/18		07/28/2015	NOMURA SECURITIES INTL		3,398,131	3,649,000	5,939
05540X-AT-0	BCAP LLC TRUST 1.871% 09/01/19		07/28/2015	NOMURA SECURITIES INTL		8,512,290	8,928,000	16,496
05546J-AJ-7	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015 VFM C 3.599% 03/15/36		03/18/2015	BARCLAYS CAPITAL GROUP		14,539,032	14,400,000	28,791
05547H-AC-5	BARCLAYS COMM MTGE SEC BARCLAYS COMM MTGE SEC 4.197% 08/10/35		12/04/2015	BARCLAYS CAPITAL GROUP		20,598,480	20,000,000	20,985
05547H-AJ-0	BARCLAYS COMM MTGE SEC BARCLAYS COMMERCIAL MTGE SEC 4.498% 08/10/35		12/04/2015	BARCLAYS CAPITAL GROUP		6,179,766	6,000,000	6,747
05547H-AL-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C 4.798% 08/10/35		12/04/2015	BARCLAYS CAPITAL GROUP		9,269,406	9,000,000	10,796
05604F-AJ-4	BWAY MORTGAGE TRUST 2013-1515 CL B 144A 3.473% 03/10/33		06/02/2015	WELLS FARGO		5,541,680	5,500,000	2,122
05604F-AN-5	BWAY MORTGAGE TRUST 2013-1515 CLASS D 3.633% 03/10/33		05/15/2015	WELLS FARGO		1,985,313	2,000,000	3,835
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2 5.500% 06/25/37		06/02/2015	Interest Capitalization		11,298	11,298	
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		09/24/2015	MORGAN STANLEY		2,195,733	2,661,494	2,106
05951G-AC-6	BANC AMERICA FUNDING CORP 13.000% 03/25/37		12/10/2015	HUNTER SECS CORP		3,890,926	5,628,826	1,098
06051G-FR-5	BANC OF AMERICA CORP 1.950% 05/12/18		05/07/2015	BANK OF AMERICA		999,940	1,000,000	
06054A-BC-2	BACM BANCM 2015-UBS7 4.512% 09/15/48		09/16/2015	Various		9,223,564	9,000,000	25,109
06054A-BD-0	BACM BACM 2015-UBS7 C 4.512% 09/15/48		09/16/2015	Various		6,032,883	6,260,000	17,464
06406H-DA-4	BANK OF NEW YORK MELLON 3.000% 02/24/25		06/03/2015	BANK OF AMERICA		9,849,950	10,000,000	75,833
070101-F#-2	BASIN ELECTRIC POWER COOP 4.100% 06/15/34		07/07/2015	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
070101-G@-3	BASIN ELECTRIC POWER COOP 4.740% 06/15/44		07/07/2015	GOLDMAN SACHS & CO.		4,000,000	4,000,000	
07177M-AA-1	BAXALTA INC 4.000% 06/23/25		06/18/2015	CITIGROUP GLOBAL MARKETS		19,864,800	20,000,000	
07274E-AG-8	BAYER US FINANCE LLC 3.375% 10/08/24	E	06/05/2015	Various		40,634,473	40,656,000	225,121
07330M-AB-3	BRANCH BANKING & TRUST BRANCH BANKING & TRUST 3.625% 09/16/25		09/09/2015	DEUTSCHE BANK		9,993,300	10,000,000	
075887-BJ-7	BECTON DICKINSON 6.375% 08/01/19		04/24/2015	Tax Free Exchange		4,958,751	5,000,000	73,490
075887-BK-4	BECTON DICKINSON 3.300% 03/01/23		04/24/2015	Tax Free Exchange		23,022,489	23,000,000	111,742
08579J-AL-6	BERRY PLASTICS BERRY PLASTICS TERM LN F 3.324% 10/01/22		10/08/2015	DIRECT		4,868,452	4,868,452	
09062X-AF-0	BIOGEN IDEC INC BIOGEN INC 4.050% 09/15/25		09/10/2015	BANK OF AMERICA		19,952,800	20,000,000	
09214N-AD-4	BLACK NIGHT INFOSERV LLC 3.244% 05/27/22		06/09/2015	DIRECT		394,539	395,528	
097023-BK-0	BOEING COMPANY 3.300% 03/01/35		02/18/2015	JP MORGAN SECURITIES		9,705,200	10,000,000	
099724-AH-9	BORGWARNER INC 4.375% 03/15/45		03/09/2015	BANK OF AMERICA		4,984,250	5,000,000	

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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
099724-AJ-5	BORGWARNER INC 3.375% 03/15/25		06/02/2015	Various		21,404,772	21,455,000	70,026
10510K-AC-1	BRAMBLES USA INC BRAMBLES USA INC 4.125% 10/23/25		10/19/2015	JP MORGAN SECURITIES		21,946,540	22,000,000	
11120V-AA-1	BRIXMOR OPERATING PART 3.850% 02/01/25		01/14/2015	Various		10,021,990	10,000,000	
111320-AH-0	BROADCOM CORP 3.500% 08/01/24		05/20/2015	MORGAN STANLEY		29,962,882	29,666,000	325,464
124857-AM-5	CBS CORP 3.700% 08/15/24		06/17/2015	CITIGROUP GLOBAL MARKETS		10,147,401	10,371,000	135,370
12505V-AB-2	CHARTER COMMUNICATIONS 3.925% 09/12/21		10/03/2014	GFI SECURITIES LLC		(4,528,216)	(4,550,971)	
12506H-AC-0	CHARTER COMMUNICATIONS CHARTER COMMUNICATIONS 2.975% 01/24/23		08/27/2015	DIRECT		2,797,985	2,797,985	
12508E-AD-3	CDK GLOBAL INC 4.500% 10/15/24		06/18/2015	Tax Free Exchange		20,157,500	20,000,000	12,500
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 3.181% 12/31/19		05/27/2015	DIRECT		1,817,333	1,817,333	
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 3.244% 01/27/21		05/19/2015	DIRECT		2,526,176	2,526,176	
12572Q-AG-0	CME GROUP INC 3.000% 03/15/25		06/03/2015	BANK OF AMERICA		21,915,640	22,000,000	14,833
12591T-AK-2	COMM MORTGAGE TRUST 2014-LC15 CLASS C 5.109% 04/10/47		05/27/2015	Various		3,823,677	3,510,000	1,202
12591Y-BH-7	COMM MORTGAGE TRUST 2014-UBS3 CL C 4.944% 06/10/47		04/30/2015	Various		10,723,242	10,000,000	10,989
12592K-BH-6	COMM MORTGAGE TRUST 2014-UBS5 CLASS C 4.766% 09/10/47		05/06/2015	SANDLER O'NEILL		10,436,641	10,000,000	13,240
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP 3.346% 02/10/25		02/06/2015	DEUTSCHE BANK		4,793,264	5,000,000	8,095
12593A-BD-6	COMM MORTGAGE TRUST 2015 CR23 CLASS B 4.183% 05/10/48		05/06/2015	DEUTSCHE BANK		21,420,304	20,797,000	33,831
12593A-BE-4	COMM MORTGAGE TRUST 2015-CR23 CLASS C 4.399% 05/10/48		05/06/2015	DEUTSCHE BANK		14,867,643	15,000,000	25,661
12593G-AJ-1	COMM 2015-PC1 B 4.591% 07/10/50		07/01/2015	DEUTSCHE BANK		9,037,376	9,000,000	14,918
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM 4.085% 10/10/48		09/28/2015	DEUTSCHE BANK		12,348,672	12,000,000	9,532
12593Q-BH-2	COMM MTGE TRUST 2015-CR 26 B 4.645% 10/10/48		09/28/2015	DEUTSCHE BANK		14,948,003	14,500,000	13,098
12593V-AJ-8	CREDIT SUISSE MTGE TRUST 4.276% 11/15/37		12/03/2015	CITY SECURITIES 0380		30,277,740	30,000,000	49,889
12593V-AL-3	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D 4.276% 11/15/37		12/03/2015	CITY SECURITIES 0380		8,905,581	9,000,000	14,967
126192-AK-9	COMM MORTGAGE TRUST 2012-LC4 CLASS D 144A 5.820% 03/10/22		03/06/2015	CREDIT SUISSE SECURITIES		3,210,938	3,000,000	4,851
12624B-AL-0	COMM MORTGAGE TRUST 2012-CR1 D 5.542% 05/15/45		08/31/2015	Various		6,867,130	6,500,000	3,439
12624N-AN-0	COMM MORTGAGE TRUST COMM 2012-LTRT D 4.328% 10/05/30		08/26/2015	Brean Capital LLC		4,395,786	4,488,000	16,187
12624P-AS-4	COMM MORTGAGE TRUST 2012-CR3 CLASS D 144A 4.770% 10/15/45		11/06/2015	DEUTSCHE BANK		100,203	100,000	146
12624Q-AE-3	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL D 144A 4.726% 04/15/32		06/30/2015	CANTOR FITZGERALD SECURITIES C		4,778,385	4,795,955	5,410
12624X-AT-5	COMM MORTGAGE TRUST 2013-CR6 CLASS C 144A 3.777% 03/10/46		12/16/2015	NOMURA SECURITIES INTL		355,504	370,000	776
12626G-AR-4	COMM MORTGAGE TRUST 2013-LC13 CL C 144a 5.214% 09/10/23		03/06/2015	GOLDMAN SACHS & CO.		1,096,406	1,000,000	1,355
12626P-AM-5	CRH AMERICA INC 144A 3.875% 05/18/25	E	05/12/2015	BANK OF AMERICA		14,981,550	15,000,000	
126281-BE-3	CSAIL 2015-C1 B 4.044% 04/15/50		03/06/2015	CREDIT SUISSE SECURITIES		13,390,000	13,000,000	27,744
12634N-AY-4	CSAIL COMMERCIAL MTG TRUST 2015-C2 CLASS B 4.208% 06/15/57		05/06/2015	CREDIT SUISSE SECURITIES		25,749,875	25,000,000	55,521
12634N-AZ-1	CSAIL COMMERCIAL MTG TRUST 2015 - C2 CLASS C 4.353% 06/15/57		05/06/2015	CREDIT SUISSE SECURITIES		14,854,635	15,000,000	34,466
12635F-AY-0	CSAIL 2015-C3 B 4.257% 08/15/48		08/06/2015	CREDIT SUISSE SECURITIES		14,103,866	14,000,000	28,147
12635Q-BK-5	COMM MORTGAGE TRUST COMM MORTGAGE TRUST 4.510% 10/10/58		10/20/2015	DEUTSCHE BANK		10,299,069	10,000,000	35,077
12635R-AX-6	CSAIL CSAIL 2015-C4A4 3.808% 11/11/48		11/18/2015	CREDIT SUISSE SECURITIES		18,539,892	18,000,000	45,695
12635R-BB-3	CSAIL CSAIL 2015-C4 CLASS AS 4.174% 11/11/48		11/18/2015	CREDIT SUISSE SECURITIES		18,157,711	17,629,000	49,058
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC 23 B 4.459% 10/10/53		11/06/2015	DEUTSCHE BANK		7,724,453	7,500,000	14,863
12636F-BP-7	COMM MTGE TRUST COMM MTGE TRUST 4.801% 10/10/53		11/06/2015	DEUTSCHE BANK		7,353,297	7,500,000	15,487
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS C 144a 4.336% 09/15/25		10/08/2015	CITIGROUP GLOBAL MARKETS		3,085,313	3,000,000	4,697
12651C-AB-6	COMPUTER SCIENCES 3.329% 10/29/22		12/08/2015	DIRECT		1,500,000	1,500,000	
126650-CK-4	CVS PASS-THROUGH TRUST 3.500% 07/20/22		07/13/2015	BARCLAYS CAPITAL GROUP		4,997,850	5,000,000	
126650-CM-0	CVS PASS-THROUGH TRUST 4.875% 07/20/35		07/13/2015	BARCLAYS CAPITAL GROUP		14,766,450	15,000,000	
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15 5.213% 03/25/35		11/17/2015	ASG BROKERAGE LTD		3,677,122	3,880,868	10,677
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15 5.213% 03/25/35		12/01/2015	Interest Capitalization				
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1 5.500% 11/25/35		04/01/2015	Interest Capitalization				
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 0.827% 09/25/35		09/11/2015	DIRECT		3,575,886	4,098,436	1,433
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		09/15/2015	DIRECT		1,590,138	1,817,301	4,720
130789-W#-3	CALIFORNIA WATER SERVICE CALIFORNIA WATER SERVICES 4.310% 10/16/45		10/12/2015	US BANCORP		5,000,000	5,000,000	
13134M-BA-0	CALPINE CORP 3.356% 10/09/19		04/16/2015	DIRECT		4,915,562	4,948,849	
13134M-BE-2	CALPINE CORP 2.994% 05/27/22		06/10/2015	DIRECT		2,357,202	2,369,048	
134429-AY-5	CAMPBELL SOUP CO 2.500% 08/02/22		06/08/2015	ROBERT W. BAIRD		2,877,390	3,000,000	26,875
134429-BA-6	CAMPBELL SOUP CO 3.300% 03/19/25		03/16/2015	CREDIT SUISSE SECURITIES		9,986,500	10,000,000	
14311D-AG-1	CGMS 2015-1A C 3.437% 04/20/27		02/06/2015	MORGAN STANLEY		16,392,750	16,500,000	
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A 4.703% 12/15/40		12/10/2015	GOLDMAN SACHS & CO.		3,999,909	4,000,000	
151020-AR-5	CELGENE CORP 3.550% 08/15/22		08/03/2015	DEUTSCHE BANK		2,991,870	3,000,000	
15672E-AJ-3	CEQUEL COMMUNICATIONS LLC 3.500% 02/14/19		10/22/2015	DIRECT		1,976,440	1,994,706	
15724*-AP-8	CF INDUSTRIES CF INDUSTRIES 5.030% 10/15/27		09/24/2015	MORGAN STANLEY		10,000,000	10,000,000	
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 0.767% 08/25/37		12/16/2015	DIRECT		3,858,916	5,119,623	2,074
166764-BD-1	CHEVRON CORP CHEVRON CORP 3.326% 11/17/25		11/10/2015	Various		11,666,244	11,600,000	
17275R-AW-2	CISCO SYSTEMS INC 3.500% 06/15/25		07/07/2015	Various		25,421,150	25,000,000	33,542
172967-HZ-7	CITIGROUP INC 5.800% 11/29/49		02/05/2015	CITIGROUP GLOBAL MARKETS		5,062,500	5,000,000	81,361
172967-JQ-5	CITIGROUP INC 0.985% 04/27/18		04/22/2015	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 2.566% 04/25/36		09/25/2015	DIRECT		3,760,400	4,375,611	10,111
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 2.650% 03/25/36		12/15/2015	MORGAN STANLEY		2,936,094	3,289,741	2,436

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17320D-AU-2	CITIGROUP COMMERCIAL MTG TR 4.604% 04/10/46		04/30/2015	SANDLER O'NEILL		4,930,469	5,000,000	2,558
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST 4.603% 07/10/24		01/28/2015	GRANTCHESTER SECS		2,650,391	2,500,000	8,970
17323V-BD-6	CGCMT 2015-GC29B 3.758% 04/10/48		04/01/2015	CITIGROUP GLOBAL MARKETS		12,358,993	12,000,000	17,537
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B 4.200% 06/10/45		06/24/2015	CITIGROUP GLOBAL MARKETS		17,897,526	17,871,000	14,595
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C 4.200% 12/10/25		06/24/2015	CITIGROUP GLOBAL MARKETS		9,471,896	10,000,000	8,167
17324D-AX-2	CGCMT 2015-P1 B 4.432% 09/15/48		08/06/2015	CITIGROUP GLOBAL MARKETS		9,784,314	9,500,000	21,052
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND 3.460% 06/11/25		06/11/2015	MORGAN STANLEY		3,000,000	3,000,000	
191098-AK-8	COCA-COLA BOTTLING CO COCA COLA BOTTLING CO 3.800% 11/25/25		11/24/2015	Various		15,027,200	15,000,000	2,639
19416Q-EJ-5	COLGATE PALMOLIVE CO 4.000% 08/15/45		08/28/2015	Various		44,621,000	44,790,000	37,472
195869-AP-7	COLONIAL PIPELINE COLONIAL PIPELINE 3.750% 10/01/25		09/16/2015	Various		30,460,080	30,500,000	
19828J-AA-6	COLUMBIA PRPTY TRUST 4.150% 04/01/25		03/09/2015	JP MORGAN SECURITIES		14,978,850	15,000,000	
200474-BF-0	COMM MTG TRUST 3.829% 02/10/48		01/26/2015	DEUTSCHE BANK		15,449,766	15,000,000	4,786
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19 4.405% 07/10/25		01/27/2015	DEUTSCHE BANK		16,450,292	16,000,000	5,684
20048E-BC-4	COMMERCIAL MORTGAGE TRUST 2013 - LC6 CLASS C 4.242% 01/10/46		11/13/2015	CITIGROUP GLOBAL MARKETS		3,521,875	3,500,000	7,011
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 3.622% 12/29/22		11/10/2015	DIRECT		3,379,950	3,397,033	
20825C-AF-1	CONOCOPHILLIPS 5.900% 10/15/32		07/20/2015	BANK OF AMERICA		2,307,900	2,000,000	32,122
210797-AK-2	UNITED CONTINENTAL 3.177% 09/15/21		12/09/2015	DIRECT		391,414	391,414	
21870K-AN-8	CORE INDUSTRIAL 4.368% 02/10/25		04/07/2015	GOLDMAN SACHS & CO.		4,949,641	5,000,000	8,804
21870K-AQ-1	CORE INDUSTRIAL 4.368% 02/10/25		04/07/2015	GOLDMAN SACHS & CO.		4,650,096	5,000,000	8,804
224399-AR-6	CRANE CO 4.450% 12/15/23		06/17/2015	JP MORGAN SECURITIES		4,183,560	4,000,000	3,461
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-C8 CLS 9A4 5.500% 09/25/35		11/18/2015	MORGAN STANLEY		2,950,101	3,361,939	8,082
22822R-BD-1	CROWN CASTLE TOWERS LLC 3.663% 05/15/25		04/30/2015	MORGAN STANLEY		7,000,000	7,000,000	
22943Y-KG-3	CSMC 2009-3R 15A1 144A 5.750% 12/27/36		07/01/2015	Interest Capitalization		13,017	13,017	
22966R-AC-0	CUBESMART CUBESMART LP 4.000% 11/15/25		10/19/2015	WELLS FARGO		6,981,450	7,000,000	
233046-AD-3	DB MASTER FINANCE LLC 3.980% 02/20/22		05/19/2015	JEFFRIES & CO.		5,033,060	4,962,500	1,097
23305Y-AM-1	DBUBS MORTGAGE TRUST 2011 - LC3A CLASS D 144a 5.625% 02/10/22		06/17/2015	BARCLAYS CAPITAL GROUP		3,162,188	3,000,000	9,775
23306N-AN-2	DBWF 2015-LCM 3.535% 06/10/34		06/16/2015	DEUTSCHE BANK		9,903,242	11,800,000	26,913
23306N-AQ-5	DBWF 2015-LCM 3.535% 06/10/34		06/17/2015	DEUTSCHE BANK		1,926,693	2,500,000	5,702
23317H-AD-4	DDR CORP 3.625% 02/01/25		01/12/2015	DEUTSCHE BANK		9,926,000	10,000,000	
233851-BW-3	DAIMLER FINANCE NA LLC 144A 3.300% 05/19/25	E	05/12/2015	Various		14,942,650	15,000,000	
233851-CB-8	DAIMLER FINANCE NA LLC 3.500% 08/03/25	E	07/28/2015	DEUTSCHE BANK		9,954,100	10,000,000	
235851-AQ-5	DANAHER CORP DANAHER CORP 3.350% 09/15/25		09/11/2015	Various		30,182,376	30,150,000	1,410
24422E-TC-3	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP 3.400% 09/11/25		09/08/2015	CITIGROUP GLOBAL MARKETS		6,980,610	7,000,000	
24702N-AE-0	DELL 3.443% 04/29/20		06/11/2015	DIRECT		5,539,047	5,552,929	
24736X-AA-6	DELTA AIRLINES 2015-1AA 3.625% 07/30/27		08/10/2015	MORGAN STANLEY		5,000,000	5,000,000	
24736Y-AA-4	DELTA AIRLINES 2015-1A 3.875% 07/30/27		08/10/2015	MORGAN STANLEY		5,000,000	5,000,000	
25158H-AG-4	DMSI 2009-RS6 A2A 2.680% 08/25/37		07/28/2015	NOMURA SECURITIES INTL		13,522,665	14,211,011	34,656
254010-AD-3	DIGNITY HEALTH 3.812% 11/01/24		12/09/2015	CITIGROUP GLOBAL MARKETS		2,674,624	2,610,000	11,884
25468P-DF-0	WALT DISNEY COMPANY WALT DISNEY COMPANY 3.150% 09/17/25		09/14/2015	GOLDMAN SACHS & CO.		4,988,100	5,000,000	
25674D-AE-3	DOLLAR TREE INC 3.371% 03/09/22		06/17/2015	DIRECT		4,550,711	4,550,711	
257469-AJ-5	DOMINION RESOURCES INC 5.250% 08/01/33		05/18/2015	SEA PORT GROUP SEC LLC		8,981,928	8,300,000	133,146
25809P-AD-6	DOOSAN 4.124% 08/27/21		01/30/2015	JP MORGAN SECURITIES		2,000,000	2,000,000	
25820L-AE-8	DORPK 2015 - 1A C 3.824% 01/20/27	E	01/28/2015	DEUTSCHE BANK		12,877,800	13,000,000	
26138E-AS-8	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GRP 3.400% 11/15/25		10/29/2015	MORGAN STANLEY		4,970,150	5,000,000	
26207W-AF-2	DRIVE 2015 DRIVE -15-DA Class C 3.380% 11/15/21		09/23/2015	DIRECT		5,249,735	5,250,000	
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST 4.590% 01/17/23		09/23/2015	DIRECT		3,249,498	3,250,000	
26208L-AA-6	DRIVEN BRANDS FUNDING LLC 5.216% 07/20/22		07/24/2015	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
26867L-AL-4	EMD FINANCE LLC 3.250% 03/19/25	E	03/16/2015	JP MORGAN SECURITIES		24,845,750	25,000,000	
26884A-BD-4	ERP OPERATING LP 3.375% 06/01/25		06/08/2015	Various		15,869,400	16,000,000	15,469
26884T-AL-6	ERAC USA FINANCE COMPANY 3.850% 11/15/24		07/22/2015	BANK OF AMERICA		4,026,440	4,000,000	30,800
277432-AN-0	EASTMAN CHEMICAL CO 3.600% 08/15/22		09/15/2015	GOLDMAN SACHS & CO.		2,998,650	3,000,000	9,900
27965#-AN-2	EDENS INVESTMENT TRUST 3.630% 05/18/27		05/18/2015	BANK OF AMERICA		8,000,000	8,000,000	
27965#-AP-7	EDENS INVESTMENT TRUST 3.780% 05/18/30		05/18/2015	BANK OF AMERICA		15,000,000	15,000,000	
291011-BG-8	EMERSON ELECTRIC CO 3.150% 06/01/25		05/18/2015	JP MORGAN SECURITIES		34,889,400	35,000,000	
29248D-AH-3	ENABLE MIDSTREAM PARTNER ENABLE MIDSTREAM PARTNERS 3.900% 05/15/24		12/29/2015	Tax Free Exchange		14,970,323	15,000,000	71,500
29273R-AX-7	ENERGY TRANSFER PARTNERS 4.150% 10/01/20		06/18/2015	DEUTSCHE BANK		1,031,130	1,000,000	9,453
29273X-AS-5	ENERGY TRANSFER EQUITY 0.000% 12/02/19		03/24/2015	DIRECT		2,349,237	2,372,966	
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B 4.571% 09/10/58		09/15/2015	Various		14,421,160	14,000,000	49,773
294429-AG-0	EQUIFAX INC 7.000% 07/01/37		11/18/2015	BARCLAYS CAPITAL GROUP		6,510,240	6,000,000	165,667
294429-AJ-4	EQUIFAX INC 3.300% 12/15/22		08/03/2015	Various		3,790,215	3,805,000	14,122
30231G-AN-2	EXXON MOBIL CORPORATION 3.567% 03/06/45		09/16/2015	BANK OF AMERICA		18,303,107	19,810,000	116,834
30262S-AR-9	FREMF 2015-K42-B 2015-K42 144A 3.985% 01/25/48		01/16/2015	JP MORGAN SECURITIES		15,265,559	14,849,000	42,910
30262S-AS-7	FREMF 2015-K42-B 2015 K42 144A 3.985% 01/25/48		01/16/2015	JP MORGAN SECURITIES		4,798,840	5,000,000	14,449
30286U-AC-9	FREIF N.A. POWER I LLC LOAN C 4.372% 03/27/22		04/08/2015	DIRECT		2,707,062	2,707,062	
30286U-AD-7	FREIF N.A. POWER I LLC LOAN C 4.372% 03/27/22		04/08/2015	DIRECT		496,073	496,073	

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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
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES 4.160% 11/15/43		09/02/2015	CITIBANK		18,000,000	18,000,000	
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		06/09/2015	DIRECT		2,742,012	2,732,530	8,632
30962#-AA-7	FARMERS MUTUAL HAIL INS CO 7.375% 04/15/35		03/31/2015	DIRECT		30,000,000	30,000,000	
31620M-AR-7	FIDELITY NATIONAL INFORM FIDELITY NATIONAL INFORM 5.000% 10/15/25		10/13/2015	BANK OF AMERICA		6,981,030	7,000,000	
340711-AW-0	FLORIDA GAS TRANSMISSION 144A 4.350% 07/15/25		07/15/2015	Various		19,993,800	20,000,000	3,021
34354P-AC-9	FLOWSERVE CORPORATION 3.500% 09/15/22		06/04/2015	BARCLAYS CAPITAL GROUP		5,276,256	5,300,000	43,283
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY 4.000% 06/15/25		06/08/2015	JP MORGAN SECURITIES		29,807,100	30,000,000	
354613-AK-7	FRANKLIN RESOURCES INC 2.850% 03/30/25		12/10/2015	Various		38,110,350	39,000,000	112,813
361448-AW-3	GATX CORP 3.250% 03/30/25		02/03/2015	CITIGROUP GLOBAL MARKETS		4,946,850	5,000,000	
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 3.237% 11/19/35		08/20/2015	DIRECT		586,257	637,140	559
361863-AA-1	GMACN 2004-BUCK GMACN 2004-BUCK Class A1 6.033% 08/10/42		10/16/2015	D.A. DAVIDSON		17,161,828	16,659,442	30,710
36186T-AB-2	GMAC COMM MTGE ASSET CORP GMAC COMM MTGE ASSET CORP 6.400% 11/10/43		10/29/2015	D.A. DAVIDSON		6,000,000	6,000,000	24,533
36192C-AN-5	GS MORTGAGE SECURITIES TRUST 2013-GC10 CL C 144a 4.285% 02/10/46		11/12/2015	CITIGROUP GLOBAL MARKETS		3,011,250	3,000,000	5,713
36192K-AY-3	GSMS 2012-GCJ7 C 5.907% 05/10/45		11/06/2015	Various		15,755,310	14,274,000	41,123
36192Q-AJ-3	GS MTG SECURITIES TRUST GS MORTGAGE SEC TRUST 3.573% 12/10/30		12/09/2015	MERRILL LYNCH		4,035,281	4,100,000	5,120
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		06/08/2015	DIRECT		905,715	1,201,494	2,001
36242D-3R-2	GSR MORTGAGE LOAN TRUST 0.922% 04/25/35		06/08/2015	DIRECT		3,084,684	3,918,199	1,192
36246M-AU-3	GTP ACQUIS PTNR (AM TWR) 144A 3.482% 06/16/25		05/20/2015	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST 2011-GC3 CLASS D 144a 5.825% 03/10/44		06/11/2015	BANK OF AMERICA		3,255,469	3,000,000	6,939
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST 2013-GC16 CLASS B 5.161% 03/10/24		09/09/2015	Various		11,193,248	10,080,000	14,485
36250G-AT-2	GS MORTGAGE SECURITIES TRUST 3.777% 05/01/50		05/15/2015	GRANTCHESTER SECS		10,299,451	10,000,000	29,377
36250G-AU-9	GS MORTGAGE SECURITIES TRUST 2015-GC30 CLASS B 4.150% 05/10/50		05/15/2015	GRANTCHESTER SECS		20,598,682	20,000,000	64,572
36250G-AW-5	GS MORTGAGE SECURITIES TRUST 2015-GC30 CLASS C 4.194% 05/10/50		09/29/2015	Various		17,680,579	18,198,000	49,315
36250H-AM-5	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS C 4.662% 05/10/25		05/18/2015	GRANTCHESTER SECS		5,616,000	5,400,000	13,985
36250W-AJ-9	GSMS 2015-590M GSMS 2015-590M 3.932% 10/10/35		10/23/2015	GOLDMAN SACHS & CO.		20,003,200	20,000,000	19,025
36251F-BB-1	GS MORTGAGE SECURITIES TRUST MS 2015-GC28 CL B 3.980% 02/10/48		02/13/2015	GRANTCHESTER SECS		14,419,339	14,000,000	40,242
36251F-BD-7	GS MORTGAGE SECURITIES TRUST 2015 GC28 Class C 4.473% 02/10/48		10/22/2015	Various		20,283,742	20,290,000	41,449
36252R-BC-2	GS MORTGAGE SECURITIES TRUST 4.885% 01/10/47		06/02/2015	KGS-ALPHA CAPITAL MA		3,018,363	2,751,000	1,493
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST 2014-GC18 CLASS C 5.113% 01/10/47		05/06/2015	DEUTSCHE BANK		4,084,072	3,795,000	5,390
36253B-BB-8	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 C 4.801% 06/10/47		09/21/2015	WELLS FARGO		3,856,852	3,800,000	11,280
36297T-AG-7	GSR MTGE LOAN TRUST 2.760% 04/25/36		06/08/2015	DIRECT		2,535,942	2,848,308	2,189
375558-BG-7	GILEAD SCIENCES INC 4.600% 09/01/35		09/09/2015	BANK OF AMERICA		14,949,750	15,000,000	
38723B-AC-5	GRANITE ACQUISITION 4.3800% 12/19/21		12/30/2014	GSO CAPITAL ADVISORS		122,718	123,958	
39121J-B#-6	GREAT RIVER ENERGY 4.620% 10/01/44		02/04/2015	GOLDMAN SACHS & CO.		5,000,000	5,000,000	
39121J-B@-8	GREAT RIVER ENERGY 4.110% 10/01/35		02/04/2015	GOLDMAN SACHS & CO.		14,000,000	14,000,000	
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 0.501% 11/25/45		10/07/2015	DIRECT		4,850,792	8,417,595	1,841
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEMS GULFSTREAM NATURAL GAS 4.600% 09/15/25		09/21/2015	BANK OF AMERICA		19,992,400	20,000,000	
40414L-AD-1	HCP INC 5.375% 02/01/21		01/28/2015	BANK OF AMERICA		5,623	5,000	1
412822-AD-0	HARLEY-DAVIDSON INC 3.500% 07/28/25		07/23/2015	JP MORGAN SECURITIES		29,834,700	30,000,000	
419838-AA-5	HAWAIIAN AIRLINES 3.900% 01/15/26		08/13/2015	ROBERT W. BAIRD		10,988,462	11,614,887	133,969
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO 5.230% 10/01/45		10/15/2015	US BANK NA		10,000,000	10,000,000	
42217K-BF-2	HEALTH CARE REIT INC 4.000% 06/01/25		05/20/2015	UBS FINANCIAL SERVICES		9,992,600	10,000,000	
423457-AB-6	HELMERICH & PAYNE INTL HELMERICH & PAYNE INTL 4.650% 03/15/25		08/13/2015	Tax Free Exchange		17,127,117	17,000,000	324,983
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST 3.524% 04/16/21		10/14/2015	DIRECT		5,017,188	5,000,000	13,704
427866-AU-2	HERSHEY FOODS 3.200% 08/21/25		08/19/2015	Various		29,925,910	30,000,000	1,333
42806D-AJ-8	HERTZ HERTZ 2015-3A-B 3.710% 09/25/21		09/30/2015	BANK OF AMERICA		22,997,762	23,000,000	
42824C-AP-4	HP ENTERPRISE CO HP ENTERPRISE CO 4.900% 10/15/25		10/01/2015	GOLDMAN SACHS & CO.		29,917,500	30,000,000	
43147D-AF-2	Hill-Rom HILL-ROM INC-TERM LOAN B 3.374% 09/08/22		09/17/2015	DIRECT		2,958,765	2,959,783	
43289D-AC-7	HILTON WORLDWIDE FINANCE 2.823% 10/25/20		12/15/2015	DIRECT		1,999,806	2,000,000	
437076-BJ-0	HOME DEPOT INC Home Depot 0.987% 09/15/17		09/08/2015	BANK OF AMERICA		2,000,000	2,000,000	
437076-BK-7	HOME DEPOT INC HOME DEPOT INC 3.350% 09/15/25		09/08/2015	BANK OF AMERICA		9,985,700	10,000,000	
440327-AK-0	HORACE MANN EDUCATORS CORP HORACE MANN EDUCATORS CO 4.500% 12/01/25		11/18/2015	JP MORGAN SECURITIES		9,973,500	10,000,000	
44043V-AD-0	HORIZON PHARMA 3.693% 04/29/21		05/15/2015	DIRECT		388,636	388,636	
44107T-AV-8	HOST HOTEL & RESORTS LP 4.000% 06/15/25		05/06/2015	Various		16,975,760	17,000,000	
44107T-AW-6	HOST HOTEL & RESORTS LP HOST HOTELS & REORTS LP 4.500% 02/01/26		10/08/2015	BANK OF AMERICA		9,968,000	10,000,000	
44329H-AK-0	HP COMMUNITIES LLC 5.860% 09/15/53		05/28/2015	D.A. DAVIDSON		5,525,964	5,270,000	66,054
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST 4.666% 08/05/34		11/05/2015	JP MORGAN SECURITIES		8,413,032	8,168,000	23,292
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HUDSONS BAY SIMON JV TRUST 5.331% 08/05/34		11/05/2015	JP MORGAN SECURITIES		41,191,193	40,332,000	127,156
445658-CE-5	JB HUNT TRANSPORT SERVICES 3.300% 08/15/22		08/03/2015	GOLDMAN SACHS & CO.		14,962,650	15,000,000	
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		10/15/2015	BARCLAYS CAPITAL GROUP		19,868,004	19,868,004	
45138L-BA-0	IDAHO POWER CORP 4.300% 04/01/42		10/08/2015	BANK OF AMERICA		998,890	1,000,000	1,553
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3 6.000% 02/25/36		02/01/2015	Interest Capitalization		4	4	
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		10/07/2015	DIRECT		4,805,509	5,160,777	14,928
45660L-S7-5	RESIDENTIAL ASSET SEC TR 2.707% 12/25/35		06/08/2015	DIRECT		808,218	991,225	689
45660L-SP-5	RESIDENTIAL ASSET SEC TR 0.927% 07/25/35		06/08/2015	DIRECT		2,380,269	3,178,255	967

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45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 0.627% 10/25/36		09/11/2015	Various		3,383,490	4,077,824	812
45665Q-AF-0	INFINITY PROPERTY & CASUALTY 5.000% 09/19/22		11/24/2015	JEFFRIES & CO.		3,949,758	3,800,000	37,472
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 0.562% 04/25/37		09/21/2015	DIRECT		5,235,128	5,764,766	1,630
458140-AN-0	INTEL CORP 4.000% 12/15/32		07/22/2015	BANK OF AMERICA		4,835,950	5,000,000	23,333
45866F-AD-6	INTERCONTINENTAL EXCHANGE INTERCONTINENTAL EXCHANGE 3.750% 12/01/25		11/20/2015	BANK OF AMERICA		45,204,700	45,000,000	417
45905U-SK-1	INTL BANK & RECON DEV 3.000% 06/08/35	E	05/07/2015	BARCLAYS CAPITAL GROUP		55,000,000	55,000,000	
459200-HF-1	INT'L BUSINESS MACHINES CORP 4.000% 06/20/42		01/07/2015	BANK OF AMERICA		3,066,540	3,000,000	7,333
461070-AL-8	INTERSTATE POWER & LIGHT 3.250% 12/01/24		06/23/2015	BANK OF AMERICA		14,930,161	14,875,000	22,867
46361*-AE-6	THE IRVINE COMPANY 3.400% 06/01/25		07/27/2015	Tax Free Exchange		15,000,000	15,000,000	80,750
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 2.774% 05/25/36		10/07/2015	DIRECT		4,878,258	5,427,161	4,495
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 5.008% 08/25/46		12/01/2015	MORGAN STANLEY		5,072,784	6,652,832	3,195
46636D-AY-2	JPMCC 2011-C4 E 5.609% 07/15/46		06/25/2015	SANDLER O'NEILL		5,399,609	5,000,000	22,541
46636V-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2011-C5 144A 5.500% 08/15/46		03/06/2015	Various		8,670,391	8,000,000	25,284
46639E-AL-5	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS C 144 A 4.567% 12/15/47		09/02/2015	CREDIT SUISSE SECURITIES		832,204	820,000	728
46639J-AK-6	JP MORGAN CHASE COMM MTG SE 2013-C10 CL C 4.294% 02/15/23		09/10/2015	WELLS FARGO		7,457,782	7,510,000	12,544
46639J-AL-4	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D 4.294% 12/15/47		09/21/2015	Various		6,625,183	7,039,000	22,109
46639N-AX-9	JPMBB JPMBB 2013-C12 D 4.222% 07/15/45		08/26/2015	NOMURA SECURITIES INTL		7,200,078	7,691,933	25,414
46640L-AK-8	JPMBB COMMERCIAL MTG SECS 2013-C14 C 4.714% 08/15/46		11/23/2015	Various		10,689,906	10,216,000	30,128
46640L-AN-2	JPMBB COMMERCIAL MTG SECS 4.714% 08/15/46		06/16/2015	SANDLER O'NEILL		4,823,242	5,000,000	11,784
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG SECS 2013-C16 CL C 5.176% 12/15/46		04/01/2015	SANDLER O'NEILL		5,603,711	5,000,000	4,174
46644R-BD-6	JPMBB 2015-C29 AS 3.917% 05/15/48		06/04/2015	JP MORGAN SECURITIES		8,231,728	7,992,000	25,215
46644R-BE-4	JPMBB 2015-C29 AS 4.118% 05/15/48		06/16/2015	JP MORGAN SECURITIES		10,950,716	10,647,000	35,319
478165-AH-6	SC JOHNSON & SONS INC JOHNSON(S.C.)& SON INC 4.750% 10/15/46		10/13/2015	BANK OF AMERICA		4,990,350	5,000,000	
48127F-AA-1	XLIT LTD 5.000% 12/29/49		03/25/2015	CITIGROUP GLOBAL MARKETS		1,977,500	2,000,000	24,722
48239B-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		03/10/2015	Interest Capitalization		274	274	
49327M-2K-9	KEY BANK NA 3.300% 06/01/25		07/15/2015	KEYBANC CAPITAL MARKETS		26,869,010	27,000,000	9,442
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		11/27/2015	Tax Free Exchange		14,995,670	15,000,000	51,188
494368-BR-3	KIMBERLY-CLARK CORP 3.050% 08/15/25		08/03/2015	GOLDMAN SACHS & CO.		9,963,100	10,000,000	
49446R-AN-9	KIMCO REALTY CORP KIMCO REALTY CORP 3.400% 11/01/22		10/07/2015	WELLS FARGO		3,972,760	4,000,000	
500255-AU-8	KOHLS CORPORATION 4.250% 07/17/25		07/14/2015	GOLDMAN SACHS & CO.		7,998,080	8,000,000	
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT 2013 - GCP CLASS B 144A 4.336% 02/15/36		10/29/2015	MERRILL LYNCH		2,095,625	2,000,000	482
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B 4.382% 11/20/22		11/27/2015	DIRECT		1,000,000	1,000,000	
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC 4.122% 03/29/21		11/30/2015	DIRECT		3,843,119	3,843,119	
505588-BJ-1	LACLEDE GAS CO 3.400% 08/15/23		06/12/2015	BANK OF AMERICA		5,113,000	5,000,000	57,611
512807-AN-8	LAM RESEARCH CORP 3.800% 03/15/25		03/05/2015	BANK OF AMERICA		29,987,400	30,000,000	
524901-AT-2	LEGG MASON 3.950% 07/15/24		05/07/2015	CITIGROUP GLOBAL MARKETS		4,080,480	4,000,000	51,350
52729K-AM-8	LEVEL 3 FINANCING INC 3.091% 05/31/22		08/27/2015	DIRECT		4,110,266	4,125,000	
53117C-AR-3	LIBERTY PROPERTY LP 3.750% 04/01/25		03/17/2015	WELLS FARGO		4,982,200	5,000,000	
000000-00-0	LINCOLN ELECTRIC HOLDINGS, INC 3.350% 08/20/30		08/20/2015	BANK OF AMERICA		10,000,000	10,000,000	
539830-BC-2	LOCKHEED MARTIN CORP 3.600% 03/01/35		02/12/2015	GOLDMAN SACHS & CO.		4,956,900	5,000,000	
539830-BK-4	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP 4.500% 05/15/36		11/16/2015	CITIGROUP GLOBAL MARKETS		8,831,160	9,000,000	
548661-DH-7	LOWE'S COMPANIES INC LOWES COS INC 3.375% 09/15/25		09/09/2015	JP MORGAN SECURITIES		6,959,470	7,000,000	
552081-AK-7	LYONDELLBASELL IND NV 5.750% 04/15/24		03/06/2015	MIZUHO SECURITIES		2,323,260	2,000,000	46,639
55336V-AA-8	MPLX LP 4.000% 02/15/25		02/10/2015	Various		9,986,920	10,000,000	333
55352N-AJ-6	MSCG TRUST 2015-ALDR B 144 A 3.577% 06/07/35		05/19/2015	MORGAN STANLEY		11,803,586	11,800,000	31,658
55352N-AL-1	MSCG TRUST 2015-ALDRC Class C 144A 3.577% 06/07/35		05/19/2015	MORGAN STANLEY		14,917,385	15,100,000	40,511
55352N-AN-7	MSCG TRUST 2015-ALDR B 144A 3.577% 06/07/35		05/19/2015	MORGAN STANLEY		2,867,157	3,000,000	8,049
553794-AC-2	MUFG AMERICAS HOLDINGS CORP 3.000% 02/10/25		03/31/2015	Various		39,540,045	39,870,000	47,489
556227-AE-6	MAD MADISON AVENUE TRUST 3.673% 09/10/33		09/15/2015	DEUTSCHE BANK		7,981,038	8,000,000	22,119
556227-AG-1	MAD MADISON AVENUE TRUST 3.673% 09/10/33		09/15/2015	DEUTSCHE BANK		26,173,200	27,000,000	74,651
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	JP MORGAN SECURITIES		4,988,550	5,000,000	
571748-AV-4	MARSH & MCLENNAN COS INC 3.500% 06/03/24		05/20/2015	BANK OF AMERICA		11,081,400	11,000,000	185,014
571748-AZ-5	MARSH & MCLENNAN COS INC 3.750% 03/14/26		09/09/2015	BANK OF AMERICA		19,991,050	20,000,000	
575718-AE-1	MASS INSTITUTE OF TECHNOLOGY 3.959% 07/01/38		09/01/2015	RBC CAPITAL MARKETS		2,588,021	2,550,000	17,667
57636Q-AB-0	MASTERCARD INC 3.375% 04/01/24		08/27/2015	MORGAN STANLEY		27,786,953	27,385,000	385,102
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2 1.406% 09/25/34		04/27/2015	Interest Capitalization				
579780-AK-3	MCCORMICK & CO - NON-VOTING MCCORMICK & CO 3.250% 11/15/25		11/06/2015	Various		23,876,900	24,000,000	4,875
580645-AH-2	MCGRAW-HILL COMPANIES INC 4.000% 06/15/25		12/18/2015	Tax Free Exchange		9,929,034	10,000,000	3,333
580645-AP-4	MCGRAW-HILL COMPANIES INC 4.400% 02/15/26		12/18/2015	Tax Free Exchange		1,992,042	2,000,000	978
58446H-AP-7	MEDIACOM ILLINOIS LLC 3.431% 06/30/21		07/27/2015	DIRECT		2,613,484	2,615,009	
58711P-AL-6	MENS WEARHOUSE INC 3.694% 06/18/21		01/29/2015	JP MORGAN SECURITIES		1,884,484	1,884,484	
59156R-BQ-0	METLIFE INC METLIFE INC 3.500% 11/13/25		11/09/2015	DEUTSCHE BANK		9,999,200	10,000,000	
594088-AJ-5	MICHAELS STORES INC 3.072% 01/28/20		12/14/2015	DIRECT		3,978,947	3,994,885	
594918-BC-7	MICROSOFT CORP 3.500% 02/12/35		02/09/2015	BARCLAYS CAPITAL GROUP		9,885,000	10,000,000	
59523U-AM-9	MID AMERICA APARTMENTS L MID AMERICAN APARTMENTS 4.000% 11/15/25		11/06/2015	Various		13,874,890	14,000,000	1,000

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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
60315G-AE-8	MINERALS TECHNOLOGIES INC 3.197% 05/09/21		07/13/2015	DIRECT		1,910,700	1,910,700	
605024-AJ-7	MISSION BROADCASTING 3.074% 10/01/20		08/07/2015	DIRECT		269,427	269,933	
60856B-AC-8	MOLEX ELECTRONUICS TECH 144A 3.900% 04/15/25		04/01/2015	JP MORGAN SECURITIES		9,984,300	10,000,000	
615369-AE-5	MOODYS CORPORATION MOODY'S CORPORATION 5.250% 07/15/44		11/12/2015	CITIGROUP GLOBAL MARKETS		3,049,890	3,000,000	53,375
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 CL B 3.883% 05/15/46		04/10/2015	MORGAN STANLEY		20,598,340	20,000,000	45,302
61690F-AS-2	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 CL C 4.385% 05/15/46		04/10/2015	MORGAN STANLEY		8,865,917	8,714,000	21,568
61690K-AK-8	MORGAN STANLEY BAML TRUST 2013-C7 CLASS C 4.320% 02/15/46		09/09/2015	NOMURA SECURITIES INTL		658,966	655,000	1,022
61690Q-AG-4	MSBAM 2015-C AS 4.004% 07/15/50		06/05/2015	MORGAN STANLEY		21,114,559	20,500,000	38,761
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL I TRUST 4.114% 12/15/48		12/02/2015	MORGAN STANLEY		10,299,752	10,000,000	15,999
61691A-BP-7	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL TRST 4.315% 12/15/48		12/02/2015	MORGAN STANLEY		25,747,953	25,000,000	41,951
61691A-BQ-5	MORGAN STANLEY CAPITAL TRUST MORGAN STANLEY CAPITAL I TRUST 4.745% 12/15/48		12/02/2015	MORGAN STANLEY		6,815,261	7,000,000	12,917
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 0.681% 07/26/36		12/14/2015	MORGAN STANLEY		3,856,259	5,518,796	1,935
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST 2011-C3 E 144A 5.351% 07/15/49		06/16/2015	SANDLER O'NEILL		8,988,103	8,442,000	17,748
61761D-AH-5	MORGAN STANLEY BAML TRUST 2012-C6 CLASS C 4.536% 11/15/45		05/05/2015	BARCLAYS CAPITAL GROUP		5,119,500	4,800,000	4,234
61761Q-AH-6	MORGAN STANLEY BAML TRUST 2013-C8 CL B 3.811% 02/15/23		06/05/2015	BANK OF AMERICA		10,623,457	10,500,000	9,642
61761Q-AK-9	MORGAN STANLEY BAML TRUST 2013 C8 CLASS C 4.308% 12/15/48		12/03/2015	NOMURA SECURITIES INTL		388,202	390,000	327
61762D-BB-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST 4.212% 05/15/46		11/09/2015	CITIGROUP GLOBAL MARKETS		7,747,228	7,807,000	10,600
61762M-BC-4	MORGAN STANLEY BAML TRUST 2013-C10 D 144A 4.217% 07/15/46		08/26/2015	NOMURA SECURITIES INTL		7,616,673	8,000,000	16,215
61762M-CB-5	MORGAN STANLEY BAML TRUST BBCMS 2015 VFM C 4.217% 07/15/46		08/26/2015	Various		3,993,381	3,955,000	9,071
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014 - C19 4.000% 06/15/25		10/29/2015	NOMURA SECURITIES INTL		311,644	336,500	75
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 3.854% 03/15/48		02/13/2015	MORGAN STANLEY		16,737,125	16,250,000	43,491
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 4.302% 03/15/48		10/14/2015	Various		14,082,482	13,906,500	19,509
61765D-AX-6	MSC 2015-MS1 B 4.164% 05/15/48		06/25/2015	MORGAN STANLEY		10,954,491	11,000,000	8,905
637417-AH-9	NATIONAL RETAIL PROPERTIES NATIONAL RETAIL PROP INC 4.000% 11/15/25		10/14/2015	WELLS FARGO		4,987,950	5,000,000	
64072U-AB-8	NEPTUNE FINANCE CORP NEPTUNE FINANCE CORP 4.321% 10/09/22		10/14/2015	DIRECT		5,000,000	5,000,000	
65336R-AJ-7	NEXSTAR BROADCASTING 3.074% 10/01/20		08/07/2015	DIRECT		305,534	306,108	
654106-AD-5	NIKE INC 3.625% 05/01/43		08/27/2015	Various		4,771,355	5,145,000	62,169
654106-AE-3	NIKE INC NIKE INC 3.875% 11/01/45		11/03/2015	Various		24,666,200	25,000,000	3,767
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 2.650% 03/26/36		10/05/2015	DIRECT		4,453,351	4,830,753	2,489
664397-AM-8	NORTHEAST UTILITIES 3.150% 01/15/25		07/28/2015	Various		14,677,485	15,080,000	46,447
67021C-AK-3	NSTAR ELECTRIC CO NSTAR ELECTRIC CO 3.250% 11/15/25		12/08/2015	Various		10,958,040	11,000,000	2,076
674599-CG-8	OCCIDENTAL PETROLEUM CO 3.500% 06/15/25		09/29/2015	Various		6,980,840	7,000,000	48,125
675553-AA-9	OCHSNER CLINIC FOUNDATION 5.897% 05/15/45		06/17/2015	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000	
677071-AU-6	OHANA MILITARY COMM LLC 144A 6.000% 10/01/51		11/16/2015	D.A. DAVIDSON		38,714,954	34,707,108	277,657
678858-BH-3	OKLAHOMA GAS & ELECTRIC OKLAHOMA GAS & ELECTRIC 6.450% 02/01/38		09/15/2015	BARCLAYS CAPITAL GROUP		12,299,100	10,000,000	84,208
68216F-AS-2	ON ASSIGNMENT INC 3.620% 05/19/22		06/24/2015	DIRECT		1,204,397	1,210,449	
68268N-AN-3	ONEOK PARTNERS LP 3.800% 03/15/20		03/17/2015	JP MORGAN SECURITIES		3,999,280	4,000,000	
68389X-BE-4	ORACLE CORP 3.900% 05/15/35		04/28/2015	JP MORGAN SECURITIES		4,966,250	5,000,000	
684065-BJ-3	ORANGE & ROCKLAND UTILITIES 4.950% 07/01/45		06/15/2015	BANK OF AMERICA		34,787,900	35,000,000	
69073K-AP-7	Owens-Illinois Owens-Ill 2015 Term Loan B 3.374% 09/01/22		09/16/2015	DIRECT		2,987,500	2,987,500	
70109H-AM-7	PARKER-HANNIFIN CORP 4.200% 11/21/34		01/08/2015	MORGAN STANLEY		5,419,050	5,000,000	30,333
709599-AS-3	PENSKE TRUCK LEASING/PTL 144 A 3.375% 02/01/22		01/26/2015	JP MORGAN SECURITIES		1,999,140	2,000,000	
71677H-AF-2	PET SMART INC 1ST LIEN 3.447% 03/10/22		05/28/2015	DIRECT		6,129,340	6,129,340	
717081-DT-7	PFIZER INC PFIZER INC CORP 5.600% 09/15/40		10/05/2015	Tax Free Exchange		14,766,470	14,682,000	45,677
718172-BQ-1	PHILIP MORRIS INTL INC 3.375% 08/11/25		08/04/2015	BARCLAYS CAPITAL GROUP		9,902,800	10,000,000	
718549-AB-4	PHILLIPS 66 PARTNERS LP 3.605% 02/15/25		02/19/2015	RBS SECURITIES INC		4,998,350	5,000,000	
718549-AC-2	PHILLIPS 66 PARTNERS LP 4.680% 02/15/45		02/19/2015	Various		15,168,390	15,000,000	1,560
72165N-AU-3	PILOT TRAVEL CENTERS LLC PILOT TRAVEL CENTERS LLC 3.323% 10/03/21		11/02/2015	DIRECT		3,243,724	3,243,724	
737415-AL-3	POST APARTMENT HOME LP 3.375% 12/01/22		05/06/2015	BANK OF AMERICA		7,239,952	7,280,000	72,992
74005P-BD-5	PRAXAIR, INC. 3.550% 11/07/42		03/05/2015	Various		29,385,006	29,665,000	294,898
74005P-BQ-6	PRAXAIR, INC. PRAXAIR INC 3.200% 01/30/26		09/21/2015	CITIGROUP GLOBAL MARKETS		14,937,600	15,000,000	
741503-AW-6	PRICELINE GROUP INC 3.650% 03/15/25		03/10/2015	Various		29,926,750	30,000,000	
744533-C@-7	PUBLIC SERVICE OF OKLAHOMA 4.090% 03/31/45		03/31/2015	CREDIT AGRICOLE		14,000,000	14,000,000	
747525-AF-0	QUALCOMM INC 3.450% 05/20/25		05/13/2015	GRANTCHESTER SECS		39,856,000	40,000,000	
74834L-AV-2	QUEST DIAGNOSTICS 4.250% 04/01/24		05/21/2015	BANK OF AMERICA		3,131,520	3,000,000	19,833
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 2.323% 10/25/35		10/25/2015	BANK OF AMERICA		28,894,508	33,848,528	25,142
74981H-AE-0	RACE POINT CLO LTD 2015-9A CL B 3.415% 04/15/27	E	02/13/2015	CITIGROUP GLOBAL MARKETS		7,948,080	8,000,000	
749868-AR-2	RREEF AMERICA REIT II 3.310% 07/01/27		07/01/2015	WELLS FARGO		6,000,000	6,000,000	
756109-AP-9	REALTY INCOME CORP 4.650% 08/01/23		01/28/2015	BANK OF AMERICA		552,360	500,000	65
75884R-AU-7	REGENCY CENTERS LP 3.900% 11/01/25		08/10/2015	JP MORGAN SECURITIES		14,889,600	15,000,000	
759470-AQ-0	RELIANCE INDUSTRIES LTD 4.125% 01/28/25	E	01/22/2015	Various		13,874,400	14,000,000	
75972Y-AA-9	RENAISSANCE FINANCE 3.700% 04/01/25	E	03/19/2015	MORGAN STANLEY		32,934,000	33,000,000	
760759-AQ-3	REPUBLIC SERVICES INC 3.200% 03/15/25		03/04/2015	JP MORGAN SECURITIES		1,991,680	2,000,000	
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1 5.770% 10/25/33		12/01/2015	Interest Capitalization				
76131V-AA-1	RETAIL PROPERTIES OF AME 4.000% 03/15/25		03/05/2015	WELLS FARGO		14,928,900	15,000,000	

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761713-BA-3	REYNOLDS AMERICAN INC 5.700% 08/15/35		06/11/2015	Various		10,048,860	10,000,000	1,900
76827R-AA-9	INC MONEY MARKET SECS ABS 0.426% 04/19/35		02/20/2015	DIRECT		4,300,000	5,000,000	
771196-BH-4	ROCHE HOLDINGS INC 144A 4.000% 11/28/44	E	09/22/2015	BANK OF AMERICA		16,862,690	17,000,000	189,000
776743-AB-2	ROPER TECHNOLOGIES ROPER TECHNOLOGIES INC 3.850% 12/15/25		11/30/2015	BANK OF AMERICA		9,983,400	10,000,000	
778296-AA-1	ROSS STORES INC 3.375% 09/15/24		08/20/2015	CITIGROUP GLOBAL MARKETS		12,885,291	13,060,000	181,838
78413M-AE-8	SFAVE COMM MTG SEC TR 2015-5AVE CLASS A2B 4.144% 01/05/35		05/20/2015	Various		10,071,289	10,000,000	26,476
78413M-AN-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE CL C 144 A 4.534% 01/05/35		02/04/2015	BANK OF AMERICA		35,165,130	35,000,000	42,661
78413M-AQ-1	SFAVE COMM MTG SEC TR 2015-5AVE CL D 144A 4.534% 01/05/35		10/30/2015	BANK OF AMERICA		9,239,941	10,000,000	10,482
78466D-AV-6	SS & C TECHNOLOGIES 3.445% 07/08/22		07/14/2015	DIRECT		2,754,644	2,754,644	
78466D-AW-4	SS & C TECHNOLOGIES 3.445% 07/08/22		07/14/2015	DIRECT		403,362	405,389	
784860-AD-3	SVB FINANCIAL GROUP 3.500% 01/29/25		01/26/2015	JP MORGAN SECURITIES		9,991,600	10,000,000	
808513-AM-7	SCHWAB (CHARLES) CORP CHARLES SCHWAB CORP 3.450% 02/13/26		11/10/2015	Various		38,930,360	39,000,000	5,175
811065-AC-5	SCRIPPS NETWORKS INTERAC 3.900% 11/15/24		02/19/2015	Various		8,022,952	7,680,000	70,282
811065-AG-6	SCRIPPS NETWORKS INTERAC 3.950% 06/15/25		05/19/2015	WELLS FARGO		6,986,700	7,000,000	
824348-AQ-9	SHERWIN WILLIAMS CO 4.000% 12/15/42		01/06/2015	MORGAN STANLEY		10,264,500	10,000,000	26,667
824348-AR-7	SHERWIN WILLIAMS CO 3.450% 08/01/25		07/28/2015	CITIGROUP GLOBAL MARKETS		19,988,200	20,000,000	
828807-CV-7	SIMON PROPERTY GROUP LP 3.500% 09/01/25		08/10/2015	CITIGROUP GLOBAL MARKETS		9,935,400	10,000,000	
83002D-AQ-8	SIX FLAGS THEME PARKS INC 3.181% 06/30/22		07/21/2015	DIRECT		2,243,549	2,243,549	
832696-AK-4	SMUCKER (JM) COMPANY JM SMUCKER 3.500% 03/15/25		09/29/2015	Tax Free Exchange		25,173,021	25,000,000	
832696-AP-3	SMUCKER (JM) COMPANY JM SMUCKER CO 4.375% 03/15/45		09/29/2015	Tax Free Exchange		4,924,692	5,000,000	
842400-FA-6	SOUTHERN CALIFORNIA EDISON 5.350% 07/15/35		09/02/2015	MORGAN STANLEY		5,735,950	5,000,000	39,382
842400-FT-5	SOUTHERN CALIFORNIA EDISON 3.900% 12/01/41		08/21/2015	BANK OF AMERICA		5,873,100	6,000,000	55,250
842434-CP-5	SOUTHERN CALIF GAS CO 3.200% 06/15/25		06/15/2015	MIZUHO SECURITIES		24,940,750	25,000,000	
84762N-BB-6	SPECTRUM BRANDS 3.431% 06/23/22		07/08/2015	DIRECT		2,336,428	2,336,428	
84858D-AA-6	SPIRIT AIR 2015-1 PTT A 4.100% 10/01/29		07/29/2015	Various		25,093,750	25,000,000	
850228-AC-1	SPRINGCASTLE SPV 2.700% 05/25/23		11/11/2015	DIRECT		42,034,063	41,920,191	50,304
850228-AD-9	SPRINGCASTLE SPV 4.610% 10/25/27		08/05/2015	DIRECT		15,562,909	15,340,000	29,466
85253#-AF-8	STAG INDUSTRIAL STAG INDUSTRIAL 3.980% 01/05/23		12/15/2015	BANK OF AMERICA		8,000,000	8,000,000	
857477-AM-5	STATE STREET CORP 3.700% 11/20/23		06/25/2015	Various		19,511,104	18,650,000	292,644
857477-AT-0	STATE STREET CORP 3.550% 08/18/25		08/13/2015	GOLDMAN SACHS & CO.		14,979,900	15,000,000	
863667-AH-4	STRYKER CORP STRYKER CORP 3.375% 11/01/25		10/28/2015	Various		19,535,245	19,500,000	1,406
86853T-AP-8	SUPERVALU 0.000% 03/21/19		04/14/2015	DIRECT		3,935,179	3,964,422	
87165V-AD-1	SYMP 2015-16A C 3.065% 07/15/28		07/01/2015	BANK OF AMERICA		11,911,200	12,000,000	
87247E-AQ-2	TI GROUP AUTOMOTIVE 3.931% 06/30/22	E	12/23/2015	DIRECT		3,725,797	3,740,625	
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500B 3.963% 10/10/36		12/03/2015	MERRILL LYNCH		4,710,305	4,650,000	3,583
87264J-AJ-5	TMSQ 2014-1500 C 3.963% 10/10/36		06/03/2015	CITY SECURITIES 0380		4,039,844	4,000,000	2,983
87265V-AB-4	T-MOBILE 3.106% 11/09/22		11/12/2015	DIRECT		1,000,000	1,000,000	
87305Q-CJ-8	TTX CO 3.900% 02/01/45		01/26/2015	WELLS FARGO		14,879,250	15,000,000	
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4 6.000% 07/25/36		10/01/2015	Interest Capitalization		8	8	
883556-BM-3	THERMO FISHER SCIENTIFIC THERMO FISHER SCIENTIFIC 3.650% 12/15/25		11/30/2015	MIZUHO SECURITIES		8,987,220	9,000,000	
88428L-AA-0	THIRD POINT RE USA HOLDINGS 7.000% 02/13/25		02/10/2015	CREDIT SUISSE SECURITIES		17,400,000	17,400,000	
88579Y-AH-4	3M CO 3.875% 06/15/44		12/17/2015	Various		39,940,210	40,900,000	398,404
886546-AB-6	TIFFANY & CO 3.800% 10/01/24		05/14/2015	Tax Free Exchange		11,017,067	11,000,000	49,928
886546-AD-2	TIFFANY & CO 4.900% 10/01/44		05/14/2015	Tax Free Exchange		9,979,764	10,000,000	58,528
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 0.721% 06/30/36		02/20/2015	DIRECT		6,057,569	7,331,400	2,543
887317-AW-5	TIME WARNER INC 3.600% 07/15/25		05/28/2015	BANK OF AMERICA		4,988,000	5,000,000	
887389-AJ-3	TIMKEN CO 3.875% 09/01/24		05/05/2015	Tax Free Exchange		27,768,376	28,000,000	192,889
89417E-AK-5	TRAVELERS COS INC 4.300% 08/25/45		08/18/2015	WELLS FARGO		14,882,400	15,000,000	
90131H-AY-1	21ST CENTURY FOX AMERICA 7.430% 10/01/26		04/06/2015	Tax Free Exchange		3,085,758	2,670,000	2,755
90131H-BA-2	21ST CENTURY FOX AMERICA 7.300% 04/30/28		04/30/2015	Tax Free Exchange		11,049,020	10,000,000	365,000
90131H-BD-6	21ST CENTURY FOX AMERICA 6.550% 03/15/33		04/06/2015	Tax Free Exchange		9,215,423	9,000,000	34,388
90131H-BM-6	21ST CENTURY FOX AMERICA 6.750% 01/09/38		04/06/2015	Tax Free Exchange		7,661,829	7,000,000	114,188
90131H-BU-8	21ST CENTURY FOX AMERICA 21st CENTURY FOX AMERICA 3.700% 10/15/25		10/14/2015	JP MORGAN SECURITIES		3,990,440	4,000,000	
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E 6.084% 01/10/45		11/18/2015	CREDIT SUISSE SECURITIES		8,640,000	8,000,000	29,744
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBS CM 2012-C1 CL D 144a 5.719% 05/10/45		08/25/2015	SANDLER O'NEILL		5,270,313	5,000,000	21,476
903203-BN-6	UPC FINANCING PARTNER 3.250% 06/30/21		11/09/2015	DIRECT		984,007	1,000,000	
90347B-AG-3	AXALTA COATINGS SYSTEMS 3.084% 02/01/20		12/02/2015	DIRECT		1,892,436	1,901,548	
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG 2013-C6 CL D 4.493% 04/10/46		07/22/2015	Various		7,270,703	7,500,000	25,984
904764-AS-6	UNILEVER CAPITAL CORP 3.100% 07/30/25	E	07/28/2015	JP MORGAN SECURITIES		14,825,700	15,000,000	
90932L-AB-3	UNITED AIR UNITED AIR 2015-1A PTT 3.700% 12/01/22		11/02/2015	MORGAN STANLEY		4,000,000	4,000,000	
91324P-CK-6	UNITEDHEALTH GROUP INC 1.450% 07/17/17		07/20/2015	DIRECT		3,999,240	4,000,000	
91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625% 07/15/35		07/21/2015	JP MORGAN SECURITIES		7,999,040	8,000,000	
91913Y-AS-9	VALERO ENERGY CORP 3.650% 03/15/25		03/10/2015	CITIGROUP GLOBAL MARKETS		9,970,900	10,000,000	
91913Y-AT-7	VALERO ENERGY CORP 4.900% 03/15/45		03/10/2015	CITIGROUP GLOBAL MARKETS		4,979,700	5,000,000	
920355-AJ-3	VALSPAR CORP 4.400% 02/01/45		01/15/2015	WELLS FARGO		6,432,530	6,500,000	

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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
920355-AK-0	VALSPAR CORP 3.950% 01/15/26		07/22/2015	BANK OF AMERICA		4,978,000	5,000,000	
92239M-C#-6	VECTREN UTILITY HOLDINGS VECTREN UTILITY HOLDINGS 3.900% 12/15/35		12/15/2015	MITSUBISHI		15,000,000	15,000,000	
92276M-AW-5	VENTAS REALTY 4.750% 06/01/21		01/28/2015	BANK OF AMERICA		548,300	500,000	4,024
92276M-AX-3	VENTAS REALTY 4.250% 03/01/22		01/28/2015	BANK OF AMERICA		290,706	270,000	4,813
92277G-AG-2	VENTAS REALTY 4.125% 01/15/26		07/09/2015	UBS FINANCIAL SERVICES		6,945,260	7,000,000	
000000-00-0	BNFS LEASE BACKED SECURITY 4.070% 05/15/34		03/12/2015	Bostonia		12,888,105	12,888,105	
000000-00-0	OLD DOMINION ELECTRIC COOP 4.460% 01/15/45		01/15/2015	BANK OF AMERICA		10,000,000	10,000,000	
92826C-AE-2	VISA INC VISA INC 4.150% 12/14/35		12/10/2015	BANK OF AMERICA		39,988,750	40,000,000	576
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR 2014-C22 CLASS B 4.371% 09/15/57		06/03/2015	KGS-ALPHA CAPITAL MA		1,612,926	1,525,000	1,296
92890K-BG-9	WF-RBS COMMERCIAL MORTGAGE TR 2014 - C22 Class C 3.916% 09/15/57		09/09/2015	Various		13,954,807	14,585,000	29,483
92927K-A#-9	WABCO HOLDINGS INC 3.180% 06/25/27		06/25/2015	MITSUBISHI		16,000,000	16,000,000	
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST 4.963% 11/15/45		05/07/2015	SANDLER O'NEILL		5,088,086	5,000,000	7,582
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2 5.729% 07/15/21		09/02/2015	Various		10,876,342	10,001,327	27,825
92935V-AS-7	WF -RBS COMMERCIAL MTG TRUST 2011-C3 Class D 144A 5.749% 03/15/44		06/05/2015	Various		5,189,834	4,757,186	16,851
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST 2011-C4 CLASS E 144a 5.433% 06/15/44		07/20/2015	SANDLER O'NEILL		2,535,306	2,401,000	7,726
92936J-AN-4	WF-RBS COMM MTG TRUST 2011-C5 Class E 144 A 5.822% 11/15/44		03/06/2015	Various		7,355,902	6,700,000	22,226
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 CL D 144A 5.746% 04/15/45		07/29/2015	Various		7,541,952	7,065,521	22,656
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST 4.993% 06/15/45		06/11/2015	NOMURA SECURITIES INTL		1,249,905	1,171,000	2,361
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST 2012-C7 CLASS E 144A 4.993% 06/15/45		11/20/2015	Various		7,463,201	7,386,467	10,577
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST 2013-C11 C 4.263% 03/15/45		12/03/2015	WELLS FARGO		403,782	405,000	336
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST 2013-C11 CLASS D 144a 4.319% 03/15/45		03/06/2015	WELLS FARGO		2,711,078	2,800,000	3,360
92937F-AG-6	WF-RBS COMM MTG TRUST 2013-C12 CL B 144a 3.863% 03/15/48		09/09/2015	Various		2,828,722	2,775,000	3,195
92938V-AT-2	WF-RBS COMM MTG TRUST 2014-C19 B 4.723% 03/15/47		09/25/2015	MERRILL LYNCH		67,844	65,000	247
92938V-AU-9	WF-RBS COMM MTG TRUST 2014-C19 C 4.646% 03/15/47		07/14/2015	SANDLER O'NEILL		10,428,906	10,000,000	23,875
92939L-AH-9	WF-RBS COMM MTG TRUST WFRBS 2014-C25 B 4.236% 11/15/47		09/22/2015	CANTOR FITZGERALD SECURITIES C		3,693,555	3,570,000	9,662
92939L-AJ-5	WF-RBS COMM MTG TRUST WFRBS 2014-C25 C 4.471% 11/15/47		04/22/2015	NOMURA SECURITIES INTL		3,740,686	3,557,000	11,113
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-0A2 1A 0.818% 03/25/47		06/18/2015	DIRECT		161,542	208,610	730
947074-AJ-9	WEATHERFORD INTERNATIONAL INC 6.350% 06/15/17		05/01/2015	BNP PARIBAS		7,516,250	7,000,000	174,096
94988L-AL-6	WF COMMERCIAL MORTGAGE TRUST 2013-120B D 144A 2.800% 03/18/28		06/05/2015	DEUTSCHE BANK		3,464,160	3,584,000	2,509
94989C-BC-4	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 CL B 3.783% 02/15/48		02/04/2015	WELLS FARGO		10,299,800	10,000,000	12,610
94989C-BD-2	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 CL C 4.071% 02/15/48		02/04/2015	WELLS FARGO		14,999,145	15,000,000	20,355
94989D-BB-4	WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B 4.139% 02/15/48		03/03/2015	WELLS FARGO		8,239,792	8,000,000	10,118
94989H-BJ-8	WFCM 2015-NXS1 C 3.848% 05/15/48		04/21/2015	WELLS FARGO		6,999,734	7,000,000	20,950
94989J-BE-5	WELLS FARGO COMM MTG TRUST 2015-C28 CLASS B 4.275% 05/15/48		05/13/2015	WELLS FARGO		18,324,900	18,000,000	42,769
94989J-BF-2	WELLS FARGO COMM MTG TRUST 2015-C28 CLASS C 4.275% 05/15/48		05/13/2015	WELLS FARGO		11,783,472	12,000,000	28,513
94989M-AK-5	WFCM 2015-NXS2 B 4.394% 07/15/58		06/30/2015	WELLS FARGO		16,405,575	16,149,000	25,626
94989N-BK-2	WFCM 2015-C30 B 4.400% 09/15/48		09/28/2015	Various		7,214,375	7,000,000	6,722
94989Q-BA-7	WFCM 2015-SG1 B 4.620% 12/15/47		08/18/2015	WELLS FARGO		34,604,536	33,771,000	112,692
94989T-BE-3	WFCM WFCM 2015-LC22 Class B 4.690% 09/15/58		09/15/2015	WELLS FARGO		8,227,624	8,000,000	28,238
95000A-AZ-0	WFCM 2015-P2 WELLS FARGO COMM MTGE TRUST 4.255% 12/15/48		12/08/2015	WELLS FARGO		7,606,476	7,385,000	19,203
95235L-AT-7	WEST CORP WEST CORP 3.882% 11/20/21		12/28/2015	DIRECT		4,086,752	4,115,385	
95709T-AL-4	WESTAR ENERGY INC WESTAR ENERGY INC 3.250% 12/01/25		12/03/2015	Various		31,961,042	31,905,000	13,327
960413-AF-9	WESTLAKE CHEMICAL CORP 3.600% 07/15/22		06/05/2015	MORGAN STANLEY		2,433,107	2,459,000	35,656
96949L-AB-1	WILLIAMS PARTNERS LP 4.000% 09/15/25		05/05/2015	BANK OF AMERICA		6,871,480	7,000,000	50,556
97263B-AA-1	WILTON 144A 5.875% 03/30/33		07/16/2015	BANK OF AMERICA		6,367,500	6,000,000	108,688
97786#-AK-8	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC 3.730% 09/01/25		09/01/2015	DEUTSCHE BANK		5,000,000	5,000,000	
97786#-AL-6	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC 3.830% 09/01/27		09/01/2015	DEUTSCHE BANK		15,000,000	15,000,000	
000000-00-0	CHIEF POWER FINANCE LLC 7.861% 12/31/20		01/21/2015	JP MORGAN SECURITIES		1,975,050	1,980,000	
98420E-AD-7	XLIT LTD 5.500% 03/31/45	E	03/24/2015	MORGAN STANLEY		1,486,725	1,500,000	
98956P-AF-9	ZIMMER HOLDINGS INC 3.550% 04/01/25		03/10/2015	CREDIT SUISSE SECURITIES		9,976,500	10,000,000	
009088-AA-3	AIR CANADA AIR CANADA 2015-2AA PTT 3.750% 06/15/29	A	12/01/2015	MORGAN STANLEY		10,000,000	10,000,000	
009088-AB-1	AIR CANADA AIR CANADA -2A PTT 4.125% 06/15/29	A	12/02/2015	Various		12,058,750	12,000,000	
009090-AA-9	AIR CANADA 2015-1A PTT 144A 3.600% 09/15/27	A	03/11/2015	MORGAN STANLEY		10,000,000	10,000,000	
112585-AH-7	BROOKFIELD ASSET MGMNT INC 4.000% 01/15/25	A	12/15/2015	Various		23,804,610	24,000,000	153,000
136375-BZ-4	CANADIAN NATL RAILROAD 4.500% 11/07/43	A	02/25/2015	Various		5,629,301	5,022,000	67,283
13645R-AS-3	CANADIAN PACIFIC RR CO 2.900% 02/01/25	A	07/29/2015	BANK OF AMERICA		6,608,350	7,000,000	1,128
13645R-AT-1	CANADIAN PACIFIC RR CO 3.700% 02/01/26	A	07/29/2015	Various		9,993,140	10,000,000	
13805Q-A@-1	CANPOTEX LIMITED 3.860% 01/08/29	A	01/08/2015	BANK OF AMERICA		4,000,000	4,000,000	
559222-AR-5	MAGNA INTERNATIONAL INC MAGNA INTERNATIONAL INC 4.150% 10/01/25	A	09/22/2015	Various		35,051,955	35,000,000	807
73755L-AM-9	POTASH CORP - SASKATCHEWAN 3.000% 04/01/25	A	03/23/2015	BANK OF AMERICA		19,904,000	20,000,000	
867224-AA-5	SUNCOR ENERGY INC 3.600% 12/01/24	A	07/20/2015	Various		12,888,695	12,890,000	94,028
87951Y-AN-1	TELESAT CANADA INC 3.500% 03/28/19	A	08/25/2015	DIRECT		2,998,833	3,000,000	
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	11/06/2015	Tax Free Exchange		6,688,963	6,688,963	8,770
895945-G@-6	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	11/19/2015	BARCLAYS CAPITAL GROUP		423,492	423,492	
C9413P-AU-7	VALEANT PHARMACEUTICALS 3.577% 03/13/22	I	04/23/2015	DIRECT		1,849,715	1,849,715	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00131L-AB-1	AIA GROUP LTD 3.200% 03/11/25	F	08/11/2015	MORGAN STANLEY		9,728,900	10,000,000	136,000
00203Q-AB-3	AP MOELLER 144a 3.750% 09/22/24	F	07/20/2015	BANK OF AMERICA		5,012,400	5,000,000	63,021
00205G-AB-3	APT PIPELINES LTD 144A 4.200% 03/23/25	F	03/16/2015	MORGAN STANLEY		4,994,750	5,000,000	
01959E-AC-2	ALLIED WORLD ASSURANCE ALLIED WORLD ASSURANCE 4.350% 10/29/25	R	10/26/2015	CREDIT SUISSE SECURITIES		19,990,400	20,000,000	
05253J-AL-5	AUSTRALIA & NZ BANKING GRP NY AUST & NZ BANKING GRP NY 3.700% 11/16/25	F	11/09/2015	GOLDMAN SACHS & CO.		19,925,600	20,000,000	
05330G-AA-2	AUTORIDAD CANAL DE PANAMA AUTORIDAD CANAL DE PANAMA 4.950% 07/29/35	F	11/18/2015	Various		28,898,820	29,223,000	8,744
05363L-AG-8	AVERY 2015-6A C 3.064% 08/05/27	F	05/07/2015	MORGAN STANLEY		15,960,000	16,000,000	
05530Q-AK-6	BAT INTL FINANCE PLC 3.950% 06/15/25	F	06/11/2015	Various		41,180,108	41,200,000	1,229
05530Q-AL-4	BAT INTL FINANCE PLC 3.500% 06/15/22	F	06/10/2015	DEUTSCHE BANK		3,996,320	4,000,000	
05565Q-CJ-5	BP CAPITAL MARKETS PLC 3.994% 09/26/23	F	10/22/2015	BANK OF AMERICA		10,533,100	10,000,000	34,393
05565Q-CS-5	BP CAPITAL MARKETS PLC BP Capital Markets PLC 3.535% 11/04/24	F	10/28/2015	BANK OF AMERICA		5,074,500	5,000,000	87,393
05616N-AE-4	BABSN 2015-2A0B2 3.940% 07/20/27	F	07/23/2015	BANK OF AMERICA		17,250,000	17,250,000	
056752-AG-3	BAIDU INC 4.125% 06/30/25	F	06/24/2015	JP MORGAN SECURITIES		16,971,100	17,000,000	
06739F-HU-8	BARCLAYS BANK PLC BACR 0.947% 02/17/17	F	12/17/2015	DEUTSCHE BANK		7,999,392	8,000,000	7,339
10010Y-AA-0	TURK HAVA YOLLARI 4.200% 03/15/27	F	03/19/2015	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
15137J-AD-4	CECLO 2015-23A B 3.167% 04/17/26	F	03/19/2015	BANK OF AMERICA		24,005,075	24,250,000	
153766-AA-8	CENTRAL JAPAN RAILWAY CENTRAL JAPAN RAILWAY CO 4.250% 11/24/45	F	11/17/2015	Various		29,520,850	30,000,000	
15639K-AA-0	CENTRICA PLC 144A 4.000% 10/16/23	F	03/19/2015	BANK OF AMERICA		7,316,960	7,000,000	122,889
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	F	12/17/2015	STIFEL NICOLAUS		5,075,700	5,000,000	13,993
20369F-AA-7	COMMUNITY FUNDING CLO COMMUNITY FUNDING CLO 5.750% 11/01/27	F	09/30/2015	DIRECT		4,000,000	4,000,000	
24713G-AA-0	DELPHI AUTOMOTIVE PLC DELPHI AUTOMOTIVE PLC 3.150% 11/19/20	F	11/06/2015	BARCLAYS CAPITAL GROUP		14,967,600	15,000,000	
26244G-AC-9	DRYDEN SENIOR LOAN FUND 3.226% 08/15/28	F	07/02/2015	WELLS FARGO		4,000,000	4,000,000	
26244K-AE-6	DRYDEN SR LOAN FUND DRSLF 2015-41A C 3.286% 10/15/27	F	09/17/2015	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
26249Q-AJ-7	DRSLF 2015-38A C 3.315% 07/15/27	F	03/25/2015	MORGAN STANLEY		15,000,000	15,000,000	
27830K-AE-4	EATON EATON VANCE 2015-1A C 3.220% 10/20/26	F	10/06/2015	WELLS FARGO		27,162,218	27,350,000	
27830K-AN-4	EATON EATON 2015-1A B2 4.001% 10/20/26	F	10/06/2015	WELLS FARGO		5,249,563	5,250,000	
302154-BN-8	EXPORT-IMPORT BANK KOREA 3.250% 08/12/26	F	06/23/2015	HSBC SECURITIES, INC		24,798,750	25,000,000	311,458
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26	F	10/20/2015	DIRECT		5,000,000	5,000,000	
36164N-FG-5	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 3.373% 11/15/25	F	10/26/2015	TENDER OFFER		2,706,301	2,980,000	
36164N-FH-3	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 4.418% 11/15/35	F	10/26/2015	TENDER OFFER		32,584,854	42,208,000	
38137H-AE-8	GOLDENTREE LOAN OPP XI LTD 3.417% 04/18/27	F	02/27/2015	GreensLedge Capital		5,000,000	5,000,000	
40049J-BB-2	GRUPO TELEVISA S A GRUPO TELEVISA SAB 4.625% 01/30/26	F	11/25/2015	Various		15,052,700	15,000,000	6,424
46132F-AD-2	INVESCO FINANCE PLC INVESCO FINANCE PLC 3.750% 01/15/26	R	10/08/2015	MORGAN STANLEY		6,981,940	7,000,000	
46618N-AJ-5	JFIN CLO JFIN CLO LTD 2015-2A CLASS C 3.739% 10/19/26	F	09/25/2015	DIRECT		7,481,250	7,500,000	
46645J-AF-9	JPMBB JPMBB 2015-C33 AS 4.023% 12/15/48	R	11/17/2015	JP MORGAN SECURITIES		17,911,198	17,500,000	56,707
46645J-AG-7	JPMBB JPMBB 2015-C33 B 4.274% 12/15/48	R	11/17/2015	JP MORGAN SECURITIES		7,724,948	7,500,000	25,824
468367-AE-7	JACKSON MILL CLO LTD 144A 3.315% 04/15/27	F	04/16/2015	CITY SECURITIES 0380		4,951,680	5,000,000	
494386-AC-9	KIMBERLY-CLARK DE MEXICO 144A 3.250% 03/12/25	F	03/06/2015	CITIGROUP GLOBAL MARKETS		27,830,370	28,000,000	
500630-CG-1	KOREA DEVELOPMENT BANK KOREA DEVELOPMENT BANK 3.375% 09/16/25	F	09/11/2015	JP MORGAN SECURITIES		24,964,250	25,000,000	
50066A-AJ-2	KOREA GAS CORP 3.500% 07/21/25	F	07/14/2015	BANK OF AMERICA		14,973,600	15,000,000	
55608P-AQ-7	MACQUARIE BANK LTD 4.000% 07/29/25	F	07/23/2015	JP MORGAN SECURITIES		14,977,950	15,000,000	
55818X-AE-3	MADISON PARK FUNDING LTD 3.930% 04/20/26	F	02/27/2015	B P AMERICA #1500		14,000,000	14,000,000	
55819B-AJ-9	MDPK 2015-18A B2 3.905% 10/21/26	F	08/11/2015	MORGAN STANLEY		5,000,000	5,000,000	
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	F	12/21/2015	DEUTSCHE BANK		19,250,000	19,250,000	
67109B-AG-9	OHALF 2015-1A C 144A 3.414% 02/15/27	F	03/06/2015	JP MORGAN SECURITIES		16,889,500	17,000,000	
68715#-AB-5	ORORA DGP 3.410% 07/16/25	R	07/16/2015	CITIBANK		7,000,000	7,000,000	
716743-AJ-8	PETRONAS CAPITAL LTD 3.500% 03/18/25	F	03/11/2015	BANK OF AMERICA		14,868,750	15,000,000	
75405U-AD-8	RAS LAFFAN LNG 3 144A 6.332% 09/30/27	F	09/17/2015	CREDIT SUISSE SECURITIES		5,591,625	4,810,000	145,516
767201-AS-5	RIO TINTO FINANCE PLC 3.750% 06/15/25	F	06/11/2015	DEUTSCHE BANK		7,946,640	8,000,000	
77578J-AB-4	ROLLLS-ROYCE ROLLS-ROYCE PLC 3.625% 10/14/25	F	11/12/2015	BANK OF AMERICA		33,980,750	34,000,000	41,788
78462Q-AD-1	SP POWERASSETS SP POWERASSETS LTD 3.250% 11/24/25	F	11/17/2015	MORGAN STANLEY		24,938,500	25,000,000	
80283L-AA-1	SANTANDER UK PLC 144A 5.000% 11/07/23	F	02/03/2015	BNP PARIBAS		10,808,500	10,000,000	123,611
806854-AH-8	SCHLUMBERGER INVESTMENT 3.650% 12/01/23	R	03/09/2015	MORGAN STANLEY		14,079,577	13,431,000	136,885
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	F	10/09/2015	CITIGROUP GLOBAL MARKETS		7,840,988	7,916,991	
82938B-AC-4	SINOPEC GRP OVERSEA 2015 144A 3.250% 04/28/25	F	04/21/2015	HSBC SECURITIES, INC		14,853,300	15,000,000	
84265V-AH-8	SOUTHERN COPPER CORP 3.875% 04/23/25	F	04/21/2015	Various		15,004,370	15,000,000	1,292
860444-AE-8	STEWART PARK CLO LTD 144A 3.215% 04/15/26	F	04/17/2015	WELLS FARGO		8,375,000	8,375,000	
87969N-AD-7	TELSTRA CORP LTD 144 A 3.125% 04/07/25	F	10/06/2015	Various		34,738,470	35,000,000	1,736
89400P-AE-3	TRANSURBAN FINANCE CO TRANSURBAN FINANCE CO 4.125% 02/02/26	F	11/03/2015	Various		29,824,690	30,000,000	1,833
90138E-AA-3	XXIII CAPITAL FINANCE 2016-1 CLASS A 3.500% 06/30/21	F	12/29/2015	GUGGENHEIM CAPITAL MKTS		10,000,000	10,000,000	
902118-BS-6	TYCO INTERNATIONAL TYCO INTERNATIONAL FINANCE 3.900% 02/14/26	R	09/10/2015	Various		24,853,000	25,000,000	1,083
902133-AR-8	TYCO ELECTRONICS GROUP 3.450% 08/01/24	F	07/07/2015	BARCLAYS CAPITAL GROUP		2,100,553	2,070,000	31,542
91087B-AA-8	UNITED MEXICAN STATES 3.600% 01/30/25	F	01/14/2015	Various		25,106,000	25,000,000	143,500
980236-AM-5	WOODSIDE FINANCE LTD 3.650% 03/05/25	F	02/26/2015	CREDIT SUISSE SECURITIES		19,988,400	20,000,000	
G1696#-BL-9	BUNZL BUNZL 3.930% 11/19/27	F	11/19/2015	RBC CAPITAL MARKETS		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
G1696#-BM-7	BUNZL 3.980% 11/19/28	F	11/19/2015	RBS SECURITIES INC		7,000,000	7,000,000	
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP 4.520% 05/11/20	F	05/11/2015	RBS SECURITIES INC		4,250,000	4,250,000	
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP 4.950% 05/11/22	F	05/11/2015	RBS SECURITIES INC		5,000,000	5,000,000	
G9368P-AV-6	VIRGIN MEDIA INVEST HOLDINGS 3.181% 06/30/23	F	06/08/2015	DIRECT		4,628,719	4,663,697	
L9339L-AB-9	TRINSEO MATERIALS OPERATING 3.250% 11/05/21	R	06/01/2015	DIRECT		394,376	395,364	
N0501W-AC-2	Ziggo Ziggo BV 3.065% 01/15/22	F	10/29/2015	DIRECT		1,476,776	1,479,149	
N0501W-AE-8	Ziggo Ziggo BV-Term Ln B2A 3.065% 01/15/22	F	10/29/2015	DIRECT		951,662	953,191	
N0501W-AG-3	Ziggo ZIGGO BV TERM LN B3 3.065% 01/15/22	F	10/29/2015	DIRECT		1,565,145	1,567,660	
N5945L-AN-5	NXP BV 3.624% 12/07/20	F	12/23/2015	DIRECT		4,000,000	4,000,000	
N9061#-AB-4	VTTI VTTI MLP BV 4.870% 12/15/25	F	12/15/2015	CITIBANK		2,000,000	2,000,000	
N9061#-AC-2	VTTI VTTI MLP BV 4.970% 12/15/27	F	12/15/2015	CITIBANK		7,000,000	7,000,000	
Q0458*-AD-1	AQUASURE FINANCE PTY LTD 3.280% 07/12/27	F	07/10/2015	NATIONAL AUSTRALIAN BK		3,000,000	3,000,000	
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS 3.770% 09/10/30	F	09/10/2015	NATIONAL AUSTRALIAN BK		34,000,000	34,000,000	
Q2887#-AB-8	GOODMAN PROPERTY TRUST 3.560% 06/15/27	F	06/15/2015	NATIONAL AUSTRALIAN BK		9,000,000	9,000,000	
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD 3.090% 06/11/27	F	06/11/2015	NATIONAL AUSTRALIAN BK		11,000,000	11,000,000	
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD 3.780% 08/11/30	F	08/11/2015	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST 4.220% 12/14/25	F	12/14/2015	RBC CAPITAL MARKETS		19,000,000	19,000,000	
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD 3.440% 04/29/27	F	04/29/2015	NATIONAL AUSTRALIAN BK		8,000,000	8,000,000	
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD 3.860% 11/04/28	F	11/04/2015	BANK OF AMERICA		7,500,000	7,500,000	
Q7450@-AF-7	PERTH AIRPORT PTY LTD 3.600% 07/09/27	F	07/09/2015	COMMONWEALTH BK AUST		9,000,000	9,000,000	
Q7450@-AG-5	PERTH AIRPORT PTY LTD 3.750% 07/09/30	F	07/09/2015	COMMONWEALTH BK AUST		11,000,000	11,000,000	
V6179#-AA-2	MESTAMO MARINE LTD 4.650% 06/25/24	F	06/25/2014	DAIN BOSWORTH INC.		5,000,000	5,000,000	
000000-00-0	MESTAMO MARINE LTD 4.650% 06/25/24	F	06/25/2014	DAIN BOSWORTH INC.		(5,000,000)	(5,000,000)	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,545,994,796	6,558,375,352	13,238,192
8399997. Total - Bonds - Part 3						7,668,163,418	7,679,168,258	16,264,763
8399998. Total - Bonds - Part 5						166,175,800	163,697,062	431,274
8399999. Total - Bonds						7,834,339,218	7,842,865,320	16,696,037
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/07/2015	Capital Contribution	0.000	19,997,607		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						19,997,607	XXX	
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2	F	12/01/2015	DIRECT	25,065.000	25,065		
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						25,065	XXX	
9799997. Total - Common Stocks - Part 3						20,022,672	XXX	
9799998. Total - Common Stocks - Part 5						403,718,327	XXX	
9799999. Total - Common Stocks						423,740,999	XXX	
9899999. Total - Preferred and Common Stocks						423,740,999	XXX	
9999999 - Totals						8,258,080,217	XXX	16,696,037

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-DV-9	U S TREASURY NOTES 4.125% 05/15/15		05/15/2015	Maturity		440,000	440,000	437,250	439,861		139		139		440,000				9,075	05/15/2015
912828-H2-9	U S TREASURY NOTES 0.625% 12/31/16		01/05/2015	BANK OF AMERICA		99,906,250	100,000,000	99,902,344	99,902,479		675		675		99,903,153		3,097	3,097	10,359	12/31/2016
925387-AG-7	VESSEL MANAGEMENT SERVICE SERIES A 3.477% 01/16/37		07/16/2015	Call 100.0000		318,000	318,000	328,733	328,182		(10,182)		(10,182)		318,000				8,293	01/16/2037
0599999. Subtotal - Bonds - U.S. Governments						100,664,250	100,758,000	100,668,327	100,670,522		(9,368)		(9,368)		100,661,153		3,097	3,097	27,727	XXX
455780-AM-8	INDONESIA AID 6.650% 07/15/29	R	07/15/2015	Redemption 100.0000		694,516	694,516	847,914	821,259		(126,743)		(126,743)		694,516				34,828	07/15/2029
1099999. Subtotal - Bonds - All Other Governments						694,516	694,516	847,914	821,259		(126,743)		(126,743)		694,516				34,828	XXX
452151-8V-8	ILLINOIS STATE TAXABLE GENERAL OBLIGATION 4.421% 01/01/15		01/01/2015	Redemption 100.0000		500,000	500,000	499,055	500,000						500,000				11,053	01/01/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						500,000	500,000	499,055	500,000						500,000				11,053	XXX
150105-AZ-7	CEDAR CLIFF OHIO LOC SCH DIST GENERAL OBLIGATION 5.965% 12/01/35		04/14/2015	Call 100.0000		2,050,000	2,050,000	2,048,545	2,048,667		1,333		1,333		2,050,000				45,177	12/01/2035
167505-KG-0	CHICAGO ILLINOIS BOARD OF EDUC GENERAL OBLIGATION 6.038% 12/01/29		12/29/2015	CITIGROUP GLOBAL MARKETS		7,956,250	9,500,000	9,500,000	9,500,000						9,500,000		(1,543,750)	(1,543,750)	626,191	12/01/2029
167615-QA-4	CHICAGO IL PARK DIST SER A GENERAL OBLIGATION 4.200% 01/01/31		05/21/2015	MORGAN STANLEY		3,279,125	3,545,000	3,545,000	3,545,000						3,545,000		(265,875)	(265,875)	134,828	01/01/2031
170088-NN-4	CHISAGO COUNTY MN GENERAL OBLIGATION 5.000% 02/01/26		08/03/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				50,000	02/01/2026
170088-NP-9	CHISAGO COUNTY MN GENERAL OBLIGATION 5.100% 02/01/27		08/03/2015	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				51,000	02/01/2027
170088-NQ-7	CHISAGO COUNTY MN GENERAL OBLIGATION 5.200% 02/01/28		08/03/2015	Call 100.0000		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				74,880	02/01/2028
170088-NT-1	CHISAGO COUNTY MN GENERAL OBLIGATION 5.350% 02/01/31		08/03/2015	Call 100.0000		2,640,000	2,640,000	2,640,000	2,640,000						2,640,000				141,240	02/01/2031
213185-BP-5	COOK COUNTY ILLINOIS GENERAL OBLIGATION 6.310% 11/15/31		06/09/2015	LOOP CAPITAL MARKETS		4,900,850	5,000,000	5,023,800	5,019,400		(183)		(183)		5,019,216		(118,366)	(118,366)	181,413	11/15/2031
213185-BQ-3	COOK COUNTY ILLINOIS GENERAL OBLIGATION 6.360% 11/15/33		06/10/2015	RAYMOND JAMES & ASSOCIATES		4,893,950	5,000,000	5,024,800	5,020,871		(168)		(168)		5,020,704		(126,754)	(126,754)	185,500	11/15/2033
240685-HY-6	DEKALB CNTY IL CMNTY UNIT SCH GENERAL OBLIGATION 0.000% 01/01/30		09/04/2015	D.A. DAVIDSON		487,230	1,000,000	317,460	411,977		17,195		17,195		429,173		58,057	58,057		01/01/2030
305229-EJ-1	FAIRMONT MINN INDPT SCH DIST GENERAL OBLIGATION 5.850% 02/01/36		05/01/2015	Call 100.0000		7,245,000	7,245,000	7,245,000	7,245,000						7,245,000				317,874	02/01/2036
442331-FP-4	HOUSTON TEXAS GENERAL OBLIGATION 5.125% 03/01/35		03/02/2015	Call 100.0000		7,770,000	7,770,000	7,038,455	7,116,585		653,415		653,415		7,770,000				199,106	03/01/2035
623307-ES-0	MOUNT UNION PA AREA SCH DIST GENERAL OBLIGATION 6.750% 02/01/31		02/02/2015	Call 100.0000		15,000	15,000	15,030	15,026		(26)		(26)		15,000				506	02/01/2031
640345-SB-1	NELSON CNTY KY SCH DIST FIN GENERAL OBLIGATION 5.650% 12/01/30		03/02/2015	Call 100.0000		5,855,000	5,855,000	5,855,000	5,855,000						5,855,000				83,621	12/01/2030
68607L-X9-3	OREGON STATE BRD HIGHER ED GENERAL OBLIGATION 5.540% 08/01/35		08/03/2015	Redemption 100.0000		4,210,000	4,210,000	4,093,130	4,108,084		101,916		101,916		4,210,000				233,234	08/01/2035
815626-GQ-3	SEDGWICK CNTY KANSAS GENERAL OBLIGATION 6.220% 10/01/28		06/08/2015	RAYMOND JAMES & ASSOCIATES		6,079,600	5,000,000	5,117,680	5,095,464		(2,363)		(2,363)		5,093,101		986,499	986,499	215,972	10/01/2028
89910N-CP-4	TULARE CA LOC HEALTH CARE DIST GENERAL OBLIGATION 8.000% 08/01/39		06/11/2015	DIRECT		6,872,255	6,500,000	6,871,735	6,863,244		(3,015)		(3,015)		6,860,229		12,026	12,026	455,000	08/01/2039
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						67,694,260	68,770,000	67,775,635	67,924,318		768,104		768,104		68,692,423		(998,163)	(998,163)	2,995,542	XXX
17131H-AU-2	CHULA VISTA CALIF INDL DEV REV 5.250% 12/01/27		08/28/2015	Call 101.0000		5,050,000	5,000,000	4,972,000	4,976,795		73,205		73,205		5,050,000				194,688	12/01/2027
18085P-LL-6	CLARK COUNTY NEVADA ARPT REV 6.881% 07/01/42		07/07/2015	WELLS FARGO		283,390	250,000	239,370	239,978		84		84		240,063		43,327	43,327	17,633	07/01/2042
313381-NT-8	FEDERAL HOME LOAN BANK 3.250% 01/18/33		10/19/2015	Call 100.0000		1,600,000	1,600,000	1,443,360	1,446,717		153,283		153,283		1,600,000				65,000	01/18/2033
31339W-LL-8	FED HM LN MTG CORP SR 2419 CLS J 7.351% 02/15/32		12/01/2015	Paydown		430,176	430,176	430,176	430,176						430,176				16,871	02/15/2032
3133ED-QS-4	FEDERAL FARM CREDIT BANK 3.840% 07/17/29		08/11/2015	Call 100.0000		19,995,000	19,995,000	19,995,000	19,995,000						19,995,000				818,995	07/17/2029

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
3133ED-SS-2	FEDERAL FARM CREDIT BANK 3.800% 08/14/29		08/27/2015	Call 100.0000		52,000,000	52,000,000	51,970,360	51,970,925		29,075		29,075		52,000,000				2,047,356	08/14/2029
3133ED-VF-6	FEDERAL FARM CREDIT BANK 3.800% 09/18/29		09/30/2015	Call 100.0000		46,750,000	46,750,000	46,643,878	46,645,396		104,604		104,604		46,750,000				1,835,717	09/18/2029
3134G4-5Z-7	FREDDIE MAC 3.230% 06/06/28		06/08/2015	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				807,500	06/06/2028
3136AC-GN-5	FANNIE MAE - ACES 2013-M3 3.457% 01/25/33		12/01/2015	Paydown		375,985	375,985	374,222	374,209		1,775		1,775		375,985				6,921	01/25/2033
3136G2-2N-6	FANNIE MAE 4.000% 05/15/34		05/15/2015	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,000,000	05/15/2034
3136G2-2P-1	FANNIE MAE 4.000% 05/15/34		05/15/2015	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000						100,000,000				2,000,000	05/15/2034
3136G2-2R-7	FANNIE MAE 4.010% 05/22/34		05/22/2015	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,002,500	05/22/2034
31381R-4H-4	FNMA POOL 468924 5.350% 08/01/41		12/01/2015	Paydown		23,334	23,334	24,296	24,133		(799)		(799)		23,334				688	08/01/2041
31381R-G5-7	FNMA POOL 468320 5.420% 07/01/41		12/01/2015	Paydown		47,138	47,138	48,110	47,923		(785)		(785)		47,138				1,408	07/01/2041
31381S-PX-4	FNMA POOL 469438 4.510% 10/01/41		12/01/2015	Paydown		117,186	117,186	120,701	120,096		(2,910)		(2,910)		117,186				2,913	10/01/2041
31381T-7A-2	FNMA POOL 470789 4.400% 03/01/42		12/01/2015	Paydown		13,615	13,615	14,257	14,208		(593)		(593)		13,615				330	03/01/2042
31381T-WA-4	FNMA POOL 470541 4.830% 03/01/42		12/01/2015	Paydown		19,723	19,723	20,894	20,722		(999)		(999)		19,723				521	03/01/2042
31381V-BT-1	FNMA POOL 471750 3.970% 07/01/42		12/01/2015	Paydown		108,886	108,886	111,336	110,994		(2,108)		(2,108)		108,886				2,382	07/01/2042
31381V-J7-1	FNMA POOL 471986 4.070% 07/01/42		12/01/2015	Paydown		43,242	43,242	44,472	44,282		(1,040)		(1,040)		43,242				961	07/01/2042
3138L0-VV-0	FNMA POOL AM0627 3.950% 09/01/42		12/01/2015	Paydown		21,655	21,655	22,332	22,250		(595)		(595)		21,655				471	09/01/2042
3138L1-NU-9	FNMA POOL AM1302 3.490% 11/01/42		12/01/2015	Paydown		77,793	77,793	78,134	78,079		(286)		(286)		77,793				1,496	11/01/2042
3138L2-3B-1	FNMA POOL AM2593 3.900% 03/01/43		12/01/2015	Paydown		42,378	42,378	44,073	43,913		(1,535)		(1,535)		42,378				910	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2015	Paydown		23,129	23,129	21,857	21,929		1,200		1,200		23,129				445	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2015	Paydown		23,174	23,174	21,900	21,972		1,202		1,202		23,174				446	01/01/2031
3138L2-NT-0	FNMA POOL AM 2201 3.880% 02/01/43		12/01/2015	Paydown		44,034	44,034	45,493	45,349		(1,315)		(1,315)		44,034				933	02/01/2043
3138L2-YY-7	FNMA POOL AM2526 3.460% 03/01/43		12/01/2015	Paydown		72,978	72,978	72,932	72,921		57		57		72,978				1,391	03/01/2043
3138L2-ZY-6	FNMA POOL AM2558 3.730% 03/01/38		12/01/2015	Paydown		61,472	61,472	63,143	62,981		(1,509)		(1,509)		61,472				1,265	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		12/01/2015	Paydown		73,946	73,946	73,888	73,884		63		63		73,946				1,408	06/25/2043
3138L3-6E-0	FNMA POOL AM3568 4.100% 05/01/43		12/01/2015	Paydown		16,886	16,886	17,556	17,443		(557)		(557)		16,886				388	05/01/2043
3138L3-AH-8	FNMA POOL AM2707 4.020% 03/01/43		12/01/2015	Paydown		26,825	26,825	28,057	27,942		(1,117)		(1,117)		26,825				589	03/01/2043
3138L3-AQ-8	FNMA POOL AM2714 3.730% 03/01/43		12/01/2015	Paydown		53,496	53,496	54,917	54,779		(1,283)		(1,283)		53,496				1,099	03/01/2043
3138L3-AZ-8	FNMA POOL AM2723 3.690% 03/01/43		12/01/2015	Paydown		78,610	78,610	80,576	80,383		(1,773)		(1,773)		78,610				1,598	03/01/2043
3138L3-CW-3	FNMA POOL AM2784 3.820% 03/01/43		12/01/2015	Paydown		55,326	55,326	57,262	57,078		(1,752)		(1,752)		55,326				1,164	03/01/2043
3138L3-H7-3	FNMA POOL AM2953 3.960% 04/01/43		12/01/2015	Paydown		18,876	18,876	19,625	19,556		(680)		(680)		18,876				412	04/01/2043
3138L3-PC-3	FNMA POOL AM 3118 3.770% 05/01/43		12/01/2015	Paydown		34,401	34,401	35,508	35,407		(1,006)		(1,006)		34,401				715	05/01/2043
3138L3-Q4-0	FNMA POOL AM3174 4.000% 05/01/43		12/01/2015	Paydown		21,907	21,907	22,776	22,702		(795)		(795)		21,907				483	05/01/2043
3138L3-QY-4	FNMA POOL AM3170 4.000% 04/01/43		12/01/2015	Paydown		17,867	17,867	18,576	18,512		(646)		(646)		17,867				394	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409 4.020% 10/01/25		12/01/2015	Paydown		107,246	107,246	107,548	107,495		(249)		(249)		107,246				2,374	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2015	Paydown		19,915	19,915	20,705	20,639		(724)		(724)		19,915				433	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2015	Paydown		76,877	76,877	78,766	78,600		(1,723)		(1,723)		76,877				1,565	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711 3.700% 06/01/33		12/01/2015	Paydown		64,935	64,935	66,884	66,765		(1,830)		(1,830)		64,935				1,324	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2015	Paydown		25,528	25,528	26,501	26,423		(895)		(895)		25,528				551	07/01/2043
3138L4-HX-4	FANNIE MAE AM3845 3.740% 07/01/28		12/01/2015	Paydown		19,430	19,430	20,001	19,954		(524)		(524)		19,430				400	07/01/2028
3138L4-KG-7	FANNIE MAE AM3894 3.850% 07/01/28		12/01/2015	Paydown		17,571	17,571	18,263	18,209		(637)		(637)		17,571				373	07/01/2028
3138L4-KZ-5	FANNIE MAE AM3911 3.730% 07/01/28		12/01/2015	Paydown		16,240	16,240	16,707	16,669		(429)		(429)		16,240				334	07/01/2028
3138L4-LD-3	FANNIE MAE AM3923 4.330% 07/01/33		12/01/2015	Paydown		164,225	164,225	170,743	169,962		(5,737)		(5,737)		164,225				3,927	07/01/2033
3138L4-NZ-2	FANNIE MAE AM4007 4.110% 08/01/28		12/01/2015	Paydown		84,730	84,730	86,054	85,942		(1,212)		(1,212)		84,730				1,921	08/01/2028
3138L4-TR-4	FANNIE MAE AM4159 4.390% 08/25/33		12/01/2015	Paydown		37,748	37,748	38,869	38,811		(1,063)		(1,063)		37,748				913	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2015	Paydown		192,699	192,699	197,456	197,113		(4,414)		(4,414)		192,699				4,720	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2015	Paydown		36,184	36,184	37,620	37,521		(1,337)		(1,337)		36,184				934	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		12/01/2015	Paydown		312,894	312,894	314,067	313,978		(1,084)		(1,084)		312,894				7,393	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		12/01/2015	Paydown		292,672	292,672	293,266	293,194		(523)		(523)		292,672				7,192	07/01/2029
3138NJ-BD-9	FANNIE MAE FN00035 3.289% 12/27/32		12/01/2015	Paydown		135,186	135,186	121,330	120,847		14,339		14,339		135,186				2,449	12/27/2032
31393E-TS-8	FANNIE MAE 2003-90 BA 5.500% 09/25/33		12/01/2015	Paydown		5,653,550	5,653,550	5,562,607	5,601,048		52,502		52,502		5,653,550				157,723	09/25/2033
31398N-5W-0	FANNIE MAE 2010-133 BZ 4.000% 11/25/40		12/01/2015	Paydown		7,702,281	7,702,281	6,783,154	6,918,838		783,443		783,443		7,702,281				234,371	11/25/2040
31398S-4P-5	FANNIE MAE 2010-156 ZB 4.000% 12/25/40		12/01/2015	Paydown		9,392,418	9,392,418	8,543,984	8,753,607		638,811		638,811		9,392,418				194,367	12/25/2040
31398S-SD-6	FANNIE MAE 2010-136 AZ 4.000% 12/25/40		12/01/2015	Paydown		1,346,026	1,346,026	1,185,402	1,208,169		137,857		137,857		1,346,026				49,248	12/25/2040
31398S-SF-1	FANNIE MAE 2010-136 MZ 4.000% 12/25/40		12/01/2015	Paydown		3,187,485	3,187,485	2,809,664	2,864,351		323,134		323,134		3,187,485				120,034	12/25/2040
486296-LZ-7	KAUKAUNA WI ELEC SYS REV 5.000% 12/15/30		12/15/2015	Call 100.0000		165,000	165,000	165,000	165,000						165,000				8,250	12/15/2030

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
486296-LZ-7	KAUKAUNA WI ELEC SYS REV 5.000% 12/15/30		01/01/2015	Redemption 100.0000		(155,000)	(155,000)	(155,000)	(155,000)						(155,000)					12/15/2030
530393-CE-5	LIBERTY CNTY GA PUB FACS REV 5.850% 02/01/30		09/09/2015	Call 100.0000		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				93,779	02/01/2030
57419P-HD-4	MARYLAND STATE CDA 6.000% 09/01/37		09/01/2015	Call 100.0000		495,000	495,000	495,000	495,000						495,000				22,200	09/01/2037
677555-YE-8	STATE OF OHIO ECONOMIC DEV 8.000% 03/01/29		12/01/2015	Call 100.0000		250,000	250,000	250,000	250,000						250,000				13,500	03/01/2029
677555-YG-3	STATE OF OHIO ECONOMIC DEV 6.000% 12/01/20		12/01/2015	Call 100.0000		400,000	400,000	400,000	400,000						400,000				18,000	12/01/2020
677555-ZB-3	STATE OF OHIO ECONOMIC DEV 6.000% 03/01/30		12/01/2015	Call 100.0000		200,000	200,000	200,000	200,000						200,000				7,500	03/01/2030
917435-AA-7	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL I 5.392% 07/01/50		07/01/2015	Redemption 100.0000		55,948	55,948	55,743	55,755		192		192		55,948				2,273	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL II 5.442% 07/01/50		07/01/2015	Redemption 100.0000		40,000	40,000	38,108	38,201		1,799		1,799		40,000				1,633	07/01/2050
3199999. Subtotal - Bonds - U.S. Special Revenues						409,409,216	409,325,826	406,629,479	407,095,725		2,270,161		2,270,161		409,365,889		43,327	43,327	10,797,672	XXX
00164D-AM-5	AMC ENTERTAINMENT 3.500% 04/30/20		09/30/2015	Redemption 100.0000		13,719	13,719	13,685	13,692		27		27		13,719				278	04/30/2020
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A 5.740% 01/15/28		07/15/2015	Redemption 100.0000		491,144	491,144	514,032	506,948		(15,803)		(15,803)		491,144				21,234	01/15/2028
002474-A*-5	AZZ Inc 6.240% 03/31/18		03/31/2015	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		12/01/2015	Redemption 100.0000		2,929,257	2,929,257	2,929,257	2,929,257						2,929,257				57,057	11/01/2017
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.841% 11/25/35		12/25/2015	Paydown		405,779	405,779	339,712	350,501		55,278		55,278		405,779				1,860	11/25/2035
010392-EP-9	ALABAMA POWER CO 5.650% 03/15/35		03/16/2015	Call 100.0000		7,050,000	7,050,000	6,697,500	6,735,779		314,221		314,221		7,050,000				200,269	03/15/2035
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4 4.931% 08/25/21		12/21/2015	DIRECT		2,768,820	2,768,880	2,727,347	2,728,941		4,979		4,979		2,733,920		34,899	34,899	182,278	08/25/2021
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4 4.931% 08/25/21		12/31/2015	Redemption 100.0000		9,981	9,981	9,832	9,838		144		144		9,981				31,877	08/25/2021
01881C-AH-8	ALLIANT TECHSYSTEMS 3.084% 11/01/20		09/29/2015	Redemption 100.0000		823,964	823,964	823,964	823,964						823,964				21,814	11/01/2020
01973J-AH-2	ALLISON TRANSMISSION INC 3.132% 08/23/19		12/31/2015	Redemption 100.0000		14,565	14,565	14,492	14,504		61		61		14,565				13,663	08/23/2019
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J2 2A5 6.000% 07/25/37		12/01/2015	Paydown		1,467,961	1,761,434	1,379,786	1,400,786		67,174		67,174		1,467,961				73,416	07/25/2037
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		12/30/2015	Redemption 100.0000		194,710	194,710	224,323	224,048		(29,339)		(29,339)		194,710				(229)	06/30/2035
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		12/01/2015	Paydown		191,428	240,137	172,899	166,769		24,659		24,659		191,428				8,308	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 5.600% 07/25/36		11/25/2015	Paydown				208,019	117,618		(117,618)		(117,618)						53,411	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		12/01/2015	Paydown		352,042	438,356	337,060	331,837		20,206		20,206		352,042				13,385	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		12/01/2015	Paydown		246,161	267,217	170,979	155,590		90,571		90,571		246,161				9,118	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 5.369% 03/25/37		12/25/2015	Paydown				19,824	21,708		(21,708)		(21,708)						4,419	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR 2007-3T1 149 6.000% 04/25/37		12/01/2015	Paydown		1,354,426	1,772,824	1,295,646	1,235,258		119,168		119,168		1,354,426				60,577	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR 2007-22 1A17 6.250% 09/25/37		12/01/2015	Paydown		889,175	941,148	798,117	759,452		129,723		129,723		889,175				33,333	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR 2007-15CB A13 5.750% 07/25/37		12/01/2015	Paydown		1,351,919	1,577,477	1,224,761	1,176,898		175,021		175,021		1,351,919				50,881	07/25/2037
023767-AA-4	AMERICAN AIRLINES PT TRUST SERIES 2011-1A 5.250% 01/31/21		07/31/2015	Redemption 100.0000		610,401	610,401	610,401	610,401						610,401				23,914	01/31/2021

SCHEDULE D - PART 4

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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
02376C-AH-8	AMERICAN AIRLINES TL B-EXIT 1L USD 4.750% 06/27/19		05/27/2015	DIRECT		1,987,815	1,987,815	1,987,815	1,987,815						1,987,815				29,196	06/27/2019
02376C-AH-8	AMERICAN AIRLINES TL B-EXIT 1L USD 4.750% 06/27/19		03/31/2015	Redemption 100.0000		5,058	5,058	5,058	5,058						5,058				47	06/27/2019
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 2.633% 06/25/45		12/01/2015	Paydown		1,015,714	1,015,714	916,415	937,653		78,061		78,061		1,015,714				13,517	06/25/2045
029912-BC-5	AMERICAN TOWER CORP 5.050% 09/01/20		02/09/2015	JP MORGAN SECURITIES		109,145	100,000	99,880	99,927		1		1		99,928		9,217	9,217	2,258	09/01/2020
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC 1.481% 12/25/33		12/25/2015	Paydown		196,369	196,369	178,941	184,904		11,464		11,464		196,369				1,261	12/25/2033
031100-C*-9	AMETEK, INC SERIES D 6.590% 09/17/15		09/17/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				131,800	09/17/2015
03773S-CP-0	APPALACHIAN POWER CO 7.950% 01/15/20		05/28/2015	Call 126.4730		379,419	300,000	369,243	339,532		39,887		39,887		379,419				20,736	01/15/2020
039483-AX-0	ARCHER DANIELS 6.450% 01/15/38		07/01/2015	Call 103.4420		18,790,239	18,165,000	19,339,658	19,241,025		(450,786)		(450,786)		18,790,239				6,575,579	01/15/2038
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A 0.825% 06/15/50		12/15/2015	Call 100.0000		100,000	100,000	66,113	77,334		22,666		22,666		100,000				592	06/15/2050
04269G-AD-4	ARRIS GROUP, INC 3.500% 04/17/20		08/28/2015	DIRECT		2,976,882	2,976,882	2,969,440	2,971,086		660		660		2,971,746		5,135	5,135	56,974	04/17/2020
04822D-AB-5	ATLANTIC AVIATION FBO INC 3.250% 05/31/20		12/31/2015	Redemption 100.0000		39,575	39,575	39,179	39,260		315		315		39,575				34,302	05/31/2020
048677-AB-4	ATLANTIC MARINE CORP SERIES 2005 CLASS I 144A 5.343% 12/01/50		12/01/2015	Redemption 100.0000		137,219	137,219	129,439	129,951		7,268		7,268		137,219				5,570	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP 144A 6.158% 12/01/51		12/01/2015	Redemption 100.0000		35,897	35,897	38,286	38,147		(2,250)		(2,250)		35,897				1,668	12/01/2051
05377R-AM-6	AESOP FUNDING II LLC 2010-5A CL B 144A 5.110% 03/20/17		12/20/2015	Paydown		500,000	500,000	500,000	500,000						500,000				23,421	03/20/2017
053807-AM-5	AVNET INC 6.000% 09/01/15		09/01/2015	Redemption 100.0000		5,000,000	5,000,000	3,850,000	4,846,113		153,887		153,887		5,000,000				300,000	09/01/2015
05476F-AP-5	AZ CHEM US INC 4.119% 06/12/21		02/27/2015	BANK OF AMERICA		495,064	500,489	497,987	498,152		49		49		498,201		(3,138)	(3,138)	5,756	06/12/2021
05476F-AP-5	AZ CHEM US INC 4.119% 06/12/21		01/02/2015	Redemption 100.0000		12,476	12,476	12,413	12,417		58		58		12,476				143	06/12/2021
05529H-AE-3	BCAP LLC TRUST 2006-RR1 PE 5.000% 11/25/36		05/01/2015	Paydown		12,356,888	12,356,870	9,931,834	10,699,403		1,657,485		1,657,485		12,356,888				246,433	11/25/2036
05532L-AA-7	BCAP LLC TRUST 2009-RR14 1A1 144A 6.000% 05/26/37		12/01/2015	Paydown		912,568	912,568	915,990	913,595		(1,027)		(1,027)		912,568				28,623	05/26/2037
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A 5.500% 02/26/36		12/01/2015	Paydown		1,359,399	1,359,399	1,349,203	1,354,867		4,532		4,532		1,359,399				48,411	02/26/2036
05536K-AR-8	BCAP 2011-RR9 144A 5.000% 03/26/37		12/01/2015	Paydown		1,018,673	1,018,673	1,013,580	1,013,932		4,742		4,742		1,018,673				27,566	03/26/2037
05537L-AA-2	BCAP 2011-RR10 1A1 144A 5.000% 03/26/37		12/01/2015	Paydown		2,324,738	2,324,738	2,333,456	2,330,888		(6,150)		(6,150)		2,324,738				63,333	03/26/2037
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		08/26/2015	Redemption 100.0000		222,979	222,979	222,979	222,979						222,979				10,954	02/26/2021
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		08/26/2015	Redemption 100.0000		214,605	214,605	214,605	214,605						214,605				10,542	02/26/2021
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		08/26/2015	Redemption 100.0000		79,082	79,082	79,082	79,082						79,082				3,671	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		08/26/2015	Redemption 100.0000		67,482	67,482	67,482	67,482						67,482				3,315	02/26/2021
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		08/26/2015	Redemption 100.0000		32,496	32,496	32,496	32,496						32,496				1,511	02/26/2021
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 0.721% 05/20/35		12/20/2015	Paydown		449,418	894,086	611,331	702,373		(252,954)		(252,954)		449,418				1,523	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2 5.500% 06/25/37		12/01/2015	Paydown		641,330	1,193,911	928,326	829,424		(188,626)		(188,626)		640,798		532	532	32,197	06/25/2037
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		12/01/2015	Paydown		831,218	956,670	859,807	856,325		(25,107)		(25,107)		831,218				27,949	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 2.776% 06/25/35		12/01/2015	Paydown		2,962,669	2,962,669	2,142,380	2,360,771		601,897		601,897		2,962,669				44,432	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE 2005-5 1A25 5.500% 06/25/35		08/01/2015	Paydown		472,349	472,349	468,216	469,427		2,921		2,921		472,349				13,200	06/25/2035

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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
05949C-LF-1	BANC OF AMERICA MORTGAGE 2005-10 1A1 5.500% 11/25/35		12/01/2015	Paydown		7,456,509	7,456,509	6,887,950	7,036,556		419,953		419,953		7,456,509				222,287	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 2.863% 01/25/36		12/01/2015	Paydown		151,994	166,039	130,580	139,098		12,896		12,896		151,994				2,005	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP 2006-1 3A1 5.500% 01/25/36		12/01/2015	Paydown		636,500	636,500	565,944	544,144		92,355		92,355		636,500				23,571	01/25/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP 2007-7 3A2 5.663% 09/25/37		12/01/2015	Paydown		202,740	1,018,852	787,471	732,012		(529,272)		(529,272)		202,740				56,622	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC 2007-2 A10 5.850% 05/25/37		12/01/2015	Paydown		358,915	518,260	384,077	409,139		(50,224)		(50,224)		358,915				19,754	05/25/2037
071813-BL-2	BAXTER INTERNATIONAL INC 3.200% 06/15/23		07/21/2015	Call 105.0170		14,177,295	13,500,000	13,457,475	13,463,255		714,040		714,040		14,177,295				259,200	06/15/2023
07288V-AC-3	BAYONNE ENERGY 3.931% 06/24/21		03/19/2015	DIRECT		683,134	686,088	682,658	682,837		97		97		682,934		200	200		06/24/2021
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 1.676% 01/25/35		12/26/2015	Paydown		157,942	157,942	122,922	133,896		24,046		24,046		157,942				1,977	01/25/2035
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		08/20/2015	Various		11,107,450	11,000,000	11,101,680	11,101,608		(1,064)		(1,064)		11,100,544		6,906	6,906	357,882	12/15/2044
07745M-AB-2	BELDEN FINANCE 2.827% 10/03/20		11/24/2015	DIRECT		236,388	237,576	236,982	237,075		72		72		237,148		(760)	(760)	2,049	10/03/2020
07745M-AB-2	BELDEN FINANCE 2.827% 10/03/20		09/30/2015	Redemption 100.0000		1,818	1,818	1,814	1,814		4		4		1,818				3,955	10/03/2020
07768Y-AD-4	BELFOR USA GROUP INC 3.369% 04/10/19		12/31/2015	Redemption 100.0000		223,177	223,177	222,061	222,214		963		963		223,177				65,178	04/10/2019
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		12/30/2015	Redemption 100.0000		458,333	458,333	458,333	458,333						458,333				22,481	06/30/2024
11283#-AA-9	BROOKFIELD POWER NY FINANCE 5.450% 12/18/17		05/29/2015	CRT CAPITAL GROUP LLC		1,044,690	1,000,000	1,000,000	1,000,000						1,000,000		44,690	44,690	25,585	12/18/2017
11283#-AB-7	BROOKFIELD POWER NY FINANCE 5.910% 12/16/25		05/29/2015	CRT CAPITAL GROUP LLC		5,231,300	5,000,000	5,000,000	5,000,000						5,000,000		231,300	231,300	138,721	12/16/2025
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 6.850% 06/01/34		06/01/2015	Redemption 100.0000		558,883	558,883	424,703	448,424		110,459		110,459		558,883				19,142	06/01/2034
12508E-AC-5	CDK GLOBAL INC 144A 4.500% 10/15/24		06/18/2015	Tax Free Exchange		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				622,500	10/15/2024
125270-AC-7	CF INDUSTRIES INC 3.450% 06/01/23		09/30/2015	BANK OF AMERICA		1,902,200	2,000,000	1,998,140	1,998,408		126		126		1,998,534		(96,334)	(96,334)	58,267	06/01/2023
12543K-AK-0	COMMUNITY HEALTH SYSTEMS, INC 3.872% 01/27/21		05/19/2015	DIRECT		3,910,003	3,910,003	3,891,131	3,893,179		945		945		3,894,124		15,879	15,879	80,926	01/27/2021
12543K-AK-0	COMMUNITY HEALTH SYSTEMS, INC 3.872% 01/27/21		03/31/2015	Redemption 100.0000		9,899	9,899	9,859	9,864		35		35		9,899				111	01/27/2021
12543R-AT-6	COUNTRYWIDE HOME LOANS 2007-3 A18 6.000% 04/25/37		12/01/2015	Paydown		1,158,392	1,278,854	1,077,715	1,103,399		54,993		54,993		1,158,392				44,540	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS 2007-3 A33 6.000% 04/25/37		12/01/2015	Paydown		1,254,940	1,385,442	1,126,588	1,153,320		101,620		101,620		1,254,940				48,253	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS 2006-13 1A2 6.250% 09/25/36		12/01/2015	Paydown		2,200,695	2,440,572	1,995,485	2,013,423		187,271		187,271		2,200,695				76,239	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS 2006-15 A5 6.250% 10/25/36		12/01/2015	Paydown		1,011,117	1,139,902	928,157	933,521		77,596		77,596		1,011,117				39,956	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS 2007-14 A21 6.250% 09/25/37		12/01/2015	Paydown		760,796	817,022	714,101	729,219		31,577		31,577		760,796				27,883	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS 2007-11 A15 6.000% 08/25/37		12/01/2015	Paydown		1,134,826	1,265,819	1,089,757	1,115,414		32,750	13,338	19,412		1,134,826				43,414	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS 2007-8 1A22 6.000% 01/25/38		12/01/2015	Paydown		913,026	1,122,821	979,205	1,005,356		(85,273)	7,057	(92,330)		913,026				35,737	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS 2008-3R 2A1 144A 6.000% 08/25/37		12/01/2015	Paydown		2,223,293	2,409,022	2,195,698	2,194,375		28,918		28,918		2,223,293				80,195	08/25/2037
12566V-AE-2	CITIMORTGAGE ALT LN TR 2007 A4 1A5 5.750% 04/25/37		12/01/2015	Paydown		821,667	1,070,919	829,636	808,816		12,852		12,852		821,667				33,847	04/25/2037
12624P-AF-2	COMM MORTGAGE TRUST 2012-CR3 XA 2.269% 11/15/45		12/01/2015	Paydown				272,643	204,775		(204,775)		(204,775)						33,022	11/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL XA 2.086% 10/15/45		12/01/2015	Paydown				145,944	110,870		(110,870)		(110,870)						12,049	10/15/2045

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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
12625F-AF-3	COMMERCIAL MORTGAGE TRUST 2013-CR7 CL XA 1.637% 03/10/46		12/01/2015	Paydown				140,231	114,851		(114,851)		(114,851)						12,773	03/10/2046
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.689% 07/10/45		11/01/2015	Paydown				65,697	48,143		(48,143)		(48,143)						6,949	07/10/2045
12630U-AD-8	CSC HOLDINGS, INC 3.122% 04/15/20		12/31/2015	Redemption 100.0000		506,849	506,849	504,315	504,877		1,972		1,972		506,849				24,688	04/15/2020
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER 2007-4 2A3 6.000% 06/25/37		12/01/2015	Paydown		905,845	1,008,972	831,562	875,203		30,642		30,642		905,845				27,563	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER 2007-3 4A4 5.500% 04/25/37		12/01/2015	Paydown		6,984,007	7,557,199	6,310,262	6,762,060		221,946		221,946		6,984,007				221,508	04/25/2037
12643N-PB-7	CREDIT SUISSE MTG CAPITAL CERT 2010-4R 10A1 144A 5.500% 04/26/37		12/01/2015	Paydown		1,115,382	1,115,382	1,104,228	1,106,390		8,992		8,992		1,115,382				36,050	04/26/2037
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A 6.000% 08/26/37		12/01/2015	Paydown		906,258	906,258	926,649	917,352		(11,094)		(11,094)		906,258				28,915	08/26/2037
12644T-AA-1	CREDIT SUISSE MTG CAP CERT 2010-13R 1A1 144A 5.500% 12/26/35		12/01/2015	Paydown		2,282,717	2,282,717	2,291,277	2,286,368		(3,652)		(3,652)		2,282,717				66,369	12/26/2035
126650-BS-8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/32		12/10/2015	Redemption 100.0000		2,736	2,736	2,736	2,736						2,736				113	01/10/2032
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR 1.481% 03/25/33		12/25/2015	Paydown		583,565	583,565	517,914	535,571		47,994		47,994		583,565				3,152	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR 2005-1CB 2A2 5.500% 03/25/35		12/01/2015	Paydown		559,220	559,220	493,350	487,256		71,964		71,964		559,220				17,293	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 2.656% 12/25/34		12/01/2015	Paydown		19,343	19,343	18,183	18,201		1,142		1,142		19,343				259	12/25/2034
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		12/01/2015	Paydown		621,941	693,620	539,706	516,491		105,450		105,450		621,941				23,969	10/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		12/01/2015	Paydown		75,308	75,308	64,388	62,763		12,545		12,545		75,308				2,443	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR 2006-9T1 A2 5.750% 05/25/36		12/01/2015	Paydown		533,526	641,889	494,183	468,769		64,757		64,757		533,526				20,595	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1 5.500% 11/25/35		12/01/2015	Paydown		2,534,002	2,534,002	2,247,343	2,294,557		239,445		239,445		2,534,002				78,040	11/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3 5.500% 11/25/35		12/01/2015	Paydown		1,079,189	1,079,189	924,056	962,987		116,202		116,202		1,079,189				32,098	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		12/01/2015	Paydown		141,433	155,045	146,977	142,091		(658)		(658)		141,433				4,573	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		12/01/2015	Paydown		694,532	792,192	690,197	633,530		61,002		61,002		694,532				24,437	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS 2005-29 A1 5.750% 12/25/35		12/01/2015	Paydown		4,394,697	4,936,002	4,334,244	4,247,848		146,849		146,849		4,394,697				177,668	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS 2005-30 A3 5.500% 01/25/36		12/01/2015	Paydown		2,775,635	2,923,236	2,551,848	2,604,887		170,748		170,748		2,775,635				91,246	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 2.726% 02/20/36		12/01/2015	Paydown		157,222	191,985	141,109	140,706		16,515		16,515		157,222				2,679	02/20/2036
12669D-5H-7	COUNTRYWIDE HOME LOANS 2003-11 A31 5.500% 05/25/33		06/01/2015	Paydown		2,021,093	2,021,093	1,670,560	1,770,806		250,287		250,287		2,021,093				52,191	05/25/2033
12669D-6H-6	COUNTRYWIDE HOME LOANS 2003-J3 1A10 5.750% 05/25/33		12/01/2015	Paydown		60,022	60,022	55,820	56,930		3,091		3,091		60,022				1,889	05/25/2033
12669D-HT-8	COUNTRYWIDE HOME LOANS 2002-25 1A14 6.000% 11/25/32		06/01/2015	Paydown		3,017,195	3,017,195	2,727,733	2,806,947		210,248		210,248		3,017,195				88,901	11/25/2032
12669D-WM-6	COUNTRYWIDE HOME LOANS 2002-J5 1A16 5.750% 01/25/33		06/01/2015	Paydown		5,621,562	5,621,562	5,804,263	5,785,215		(163,653)		(163,653)		5,621,562				160,652	01/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5 5.250% 05/25/34		12/01/2015	Paydown		101,120	101,120	101,879	101,849		(729)		(729)		101,120				2,772	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR 2005-14 A2 5.500% 07/25/35		12/01/2015	Paydown		316,814	316,814	258,599	268,763		48,051		48,051		316,814				9,904	07/25/2035
12669G-P6-2	COUNTRYWIDE ALT LN TR 2005-R2 B1 144A 5.500% 06/25/35		09/01/2015	Paydown		22,276	1,182,123	518,127	375,245	279,268	(494,325)	137,913	(352,970)		22,276				1,050	06/25/2035

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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
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2015	Redemption 100.0000		339,007	339,007	339,007	339,007						339,007				14,928	01/15/2032
13134N-AE-1	CALPINE CONSTRUCTION FIN 3.250% 01/31/22		12/31/2015	Redemption 100.0000		39,566	39,566	39,467	39,483		83		83		39,566				96,872	01/31/2022
134011-AJ-4	CAMP PENDLETON QUANTICO 144A 5.572% 10/01/50		10/01/2015	Call 100.0000		125,000	125,000	130,856	130,618		(5,618)		(5,618)		125,000				6,965	10/01/2050
134011-AJ-4	CAMP PENDLETON QUANTICO 144A 5.572% 10/01/50		04/01/2015	Redemption 100.0000		120,000	120,000	125,622	125,393		(5,393)		(5,393)		120,000				3,343	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG 2007-AETC A1 144A 5.746% 02/10/52		12/10/2015	Paydown		111,810	111,810	101,188	101,539		10,270		10,270		111,810				3,509	02/10/2052
14170T-AB-7	CAREFUSION CORP 6.375% 08/01/19		04/24/2015	Tax Free Exchange		4,958,751	5,000,000	4,921,686	4,956,138		2,614		2,614		4,958,751				245,365	08/01/2019
14170T-AJ-0	CAREFUSION CORP 3.300% 03/01/23		04/24/2015	Tax Free Exchange		23,022,489	23,000,000	23,025,072	23,023,276		(788)		(788)		23,022,489				548,742	03/01/2023
15018L-AF-8	CEDAR FAIR, LP 3.250% 03/06/20		11/18/2015	DIRECT		2,233,656	2,233,656	2,228,072	2,229,395		674		674		2,230,068		3,588	3,588	66,746	03/06/2020
15189X-AM-0	CENTERPOINT ENER HOUSTON 3.550% 08/01/42		04/21/2015	BANK OF AMERICA		1,878,551	1,895,000	1,641,695	1,647,065		1,479		1,479		1,648,544		230,008	230,008	49,146	08/01/2042
15672E-AJ-3	CEQUEL COMMUNICATIONS LLC 3.500% 02/14/19		12/31/2015	Redemption 100.0000		14,593	14,593	14,593	14,593						14,593				514	02/14/2019
16162W-JD-2	CHASE MORTGAGE FINANCE CORP 2004-S3 3A1 6.000% 03/25/34		12/01/2015	Paydown		1,067,419	1,067,419	1,000,705	1,013,182		54,237		54,237		1,067,419				38,524	03/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP 2007-S5 1A22 6.000% 07/25/37		12/01/2015	Paydown		2,434,083	2,493,932	2,128,094	2,179,417		321,295	66,629	254,666		2,434,083				89,238	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP 2006-S2 2A1 6.000% 10/25/36		12/01/2015	Paydown		1,742,688	2,444,374	2,115,336	2,061,901		(319,213)		(319,213)		1,742,688				78,738	10/25/2036
17025T-AV-3	COUNTRYWIDE HOME LOANS 2007-15 1A20 6.250% 09/25/37		12/01/2015	Paydown		1,738,794	1,859,100	1,662,059	1,688,325		57,011	6,543	50,468		1,738,794				58,305	09/25/2037
17121H-AF-7	CHRYSLER GROUP 3.122% 12/31/18		10/01/2015	Redemption 100.0000		50,000	50,000	49,750	49,793		207		207		50,000				618	12/31/2018
172442-AM-7	CINEMARK USA, INC. 3.619% 12/18/19		05/11/2015	Redemption 100.0000		1,960,000	1,960,000	1,974,700	1,972,241		(12,241)		(12,241)		1,960,000				23,937	12/18/2019
172973-W8-8	CITICORP MORTGAGE SECURITIES 2005-4 2A1 5.000% 07/25/20		12/01/2015	Paydown		887,000	887,000	847,085	863,644		23,356		23,356		887,000				23,689	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST 2003-UST1 A1 5.500% 12/25/18		12/01/2015	Paydown		104,375	104,375	101,374	102,836		1,539		1,539		104,375				2,769	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST 2004-NCM1 1A2 6.500% 07/25/34		12/01/2015	Paydown		961,542	961,542	938,706	942,105		19,437		19,437		961,542				34,035	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 2.929% 12/25/35		12/01/2015	Paydown		527,040	684,804	364,427	401,041		125,999		125,999		527,040				11,477	12/25/2035
17312F-AL-7	CITICORP MORTGAGE SEC INC 2007-3 1A11 6.000% 04/25/37		12/01/2015	Paydown		789,025	833,991	790,746	818,164		(4,147)	24,992	(29,139)		789,025				27,774	04/25/2037
17316H-AS-4	CITIGROUP MORTGAGE LOAN TRUST 2010-2 4A1 144A 6.000% 12/25/36		12/01/2015	Paydown		1,685,868	1,685,868	1,677,438	1,681,934		3,934		3,934		1,685,868				55,158	12/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST 2010-6 4A1 144A 5.500% 12/25/36		12/01/2015	Paydown		2,003,066	2,003,066	1,993,051	1,994,338		8,728		8,728		2,003,066				56,213	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC 2010-7 6A1 144A 5.000% 06/25/37		12/01/2015	Paydown		859,993	859,993	856,230	856,311		3,682		3,682		859,993				24,816	06/25/2037
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST 2010-5 6A1 144A 5.500% 02/25/37		12/01/2015	Paydown		2,293,158	2,293,158	2,284,559	2,284,632		8,526		8,526		2,293,158				70,719	02/25/2037
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR 2007-A6 1A13 6.000% 06/25/37		12/01/2015	Paydown		963,553	1,279,147	1,000,613	985,963		(22,409)		(22,409)		963,553				41,415	06/25/2037
20337E-AL-5	COMMSCOPE INC 3.121% 01/14/18		12/02/2015	Redemption 100.0000		322,448	322,448	322,448	322,448						322,448				10,366	01/14/2018
210795-QB-9	CONTINENTAL AIRLINES 2012-2A 4.000% 10/29/24		10/29/2015	Redemption 100.0000		597,321	597,321	601,676	600,916		(3,595)		(3,595)		597,321				17,919	10/29/2024
210797-AH-9	UNITED AIRLINES, INC 3.326% 03/22/19		12/31/2015	Redemption 100.0000		31,371	31,371	31,371	31,371						31,371				78,310	03/22/2019
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 5.983% 04/19/22		10/19/2015	Redemption 100.0000		440,186	440,186	436,225	437,346		2,840		2,840		440,186				19,947	04/19/2022
21079T-AA-6	CONTINENTAL AIRLINES 2009-1 9.000% 07/08/16		07/08/2015	Redemption 100.0000		6,352	6,352	7,305	6,653		(301)		(301)		6,352				429	07/08/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
210805-BU-0	CONTINENTAL AIRLINES 1997-4 6.900% 01/02/18		07/02/2015	Redemption 100.0000		184,642	184,642	188,027	185,513		(871)		(871)		184,642				6,983	01/02/2018
212168-AA-6	CONTINENTAL WIND 144A 6.000% 02/28/33		08/31/2015	Redemption 100.0000		720,042	720,042	720,042	720,042						720,042				32,516	02/28/2033
224044-BH-9	COX COMMUNICATIONS INC 5.500% 10/01/15		10/01/2015	Maturity		300,000	300,000	327,708	304,055		(4,055)		(4,055)		300,000				16,500	10/01/2015
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 1.556% 02/25/35		12/25/2015	Paydown		1,542,629	1,542,629	1,252,184	1,394,594		148,035		148,035		1,542,629				14,761	02/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG 2005-4 3A20 5.500% 06/25/35		12/01/2015	Paydown		1,861,287	1,861,287	1,737,395	1,789,903		71,384		71,384		1,861,287				51,750	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG 2005-6 6A1 6.000% 07/25/35		12/01/2015	Paydown		1,970,753	1,970,753	1,785,615	1,752,098		218,655		218,655		1,970,753				57,117	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG 2005-6 8A1 4.500% 12/25/38		12/01/2015	Paydown		788,666	788,666	756,134	765,946		22,720		22,720		788,666				19,886	12/25/2038
22822T-AT-3	CROWN CASTLE INTERNATIONAL COR 3.122% 01/31/19		10/14/2015	DIRECT		2,487,939	2,490,845	2,478,391	2,480,624		1,866		1,866		2,482,490		5,448	5,448	43,175	01/31/2019
22822T-AT-3	CROWN CASTLE INTERNATIONAL COR 3.122% 01/31/19		09/30/2015	Redemption 100.0000		19,014	19,014	18,919	18,936		78		78		19,014				13,779	01/31/2019
22845#-AC-3	CROWN PINE PARENT LP 6.480% 12/14/17		04/15/2015	DIRECT		3,060,000	3,000,000	3,000,000	3,000,000						3,000,000		60,000	60,000	66,840	12/14/2017
22845#-AE-9	CROWN PINE PARENT LP 6.580% 12/14/19		04/15/2015	DIRECT		4,080,000	4,000,000	4,000,000	4,000,000						4,000,000		80,000	80,000	90,464	12/14/2019
22943Y-DY-2	CSMC 2009-3R 7A1 144A 6.000% 03/27/37		12/01/2015	Paydown		5,103,587	5,103,587	4,701,680	4,917,291		186,296		186,296		5,103,587				181,821	03/27/2037
22943Y-EL-9	CSMC 2009-3R 8A1 144A 6.000% 04/27/37		11/01/2015	Paydown		848,557	848,557	815,675	821,724		26,833		26,833		848,557				24,231	04/27/2037
22943Y-EL-9	CSMC 2009-3R 8A1 144A 6.000% 04/27/37		12/03/2015	Security Withdraw																04/27/2037
22943Y-HG-7	CSMC 2009-3R 12A1 144A 6.000% 12/27/36		12/01/2015	Paydown		1,588,434	1,588,434	1,514,969	1,527,473		60,961		60,961		1,588,434				54,347	12/27/2036
22943Y-JB-6	CSMC 2009-3R 13A1 144A 5.750% 07/27/37		12/01/2015	Paydown		2,241,961	2,241,961	2,110,246	2,132,642		109,319		109,319		2,241,961				69,050	07/27/2037
22943Y-KG-3	CSMC 2009-3R 15A1 144A 5.750% 12/27/36		12/01/2015	Paydown		861,681	878,380	833,363	840,696		20,985		20,985		861,681				27,365	12/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A 6.000% 08/27/36		12/01/2015	Paydown		1,955,702	1,955,702	1,860,362	1,876,237		79,465		79,465		1,955,702				63,214	08/27/2036
22943Y-MV-8	CSMC 2009-3R 18A1 144A 6.000% 11/27/36		12/01/2015	Paydown		1,371,022	1,371,022	1,290,474	1,307,473		63,549		63,549		1,371,022				39,272	11/27/2036
22943Y-NP-0	CSMC 2009-3R 19A1 144A 6.000% 01/27/38		12/01/2015	Paydown		1,412,695	1,412,695	1,365,017	1,373,823		38,872		38,872		1,412,695				44,494	01/27/2038
22943Y-PJ-2	CSMC 2009-3R 20A1 144A 6.000% 10/27/36		12/01/2015	Paydown		1,501,216	1,501,216	1,431,784	1,443,680		57,535		57,535		1,501,216				48,993	10/27/2036
22943Y-QB-8	CSMC 2009-3R 21A1 144A 6.000% 12/27/36		12/01/2015	Paydown		773,602	773,602	751,361	754,982		18,620		18,620		773,602				25,077	12/27/2036
22943Y-RM-3	CSMC 2009-3R 22A1 144A 6.500% 10/27/36		12/01/2015	Paydown		1,269,723	1,269,723	1,210,999	1,220,966		48,757		48,757		1,269,723				35,404	10/27/2036
22943Y-SE-0	CSMC 2009-3R 23A1 144A 6.000% 06/27/36		12/01/2015	Paydown		3,367,988	3,367,988	3,212,219	3,239,529		128,459		128,459		3,367,988				113,735	06/27/2036
22943Y-SX-8	CSMC 2009-3R 24A1 144A 6.000% 06/27/37		12/01/2015	Paydown		4,259,436	4,259,436	3,998,545	4,103,371		156,065		156,065		4,259,436				139,472	06/27/2037
22944F-DA-4	CSMC 2009-2R 8A1 144A 6.000% 09/26/37		12/01/2015	Paydown		1,911,525	1,911,525	1,787,276	1,821,263		90,262		90,262		1,911,525				56,149	09/26/2037
22944F-DJ-5	CSMC 2009-2R 10A1 144A 5.500% 08/26/37		12/01/2015	Paydown		368,576	368,576	335,405	343,097		25,479		25,479		368,576				12,218	08/26/2037
22966R-AB-2	CUBESMART 4.375% 12/15/23		06/22/2015	DIRECT		3,595,513	3,482,000	3,594,016	3,589,622		(4,893)		(4,893)		3,584,729		10,784	10,784	80,400	12/15/2023
237194-AK-1	DARDEN RESTAURANTS INC 3.350% 11/01/22		12/10/2015	Call 106.5483		770,344	723,000	721,756	722,012		48,332		48,332		770,344				26,844	11/01/2022
23726R-AH-8	DARLING INTERNATIONAL 2.870% 01/08/21		11/09/2015	DIRECT		2,753,632	2,770,313	2,763,387	2,764,284		795		795		2,765,078		(11,446)	(11,446)	65,064	01/08/2021
23726R-AH-8	DARLING INTERNATIONAL 2.870% 01/08/21		09/30/2015	Redemption 100.0000		21,094	21,094	21,041	21,048		46		46		21,094				16,616	01/08/2021
24231F-AB-3	DEALERTRACK TECHNOLOGIES INC 3.372% 02/28/21		10/01/2015	Redemption 100.0000		1,866,564	1,866,564	1,861,353	1,861,870		4,695		4,695		1,866,564				64,069	02/28/2021
24702N-AB-6	DELL 3.829% 04/29/20		06/11/2015	DIRECT		5,580,834	5,580,834	5,537,525	5,543,551		2,792		2,792		5,546,343		34,491	34,491	154,868	04/29/2020
24702N-AB-6	DELL 3.829% 04/29/20		01/30/2015	Redemption 100.0000		14,129	14,129	13,987	14,009		119		119		14,129				161	04/29/2020
24713#-AF-1	DELOITTE & TOUCHE 7.610% 04/17/17		04/17/2015	Redemption 100.0000		1,181,844	1,181,844	1,230,170	1,190,285		(8,441)		(8,441)		1,181,844				44,969	04/17/2017
24715#-AA-2	DELOITTE LLP SERIES A NOTES 6.730% 08/20/23		08/20/2015	Redemption 100.0000		363,636	363,636	363,636	363,636						363,636				24,473	08/20/2023
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A 4.950% 05/23/19		11/23/2015	Redemption 100.0000		38,372	38,372	38,534	38,462		(90)		(90)		38,372				1,428	05/23/2019
247367-BH-7	DELTA AIR LINES SERIES 2007-1A 6.821% 08/10/22		08/10/2015	Redemption 100.0000		685,265	685,265	680,222	681,511		3,754		3,754		685,265				34,832	08/10/2022
24736V-AA-0	DELTA AIR LINES SERIES 2010-1A 6.200% 07/02/18		07/02/2015	Redemption 100.0000		456,249	456,249	456,249	456,249						456,249				21,174	07/02/2018
251510-GR-8	DEUTSCHE ALT-A SECURITIES INC 2005-AR2 3A1 2.645% 10/25/35		10/19/2015	DIRECT		6,878,029	9,579,531	6,397,982	6,675,978		201,645		201,645		6,877,623		406	406	245,498	10/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
251510-GR-8	DEUTSCHE ALT-A SECURITIES INC 2005-AR2 3A1 2.645% 10/25/35		10/01/2015	Paydown		1,817,128	1,841,096	1,229,632	1,283,061		534,067		534,067		1,817,128				40,969	10/25/2035
25158E-AD-8	DMSI 2009-RS2 2A1 144A 6.000% 11/26/36		12/01/2015	Paydown		1,642,968	1,642,968	1,590,048	1,603,535		39,433		39,433		1,642,968				57,916	11/26/2036
25158E-AQ-9	DMSI 2009-RS2 3A1 144A 6.000% 11/26/37		12/01/2015	Paydown		1,395,789	1,395,789	1,350,426	1,359,740		36,049		36,049		1,395,789				33,556	11/26/2037
25389N-AJ-6	DIGITALGLOBE, INC 3.750% 01/24/20		09/30/2015	Redemption 100.0000		12,733	12,733	12,733	12,733						12,733				11,503	01/24/2020
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER 2012-1A A2 144A 5.216% 01/25/42		10/25/2015	Paydown		10,650,000	10,650,000	10,650,000	10,650,000						10,650,000				555,504	01/25/2042
25809P-AD-6	DOOSAN 4.124% 08/27/21		10/01/2015	Redemption 100.0000		24,765	24,765	24,642	24,649		117		117		24,765				69,280	08/27/2021
260543-BV-4	DOW CHEMICAL COMPANY 5.700% 05/15/18		09/16/2015	Call 106.4188		4,272,716	4,015,000	3,663,005	3,861,935		410,781		410,781		4,272,716				392,098	05/15/2018
26844H-AB-3	EFS COGEN HOLDINGS I LLC 3.372% 12/17/20		12/31/2015	Redemption 100.0000		198,255	198,255	196,273	196,531		1,724		1,724		198,255				34,856	12/17/2020
26971H-AB-8	EAGLE 2014-1A A2 4.310% 12/15/39	E	12/15/2015	Paydown		1,337,500	1,337,500	1,345,114	1,345,108		(7,608)		(7,608)		1,337,500				30,745	12/15/2039
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2015	Redemption 100.0000		60,000	60,000	60,000	60,000						60,000				1,383	02/06/2044
28932M-AG-0	ELM ROAD GENERATING STATION 144A 4.673% 01/19/31		07/19/2015	Redemption 100.0000		313,270	313,270	355,182	350,815		(37,545)		(37,545)		313,270				11,022	01/19/2031
292480-AC-4	ENABLE MIDSTREAM PARTNER 3.900% 05/15/24		12/29/2015	Tax Free Exchange		14,970,323	15,000,000	14,965,900	14,967,402		2,921		2,921		14,970,323				660,250	05/15/2024
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40		12/31/2015	Redemption 100.0000		880,000	880,000	880,000	880,000						880,000				16,494	06/30/2040
29266R-H*-2	ENERGIZER HOLDINGS INC SENIOR UNSECURED NOTES 5.230% 09/29/15		05/29/2015	Call 100.0000		5,000,000	5,000,000	4,283,500	4,900,374		99,626		99,626		5,000,000				252,364	09/29/2015
29266R-L#-3	ENERGIZER HOLDINGS INC 6.550% 10/15/17		05/29/2015	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				815,282	10/15/2017
29266R-L@-5	ENERGIZER HOLDINGS INC 6.480% 10/15/16		05/29/2015	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				581,406	10/15/2016
29273R-AB-5	ENERGY TRANSFER PARTNERS 5.950% 02/01/15		02/01/2015	Maturity		5,000,000	5,000,000	5,001,350	5,000,024		(24)		(24)		5,000,000				148,750	02/01/2015
302570-BC-9	FPL GROUP CAPITAL INC 7.875% 12/15/15		12/15/2015	Maturity		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				295,313	12/15/2015
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		12/15/2015	Paydown		86,747	86,747	86,747	86,747						86,747				1,979	10/15/2042
30711X-AF-1	CONNECTICUT AVENUE SECURITIES 3.031% 05/25/24		10/19/2015	DIRECT		8,605,151	9,000,000	8,554,453	7,781,688	787,801	35,438		823,239		8,604,926		224	224	206,544	05/25/2024
30711X-AH-7	CONNECTICUT AVENUE SECURITIES 3.031% 05/25/24		10/19/2015	DIRECT		2,500,000	2,500,000	2,500,000	2,200,963	299,038			299,038		2,500,000				57,375	05/25/2024
3137G0-AM-1	STRUCTURED AGENCY CREDIT RISK 4.931% 02/25/24		10/19/2015	DIRECT		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				656,609	02/25/2024
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2 4.569% 06/25/35		12/25/2015	Paydown				73,898	35,723		(35,723)		(35,723)						25,842	06/25/2035
345397-VQ-3	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOTE 5.625% 09/15/15		02/09/2015	CITIGROUP GLOBAL MARKETS		2,327,120	2,264,000	2,392,505	2,340,580		(12,326)		(12,326)		2,328,254		(1,133)	(1,133)	52,001	09/15/2015
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A 0.765% 02/15/52		12/15/2015	Paydown		37,372	37,372	22,983	27,685		9,687		9,687		37,372				184	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS 0.875% 07/15/19		09/15/2015	Paydown		592,715	592,715	498,621	552,139		40,576		40,576		592,715				(3,765)	07/15/2019
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS 0.875% 07/15/19		12/29/2015	Redemption 100.0000		231,739	231,739	194,951	216,063		15,676		15,676		231,739				(405)	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS 0.875% 07/15/19		10/15/2015	Paydown		2,476,894	2,476,894	2,083,687	2,333,116		143,778		143,778		2,476,894				3,851	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS 0.875% 07/15/19		12/29/2015	Redemption 100.0000		869,023	869,023	731,065	820,869		48,154		48,154		869,023				7,127	07/15/2019
361438-AB-0	GAMCO INVESTORS INC 5.875% 06/01/21		12/29/2015	TENDER OFFER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				733,194	06/01/2021
36185M-AM-4	GMAC MTG CORP LOAN TRUST 2005-AF1 A5 5.750% 07/25/35		12/01/2015	Paydown		4,298,809	4,298,809	4,002,493	4,049,514		249,296		249,296		4,298,809				138,130	07/25/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST 2003-J8 A 5.250% 12/25/33		12/01/2015	Paydown		676,079	676,079	608,471	622,690		53,389		53,389		676,079				22,377	12/25/2033
362334-JV-7	GSR MORTGAGE LOAN TRUST 2006-3F 2A7 5.750% 03/25/36		12/01/2015	Paydown		1,023,335	1,023,335	934,902	908,385		114,950		114,950		1,023,335				27,816	03/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
36242D-5W-9	GSR MORTGAGE LOAN TRUST 2005-5F 2A2 5.500% 06/25/35		12/01/2015	Paydown		217,877	217,877	218,558	218,259		(382)		(382)		217,877				6,276	06/25/2035
362611-AC-9	GSR MORTGAGE LOAN TRUST 2006-8F 2A1 6.000% 09/25/36		12/01/2015	Paydown		1,032,962	1,048,424	943,548	980,565		52,397		52,397		1,032,962				33,145	09/25/2036
368710-AC-3	GENENTECH INC 5.250% 07/15/35		09/24/2015	Call 113.4880		13,919,303	12,265,000	12,482,892	12,465,018		1,454,286		1,454,286		13,919,303				1,380,579	07/15/2035
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/38		10/26/2015	TENDER OFFER		18,260,216	17,842,000	18,130,610	18,114,370		(5,562)		(5,562)		18,108,808		151,408	151,408	1,345,212	01/14/2038
36962G-6S-8	GENERAL ELECTRIC CAPITAL CORP 3.100% 01/09/23		10/26/2015	TENDER OFFER		2,707,247	2,854,000	2,848,634	2,849,571		404		404		2,849,975		(142,728)	(142,728)	114,770	01/09/2023
36962G-XZ-2	GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/32		10/26/2015	TENDER OFFER		14,325,053	13,881,000	14,351,632	14,296,530		(11,186)		(11,186)		14,285,344		39,709	39,709	1,043,678	03/15/2032
37244N-AC-1	GENPACT INTERNATIONAL INC 3.500% 08/30/19		07/01/2015	Redemption 100.0000		6,309,855	6,309,855	6,303,231	6,304,698		5,157		5,157		6,309,855				120,096	08/30/2019
37252K-AJ-1	GEO GROUP INC 3.250% 04/03/20		10/05/2015	Redemption 100.0000		8,205	8,205	8,205	8,205						8,205				13,243	04/03/2020
38012L-AA-7	GMACN 2006-NELL CL A 144 A 5.364% 05/10/51		12/10/2015	Paydown		42,961	42,961	42,961	42,961						42,961				1,259	05/10/2051
38013A-AB-8	GMACN 2011-DRUM A 144A 5.587% 05/10/50		12/10/2015	Paydown		205,475	179,053	179,040	205,369		106		106		205,475				5,069	05/10/2050
38376A-AA-1	GOVERNMENT PROPERTIES IN 3.750% 08/15/19		07/30/2015	Various		6,638,650	6,500,000	6,448,325	6,451,811		3,177		3,177		6,454,988		183,662	183,662	170,885	08/15/2019
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B 4.622% 12/19/21		12/31/2015	Redemption 100.0000		28,172	28,172	27,890	27,891		281		281		28,172				107,415	12/19/2021
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 0.721% 02/25/36		12/25/2015	Paydown		52,057	52,057	38,379	38,435		13,622		13,622		52,057				139	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 0.567% 03/25/36		12/25/2015	Paydown		6,167,850	6,167,850	5,186,776	5,254,192		913,657		913,657		6,167,850				12,021	03/25/2036
404132-AH-5	HCC INSURANCE HOLDINGS I 6.300% 11/15/19		12/07/2015	Call 100.0000		15,837,000	15,837,000	17,178,881	16,633,658		(796,658)		(796,658)		15,837,000				3,667,182	11/15/2019
40419V-AJ-1	HJ HENIZ CO 3.500% 06/05/20		07/02/2015	Redemption 100.0000		5,984,160	5,984,160	5,969,199	5,972,251		11,909		11,909		5,984,160				82,340	06/05/2020
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 2.118% 08/19/50		12/01/2015	Paydown		481,679	481,679	419,665	420,918		60,761		60,761		481,679				6,263	08/19/2050
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. 144A 4.474% 03/20/43		12/20/2015	Paydown		150,000	150,000	150,000	150,000						150,000				4,194	03/20/2043
413875-AL-9	HARRIS CORP 6.375% 06/15/19		05/27/2015	Call 118.5465		3,556,395	3,000,000	2,990,730	2,995,177		561,218		561,218		3,556,395				86,063	06/15/2019
419838-AA-5	HAWAIIAN AIRLINES 3.900% 01/15/26		07/15/2015	Redemption 100.0000		655,063	655,063	655,063	655,063						655,063				19,164	01/15/2026
422088-AA-8	HD SALEM OR LANDLORD LLC 6.250% 11/30/30		12/31/2015	Redemption 100.0000		158,143	158,143	158,143	158,143						158,143				47,242	11/30/2030
42307T-AH-1	HEINZ (H J) FINANCE CO 144A 7.125% 08/01/39		02/25/2015	ROBERT W. BAIRD		2,205,000	2,000,000	1,994,820	1,995,165		13		13		1,995,178		209,822	209,822	83,521	08/01/2039
42770Q-AA-0	HERO 2014-2A 3.990% 09/21/40		09/20/2015	Paydown		1,083,305	1,083,305	1,082,568	1,082,533		773		773		1,083,305				32,520	09/21/2040
42804V-AM-3	HERTZ CORPORATION 3.750% 03/11/18		12/31/2015	Redemption 100.0000		10,000	10,000	10,088	10,057		(57)		(57)		10,000				10,213	03/11/2018
42951T-AA-5	HIDDEN RIDGE FACILITY 144A 5.750% 01/01/21		01/01/2015	Redemption 100.0000		1,048,523	1,048,523	1,048,523	1,048,523						1,048,523				30,145	01/01/2021
43644A-AU-3	HOLOGIC INC 3.122% 08/01/19		05/29/2015	Redemption 100.0000		2,919,740	2,919,740	2,903,438	2,905,502		14,238		14,238		2,919,740				40,946	08/01/2019
437084-BL-9	HOME EQUITY ASSET TRUST 1.226% 07/25/34		12/25/2015	Paydown		362,988	362,988	337,465	349,312		13,675		13,675		362,988				2,211	07/25/2034
440327-AH-7	HORACE MANN EDUCATORS CORP 6.050% 06/15/15		06/15/2015	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				302,500	06/15/2015
440327-AJ-3	HORACE MANN EDUCATORS CORP 6.850% 04/15/16		12/23/2015	Call 100.0000		3,000,000	3,000,000	2,910,000	2,978,792		21,208		21,208		3,000,000				299,276	04/15/2016
441060-AL-4	HOSPIRA INC 5.600% 09/15/40		10/05/2015	Tax Free Exchange		14,766,470	14,682,000	14,773,463	14,767,746		(1,275)		(1,275)		14,766,470				882,551	09/15/2040
44969C-AT-7	IMS HEALTH INC 3.372% 03/17/21		12/31/2015	Redemption 100.0000		23,267	23,267	23,151	23,163		104		104		23,267				28,804	03/17/2021
45112A-AA-5	ICONX 2012-1A CL A 144A 4.229% 01/25/43		10/25/2015	Paydown		1,536,808	1,536,808	1,536,808	1,536,808						1,536,808				40,620	01/25/2043
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3 6.000% 02/25/36		12/01/2015	Paydown		1,622,637	1,719,793	1,414,459	1,364,496		258,141		258,141		1,622,637				64,791	02/25/2036

SCHEDULE D - PART 4

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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
45660L-4G-1	RESIDENTIAL ASSET SEC TR 2005-A15 5A1 5.750% 02/25/36		12/01/2015	Paydown		1,536,004	1,741,747	1,369,219	1,332,117		203,887		203,887		1,536,004				64,794	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR 2005-A5 A8 5.500% 05/25/35		12/01/2015	Paydown		6,023,057	6,023,057	5,551,536	5,577,491		445,566		445,566		6,023,057				190,586	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7 2.510% 06/25/35		12/01/2015	Paydown		398,177	559,137	459,191	485,171		(86,995)		(86,995)		398,177				6,096	06/25/2035
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.781% 06/25/36		12/25/2015	Paydown		804,653	804,653	686,836	698,582		106,070		106,070		804,653				2,394	06/25/2036
45672J-AB-6	INEOS US FINANCE LLC 3.372% 05/04/18		01/15/2015	JP MORGAN SECURITIES		5,243,230	5,515,627	5,515,627	5,515,627						5,515,627		(272,397)	(272,397)		05/04/2018
45804U-AA-4	INSURANCE NOTE CAPITAL TERM 2005-1R2A NOTE 144A 0.785% 10/04/35		11/04/2015	Paydown		1,656,000	1,656,000	1,208,880	1,483,360		172,639		172,639		1,656,000				4,675	10/04/2035
459902-AS-1	INTERNATIONAL GAME TECHNOLOGY 5.500% 06/15/20		05/13/2015	Call 101.0000		19,190,000	19,000,000	19,984,330	19,646,775		(456,775)		(456,775)		19,190,000				477,111	06/15/2020
459902-AT-9	INTERNATIONAL GAME TECHNOLOGY 5.350% 10/15/23		05/13/2015	Call 101.0000		5,050,000	5,000,000	4,979,350	4,981,669		68,331		68,331		5,050,000				167,056	10/15/2023
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 12/01/34		12/01/2015	Redemption 100.0000		207,751	207,751	207,751	207,751						207,751				7,100	12/01/2034
46361#-AY-8	THE IRVINE COMPANY LLC SENIOR NOTES 3.400% 06/01/25		07/27/2015	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				335,750	06/01/2025
46361T-AN-2	IRVINE CORE OFFICE TRUST ICOT 2013-IRV E 144A 3.173% 05/15/23		10/19/2015	DIRECT		26,023,260	29,000,000	25,232,754	25,725,087		296,278		296,278		26,021,365		1,895	1,895	787,294	05/15/2023
466247-B2-8	JP MORGAN MORTGAGE TRUST 2005-S3 1A21 5.500% 01/25/36		12/01/2015	Paydown		1,218,805	1,257,515	1,063,557	1,115,559		103,246		103,246		1,218,805				40,501	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST 2005-S3 2A3 6.000% 01/25/21		12/01/2015	Paydown		615,369	647,939	631,070	635,861		(20,492)		(20,492)		615,369				21,625	01/25/2021
46627M-AV-9	JP MORGAN ALT LN TRUST 2005-S1 2A10 6.000% 12/25/35		12/01/2015	Paydown		978,771	1,112,841	930,081	927,473		51,299		51,299		978,771				37,868	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36		12/01/2015	Paydown		288,383	353,785	281,038	269,260		19,122		19,122		288,383				13,357	03/25/2036
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5 0.591% 10/25/36		12/25/2015	Paydown		397,371	433,094	337,272	359,561		37,809		37,809		397,371				874	10/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST 2006-S2 3A4 6.250% 07/25/36		12/01/2015	Paydown		768,078	818,947	651,095	648,747		119,331		119,331		768,078				24,795	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST 2006-S3 1A10 6.500% 08/25/36		12/01/2015	Paydown		1,848,929	2,189,885	1,907,017	1,856,991		(8,062)		(8,062)		1,848,929				85,703	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11 6.500% 08/25/36		12/01/2015	Paydown		5,371,934	6,352,476	5,516,781	5,546,214		(174,279)		(174,279)		5,371,934				249,268	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST 2006-S3 2A3 5.000% 08/25/21		12/01/2015	Paydown		770,070	770,217	677,791	738,151		31,918		31,918		770,070				18,314	08/25/2021
46633J-AC-0	JPMRR 2009-4 2A1 144A 6.000% 07/26/37		07/01/2015	Paydown		2,169,731	2,169,731	1,996,153	2,080,495		89,237		89,237		2,169,731				48,324	07/26/2037
46633J-AQ-9	JPMRR 2009-4 3A1 144A 6.000% 02/26/37		12/01/2015	Paydown		3,611,979	3,611,979	3,395,260	3,516,301		95,678		95,678		3,611,979				121,271	02/26/2037
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A 6.730% 06/10/55		12/10/2015	Paydown		44,504	44,504	44,706	44,693		(190)		(190)		44,504				2,375	06/10/2055
47233N-AA-7	JEFFERIES & CO 2010-R4 1A1 144A/3c7 5.000% 10/26/36		12/01/2015	Paydown		3,507,494	3,507,494	3,498,726	3,504,780		2,714		2,714		3,507,494				87,455	10/26/2036
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626% 01/15/42		07/15/2015	Redemption 100.0000		574,593	574,593	589,037	587,913		(13,320)		(13,320)		574,593				20,011	01/15/2042
48203R-AD-6	JUNIPER NETWORKS INC 5.950% 03/15/41		04/27/2015	CITIGROUP GLOBAL MARKETS		2,016,584	1,900,000	1,899,145	1,899,244		4		4		1,899,248		117,336	117,336	70,656	03/15/2041
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/15/2015	Redemption 100.0000		101,319	101,319	101,319	101,319						101,319				3,323	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2015	Redemption 100.0000		16,250	16,250	16,250	16,250						16,250				672	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/15/2015	Redemption 100.0000		83,597	83,597	83,597	83,597						83,597				2,892	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2015	Redemption 100.0000		16,907	16,907	16,907	16,907						16,907				693	06/15/2034

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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
48239B-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2015	Redemption 100.0000		8,981	8,981	8,981	8,981						8,981				490	03/10/2034
48562R-AG-4	KAR AUCTION SERVICES, INC 3.369% 03/11/21		12/24/2015	Redemption 100.0000		24,812	24,812	24,750	24,757		56		56		24,812				17,645	03/11/2021
487312-AA-8	KEENAN FT DETRIC KEENAN ENERGY 144A 6.093% 05/15/33		11/15/2015	Redemption 100.0000		397,032	397,032	387,106	388,792		8,240		8,240		397,032				18,233	05/15/2033
49338L-AA-1	KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		11/27/2015	Tax Free Exchange		14,995,670	15,000,000	14,994,900	14,995,085		585		585		14,995,670				764,104	10/30/2024
494550-BC-9	KINDER MORGAN ENERGY PARTNERS 5.800% 03/01/21		07/07/2015	MORGAN STANLEY		110,374	100,000	99,796	99,872		9		9		99,881		10,493	10,493	4,978	03/01/2021
49460Y-AY-1	KINETIC CONCEPTS INC 3.622% 05/04/18		12/31/2015	Redemption 100.0000		57,225	57,225	57,225	57,225						57,225				194,490	05/04/2018
50212X-AR-7	LPL HOLDINGS INC 3.250% 03/29/19		11/30/2015	DIRECT		3,843,119	3,843,119	3,828,217	3,831,056		2,449		2,449		3,833,505		9,614	9,614	60,996	03/29/2019
50212X-AR-7	LPL HOLDINGS INC 3.250% 03/29/19		10/01/2015	Redemption 100.0000		39,417	39,417	39,417	39,417						39,417				48,019	03/29/2019
52107Q-AE-5	LAZARD GROUP 6.850% 06/15/17		05/04/2015	BANK OF AMERICA		19,768	18,000	18,632	18,258		(35)		(35)		18,223		1,544	1,544	486	06/15/2017
52107Q-AE-5	LAZARD GROUP 6.850% 06/15/17		03/16/2015	Call 113.1330		92,769	82,000	84,879	83,174		9,595		9,595		92,769				1,420	06/15/2017
52521R-AD-3	LEHMAN MORTGAGE TRUST 2007-5 1A2 5.750% 06/25/37		12/01/2015	Paydown		1,102,780	1,320,310	1,024,801	1,046,071		56,709		56,709		1,102,780				43,458	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST 2007-5 3A3 5.000% 12/25/35		12/01/2015	Paydown		3,976,906	3,995,420	3,236,846	3,339,954		636,952		636,952		3,976,906				105,227	12/25/2035
52677@-AA-9	LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32		12/15/2015	Redemption 100.0000		59,113	59,113	59,113	59,113						59,113				2,094	09/21/2032
52729K-AL-0	LEVEL 3 FINANCING INC 3.695% 01/31/22		05/11/2015	DIRECT		3,125,000	3,125,000	3,101,563	3,101,971		1,022		1,022		3,102,992		22,008	22,008	67,808	01/31/2022
53803H-AG-5	LIVE NATION ENTERTAINMENT INC 3.372% 08/16/20		10/01/2015	Redemption 100.0000		15,340	15,340	15,340	15,340						15,340				35,932	08/16/2020
55265K-K6-5	MASTR ASSET SEC TR 2003-8 3A4 5.250% 09/25/33		02/01/2015	Paydown		847,497	847,497	814,657	828,283		19,214		19,214		847,497				3,839	09/25/2033
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12 5.250% 09/25/33		12/01/2015	Paydown		1,163,022	1,163,022	953,678	1,001,875		161,147		161,147		1,163,022				27,328	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7 5.500% 10/25/33		12/01/2015	Paydown		746,509	746,509	653,195	666,839		79,670		79,670		746,509				23,422	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4 5.500% 06/25/33		12/01/2015	Paydown		972,729	972,729	924,092	936,903		35,825		35,825		972,729				28,183	06/25/2033
55301H-AN-2	MGM RESORTS INTERNATIONAL 3.121% 12/20/19		12/31/2015	Redemption 100.0033		30,227	30,226	29,906	29,954		273		273		30,227				79,069	12/20/2019
55818F-AD-4	MADISON PARK FUNDING LTD 2012-9A D 144A MIX-CORP LOANS 4.712% 08/15/22		05/15/2015	Paydown		5,000,000	5,000,000	4,148,140	4,455,724		544,276		544,276		5,000,000				114,218	08/15/2022
559080-AE-6	MAGELLAN MIDSTREAM PARTNERS 6.550% 07/15/19		03/24/2015	CREDIT SUISSE SECURITIES		468,720	400,000	439,628	420,742		(979)		(979)		419,764		48,956	48,956	18,324	07/15/2019
56127@-AA-6	MALON D MIMMS FAMILY LP 6.560% 09/05/33		12/01/2015	Redemption 100.0000		57,295	57,295	57,295	57,295						57,295				2,158	09/05/2033
563553-AW-6	MANITOWOC 3.121% 01/03/21		12/31/2015	Redemption 100.0000		232,713	232,713	232,713	232,713						232,713				10,152	01/03/2021
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR 2010-1A CLASS B 144A 4.520% 10/20/32		12/20/2015	Paydown		354,399	354,399	354,328	354,279		121		121		354,399				8,368	10/20/2032
576434-V9-2	MASTR ALTERNATE LOAN TRUST 2005-6 1A5 5.500% 12/25/35		12/01/2015	Paydown		923,896	989,571	851,270	825,991		97,905		97,905		923,896				33,086	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 1.331% 09/25/34		12/25/2015	Paydown		2,554,625	2,554,625	1,520,969	2,095,404		459,221		459,221		2,554,625				16,432	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2 1.406% 09/25/34		12/25/2015	Paydown		143,018	143,018	122,280	110,887		32,131		32,131		143,018				982	09/25/2034
57643Q-AE-5	MASTR REPERFORMING LOAN TRUST 0.547% 05/25/35		10/19/2015	DIRECT		9,486,979	11,536,964	9,361,345	9,400,990		85,556		85,556		9,486,546		433	433	50,095	05/25/2035
576430-AE-5	MASTR REPERFORMING LOAN TRUST 0.547% 05/25/35		09/25/2015	Paydown		1,115,660	1,115,660	905,271	909,105		206,555		206,555		1,115,660				2,292	05/25/2035
577778-BC-6	MACYS RETAIL HOLDGS INC 8.125% 08/15/35		08/17/2015	Call 100.0000		1,976,000	1,976,000	2,114,320	2,002,083		(26,083)		(26,083)		1,976,000				161,442	08/15/2035
585055-AZ-9	MEDTRONIC INC 2.750% 04/01/23		03/23/2015	BANK OF AMERICA		26,288,508	26,257,000	25,700,877	25,780,441		12,033		12,033		25,792,475		496,034	496,034	351,005	04/01/2023
585055-BN-5	MEDTRONIC INC 144A 4.375% 03/15/35		03/23/2015	BANK OF AMERICA		10,964,800	10,000,000	9,911,700	9,911,729		186		186		9,911,915		1,052,885	1,052,885	128,819	03/15/2035

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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
59514U-AL-2	MICROSEMI CORP 3.372% 02/19/20		05/13/2015	Redemption 100.0000		648,466	648,466	645,076	645,392		3,075		3,075		648,466				7,295	02/19/2020
59524E-AB-8	MID-ATLANTIC MILITARY CO 144A 5.240% 08/01/50		08/01/2015	Redemption 100.0000		124,040	124,040	97,847	99,531		24,509		24,509		124,040				4,655	08/01/2050
59748T-AA-7	MIDLAND COGEN VENTURE 144A 6.000% 03/15/25		09/15/2015	Redemption 100.0000		530,000	530,000	530,000	530,000						530,000				24,600	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2015	Redemption 100.0000		272,028	272,028	272,028	272,028						272,028				10,874	06/30/2027
605024-AJ-7	MISSION BROADCASTING 3.074% 10/01/20		12/31/2015	Redemption 100.0000		5,935	5,935	5,935	5,935						5,935				6,776	10/01/2020
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		04/02/2015	BNP PARIBAS		5,330,520	5,000,000	4,990,750	4,991,116		41		41		4,991,157		339,363	339,363	109,028	05/01/2042
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR 2007-12 3A9 6.000% 08/25/37		12/01/2015	Paydown		2,405,784	2,646,541	2,124,675	2,166,893		238,891		238,891		2,405,784				90,155	08/25/2037
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 CL XA 0.529% 07/15/46		12/01/2015	Paydown				456,341	323,844		(323,844)		(323,844)						53,412	07/15/2046
620076-BB-4	MOTOROLA SOLUTIONS INC 3.750% 05/15/22		02/25/2015	BANK OF AMERICA		12,212,040	12,000,000	11,748,922	11,805,356		3,871		3,871		11,809,226		402,814	402,814	133,750	05/15/2022
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC 5.820% 03/28/24		03/28/2015	Redemption 100.0000		533,333	533,333	533,333	533,333						533,333				15,520	03/28/2024
62963#-AF-8	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE 8.380% 03/25/19		03/25/2015	Redemption 100.0000		857,143	857,143	857,143	857,143						857,143				35,914	03/25/2019
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.828% 08/25/35		12/01/2015	Paydown		609,645	609,645	540,242	544,305		65,341		65,341		609,645				17,412	08/25/2035
652478-BC-1	NEWS AMERICA HOLDINGS 7.430% 10/01/26		04/06/2015	Tax Free Exchange		3,085,758	2,670,000	3,175,965	3,092,520		(6,762)		(6,762)		3,085,758				101,946	10/01/2026
652482-AJ-9	NEWS AMERICA INC 7.300% 04/30/28		04/30/2015	Tax Free Exchange		11,049,020	10,000,000	11,440,550	11,066,346		(17,326)		(17,326)		11,049,020				730,000	04/30/2028
652482-AS-9	NEWS AMERICA INC 6.750% 01/09/38		04/06/2015	Tax Free Exchange		7,661,829	7,000,000	7,699,650	7,665,466		(3,637)		(3,637)		7,661,829				350,438	01/09/2038
652482-BC-3	NEWS AMERICA INC 6.550% 03/15/33		04/06/2015	Tax Free Exchange		9,215,423	9,000,000	9,254,970	9,217,124		(1,701)		(1,701)		9,215,423				329,138	03/15/2033
65336R-AJ-7	NEXSTAR BROADCASTING 3.074% 10/01/20		12/31/2015	Redemption 100.0000		5,630	5,630	5,630	5,630						5,630				7,644	10/01/2020
654730-AY-9	NISOURCE FINANCE CORP 4.450% 12/01/21		05/19/2015	Call 111.6890		6,974,978	6,245,000	6,557,063	6,482,275		492,703		492,703		6,974,978				129,688	12/01/2021
667294-AM-4	NORTHWEST AIRLINES SERIES 1999-2A 7.575% 03/01/19		09/01/2015	Redemption 100.0000		458,398	458,398	487,048	478,277		(19,879)		(19,879)		458,398				22,563	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 1.162% 12/01/37		12/01/2015	Paydown		1,743,131	1,743,131	1,352,525	1,402,122		341,009		341,009		1,743,131				9,672	12/01/2037
67001B-AN-3	NOVELIS INC 3.750% 03/10/17		06/02/2015	Redemption 100.0000		4,898,137	4,898,137	4,898,137	4,898,137						4,898,137				77,980	03/10/2017
68268#-AA-8	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		12/01/2015	Redemption 100.0000		135,359	135,359	135,359	135,359						135,359				3,629	01/31/2034
68371Y-AF-0	OPEN TEXT CORPORATION 3.122% 12/18/20		12/01/2015	DIRECT		1,500,000	1,500,000	1,492,500	1,493,431		935		935		1,494,366		5,634	5,634	12,157	12/18/2020
68371Y-AF-0	OPEN TEXT CORPORATION 3.122% 12/18/20		12/31/2015	Redemption 100.0000		34,645	34,645	34,472	34,493		152		152		34,645				90,271	12/18/2020
69352J-AG-2	PPL ENERGY SUPPLY LLC 5.700% 10/15/15		10/15/2015	Call 100.0000		20,000,000	20,000,000	19,563,200	19,939,490		60,510		60,510		20,000,000				1,140,000	10/15/2015
70469H-AA-7	PEAKS TRUST 2009-1 5.931% 01/15/20		12/28/2015	Redemption 100.0000		1,990,350	1,990,350	1,990,350	1,990,350						1,990,350				102,960	01/15/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP 144A 5.952% 11/15/22		11/16/2015	Call 100.0000		777,000	777,000	740,093	755,965		21,035		21,035		777,000				46,247	11/15/2022
70757D-AM-1	PENN NATIONAL GAMING, INC 2.882% 11/30/20		10/05/2015	Redemption 100.0000		9,375	9,375	9,328	9,335		40		40		9,375				10,251	11/30/2020
72165N-AR-0	PILOT TRAVEL CENTERS LLC 3.874% 10/01/21		11/02/2015	DIRECT		2,278,065	2,278,065	2,266,675	2,266,991		1,225		1,225		2,268,216		9,849	9,849	90,696	10/01/2021
72165N-AR-0	PILOT TRAVEL CENTERS LLC 3.874% 10/01/21		10/28/2015	Redemption 100.0000		1,176,830	1,176,830	1,170,945	1,171,109		5,721		5,721		1,176,830				40,440	10/01/2021
72346D-AS-2	PINNACLE ENTERTAINMENT 3.750% 08/13/20		12/17/2015	Redemption 100.0000		1,314,738	1,314,738	1,308,165	1,309,337		5,401		5,401		1,314,738				48,241	08/13/2020
724060-AA-6	PIPELINE FUNDING CO 144A 7.500% 01/15/30		07/15/2015	Redemption 100.0000		47,250	47,250	52,772	51,851		(4,601)		(4,601)		47,250				3,544	01/15/2030
736508-J#-0	PORTLAND GENERAL ELECTRIC CO 6.800% 01/15/16		08/11/2015	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				585,480	01/15/2016
74112C-AQ-6	PRESTIGE BRANDS INC 3.750% 01/31/19		03/13/2015	DIRECT		140,337	140,450	140,450	140,450						140,450		(113)	(113)	1,384	01/31/2019

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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
74112C-AQ-6	PRESTIGE BRANDS INC 3.750% 01/31/19		03/02/2015	Redemption 100.0000		12,347	12,347	12,347	12,347						12,347				82	01/31/2019
74162J-AB-3	PRIME MORTGAGE TRUST 2007-2 A2 6.000% 04/25/37		12/01/2015	Paydown			228,988	156,219	169,635		(169,635)		(169,635)						7,656	04/25/2037
743263-AN-5	PROGRESS ENERGY INC 7.050% 03/15/19		10/07/2015	DIRECT		810,985	700,000	803,569	752,556		(8,970)		(8,970)		743,586		67,399	67,399	53,188	03/15/2019
74834L-AM-2	QUEST DIAGNOSTICS 6.400% 07/01/17		04/09/2015	Call 112.3422		5,055,398	4,500,000	4,533,210	4,510,467		544,931		544,931		5,055,398				222,400	07/01/2017
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A6 6.500% 11/25/36		12/01/2015	Paydown		847,304	1,556,034	1,118,233	1,041,406		(194,102)		(194,102)		847,304				54,274	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A12 6.250% 11/25/36		12/01/2015	Paydown		1,222,971	2,245,928	1,581,286	1,473,260		(250,289)		(250,289)		1,222,971				75,325	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC 2007-QS10 A1 6.500% 09/25/37		12/01/2015	Paydown		2,488,931	4,033,411	2,840,167	2,644,820		(155,889)		(155,889)		2,488,931				144,827	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC 2007-QS11 A1 7.000% 10/25/37		12/01/2015	Paydown		1,454,097	2,873,415	2,072,997	2,006,116		(552,019)		(552,019)		1,454,097				116,203	10/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 10.119% 01/26/37		12/01/2015	Paydown		483,706	483,706	546,588	559,355		(75,649)		(75,649)		483,706				24,971	01/26/2037
74929G-AH-0	RBSSP RESECURITIZATION TRUST 2010-5 2A3 144A/3c7 5.500% 09/26/37		12/02/2015	Paydown		756,408	756,408	756,408	756,408						756,408				21,594	09/26/2037
74929X-AJ-9	RBSSP RESECURITIZATION TRUST 2010-8 6A1 144A/3c7 5.500% 07/26/36		12/01/2015	Paydown		1,796,868	1,796,868	1,787,884	1,788,410		8,458		8,458		1,796,868				61,914	07/26/2036
74958O-AG-1	RESIDENTIAL FUNDING MTG SEC I 2007-S5 A7 6.000% 05/25/37		12/01/2015	Paydown		1,934,726	2,335,464	2,043,975	2,021,673		(86,946)		(86,946)		1,934,726				71,325	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I 2007-S2 AD 6.000% 02/25/37		12/01/2015	Paydown		438,726	530,567	454,698	469,318		(30,591)		(30,591)		438,726				15,980	02/25/2037
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2015	Paydown		41,846	99,841	58,532	57,121		(15,275)		(15,275)		41,846				2,991	09/25/2036
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6 5.031% 08/25/32		12/01/2015	Paydown		361,677	361,677	317,484	324,014		37,663		37,663		361,677				9,014	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6 1.091% 07/25/33		12/25/2015	Paydown		47,376	47,376	37,841	39,467		7,908		7,908		47,376				232	07/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35		12/01/2015	Paydown		594,231	594,231	519,209	517,055		77,176		77,176		594,231				19,941	04/25/2035
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC 2005-QO5 Class A1 1.118% 01/25/46		10/19/2015	DIRECT		2,618,117	4,198,301	2,692,161	2,644,328		(26,395)		(26,395)		2,617,934		183	183	42,473	01/25/2046
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC 2005-QO5 Class A1 1.118% 01/25/46		10/01/2015	Paydown		447,227	460,422	295,246	290,000		157,227		157,227		447,227				2,600	01/25/2046
76111J-7J-7	RESIDENTIAL FUNDING MTG SEC I 2003-S10 A4 5.500% 06/25/33		11/01/2015	Paydown		11,576,062	11,576,062	11,872,699	11,637,171		(61,109)		(61,109)		11,576,062				529,448	06/25/2033
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A2 5.500% 03/25/36		12/01/2015	Paydown		847,896	930,838	730,395	758,647		89,249		89,249		847,896				27,963	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.112% 06/25/35		12/01/2015	Paydown		678,569	678,569	532,677	566,103		112,466		112,466		678,569				10,221	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A5 6.000% 04/25/37		12/01/2015	Paydown		577,691	636,862	515,203	497,127		80,564		80,564		577,691				17,292	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A8 6.000% 04/25/37		12/01/2015	Paydown		559,464	616,759	498,939	481,435		78,029		78,029		559,464				16,747	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 6.699% 03/25/37		12/25/2015	Paydown			339,705	140,646			(140,646)		(140,646)						98,982	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 0.861% 09/25/36		12/25/2015	Paydown		637,379	963,443	385,377	441,627		195,752		195,752		637,379				2,968	09/25/2036
76169#-AE-3	REYES HOLDINGS 7.050% 04/30/17		10/30/2015	Redemption 100.0000		1,470,500	1,470,500	1,470,500	1,470,500						1,470,500				54,320	04/30/2017
76775Y-BB-3	RITE AID 3.372% 02/21/20		01/13/2015	Redemption 100.0000		474,598	474,598	474,229	474,274		325		325		474,598				2,523	02/21/2020
771196-AU-6	ROCHE HOLDINGS INC 144A 7.000% 03/01/39		09/24/2015	Call 140.3310		7,016,550	5,000,000	4,863,900	4,873,446		2,143,104		2,143,104		7,016,550				622,361	03/01/2039
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2015	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021

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
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29		12/15/2015	Redemption 100.0000		110,986	110,986	110,986	110,986						110,986				4,003	02/15/2029
78404X-AF-2	SBA SENIOR FINANCE, INC 3.124% 03/31/21		03/13/2015	DIRECT		3,308,375	3,316,667	3,308,375	3,309,221		212		212		3,309,433		(1,059)	(1,059)		03/31/2021
79543N-AE-7	SALIX PHARMACEUTICALS 3.577% 01/02/20		04/01/2015	Redemption 100.0000		1,465,990	1,465,990	1,458,660	1,459,676		6,313		6,313		1,465,990				15,445	01/02/2020
797426-AG-8	SAN DIEGO FAMILY HOUSING 2007-I 144A 5.941% 07/01/48		07/01/2015	Call 100.0000		50,000	50,000	54,561	54,310		(4,310)		(4,310)		50,000				2,970	07/01/2048
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1 5.369% 08/25/35		03/01/2015	Paydown		97,548	97,548	72,396	64,356		33,193		33,193		97,548				902	08/25/2035
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT 3.500% 04/29/20		12/31/2015	Redemption 100.0000		25,285	25,285	25,158	25,185		100		100		25,285				53,402	04/29/2020
817858-AA-7	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		12/05/2015	Redemption 100.0000		170,938	170,938	170,938	170,938						170,938				4,575	01/31/2034
82651N-AB-5	SIERRA RECEIVABLES FUNDING CO 2010-3A CLASS B 144A 4.440% 11/20/25		12/20/2015	Paydown		347,273	347,273	347,195	347,228		46		46		347,273				7,902	11/20/2025
82651X-AB-3	SIERRA RECEIVABLES FNDG CO LLC 2011-3A CLASS B 144A 4.360% 07/20/28		12/20/2015	Paydown		451,820	451,820	451,804	451,809		11		11		451,820				10,325	07/20/2028
828807-BZ-9	SIMON PROPERTY GROUP LP 6.125% 05/30/18		12/21/2015	Call 100.0000		7,578,000	7,578,000	6,955,088	7,290,807		287,193		287,193		7,578,000				1,342,835	05/30/2018
83546D-AA-6	SONIC CAPITAL LLC 2011-1A A2 144A 5.438% 05/20/41		12/20/2015	Paydown		390,000	390,000	420,431	410,694		(20,694)		(20,694)		390,000				11,488	05/20/2041
83887@-AB-8	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A 5.400% 12/09/40		12/09/2015	Redemption 100.0000		200,918	200,918	200,918	200,918						200,918				8,173	12/09/2040
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN 3.846% 08/15/33		08/15/2015	Redemption 100.0000		790,441	790,441	790,441	790,441						790,441				22,873	08/15/2033
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2015	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				15,402	06/15/2040
84603H-AB-3	SOUTHWIRE 2.859% 02/22/21		09/30/2015	Redemption 100.0000		8,824	8,824	8,801	8,804		20		20		8,824				157	02/22/2021
84762N-AW-1	SPECTRUM BRANDS 3.370% 09/04/19		06/24/2015	Redemption 100.0000		992,462	992,462	989,664	989,948		2,514		2,514		992,462				18,314	09/04/2019
850458-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2015	Redemption 99.9171		171,898	172,041	172,041	172,041		(143)		(143)		171,898				5,755	12/21/2026
85520B-AG-2	STAR WEST GENERATION LLC 4.250% 03/13/20		11/30/2015	Call 100.0000		2,531,597	2,531,597	2,531,597	2,531,597						2,531,597				98,281	03/13/2020
85520B-AG-2	STAR WEST GENERATION LLC 4.250% 03/13/20		10/01/2015	Redemption 100.0000		117,710	117,710	117,710	117,710						117,710				40,653	03/13/2020
86359A-3X-9	STRUCTURED ASSET SEC CORP 2003-30 1A1 5.500% 10/25/33		12/01/2015	Paydown		1,174,124	1,174,124	1,111,015	1,123,221		50,904		50,904		1,174,124				33,212	10/25/2033
86359D-QS-9	STRUCTURED ASSET SEC CORP 2005-16 3A1 6.000% 09/25/35		12/01/2015	Paydown		4,338,067	4,660,600	3,969,680	3,942,273		395,794		395,794		4,338,067				160,027	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP 2005-17 4A1 5.500% 10/25/35		12/01/2015	Paydown		2,374,354	2,374,354	2,184,406	2,232,363		141,992		141,992		2,374,354				76,516	10/25/2035
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE 144A 6.948% 05/15/25		12/15/2015	Paydown		236,393	236,393	240,825	238,350		(1,957)		(1,957)		236,393				8,491	05/15/2025
86736G-AP-9	SUNGARD DATA SYSTEMS INC 4.000% 03/08/20		11/30/2015	Call 100.0000		2,241,856	2,241,856	2,236,251	2,237,540		4,315		4,315		2,241,856				78,292	03/08/2020
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		12/01/2015	Paydown		286,991	356,711	272,652	274,961		12,030		12,030		286,991				10,491	12/25/2035
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4 6.000% 07/25/36		12/01/2015	Paydown		289,711	313,545	240,964	228,750		60,961		60,961		289,711				13,337	07/25/2036
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL 3.500% 03/18/20		12/31/2015	Redemption 100.0000		2,711,641	2,711,641	2,708,935	2,709,381		2,260		2,260		2,711,641				71,347	03/18/2020
88103N-AB-6	TERRAFORM 4.181% 07/23/19		01/28/2015	Redemption 100.0000		501,681	501,681	499,172	499,364		2,317		2,317		501,681				4,043	07/23/2019
88581#-AA-6	301 NORTH FEDERAL WAY LLC 4.350% 07/18/38		12/01/2015	Redemption 100.0000		48,913	48,913	48,913	48,913						48,913				1,163	07/18/2038
886546-AA-8	TIFFANY & CO 3.800% 10/01/24		05/14/2015	Tax Free Exchange		6,980,284	7,000,000	6,979,140	6,979,607		677		677		6,980,284				169,206	10/01/2024
886546-AC-4	TIFFANY & CO 4.900% 10/01/44		05/14/2015	Tax Free Exchange		9,979,764	10,000,000	9,979,470	9,979,583		181		181		9,979,764				311,694	10/01/2044

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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
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 0.721% 06/30/36		01/28/2015	Paydown		59,750	59,750	47,501	49,106		10,645		10,645		59,750				23	06/30/2036
88732J-AW-8	TIME WARNER CABLE INC 5.000% 02/01/20		04/29/2015	DIRECT		316,710	300,000	293,760	296,483		209		209		296,691		20,019	20,019	11,375	02/01/2020
887389-AH-7	TIMKEN CO 144A 3.875% 09/01/24		05/05/2015	Tax Free Exchange		27,768,376	28,000,000	27,753,650	27,761,060		7,316		7,316		27,768,376				768,542	09/01/2024
89916#-AA-0	TULAROSA HOLDINGS LLC 6.480% 09/15/28		12/15/2015	Redemption 100.0000		44,279	44,279	44,279	44,279						44,279				1,369	09/15/2028
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		12/05/2015	Redemption 100.0182		165,240	165,210	165,210	165,210		30		30		165,240				4,512	12/05/2034
90343X-AH-7	US AIRWAYS 3.067% 05/23/19		05/26/2015	Redemption 100.0000		21,250	21,250	21,250	21,250						21,250				18,385	05/23/2019
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 XA 144A 2.251% 08/10/49		12/01/2015	Paydown				286,520	216,455		(216,455)		(216,455)						23,774	08/10/2049
90983V-AA-1	MCGUIRE AIR FORCE BASE 144A 5.611% 09/15/51		09/15/2015	Redemption 100.0000		313,540	313,540	296,806	297,729		15,811		15,811		313,540				13,215	09/15/2051
925524-BB-5	CBS CORP 6.250% 04/30/16		09/29/2015	Call 103.3359		6,196,021	5,996,000	5,229,232	5,818,299		377,722		377,722		6,196,021				342,480	04/30/2016
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		12/31/2015	Redemption 100.0000		39,104	39,104	39,104	39,104						39,104				938	06/30/2030
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE 2003-S5 1A4 5.500% 06/25/33		12/01/2015	Paydown		512,497	512,497	428,575	451,295		61,201		61,201		512,497				16,093	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 2.523% 12/25/35		11/25/2015	Paydown		140,015	140,015	128,464	131,026		8,989		8,989		140,015				1,888	12/25/2035
92922F-W4-6	WAMU MORTGAGE PASS THRU CTFS 2005-AR10 1A3 2.399% 09/25/35		08/17/2015	DIRECT		4,800,000	5,000,000	3,906,250	4,229,450		71,660		71,660		4,301,110		498,890	498,890	86,670	09/25/2035
92929L-AL-2	WMG ACQUISITION CORP 3.750% 07/01/20		12/31/2015	Redemption 100.0000		32,609	32,609	32,527	32,543		66		66		32,609				92,081	07/01/2020
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST 2012-C9 XA 144A 2.324% 11/15/45		12/01/2015	Paydown				223,952	169,368		(169,368)		(169,368)						18,971	11/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST 2012-C8 CL XA 144A 2.323% 08/15/45		12/01/2015	Paydown				542,500	431,871		(431,871)		(431,871)						53,867	08/15/2045
92937W-AA-2	WCP ISSUER LLC 144A 3.819% 08/15/20		12/15/2015	Paydown		16,580	16,580	16,580	16,580						16,580				688	08/15/2020
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL XA 0.735% 08/15/46		12/01/2015	Paydown				90,633	74,928		(74,928)		(74,928)						7,828	08/15/2046
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23		12/15/2015	Redemption 100.0000		127,393	127,393	127,749	127,583		(190)		(190)		127,393				5,473	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23		12/15/2015	Redemption 100.0000		125,044	125,044	125,394	125,232		(187)		(187)		125,044				5,372	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23		12/15/2015	Redemption 100.0000		146,229	146,229	146,639	146,419		(189)		(189)		146,229				6,286	01/15/2023
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 2.425% 03/25/37		12/01/2015	Paydown		202,082	202,896	155,565	157,435		44,647		44,647		202,082				2,833	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 0.818% 03/25/47		12/01/2015	Paydown		372,522	473,157	217,652	198,899		173,624		173,624		372,522				2,058	03/25/2047
939336-T2-9	WASHINGTON MUTUAL MSC MORT 2004-RA3 2A 6.355% 08/25/38		12/01/2015	Paydown		622,281	622,281	582,221	590,372		31,909		31,909		622,281				24,474	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP 2005-7 1A1 5.500% 09/25/35		12/01/2015	Paydown		1,138,527	1,244,602	1,126,233	1,117,638		20,889		20,889		1,138,527				37,780	09/25/2035
94684@-AA-2	WELLS DAIRY COMPANY 6.420% 01/18/27		12/31/2015	Redemption 99.9999		423,131	423,131	423,131	423,131						423,131				52,432	01/18/2027
949757-AD-0	WELLS FARGO MTG BK SEC 2004-6 A4 5.500% 06/25/34		12/01/2015	Paydown		449,696	449,696	395,733	410,312		39,384		39,384		449,696				12,499	06/25/2034
94981C-AS-8	WELLS FARGO MTG BK SEC 2003-17 1A14 5.250% 01/25/34		05/26/2015	Call 100.0000		2,217,737	2,217,737	1,912,798	1,976,901		240,835		240,835		2,217,737				48,494	01/25/2034
94981C-AS-8	WELLS FARGO MTG BK SEC 2003-17 1A14 5.250% 01/25/34		04/01/2015	Paydown		169,333	169,333	146,050	150,944		18,389		18,389		169,333				2,098	01/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC 2005-16 A2 5.000% 01/25/36		12/01/2015	Paydown		208,285	208,285	181,208	186,234		22,052		22,052		208,285				5,534	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC 2005-17 1A1 5.500% 01/25/36		12/01/2015	Paydown		4,430,028	4,430,028	3,850,452	3,951,788		478,240		478,240		4,430,028				154,541	01/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
949837-AS-7	WELLS FARGO MTG BK SEC 2007-10 1A17 6.000% 07/25/37		12/01/2015	Paydown		1,074,234	1,134,477	986,833	1,028,586		45,648		45,648		1,074,234				37,893	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC 2007-10 6.250% 07/25/37		12/01/2015	Paydown		2,148,198	2,268,670	2,055,358	2,092,474		55,724		55,724		2,148,198				78,932	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC 2006-8 A15 6.000% 07/25/36		12/01/2015	Paydown		2,603,300	2,743,082	2,465,386	2,488,345		114,955		114,955		2,603,300				92,956	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC 2006-11 A8 6.000% 09/25/36		12/01/2015	Paydown		1,899,038	2,045,283	1,821,310	1,848,027		51,011		51,011		1,899,038				70,675	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC 2006-15 A1 6.000% 11/25/36		12/01/2015	Paydown		456,016	486,146	448,103	451,586		4,430		4,430		456,016				15,557	11/25/2036
94985G-AH-9	WELLS FARGO ALT LOAN TRUST 2007-PA3 3A1 6.250% 07/25/37		10/07/2015	BANK OF AMERICA		4,172,424	4,529,090	3,418,217	3,376,955		12,921		12,921		3,389,877		782,547	782,547	221,712	07/25/2037
94985G-AH-9	WELLS FARGO ALT LOAN TRUST 2007-PA3 3A1 6.250% 07/25/37		09/01/2015	Paydown		448,384	580,292	437,961	432,674		15,710		15,710		448,384				17,079	07/25/2037
94985J-BQ-2	WELLS FARGO MTG BK SEC 2007-7 A39 6.000% 06/25/37		12/01/2015	Paydown		3,048,077	3,281,432	2,912,114	2,978,144		69,933		69,933		3,048,077				107,431	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC 2007-4 A8 6.000% 04/25/37		12/01/2015	Paydown		3,907,459	4,206,708	3,785,654	3,875,686		31,774		31,774		3,907,459				140,431	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC 2007-1 A92 6.000% 08/25/37		12/01/2015	Paydown		1,964,707	2,159,055	1,978,923	1,938,340		26,366		26,366		1,964,707				68,792	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC 2007-8 2A10 6.000% 07/25/37		12/01/2015	Paydown		2,302,175	2,549,514	2,307,674	2,344,830		(42,655)		(42,655)		2,302,175				88,958	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC 2007-12 A6 5.500% 09/25/37		12/01/2015	Paydown		7,110,068	7,109,836	6,331,642	6,654,189		455,879		455,879		7,110,068				188,908	09/25/2037
95709T-AC-4	WESTAR ENERGY INC 5.950% 01/01/35		01/02/2015	Call 100.0000		5,000,000	5,000,000	4,548,500	4,600,423		399,577		399,577		5,000,000				149,576	01/01/2035
95709T-AE-0	WESTAR ENERGY INC 5.875% 07/15/36		08/05/2015	Call 100.0000		10,000,000	10,000,000	8,275,100	8,423,734		1,576,266		1,576,266		10,000,000				620,139	07/15/2036
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 10/15/44		12/15/2015	Redemption 100.0000		271,478	271,478	271,478	271,478						271,478				6,052	10/15/2044
97381H-AN-7	WINDSTREAM CORP 3.372% 01/23/20		04/10/2015	DIRECT		3,737,205	3,737,205	3,737,205	3,737,205						3,737,205				20,360	01/23/2020
97381H-AN-7	WINDSTREAM CORP 3.372% 01/23/20		04/27/2015	Redemption 100.0000		816,861	816,861	816,861	816,861						816,861				17,353	01/23/2020
000000-00-0	ZEBRA TECHNOLOGIES CORP 3.931% 09/30/21		12/31/2015	Redemption 100.0000		86,207	86,207	85,560	85,571		636		636		86,207				2,300	09/30/2021
000000-00-0	BE AEROSPACE INC. 2014 TERM LOAN B 3.681% 12/31/18		07/08/2015	Redemption 100.0000		123,196	123,196	122,580	122,586		611		611		123,196				12,542	12/31/2018
988498-AD-3	YUM! BRANDS INC 6.875% 11/15/37		10/23/2015	MORGAN STANLEY		2,040,150	2,345,000	2,707,459	2,682,008		(6,114)		(6,114)		2,675,894		(635,744)	(635,744)	153,606	11/15/2037
988498-AK-7	YUM! BRANDS INC 5.350% 11/01/43		10/23/2015	MORGAN STANLEY		7,550,000	10,000,000	9,995,500	9,995,593		55		55		9,995,648		(2,445,648)	(2,445,648)	530,542	11/01/2043
98977V-AF-1	ZUFFA 3.622% 02/25/20		01/06/2015	JP MORGAN SECURITIES		340,369	350,183	347,557	347,786		6		6		347,792		(7,423)	(7,423)		02/25/2020
10482P-AF-7	BRAGG COMMUNICATIONS INC 3.500% 02/28/18	A	05/14/2015	Redemption 100.0000		1,411,722	1,411,722	1,411,722	1,411,722						1,411,722				22,928	02/28/2018
46294*-AB-4	IRON ORE COMPANY OF CANADA 6.600% 10/31/17	A	10/31/2015	Redemption 100.0000		1,066,667	1,066,667	1,066,667	1,066,667						1,066,667				52,800	10/31/2017
707886-B#-3	PENN WEST ENERGY TRUST 6.300% 05/29/18	A	12/14/2015	Redemption 100.0000		2,393,541	2,393,541	2,107,824	2,263,992		129,549		129,549		2,393,541				129,880	05/29/2018
707886-C*-6	PENN WEST ENERGY TRUST 6.400% 05/29/20	A	12/14/2015	Redemption 100.0000		6,037,686	6,037,686	6,037,686	6,037,686						6,037,686				327,452	05/29/2020
775109-AK-7	ROGERS COMMUNICATIONS INC 6.800% 08/15/18	A	06/04/2015	DIRECT		229,030	200,000	224,134	211,073		(1,238)		(1,238)		209,835		19,195	19,195	11,107	08/15/2018
87951Y-AN-1	TELESAT CANADA INC 3.500% 03/28/19	A	10/01/2015	Redemption 100.0000		22,425	22,425	22,369	22,383		42		42		22,425				36,553	03/28/2019
895945-B@-1	TRICAN WELL SERVICES 5.900% 04/28/21	A	11/06/2015	Tax Free Exchange		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				542,775	04/28/2021
C2617@-AD-8	COMPUTERSHARE INVESTOR SVC INC SERIES D GUAR SENIOR NOTE 4.420% 02/09/24	A	07/30/2015	CRT CAPITAL GROUP LLC		10,212,700	10,000,000	10,000,000	10,000,000						10,000,000		212,700	212,700	453,050	02/09/2024
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE 5.570% 08/30/15	A	08/30/2015	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				55,710	08/30/2015
C9413P-AR-4	VALEANT PHARMACEUTICALS 4.372% 12/31/23	I	10/13/2015	DIRECT		757,910	758,700	758,700	758,700						758,700		(790)	(790)	22,266	12/31/2023
C9413P-AS-2	VALEANT PHARMACEUTICALS 3.750% 02/13/19	A	06/01/2015	Redemption 100.0000		553,163	553,163	553,163	553,163						553,163				24,796	02/13/2019

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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
000000-00-0	OZLM FUNDING LTD 6.420% 07/22/23	R	07/22/2015	Call 100.0000		13,250,000	13,250,000	13,018,125	13,392,660		(142,660)		(142,660)		13,250,000				638,529	07/22/2023
00163A-AG-5	ALM LOAN FUNDING 2011-4A D 144A MIX-CORP LOANS 3.515% 07/18/22	F	04/17/2015	Paydown		6,000,000	6,000,000	5,504,278	5,859,354		140,646		140,646		6,000,000				104,399	07/18/2022
00163B-AC-2	ALM LOAN FUNDING 2011-4A F 144A MIX-CORP LOANS 5.815% 07/18/22	F	04/17/2015	Paydown		9,166,000	9,166,000	7,544,706	8,395,116		770,884		770,884		9,166,000				266,067	07/18/2022
04013Y-AG-7	ARES CLO LTD 2012-2A C 144A CORP LOANS 3.470% 10/12/23	F	06/05/2015	Call 100.0000		29,000,000	29,000,000	27,622,500	27,943,970		1,056,030		1,056,030		29,000,000				494,443	10/12/2023
04013Y-AL-6	ARES CLO LTD 2012-2A D 144A MIX-CORP LOANS 5.020% 10/12/23	F	06/11/2015	Call 100.0000		4,500,000	4,500,000	4,111,331	4,305,972		194,028		194,028		4,500,000				144,758	10/12/2023
04964H-AG-3	ATRIUM CDO CORP 144A 4.823% 10/23/22	F	11/17/2015	DIRECT		5,407,074	5,400,000	4,908,600	5,141,540		93,448		93,448		5,234,989		172,085	172,085	281,100	10/23/2022
055650-BZ-0	BP CAPITAL MARKETS PLC 3.245% 05/06/22	F	10/22/2015	BANK OF AMERICA		10,206,700	10,000,000	10,195,500	10,160,454		(16,252)		(16,252)		10,144,202		62,498	62,498	316,388	05/06/2022
05616G-AE-9	BABSON CLO LTD 2012-2A B 144A CORP LOANS 3.362% 05/15/23	F	06/09/2015	Call 100.0000		17,000,000	17,000,000	16,263,900	16,487,348		512,652		512,652		17,000,000				311,448	05/15/2023
09625Y-AK-7	BLUEMOUNTAIN CLO LTD 2012-1A D 144A MIX-CORP LOANS 4.667% 07/20/23	F	11/17/2015	DIRECT		6,400,000	6,400,000	5,806,605	6,082,066		100,439		100,439		6,182,505		217,495	217,495	324,846	07/20/2023
11042A-AA-2	BRITISH AIRWAYS PLC 13-1 A PTT 144A 4.625% 06/20/24	F	12/20/2015	Redemption 100.0000		1,449,736	1,449,736	1,449,736	1,449,736						1,449,736				42,742	06/20/2024
12479L-AA-8	CAL FUNDING II LTD 2012-1A A 144A 3.470% 10/25/27	F	12/25/2015	Paydown		499,999	499,999	499,892	499,913		86		86		499,999				9,398	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 144A 3.350% 03/27/28	F	12/27/2015	Paydown		1,400,001	1,400,001	1,399,906	1,400,139		(138)		(138)		1,400,001				25,404	03/27/2028
12657@-AA-7	PHILIPS ELECTRONICS/CALITTUM HTCE I C V 4.130% 04/01/27	F	10/01/2015	Redemption 100.0000		541,381	541,381	541,381	541,381						541,381				14,046	04/01/2027
14309V-AG-5	CARLYLE GLOBAL MARKET STGYS 2012-3A C 144A MIX-CORP LOANS 4.817% 10/04/24	F	11/17/2015	DIRECT		3,007,650	3,000,000	2,798,640	2,921,055		45,867		45,867		2,966,921		40,729	40,729	159,390	10/04/2024
15132H-AA-9	CENCOSUD SA 144A 5.500% 01/20/21	F	11/05/2015	Various		10,510,000	10,000,000	9,874,310	9,915,755		8,883		8,883		9,924,638		585,362	585,362	651,444	01/20/2021
157214-AA-5	CEZ AS 144A 4.250% 04/03/22	F	11/24/2015	TENDER OFFER		21,498,000	20,000,000	19,860,000	19,892,669		11,533		11,533		19,904,202		1,593,798	1,593,798	970,417	04/03/2022
17178P-AD-6	COMMERCIAL INDUSTRIAL FINANCE 2006-1A A3L 144A MIX-CORP LOAN 1.087% 10/20/20	F	10/21/2015	Call 100.0000		6,500,000	6,500,000	5,143,125	5,843,103		656,897		656,897		6,500,000				50,412	10/20/2020
227170-AD-9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A 144A 3.810% 09/18/27	F	02/19/2015	Call 100.0000		2,683,333	2,683,333	2,682,211	2,682,439		895		895		2,683,333				17,039	09/18/2027
227170-AD-9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A 144A 3.810% 09/18/27	F	01/18/2015	Paydown		29,167	29,167	29,154	29,157		10		10		29,167				93	09/18/2027
2515A0-V6-7	DEUTSCHE BANK AG LONDON 5.000% 07/21/33	F	07/21/2015	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,250,000	07/21/2033
35553A-AG-9	FRASER SULLIVAN CLO LTD 2012-7A C 144A MIX-CORP LOANS 4.317% 04/20/23	F	06/30/2015	Call 100.0000		3,000,000	3,000,000	2,667,600	2,882,231		117,769		117,769		3,000,000				89,655	04/20/2023
36160B-AA-3	GDF SUEZ 144A 2.875% 10/10/22	F	08/06/2015	BANK OF AMERICA		198,250	200,000	197,886	198,279		119		119		198,398		(148)	(148)	4,744	10/10/2022
44985Y-AG-7	ING INVESTMENT MGMT CLO LTD 2012-2A D 144A MIX-CORP LOANS 4.871% 10/15/22	F	04/15/2015	Paydown		10,750,000	10,750,000	9,575,025	10,273,044		476,956		476,956		10,750,000				260,422	10/15/2022
44985Y-AJ-1	ING INVESTMENT MGMT CLO LTD 2012-2A E 144A MIX-CORP LOANS 6.421% 10/15/22	F	04/15/2015	Paydown		2,000,000	2,000,000	1,707,600	1,856,196		143,804		143,804		2,000,000				64,123	10/15/2022
44986E-AG-0	ING INVESTMENT MGMT CLO LTD 2012-3A D 144A MIX-CORP LOANS 5.071% 10/15/22	F	04/15/2015	Paydown		8,000,000	8,000,000	7,751,392	8,098,760		(98,760)		(98,760)		8,000,000				201,892	10/15/2022
500472-AE-5	PHILIPS ELECTRONICS NV 5.000% 03/15/42	F	06/29/2015	DIRECT		2,355,744	2,400,000	2,348,136	2,350,378		426		426		2,350,804		4,940	4,940	95,000	03/15/2042
51829T-AB-4	LATITUDE CLO LTD 2006-2A B 144A MIX-CORP LOANS 1.419% 12/15/18	F	12/15/2015	Paydown		420,931	420,931	302,649	362,277		58,654		58,654		420,931				4,624	12/15/2018
55951P-AL-1	MAGNETITE CLO LTD 144 A SERIES 2012-7A CLASS C 4.815% 01/15/25	F	11/17/2015	DIRECT		4,000,400	4,000,000	3,738,800	3,884,137		(89,540)		(89,540)		3,794,597		205,803	205,803	212,408	01/15/2025
55952V-AA-1	MAGNETITE CLO LTD MAGNE 2012-6A E 144A 6.367% 09/15/23	F	06/13/2015	Paydown		7,000,000	7,000,000	6,755,000	6,964,891		35,109		35,109		7,000,000				212,532	09/15/2023
568416-AG-6	MARINE PARK CLO LTD 2012-1A C 144A MIX-CORP LOANS 4.864% 05/18/23	F	07/08/2015	Call 100.0000		3,500,000	3,500,000	3,278,450	3,473,692		26,308		26,308		3,500,000				106,697	05/18/2023
62983P-AB-1	NAKILAT INC 144A 6.267% 12/31/33	F	12/31/2015	Redemption 100.0000		128,900	128,900	101,187	105,568		23,332		23,332		128,900				6,090	12/31/2033
65504R-AG-9	NOBLE GROUP LTD 144A 4.875% 08/05/15	F	08/05/2015	Maturity		100,000	100,000	99,842	99,979		21		21		100,000				4,875	08/05/2015
65557A-AB-3	NORDEA BANK AB PERPETUAL 144A 5.424% 04/20/15	F	04/20/2015	Call 100.0000		10,000,000	10,000,000	9,750,000	9,981,327		18,673		18,673		10,000,000				271,200	04/20/2015

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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
67089L-AG-1	ONEX CREDIT PARTNERS 2012-1A C 144A MIX-CORP LOANS 5.122% 03/22/23	F	06/22/2015	Paydown		8,650,000	8,650,000	7,662,257	8,306,446		343,554		343,554		8,650,000				207,975	03/22/2023
67089L-AJ-5	ONEX CREDIT PARTNERS 2012-1A D 144A MIX-CORP LOANS 6.122% 03/22/23	F	06/22/2015	Paydown		5,000,000	5,000,000	4,180,400	4,629,291		370,709		370,709		5,000,000				145,494	03/22/2023
67089L-AK-2	ONEX CREDIT PARTNERS OCP 2012-1I D 6.122% 03/22/23	F	06/22/2015	Paydown		3,400,000	3,400,000	3,298,000	3,374,740		25,260		25,260		3,400,000				98,936	03/22/2023
75405T-AA-7	RAS LAFFAN LNG II 144A 5.298% 09/30/20	F	09/01/2015	Redemption 100.0000		471,500	471,500	450,283	460,364		11,136		11,136		471,500				12,490	09/30/2020
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46	R	12/15/2015	Redemption 100.0000		413,759	413,759	413,759	413,759						413,759				10,986	06/15/2046
78010X-AK-7	ROYAL BANK OF SCOTLAND PLC 6.125% 01/11/21	F	11/30/2015	TENDER OFFER		119,647	100,000	99,631	99,751		32		32		99,784		19,863	19,863	6,125	01/11/2021
80629Q-AA-3	SCHAHIN II FINAN CO SPV 144A 5.875% 09/25/22	F	03/25/2015	Redemption 100.0000		460,000	460,000	460,000	460,000						460,000				13,588	09/25/2022
844272-AC-8	SOUTHFORK CLO LTD 2005-1A B 144A MIX-CORP LOANS 1.379% 02/01/17	F	11/02/2015	Paydown		12,727,998	12,727,998	9,791,258	11,742,137		985,861		985,861		12,727,998				97,445	02/01/2017
87158Y-AG-7	SYMPHONY CLO LTD 2012-10A C 144A CORP LOANS 3.766% 07/23/23	F	04/24/2015	Call 100.0000		14,000,000	14,000,000	13,536,600	13,678,052		321,948		321,948		14,000,000				261,432	07/23/2023
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A 3.900% 09/20/38	F	12/20/2015	Paydown		2,000,000	2,000,000	1,989,751	1,990,912		9,088		9,088		2,000,000				42,250	09/20/2038
92328B-AB-3	VENTURE CDO LTD 2005-1A A2 144A MIX-CORP LOANS 0.828% 11/22/18	F	11/23/2015	Paydown		12,500,000	12,500,000	11,132,988	12,006,566		493,434		493,434		12,500,000				66,223	11/22/2018
G2967P-AB-0	AVAGO TECHNOLOGIES 3.620% 05/06/21	F	12/16/2015	Redemption 100.0000		358,316	358,316	358,316	358,316						358,316				45,561	05/06/2021
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2 7.660% 09/30/18	R	09/30/2015	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				109,429	09/30/2018
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HLD 3.500% 02/17/20	R	06/08/2015	DIRECT		4,663,697	4,663,697	4,653,074	4,655,465		653		653		4,656,118		7,579	7,579	93,515	02/17/2020
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HLD 3.500% 02/17/20	R	05/01/2015	Redemption 100.0000		2,262,710	2,262,710	2,257,556	2,258,716		3,994		3,994		2,262,710				29,532	02/17/2020
L2324E-AB-7	ILFC DELOS FINANCE 3.370% 02/13/21	R	03/10/2015	Various		3,496,204	3,516,484	3,498,901	3,500,734		323		323		3,501,057		(4,853)	(4,853)		02/13/2021
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	F	12/15/2015	Redemption 100.0000		824,000	824,000	824,000	824,000						824,000				28,776	09/15/2027
Q12968-AH-4	CLP AUSTRALIA FINANCE PTY LTD SERIES J GUAR SENIOR NOTES 4.830% 05/10/27	F	12/18/2015	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				3,136,151	05/10/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,426,246,709	1,443,802,370	1,376,100,125	1,392,064,029	1,366,107	28,308,507	256,472	29,418,142		1,421,482,168		4,764,537	4,764,537	65,204,541	XXX
8399997. Total - Bonds - Part 4						2,005,208,951	2,023,850,712	1,952,520,535	1,969,075,853	1,366,107	31,210,661	256,472	32,320,296		2,001,396,149		3,812,798	3,812,798	79,071,363	XXX
8399998. Total - Bonds - Part 5						165,417,313	163,697,062	166,175,800			(523,775)		(523,775)		165,652,019		(234,705)	(234,705)	4,040,753	XXX
8399999. Total - Bonds						2,170,626,264	2,187,547,774	2,118,696,335	1,969,075,853	1,366,107	30,686,886	256,472	31,796,521		2,167,048,168		3,578,093	3,578,093	83,112,116	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/31/2015	Basis Adjustment	12,500,000.000	(23,971)		(23,971)	(23,971)	8,430,689			8,430,689		(23,971)					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						(23,971)	XXX	(23,971)	(23,971)	8,430,689			8,430,689		(23,971)					XXX
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2	F	02/02/2015	DIRECT	6,804,292.000	6,804,292		6,804,292	6,804,292						6,804,292				185	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						6,804,292	XXX	6,804,292	6,804,292						6,804,292				185	XXX
9799997. Total - Common Stocks - Part 4						6,780,321	XXX	6,780,321	6,780,321	8,430,689			8,430,689		6,780,321				185	XXX
9799998. Total - Common Stocks - Part 5						403,718,327	XXX	403,718,327							403,718,327				24,799	XXX
9799999. Total - Common Stocks						410,498,648	XXX	410,498,648	6,780,321	8,430,689			8,430,689		410,498,648				24,984	XXX
9899999. Total - Preferred and Common Stocks						410,498,648	XXX	410,498,648	6,780,321	8,430,689			8,430,689		410,498,648				24,984	XXX
9999999 - Totals						2,581,124,912	XXX	2,529,194,983	1,975,856,174	9,796,796	30,686,886	256,472	40,227,210		2,577,546,816		3,578,093	3,578,093	83,137,100	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
18085P-LL-6	CLARK COUNTY NEVADA ARPT REV 6.881% 07/01/42		02/26/2015	DIRECT	08/03/2015	Various	9,900,000	11,393,712	11,244,644	11,380,258		(13,454)		(13,454)			(135,614)	(135,614)	397,397	104,075
3138LA-B8-1	FNMA POOL AM 9062 TREELANE MHC 3.470% 06/01/35		05/06/2015	DUNCAN WILLIAMS INC	12/25/2015	Paydown	43,839	44,346	43,839	43,839		(507)		(507)					454	38
3138LA-KZ-1	FNMA POOL AM 9311 3.390% 07/01/35		06/03/2015	DUNCAN WILLIAMS INC	12/01/2015	Paydown	22,065	21,933	22,065	22,065		132		132					194	56
31398N-5W-0	FANNIE MAE 2010-133 BZ 4.000% 11/25/40		07/01/2015	Interest Capitalization	12/01/2015	Paydown	161,511	161,511	161,511	161,511									2,953	
31398S-SD-6	FANNIE MAE 2010-136 AZ 4.000% 12/25/40		09/01/2015	Interest Capitalization	12/01/2015	Paydown	36,384	36,384	36,384	36,384									782	
31398S-SF-1	FANNIE MAE 2010-136 MZ 4.000% 12/25/40		09/01/2015	Interest Capitalization	12/01/2015	Paydown	89,251	89,251	89,251	89,251									1,968	
485512-KT-3	KANSAS STATE TPK AUTH TPK REV 6.740% 09/01/39		02/26/2015	DIRECT	07/07/2015	BARCLAYS CAPITAL GROUP	2,220,000	2,610,254	2,506,003	2,606,709		(3,545)		(3,545)			(100,706)	(100,706)	128,431	72,736
59334P-CN-5	MIAMI DADE CNTY FL TRANSIT REV 6.710% 07/01/29		02/26/2015	DIRECT	07/07/2015	WELLS FARGO	2,500,000	2,851,325	2,840,050	2,842,407		(8,918)		(8,918)			(2,357)	(2,357)	88,069	25,628
3199999. Subtotal - Bonds - U.S. Special Revenues							14,973,050	17,208,716	16,943,747	17,182,424		(26,292)		(26,292)			(238,677)	(238,677)	620,248	202,533
00432C-DK-4	Access Group Inc 2007-A Class B 0.932% 02/25/37		09/22/2015	GOLDMAN SACHS & CO.	11/25/2015	Paydown	352,420	298,676	352,420	352,420		53,744		53,744					792	267
00507U-AS-0	ACTAVIS FUNDING SCS 3.800% 03/15/25		03/03/2015	JP MORGAN SECURITIES	03/03/2015	BANK OF AMERICA	2,000,000	1,992,900	2,020,560	1,992,900							27,660	27,660		
01310T-AC-3	ALBERTSONS HOLDINGS LLC 0.000% 03/21/19		03/09/2015	DIRECT	12/16/2015	DIRECT	2,978,031	2,967,804	2,978,031	2,969,750		1,945		1,945			8,281	8,281	133,373	
01310T-AC-3	ALBERTSONS HOLDINGS LLC 0.000% 03/21/19		03/09/2015	DIRECT	06/30/2015	Redemption 100.0000	7,500	7,474	7,500	7,500		26		26					132	
023770-AA-8	AMERICAN AIRLINES 15-1 A PTT 3.375% 05/01/27		03/02/2015	CREDIT SUISSE SECURITIES	11/02/2015	Redemption 100.0000	404,388	404,388	404,388	404,388									8,530	
02660Y-AW-2	AMERICAN HOME MTGE INVESTMENT AMERICAN HOME MTGE INVESTMENT 6.600% 06/25/36		11/24/2015	DIRECT	12/01/2015	Paydown	10,761	5,126	10,761	10,761		5,636		5,636					46	57
04626L-AA-7	ASTORIA ENERGY LLC 4.194% 12/29/21		01/08/2015	JP MORGAN SECURITIES	10/01/2015	Redemption 100.0000	233,271	228,605	233,271	233,271		4,665		4,665					146,404	
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 2.823% 08/26/35		09/25/2015	DIRECT	12/01/2015	Paydown	27,865	23,424				(23,424)		(23,424)					146	58
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2 5.500% 06/25/37		06/02/2015	Interest Capitalization	12/01/2015	Paydown	1,019	1,019	487	1,019							(532)	(532)	18	
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		09/24/2015	MORGAN STANLEY	12/01/2015	Paydown	145,343	119,908	87,504	87,504		(32,403)		(32,403)					1,420	115
05951G-AC-6	BANC AMERICA FUNDING CORP 13.000% 03/25/37		12/10/2015	HUNTER SECS CORP	12/25/2015	Paydown	55,401	38,296	55,401	55,401		17,105		17,105					18	11
08579J-AL-6	BERRY PLASTICS BERRY PLASTICS TERM LN F 3.324% 10/01/22		10/08/2015	DIRECT	12/31/2015	Redemption 100.0000	131,548	131,548	131,548	131,548									46,667	
09214N-AD-4	BLACK NIGHT INFOSERV LLC 3.244% 05/27/22		06/09/2015	DIRECT	12/31/2015	Redemption 100.0000	1,988	1,983	1,988	1,988		5		5					5,224	
12505V-AB-2	CHARTER COMMUNICATIONS 3.925% 09/12/21		10/03/2014	GFI SECURITIES LLC	04/27/2015	Redemption 100.0000	4,528,216	4,528,216	4,528,216	4,528,216									71,099	
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 3.181% 12/31/19		05/19/2015	DIRECT	09/30/2015	Redemption 100.0000	3,833	3,833	3,833	3,833									47	
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 3.244% 01/27/21		05/19/2015	DIRECT	09/30/2015	Redemption 100.0000	7,053	7,053	7,053	7,053									114	
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1 5.500% 11/25/35		04/01/2015	Interest Capitalization	09/01/2015	Paydown														
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 0.827% 09/25/35		09/11/2015	DIRECT	12/25/2015	Paydown	310,810	271,182	310,810	310,810		39,628		39,628					389	109
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		09/15/2015	DIRECT	12/01/2015	Paydown	69,826	61,098	30,393	30,393		(30,705)		(30,705)					358	181
13134M-BA-0	CALPINE CORP 3.356% 10/09/19		04/16/2015	DIRECT	12/31/2015	Redemption 100.0000	38,363	38,105	38,363	38,363		258		258					148,116	

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
13134M-BE-2	CALPINE CORP 2.994% 05/27/22		06/10/2015	DIRECT	12/31/2015	Redemption 100.0000	11,905	11,845	11,905	11,905		60		60					42,563	
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 0.767% 08/25/37		12/16/2015	DIRECT	12/25/2015	Paydown	32,539	24,527	32,539	32,539		8,013		8,013					15	13
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 2.566% 04/25/36		09/25/2015	DIRECT	11/25/2015	Paydown	33	28				(28)		(28)						
20337C-AB-1	Comm Scope Inc 3.244% 05/28/22		07/08/2015	DIRECT	11/05/2015	DIRECT	1,405,547	1,402,033	1,405,547	1,402,205		172		172			3,342	3,342	12,152	
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 3.622% 12/29/22		11/05/2015	DIRECT	12/29/2015	Redemption 100.0000	8,514	8,514	8,514	8,514									18,115	
210797-AK-2	UNITED CONTINENTAL 3.177% 09/15/21		12/09/2015	DIRECT	12/31/2015	Redemption 100.0000	608,586	608,586	608,586	608,586									355	
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		11/18/2015	MORGAN STANLEY	12/01/2015	Paydown	79,345	69,625	79,345	79,345		9,720		9,720					363	191
22818R-AP-1	CROWN AMERICAS, LLC 0.000% 02/18/22		03/02/2015	DIRECT	05/05/2015	Redemption 100.0000	1,944,444	1,922,934	1,944,444	1,944,444		21,510		21,510					14,632	
22943Y-KG-3	CSMC 2009-3R 15A1 144A 5.750% 12/27/36		07/01/2015	Interest Capitalization	12/01/2015	Paydown	3,682	3,682	3,682	3,682									51	
233046-AD-3	DB MASTER FINANCE LLC 3.980% 02/20/22		05/19/2015	JEFFRIES & CO.	11/20/2015	Paydown	25,000	25,356	25,000	25,000		(355)		(355)					373	6
24702N-AE-0	DELL 3.443% 04/29/20		06/11/2015	DIRECT	11/02/2015	Redemption 100.0000	27,904	27,834	27,904	27,904		70		70					87,912	
25674D-AE-3	DOLLAR TREE INC 3.371% 03/09/22		06/12/2015	DIRECT	10/16/2015	Redemption 100.0000	11,405	11,405	11,405	11,405									131	
29101Q-AD-1	EMERGENCY MEDICAL SERVICES EMS TL B 1L USD 3.000% 05/25/18		02/04/2015	Various	11/19/2015	DIRECT	3,968,895	3,946,383	3,966,249	3,951,807		5,424		5,424			14,442	14,442	90,484	
29101Q-AD-1	EMERGENCY MEDICAL SERVICES EMS TL B 1L USD 3.000% 05/25/18		01/22/2015	JP MORGAN SECURITIES	10/01/2015	Redemption 100.0000	31,105	30,950	31,105	31,105		156		156					20,215	
29273X-AS-5	ENERGY TRANSFER EQUITY 0.000% 12/02/19		03/24/2015	DIRECT	05/27/2015	Redemption 100.0000	180,225	178,423	180,225	180,225		1,802		1,802					1,282	
30286U-AC-9	FREIF N.A. POWER I LLC LOAN C 4.372% 03/27/22		04/08/2015	DIRECT	10/16/2015	Redemption 100.0000	48,898	48,898	48,898	48,898									65,471	
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		06/09/2015	DIRECT	12/15/2015	Paydown	50,602	50,778	50,602	50,602		(176)		(176)					710	160
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 3.237% 11/19/35		08/20/2015	DIRECT	12/01/2015	Paydown	31,849	29,319	31,849	31,849		2,531		2,531					379	28
361863-AA-1	GMACN 2004-BUCK GMACN 2004-BUCK Class A1 6.033% 08/10/42		10/16/2015	D.A. DAVIDSON	12/10/2015	Paydown	38,424	39,582	38,424	38,424		(1,159)		(1,159)					290	71
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		06/08/2015	DIRECT	12/01/2015	Paydown	93,483	70,470	93,483	93,483		23,013		23,013					1,123	156
36242D-3R-2	GSR MORTGAGE LOAN TRUST 0.922% 04/25/35		06/08/2015	DIRECT	12/25/2015	Paydown	343,293	270,264	343,293	343,293		73,028		73,028					823	104
36297T-AG-7	GSR MTGE LOAN TRUST 2.760% 04/25/36		06/08/2015	DIRECT	12/01/2015	Paydown	349,642	311,298	349,326	349,326		38,028		38,028					2,217	269
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 0.501% 11/25/45		10/07/2015	DIRECT	12/25/2015	Paydown	199,770	115,121	118,355	118,355		3,234		3,234					181	44
419838-AA-5	HAWAIIAN AIRLINES 3.900% 01/15/26		07/06/2015	ROBERT W. BAIRD	07/15/2015	Redemption 100.0000	235,113	225,815	235,113	235,113		9,299		9,299					4,523	4,168
423457-AA-8	HELMERICH & PAYNE INTL 144A 4.650% 03/15/25		03/19/2015	Various	08/13/2015	Tax Free Exchange	17,000,000	17,140,320	17,135,900	17,135,900		(4,420)		(4,420)					316,200	4,521
428236-BU-6	HEWLETT-PACKARD CO 3.300% 12/09/16		08/12/2015	Various	10/16/2015	TENDER OFFER	4,955,000	5,069,073	5,007,878	5,054,950		(14,122)		(14,122)			(47,072)	(47,072)	148,650	30,886
42824C-AP-4	HP ENTERPRISE CO HP ENTERPRISE CO 4.900% 10/15/25		10/01/2015	GOLDMAN SACHS & CO.	10/02/2015	BANK OF AMERICA	10,000,000	9,972,500	9,972,500	9,972,500										
43147D-AF-2	Hill-Rom HILL-ROM INC-TERM LOAN B 3.374% 09/08/22		09/17/2015	DIRECT	12/31/2015	Redemption 100.0000	83,696	83,667	83,696	83,696		29		29					15,647	
44043V-AD-0	HORIZON PHARMA 3.693% 04/29/21		05/15/2015	DIRECT	10/01/2015	Redemption 100.0000	974	974	974	974									17	
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		10/15/2015	BARCLAYS CAPITAL GROUP	12/31/2015	Redemption 100.0000	131,996	131,996	131,996	131,996									1,105	

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
45254N-JH-1	IMPAC CMB TRUST IMM_04-5 0.887% 10/25/34		06/08/2015	DIRECT	06/16/2015	DEUTSCHE BANK	6,087,472	5,920,297	5,889,629	5,920,628		331		331			(30,999)	(30,999)	3,591	2,394
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3 6.000% 02/25/36		02/01/2015	Interest Capitalization	12/01/2015	Paydown	1	1	1	1										
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		10/07/2015	DIRECT	12/01/2015	Paydown	165,221	153,848	148,584	148,584		(5,263)		(5,263)					1,254	478
45660L-S7-5	RESIDENTIAL ASSET SEC TR 2.707% 12/25/35		06/08/2015	DIRECT	12/01/2015	Paydown	88,450	72,120	76,507	76,507		4,387		4,387					715	62
45660L-SP-5	RESIDENTIAL ASSET SEC TR 0.927% 07/25/35		06/08/2015	DIRECT	12/25/2015	Paydown	368,706	276,133	343,619	343,619		67,487		67,487					953	112
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 0.627% 10/25/36		09/11/2015	Various	12/25/2015	Paydown	171,937	144,026	171,937	171,937		27,911		27,911					212	32
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 0.562% 04/25/37		09/21/2015	DIRECT	12/25/2015	Paydown	589,353	535,206	589,353	589,353		54,147		54,147					389	167
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 2.774% 05/25/36		10/07/2015	DIRECT	11/25/2015	Paydown	167,712	150,750	167,733	167,733		16,983		16,983					602	139
48239B-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		03/10/2015	Interest Capitalization	12/10/2015	Redemption 100.0000	1	1	1	1										
580645-AG-4	MCGRAW-HILL COMPANIES INC 4.000% 06/15/25		05/20/2015	JP MORGAN SECURITIES	12/18/2015	Tax Free Exchange	10,000,000	9,925,400	9,929,034	9,929,034		3,634		3,634					224,444	
580645-AL-3	MCGRAW-HILL COMPANIES INC 4.400% 02/15/26		08/13/2015	GOLDMAN SACHS & CO.	12/18/2015	Tax Free Exchange	2,000,000	1,993,020	1,993,020	1,993,020										
58446H-AP-7	MEDIACOM ILLINOIS LLC 3.431% 06/30/21		07/27/2015	DIRECT	12/31/2015	Redemption 100.0000	13,241	13,233	13,241	13,241		8		8					8,513	
58711P-AL-6	MENS WEARHOUSE INC 3.694% 06/18/21		01/27/2015	JP MORGAN SECURITIES	11/02/2015	Redemption 100.0000	1,115,516	1,114,641	1,115,516	1,115,516		875		875					69,592	
594088-AJ-5	MICHAELS STORES INC 3.072% 01/28/20		08/19/2015	DIRECT	11/02/2015	Redemption 100.0000	5,115	5,115	5,115	5,115									9,327	
60315G-AE-8	MINERALS TECHNOLOGIES INC 3.197% 05/09/21		07/13/2015	DIRECT	12/28/2015	Redemption 100.0000	195,368	195,368	195,368	195,368									34,418	
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 0.681% 07/26/36		12/14/2015	MORGAN STANLEY	12/26/2015	Paydown	54,928	38,381	54,928	54,928		16,547		16,547					31	19
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 2.650% 03/26/36		10/05/2015	DIRECT	12/01/2015	Paydown	29,501	27,196				(27,196)		(27,196)					185	15
68216F-AS-2	ON ASSIGNMENT INC 3.620% 05/19/22		06/24/2015	DIRECT	12/31/2015	Redemption 100.0000	168,861	168,017	168,861	168,861		844		844					25,207	
69073K-AP-7	Owens-Illinois Owens-Ill 2015 Term Loan B 3.374% 09/01/22		09/16/2015	DIRECT	12/22/2015	DIRECT	2,000,000	2,000,000	1,996,500	2,000,000							(3,500)	(3,500)	2,722	
69073K-AP-7	Owens-Illinois Owens-Ill 2015 Term Loan B 3.374% 09/01/22		09/16/2015	DIRECT	10/01/2015	Redemption 100.0000	12,500	12,500	12,500	12,500									6,806	
71677H-AF-2	PET SMART INC 1ST LIEN 3.447% 03/10/22		05/15/2015	DIRECT	11/02/2015	Redemption 100.0000	30,801	30,801	30,801	30,801									354	
72165N-AR-0	PILOT TRAVEL CENTERS LLC 3.874% 10/01/21		04/16/2015	DIRECT	11/02/2015	DIRECT	990,000	974,814	990,000	975,969		1,154		1,154			14,031	14,031	25,625	
78466D-AV-6	SS & C TECHNOLOGIES 3.445% 07/08/22		07/14/2015	DIRECT	12/31/2015	Redemption 100.0000	160,154	160,154	160,154	160,154									31,579	
78466D-AW-4	SS & C TECHNOLOGIES 3.445% 07/08/22		07/14/2015	DIRECT	12/31/2015	Redemption 100.0000	251,241	249,985	251,241	251,241		1,256		1,256					6,639	
79543N-AE-7	SALIX PHARMACEUTICALS 3.577% 01/02/20		02/02/2015	JEFFRIES & CO.	04/01/2015	Redemption 100.0000	3,000,000	2,979,007	3,000,000	3,000,000		20,993		20,993					20,982	
83002D-AQ-8	SIX FLAGS THEME PARKS INC 3.181% 06/30/22		07/21/2015	DIRECT	12/01/2015	DIRECT	1,000,000	1,000,000	1,000,000	1,000,000										
83002D-AQ-8	SIX FLAGS THEME PARKS INC 3.181% 06/30/22		07/21/2015	DIRECT	12/31/2015	Redemption 100.0000	13,780	13,780	13,780	13,780									48,621	
832696-AJ-7	SMUCKER (JM) COMPANY 144A 3.500% 03/15/25		03/24/2015	BANK OF AMERICA	09/29/2015	Tax Free Exchange	25,000,000	25,145,400	25,138,993	25,138,993		(6,407)		(6,407)					459,375	3,403

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
832696-AN-8	SMUCKER (JM) COMPANY 4.375% 03/15/45		03/12/2015	BANK OF AMERICA	09/29/2015	Tax Free Exchange	5,000,000	4,915,500	4,916,185	4,916,185		685		685					114,844	
84762N-BB-6	SPECTRUM BRANDS 3.431% 06/23/22		07/08/2015	DIRECT	12/31/2015	Redemption 100.0000	431,738	431,738	431,738	431,738									7,084	
850228-AC-1	SPRINGCASTLE SPV 2.700% 05/25/23		11/11/2015	DIRECT	12/25/2015	Paydown	3,285,404	3,294,329	3,285,404	3,285,404		(8,924)		(8,924)					10,941	3,942
85520B-AG-2	STAR WEST GENERATION LLC 4.250% 03/13/20		02/09/2015	WELLS FARGO	11/30/2015	Call 100.0000	2,890,815	2,850,204	2,890,815	2,890,815		40,610		40,610					81,116	
86736G-AP-9	SUNGARD DATA SYSTEMS INC 4.000% 03/08/20		02/20/2015	JP MORGAN SECURITIES	11/30/2015	Call 100.0000	4,000,000	3,974,056	4,000,000	4,000,000		25,944		25,944					139,692	
86853T-AP-8	SUPERVALU 0.000% 03/21/19		03/12/2015	DIRECT	06/17/2015	Redemption 100.0000	28,783	28,564	28,783	28,783		220		220					111	
871829-AW-7	SYSCO CORP 4.500% 10/02/44		01/07/2015	MORGAN STANLEY	07/15/2015	Redemption 101.0000	8,000,000	9,028,560	8,080,000	8,080,000		(948,560)		(948,560)					282,000	100,000
87247E-AQ-2	TI GROUP AUTOMOTIVE 3.931% 06/30/22	E	07/14/2015	DIRECT	12/31/2015	Redemption 100.0000	9,375	9,328	9,375	9,375		47		47					11,819	
87265V-AB-4	T-MOBILE 3.106% 11/09/22		11/12/2015	DIRECT	12/10/2015	DIRECT	1,000,000	1,000,000	999,417	1,000,000							(583)	(583)		
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4 6.000% 07/25/36		10/01/2015	Interest Capitalization	12/01/2015	Paydown														
886546-AA-8	TIFFANY & CO 3.800% 10/01/24		03/16/2015	CITIGROUP GLOBAL MARKETS	05/14/2015	Tax Free Exchange	4,000,000	4,037,240	4,036,783	4,036,783		(457)		(457)					96,689	73,467
90347B-AG-3	AXALTA COATINGS SYSTEMS 3.084% 02/01/20		12/02/2015	DIRECT	12/31/2015	Redemption 100.0000	5,353	5,328	5,353	5,353		26		26					5,760	
000000-00-0	BNFS LEASE BACKED SECURITY 4.070% 05/15/34		03/12/2015	Bostonia	12/15/2015	Redemption 100.0000	111,895	111,895	111,895	111,895									1,973	
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 0.818% 03/25/47		06/18/2015	DIRECT	12/01/2015	Paydown	18,798	14,557	15,057	15,057		499		499					44	66
000000-00-0	PETSMART INC 0.000% 03/10/22		03/19/2015	DIRECT	05/21/2015	DIRECT	5,132,743	5,107,080	5,132,743	5,107,712		632		632			25,032	25,032	91,962	
000000-00-0	DOLLAR TREE INC 0.000% 03/09/22		03/12/2015	DIRECT	06/12/2015	DIRECT	3,488,372	3,469,695	3,488,372	3,470,361		666		666			18,011	18,011	72,359	
000000-00-0	CHIEF POWER FINANCE LLC 7.861% 12/31/20		01/21/2015	JP MORGAN SECURITIES	12/31/2015	Redemption 100.0000	20,000	19,950	20,000	20,000		50		50					87,628	
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 5.900% 04/28/21	A	11/06/2015	Tax Free Exchange	11/19/2015	Redemption 100.0000	2,311,037	2,311,037	2,311,037	2,311,037									9,277	3,030
C9413P-AU-7	VALEANT PHARMACEUTICALS 3.577% 03/13/22	I	04/23/2015	DIRECT	11/25/2015	Redemption 100.0000	13,978	13,978	13,978	13,978									186	
36164N-FG-5	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 3.373% 11/15/25	F	10/26/2015	TENDER OFFER	10/26/2015	TENDER OFFER	946	946	946	946										
36164N-FH-3	GE CAPITAL INTL FUNDING GE CAPITAL INTL FUNDING 4.418% 11/15/35	F	10/26/2015	TENDER OFFER	10/26/2015	TENDER OFFER	415	415	415	415										
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	F	10/09/2015	CITIGROUP GLOBAL MARKETS	12/15/2015	Paydown	83,009	82,212	83,009	83,009		797		797					476	
L5137L-AE-5	INTELSAT JACKSON HOLDINGS SA 3.372% 06/30/19	F	08/06/2015	DIRECT	12/04/2015	DIRECT	2,000,000	1,996,458	1,972,594	1,996,735		277		277			(24,141)	(24,141)	8,542	
L9339L-AB-9	TRINSEO MATERIALS OPERATING 3.250% 11/05/21	R	06/01/2015	DIRECT	12/31/2015	Redemption 100.0000	1,987	1,982	1,987	1,987		5		5					6,994	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							148,724,012	148,967,084	148,473,566	148,469,595		(497,483)		(497,483)			3,972	3,972	3,420,505	228,741
8399998. Total - Bonds							163,697,062	166,175,800	165,417,313	165,652,019		(523,775)		(523,775)			(234,705)	(234,705)	4,040,753	431,274
8999998. Total - Preferred Stocks																				
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/07/2015	Capital Contribution	12/31/2015	Basis Adjustment	0.000	2,393	2,393	2,393										
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates								2,393	2,393	2,393										
000000-00-0	SSgA USD LIQUIDITY FUND CLASS S2	F	11/17/2015	Various	11/30/2015	Various	403,715,934.000	403,715,934	403,715,934	403,715,934									24,799	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								403,715,934	403,715,934	403,715,934									24,799	
9799998. Total - Common Stocks								403,718,327	403,718,327	403,718,327									24,799	
9899999. Total - Preferred and Common Stocks								403,718,327	403,718,327	403,718,327									24,799	
9999999 - Totals								569,894,127	569,135,640	569,370,346		(523,775)		(523,775)			(234,705)	(234,705)	4,065,552	431,274

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification 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	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
02567@-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK		11135	2CIA1	NO		30,177,521	2,000,000.000	100.0
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		13183	2CIA1	NO		62,865,801	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							93,043,322	XXX	XXX
1899999. Total Common Stocks							93,043,322	XXX	XXX
1999999 - Totals							93,043,322	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 7, Section 1	Number of Shares	% of Outstanding
		NONE			
0399999 - Total				XXX	XXX

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		
	ACTAVIS FUNDING SCS Activis Funding SCS	0		11/23/2015	DEUTSCHE BANK	09/01/2016	2,005,118		(716)			2,000,000	2,005,834	2,165		1.499	0.831	MJSD	6,087	5,797
	CAPITAL ONE COF	0		12/17/2015	MORGAN STANLEY	09/01/2016	2,065,881		(2,459)			2,000,000	2,068,340	41,000		6.150	1.172	MS		37,925
	CITIGROUP INC CITIGROUP	0		12/17/2015	DEUTSCHE BANK	06/09/2016	4,989,480		595			5,000,000	4,988,885	1,902		0.889	1.364	MJSD		1,349
	Glencore Funding	0		08/12/2015	DIRECT	05/27/2016	3,245,787		3,879			3,250,000	3,241,908	5,218		1.700	2.023	MN	27,625	12,278
	INT'L BUSINESS MACHINES CORP	0		12/17/2015	Various	07/22/2016	7,046,172		(2,058)			7,000,000	7,048,230	60,288		1.950	0.764	JJ		56,875
	LOCKHEED MARTIN CORP	0		12/18/2015	GOLDMAN SACHS & CO.	05/01/2016	3,835,078		(5,672)			3,750,000	3,840,750	47,813		7.650	0.815	MN		41,438
	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS	0		12/17/2015	DIRECT	09/15/2016	5,045,014		(1,586)			5,000,000	5,046,600	36,806		2.500	1.213	MS		33,681
	WOOLWORTHS LIMITED	0		12/29/2015	WELLS FARGO	04/12/2016	3,753,454					3,734,000	3,753,454	26,791		3.150	1.221	AO		26,791
	DELHAIZE GROUP	0	F	07/30/2015	DIRECT	06/15/2016	5,000,000		(413,400)			5,000,000	5,413,400			6.500	1.959	JD	162,500	44,236
	TYSON FOODS INC	0		08/31/2015	DIRECT	04/01/2016	6,082,440		(107,940)			6,000,000	6,190,380	99,000		6.600	1.074	AO	198,000	167,200
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							43,068,424		(529,357)			42,734,000	43,597,781	320,983		XXX	XXX	XXX	394,212	427,570
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							43,068,424		(529,357)			42,734,000	43,597,781	320,983		XXX	XXX	XXX	394,212	427,570
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							43,068,424		(529,357)			42,734,000	43,597,781	320,983		XXX	XXX	XXX	394,212	427,570
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							43,068,424		(529,357)			42,734,000	43,597,781	320,983		XXX	XXX	XXX	394,212	427,570
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
31846V-41-9	FIRST AMERICAN TREAS OBLIG			05/15/2015	DIRECT	XXX	440,000						440,000							
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			
8899999. Subtotal - Exempt Money Market Mutual Funds							480,017					XXX	480,017			XXX	XXX	XXX		
85749P-10-1	STATE STREET INST LIQ RES FD			12/31/2015	Various	XXX	173,169,290						173,169,290	83,924					563,906	
85749P-10-1	STATE STREET INST LIQ RES FD	0		12/31/2015	Various	XXX	104,912,732						104,912,732	24,095		0.000	0.000		73,211	
8999999. Subtotal - Class One Money Market Mutual Funds							278,082,022					XXX	278,082,022	108,019		XXX	XXX	XXX	637,117	
9199999 - Totals							321,630,463		(529,357)			XXX	322,159,820	429,002		XXX	XXX	XXX	1,031,329	427,570

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)
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
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/02/2015	01/04/2016	6,744	38,389,453	2058.2		917,326		38,222		123,310			(879,104)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	479	12,781,124	2025.9		279,441		11,643		186,169			(267,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/09/2015	01/08/2016	277	40,080,517	2044.81		887,475		36,978		336,327			(850,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/09/2015	01/11/2016	4,338	24,953,895	2044.81		577,985		24,083		250,163			(553,903)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2015	01/12/2016	451	16,303,226	2028.26		396,195		16,508		246,084			(379,687)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/14/2015	01/15/2016	21,378	13,080,000	98		228,000		9,500		41,171			(218,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/20/2015	01/20/2016	523	16,667,630	2022.55		402,452		16,769		303,568			(385,683)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/21/2015	01/22/2016	16,133	12,051,000	98		210,000		8,750		30,757			(201,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/26/2015	01/26/2016	591	18,430,246	2057.09		445,102		18,546		212,001			(426,556)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/30/2015	01/29/2016	864	35,310,541	1994.99	2,851	808,405		33,743		867,964			(776,147)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/30/2015	02/01/2016	836	23,355,251	1994.99		540,092		22,504		597,163			(517,589)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/04/2015	02/05/2016	20,051	13,474,000	98		228,000		28,500		44,345			(199,500)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/06/2015	02/06/2016	282	6,529,511	2055.47		134,043		16,755		11,614			(117,287)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/06/2015	02/07/2016	516	11,716,282	2055.47		230,561		28,820		22,068			(201,741)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/06/2015	02/08/2016	353	8,167,175	2055.47		183,369		22,921		23,078			(160,447)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/18/2015	02/19/2016	25,000	43,491,513	98		925,627		115,703		297,515			(809,923)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/20/2015	02/20/2016	525	6,689,900	2110.3		141,110		17,639		6			(123,471)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/20/2015	02/21/2016	858	7,714,041	2110.3		145,655		18,207		2			(127,448)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/20/2015	02/22/2016	858	32,329,351	2110.3		715,275		89,409		150,243			(625,866)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/23/2015	02/23/2016	1,057	15,995,896	2109.66		398,632		49,829		105,212			(348,803)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/25/2015	02/26/2016	18,663	13,269,000	98		236,000		29,500		77,303			(206,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2015	03/02/2016	400	21,223,745	2117.39		505,398		105,291		133,148			(400,107)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/05/2015	03/04/2016	1,296	22,472,595	2101.04		505,394		105,290		187,275			(400,104)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/11/2015	03/11/2016	25,296	40,057,167	98		798,475		166,349		519,066			(632,126)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2015	03/12/2016	1,246	10,131,081	2065.95	2,632	205,726		43,134		18,763			(164,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2015	03/17/2016	1,413	27,260,739	2074.28		629,025		131,047		404,232			(497,978)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/27/2015	03/24/2016	1,190	27,461,549	2061.02		590,483		123,017		433,041			(467,465)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/26/2015	03/26/2016	461	9,781,971	2056.15		204,802		42,667		41,577			(162,135)				

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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 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/27/2015	03/28/2016	461	20,330,950	2061.02		455,877		94,974		345,371			(360,902)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/27/2015	03/29/2016	5,708	24,877,777	2061.02		602,043		125,426		456,534			(476,618)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/30/2015	03/30/2016	839	7,595,305	2086.24		167,622		34,921		5,192			(132,701)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/06/2015	04/06/2016	919	29,863,710	2080.62		738,969		215,533		384,849			(523,437)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/08/2015	04/08/2016	13,500	46,170,477	98		988,583		288,337		553,422			(700,246)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2014	04/09/2016	59	110,665	1872.18	2,313			337		3,417			(1,156)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2015	04/14/2016	3,652	28,939,896	2095.84		674,111		196,616		387,672			(477,495)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2015	04/22/2016	529	24,273,092	2107.96		568,006		165,668		286,946			(402,337)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	220	7,650,015	2114.76		148,752		43,386		2,238			(105,366)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/29/2015	04/29/2016	13,296	18,069,000	98		296,000		86,333		165,349			(209,667)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/01/2015	05/01/2016	1,120	8,699,615	2108.29		175,200		65,700		2,912			(109,500)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/01/2015	05/02/2016	572	8,929,978	2108.29		171,907		64,465		4,582			(107,442)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/01/2015	05/03/2016	235	8,638,992	2108.29		183,266		68,725		4,209			(114,541)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/04/2015	05/04/2016	745	10,514,225	2114.49		212,925		79,847		3,132			(133,078)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/06/2015	05/06/2016	18,327	42,724,007	98		820,643		307,741		604,465			(512,902)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/11/2015	05/11/2016	662	38,387,906	2105.33		909,124		340,922		402,884			(568,203)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/12/2015	05/12/2016	998	28,362,356	2099.12		699,506		262,315		424,541			(437,191)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2015	05/13/2016	799	33,794,168	2098.48		802,113		300,792		490,044			(501,321)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/19/2015	05/19/2016	5,092	39,376,655	2127.83		917,112		343,917		336,643			(573,195)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/20/2015	05/20/2016	11,480	48,142,424	98		999,676		374,878		578,071			(624,797)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/26/2015	05/26/2016	814	19,186,217	2104.2		484,677		181,754		289,537			(302,923)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2015	05/27/2016	12,020	13,374,000	98		212,000		79,500		158,855			(132,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2015	06/02/2016	1,149	32,920,682	2109.6		807,570		370,136		502,588			(437,434)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2015	06/04/2016	689	13,072,467	2095.84		245,076		112,326		31,776			(132,749)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/10/2015	06/10/2016	25,857	46,011,772	98		924,308		423,641		718,834			(500,667)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/16/2015	06/16/2016	4,262	41,610,230	2096.29		943,828		432,588		549,349			(511,240)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2015	06/22/2016	432	27,778,942	2122.85		640,881		293,737		391,595			(347,144)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2015	06/23/2016	749	29,816,533	2124.2		680,331		311,818		408,764			(368,512)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2014	06/25/2016	92	179,728	1959.53	3,469			795		701			(1,734)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2015	07/01/2016	14,643	50,132,447	98		1,013,107		548,766		918,160			(464,341)				

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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.	BAR G5GSEF7VJP5I70UK5573	07/06/2015	07/06/2016	3,582	28,448,478	2068.76		678,509		367,526		588,319			(310,983)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2015	07/07/2016	942	34,049,995	2081.34		787,694		426,668		642,597			(361,027)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2015	07/08/2016	2,489	21,887,103	2076.62		486,636		263,595		392,279			(223,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2015	07/11/2016	721	17,415,277	2076.62		389,105		210,765		320,070			(178,340)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2015	07/12/2016	324	18,029,976	2076.62		406,194		220,022		344,899			(186,172)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/13/2015	07/13/2016	234	25,774,459	2099.6		599,257		324,598		450,138			(274,660)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2015	07/15/2016	15,316	40,276,370	98		767,650		415,811		605,825			(351,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2015	07/20/2016	829	27,938,504	2128.28		652,425		353,397		412,559			(299,028)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/21/2015	07/21/2016	527	29,924,866	2119.21		683,580		370,273		456,009			(313,308)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2015	07/23/2016	568	9,134,809	2102.15		170,410		92,306		37,363			(78,105)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/27/2015	07/27/2016	5,170	25,606,694	2067.64		595,157		322,377		538,683			(272,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	700	31,558,050	2093.25		723,840		392,080		571,540			(331,760)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/29/2015	07/29/2016	20,122	18,839,000	98		284,000		153,833		262,861			(130,167)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/03/2015	08/03/2016	33	5,383,337	17598.2		122,010		76,256		93,691			(45,754)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2015	08/04/2016	467	26,523,660	2093.32		576,620		360,387		467,764			(216,232)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/17/2015	08/17/2016	5,415	32,437,948	2102.44		719,864		449,915		553,733			(269,949)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/21/2015	08/19/2016	211	63,886,854	1970.89		1,496,188		935,117		1,482,787			(561,070)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	306	18,372,800	1970.89		413,612		258,508		489,591			(155,105)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/21/2015	08/23/2016	365	21,063,618	1970.89		468,139		292,587		551,600			(175,552)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/24/2015	08/24/2016	302	10,311,496	1893.21		244,271		152,670		388,950			(91,602)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/26/2015	08/26/2016	18,622	19,614,000	98		297,000		185,625		219,290			(111,375)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2015	08/27/2016	1,222	12,031,776	1987.66		270,281		168,926		283,610			(101,355)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/09/2015	09/09/2016	11,870	16,917,000	100		256,000		181,333		217,082			(74,667)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/16/2015	09/16/2016	25,531	20,180,000	98		309,000		218,875		277,111			(90,125)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2015	09/23/2016	24,684	41,380,161	98		748,703		530,332		855,512			(218,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/28/2015	09/28/2016	2,805	27,661,829	1881.77		650,126		460,506		906,757			(189,620)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/01/2014	10/01/2016	126	245,263	1946.16	6,352			2,514		3,587			(3,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/05/2015	10/05/2016	1,314	27,403,865	1987.05		507,944		402,123		385,399			(105,822)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2015	10/07/2016	35,112	22,721,000	98		328,000		259,667		234,612			(68,333)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/15/2014	10/15/2016	60	112,352	1862.49	2,584			1,023		5,672			(1,292)				

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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)
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/21/2015	10/21/2016	29,439	21,039,000	98		305,000		241,458		208,387			(63,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/29/2015	10/28/2016	1,273	27,899,626	2089.41		622,715		492,982		533,045			(129,732)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/29/2015	10/29/2016	574	11,130,455	2089.41		212,324		168,090		146,626			(44,234)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/30/2015	10/30/2016	328	12,514,954	2079.36		244,555		193,606		175,944			(50,949)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/30/2015	10/31/2016	691	10,369,182	2079.36		218,812		173,226		154,993			(45,586)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	10/30/2015	11/01/2016	1,783	14,723,999	2079.36		300,352		237,779		224,387			(62,573)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/03/2015	11/03/2016	190	15,592,577	2109.79		303,957		265,962		166,407			(37,995)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/04/2015	11/04/2016	29,051	22,104,000	98		317,000		277,375		275,597			(39,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/11/2015	11/11/2016	3,868	50,928,474	2075		1,128,668		987,584		959,794			(141,083)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/12/2015	11/12/2016	32	2,666,163	17448.07		57,499		50,312		46,503			(7,187)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/16/2015	11/16/2016	88	3,964,247	17483.01		95,153		83,259		81,471			(11,894)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/18/2015	11/18/2016	26,704	24,136,260	98		368,805		322,705		332,886			(46,101)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/20/2015	11/20/2016	38	4,276,520	17823.81		84,648		74,067		46,347			(10,581)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/20/2015	11/21/2016	24	5,083,736	17823.81		109,121		95,481		76,026			(13,640)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/20/2015	11/22/2016	30	2,951,760	17823.81		69,315		60,651		49,454			(8,664)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/25/2015	11/25/2016	31,837	30,409,000	98		420,000		367,500		380,859			(52,500)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	11/30/2015	11/30/2016	183	6,007,363	17719.92		141,195		123,546		109,504			(17,649)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/02/2015	12/02/2016	16,755	20,481,417	98		332,747		318,883		276,575			(13,864)				
Dow Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/03/2015	12/03/2016	86	2,439,993	17477.67		54,744		52,463		43,178			(2,281)				
Dow Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/08/2015	12/08/2016	128	6,662,449	17568		140,270		134,425		115,263			(5,845)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/10/2015	12/10/2016	532	11,861,695	2052.23		238,292		228,363		207,537			(9,929)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/16/2015	12/16/2016	21,388	21,178,000	98		300,000		287,500		284,216			(12,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/18/2015	12/18/2016	497	10,508,321	2005.55		213,751		204,844		227,737			(8,906)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/18/2015	12/19/2016	220	8,493,534	2005.55		176,011		168,678		185,490			(7,334)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/18/2015	12/20/2016	308	13,316,028	2005.55		272,900		261,529		291,581			(11,371)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/23/2015	12/23/2016	21,184	26,879,064	98		400,522		383,834		364,797			(16,688)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/24/2015	12/24/2016	446	7,284,088	2060.99		137,178		131,463		116,769			(5,716)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/24/2015	12/26/2016	386	5,749,893	2060.99		91,843		88,016		78,624			(3,827)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/24/2015	12/27/2016	418	17,850,678	2060.99		392,320		375,973		335,148			(16,347)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/29/2015	12/29/2016	1,353	31,321,159	2078.36		765,207		733,323		668,627			(31,884)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/07/2015	01/07/2017	55	111,681	2025.9		1,742		907		730			(835)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	01/05/2015	01/05/2016	593	11,876,719	2267.5071		249,572		10,399		179,228			(239,173)				

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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.	BNP ROMUIISFPU8MPRO8K5P83	01/06/2015	01/06/2016	625	8,594,228	2261.9399		177,397		7,392		51,699			(170,006)				
S&P Digital		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/07/2015	01/07/2016	193	6,219,971	2025.9		137,922		5,747		17,030			(132,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/08/2015	01/08/2016	209	20,189,855	2290.918		458,072		19,086		87,484			(438,986)				
S&P Digital		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/12/2015	01/12/2016	380	8,917,674	2028.26		197,699		8,237		99,824			(189,462)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/13/2015	01/13/2016	1,076	7,003,221	2275.637		112,044		4,669		9,326			(107,376)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/14/2015	01/14/2016	351	20,471,547	2011.27		461,217		19,217		356,790			(441,999)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/15/2015	01/15/2016	345	7,329,506	2267.842		145,883		6,078		74,024			(139,805)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/20/2015	01/20/2016	1,554	6,382,597	2275.825		100,926		4,205		13,887			(96,721)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/23/2015	01/22/2016	774	12,377,259	2281.835		229,170		9,549		23,795			(219,622)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/23/2015	01/25/2016	180	409,869	2281.835		7,009		292		24			(6,717)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/26/2015	01/26/2016	475	2,892,965	2283.3521		45,385		1,891		6,444			(43,494)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/28/2015	01/29/2016	18,204	19,434,612	98		336,759		14,032		133,491			(322,727)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/30/2015	01/30/2016	42	1,739,172	17164.95		37,434		1,560		39,296			(35,874)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/30/2015	01/31/2016	34	1,307,732	17164.95		27,717		1,155		26,051			(26,562)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	01/30/2015	02/01/2016	41	5,851,462	17164.95		136,047		5,669		114,135			(130,379)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/02/2015	02/02/2016	331	6,395,015	2270.543		137,184		17,148		65,270			(120,036)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/03/2015	02/03/2016	1,109	12,058,323	2281.9041		234,264		29,283		41,117			(204,981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/06/2015	02/05/2016	1,094	5,353,185	2282.699		85,225		10,653		7,813			(74,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/06/2015	02/08/2016	184	420,727	2282.699		6,984		873		100			(6,111)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/09/2015	02/09/2016	1,272	5,110,358	2277.9861		82,445		10,306		1,458			(72,139)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/10/2015	02/10/2016	937	4,320,314	2283.4661		73,072		9,134		1,402			(63,938)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/13/2015	02/12/2016	1,320	9,382,489	2294.042		149,664		18,708		10,469			(130,956)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/18/2015	02/18/2016	325	8,501,435	2295.8511		165,038		20,630		14,096			(144,409)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/20/2015	02/19/2016	1,980	8,034,407	2298.8491		126,670		15,834		9,795			(110,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/20/2015	02/22/2016	313	1,984,119	2298.8491		32,614		4,077		413			(28,538)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/23/2015	02/23/2016	1,416	3,812,850	2298.1179		60,803		7,600		752			(53,202)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/24/2015	02/24/2016	1,629	7,546,801	2301.6331		126,246		15,781		1,807			(110,465)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	02/26/2015	02/26/2016	766	3,503,082	2300.571		57,462		7,183		801			(50,279)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/02/2015	03/02/2016	1,749	5,613,711	2303.1421		91,405		19,043		1,363			(72,362)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/03/2015	03/03/2016	387	9,258,588	2107.78		198,795		41,416		12			(157,380)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/05/2015	03/04/2016	645	2,724,932	2296.1121		45,091		9,394		1,070			(35,697)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/05/2015	03/05/2016	448	9,047,027	2101.04		176,298		36,729		95			(139,569)				

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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.	BNP ROMUIISFPU8MPRO8K5P83	03/09/2015	03/09/2016	863	11,490,731	2286.0061		233,630		48,673		5,434			(184,957)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/13/2015	03/11/2016	257	18,642,883	2277.6399		312,741		65,154		26,572			(247,587)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/13/2015	03/14/2016	235	534,596	2277.6399		9,142		1,905		707			(7,237)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/13/2015	03/15/2016	347	1,772,612	2277.6399		29,408		6,127		2,167			(23,281)				
S&P Digital		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/17/2015	03/17/2016	257	10,142,964	2074.28		200,237		41,716		34,754			(158,521)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/18/2015	03/18/2016	15,888	37,336,211	98		658,342		137,155		121,029			(521,188)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/20/2015	03/21/2016	206	1,196,959	2295.7749		19,504		4,063		851			(15,440)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/20/2015	03/22/2016	424	973,746	2295.7749		15,580		3,246		651			(12,334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/24/2015	03/24/2016	474	11,905,936	2291.425		181,152		37,740		9,897			(143,412)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/27/2015	03/28/2016	276	629,888	2283.4189		9,952		2,073		775			(7,879)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/27/2015	03/29/2016	361	2,094,806	2283.4189		34,495		7,186		2,965			(27,309)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	03/31/2015	03/31/2016	1,308	20,420,630	2287.4209		375,988		78,331		32,159			(297,657)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/01/2015	04/01/2016	19,827	16,102,000	98		273,000		79,625		91,980			(193,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/06/2015	04/06/2016	1,147	7,075,898	2293.6021		106,865		31,169		6,581			(75,696)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/09/2015	04/08/2016	1,017	39,005,962	2295.498		829,124		241,828		422,626			(587,296)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/13/2015	04/13/2016	378	7,815,487	2293.584		121,455		35,424		8,644			(86,030)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/20/2015	04/20/2016	21	3,538,244	18034.93		86,862		25,335		28,871			(61,528)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/22/2015	04/22/2016	21,878	54,260,344	98		1,024,252		298,740		451,917			(725,512)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/27/2015	04/27/2016	211	10,660,673	2292.209		204,874		59,755		48,320			(145,119)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/01/2015	04/29/2016	218	44,094,884	2287.7		987,188		295,808		499,056			(691,380)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	04/30/2015	04/30/2016	410	11,563,387	2085.51		221,076		64,481		18,299			(156,596)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/01/2015	05/03/2016	352	1,546,435	2287.7		26,168		9,813		3,417			(16,355)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/05/2015	05/05/2016	299	23,091,658	2282.158		406,596		152,473		45,467			(254,122)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/07/2015	05/06/2016	50	3,330,877	17924.06		67,676		25,379		39,318			(42,298)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/07/2015	05/07/2016	27	2,410,284	17924.06		39,965		14,987		1,036			(24,978)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/12/2015	05/12/2016	991	19,545,596	2291.802		341,915		128,218		26,220			(213,697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/14/2015	05/13/2016	275	11,865,695	2303.407		200,749		75,281		35,022			(125,468)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/15/2015	05/15/2016	41	2,215,622	18272.56		41,219		15,457		67			(25,762)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/15/2015	05/16/2016	109	5,049,876	18272.56		109,190		40,946		20,681			(68,244)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/15/2015	05/17/2016	39	5,039,395	18272.56		107,017		40,131		29,714			(66,886)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/21/2015	05/20/2016	45	2,436,408	18285.74		49,765		18,662		17,606			(31,103)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/21/2015	05/21/2016	25	2,391,108	18285.74		43,813		16,430		54			(27,383)				

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)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	05/26/2015	05/26/2016	1,689	5,433,964	2292.541		80,198		30,074		10,321			(50,124)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/05/2015	06/03/2016	87	10,728,786	17849.46		228,609		104,779		102,894			(123,830)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/05/2015	06/05/2016	38	2,944,229	17849.46		58,520		26,822		5,542			(31,698)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/05/2015	06/06/2016	34	5,262,872	17849.46		105,693		48,443		36,736			(57,251)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/05/2015	06/07/2016	48	2,545,459	17849.46		57,244		26,237		39,125			(31,007)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/08/2015	06/08/2016	29	3,317,646	17766.55		74,101		33,963		38,450			(40,138)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/09/2015	06/09/2016	550	11,532,080	2080.15		232,815		106,707		48,011			(126,108)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/10/2015	06/10/2016	44	9,434,219	18000.4		188,433		86,365		70,209			(102,068)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/11/2015	06/11/2016	432	10,800,117	2108.86		204,224		93,603		18,116			(110,622)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/15/2015	06/15/2016	458	11,600,536	2084.43		262,224		120,186		95,802			(142,038)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/17/2015	06/17/2016	18,082	46,612,930	98		901,266		413,080		652,798			(488,186)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/22/2015	06/22/2016	1,974	10,442,009	2301.999		174,411		79,939		41,725			(94,473)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	06/25/2015	06/25/2016	337	12,046,255	2102.31		231,199		105,966		23,954			(125,233)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/01/2015	07/01/2016	110	16,500,997	2288.552		257,539		139,500		62,602			(118,039)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/06/2015	07/06/2016	1,480	11,772,956	2283.186		218,181		118,181		95,468			(99,999)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/08/2015	07/08/2016	18,704	27,324,746	98		419,322		227,133		236,702			(192,189)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/10/2015	07/11/2016	243	1,120,515	2289.3491		18,268		9,895		4,726			(8,373)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/10/2015	07/12/2016	206	470,717	2289.3491		7,908		4,284		2,108			(3,625)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/14/2015	07/14/2016	167	12,024,212	2299.6431		177,319		96,048		36,684			(81,271)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/21/2015	07/21/2016	48	4,612,756	17919.29		94,330		51,096		47,426			(43,235)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/27/2015	07/27/2016	85	3,889,813	17440.59		77,982		42,240		63,043			(35,742)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	07/28/2015	07/28/2016	26	4,777,959	17630.27		108,943		59,011		77,815			(49,932)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/03/2015	08/03/2016	182	6,305,774	2296.8569		92,772		57,983		22,733			(34,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/07/2015	08/05/2016	279	6,451,586	2293.479		99,660		62,287		26,759			(37,372)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/07/2015	08/08/2016	276	1,040,248	2293.479		17,259		10,787		4,870			(6,472)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/10/2015	08/10/2016	562	12,890,774	2104.18		255,579		159,737		66,697			(95,842)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/12/2015	08/12/2016	1,488	10,564,610	2298.261		162,067		101,292		43,064			(60,775)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/13/2015	08/13/2016	756	11,439,656	2083.39		229,204		143,253		71,558			(85,952)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/17/2015	08/17/2016	232	14,135,910	2102.44		290,593		181,621		88,072			(108,972)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/18/2015	08/18/2016	2,738	11,722,007	2307.5659		175,043		109,402		38,824			(65,641)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/19/2015	08/19/2016	14,959	30,935,541	98		552,248		345,155		325,617			(207,093)				

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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)
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/20/2015	08/20/2016	25	2,101,949	16990.69		44,191		27,619		43,064			(16,572)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/24/2015	08/24/2016	1,427	6,127,734	2213.4519		91,452		57,157		101,093			(34,294)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/26/2015	08/26/2016	109	22,370,172	2220.3501		343,002		214,376		343,675			(128,626)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/27/2015	08/27/2016	71	2,552,974	16654.77		53,149		33,218		66,861			(19,931)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/28/2015	08/29/2016	679	2,307,729	2231.22		36,594		22,871		33,300			(13,723)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/28/2015	08/30/2016	212	473,166	2231.22		7,192		4,495		6,523			(2,697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	08/31/2015	08/31/2016	282	4,588,184	2228.168		69,596		43,498		64,380			(26,099)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/04/2015	09/02/2016	1,710	24,672,565	2216.8689		420,122		297,587		472,531			(122,536)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/04/2015	09/04/2016	35	2,666,082	16102.38		59,466		42,122		93,763			(17,344)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/04/2015	09/05/2016	80	2,650,239	16102.38		57,703		40,873		89,261			(16,830)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/04/2015	09/06/2016	60	3,130,613	16102.38		79,062		56,003		107,213			(23,060)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/04/2015	09/07/2016	252	4,293,496	2216.8689		95,545		67,678		129,731			(27,867)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/08/2015	09/08/2016	571	23,015,808	1969.41		554,154		392,526		679,695			(161,628)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/10/2015	09/09/2016	900	55,377,965	2222.053		1,055,580		747,702		1,189,529			(307,877)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/11/2015	09/12/2016	755	21,018,125	2224.2881		452,488		320,512		537,316			(131,976)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/11/2015	09/13/2016	349	22,901,223	2224.2881		500,877		354,788		597,940			(146,089)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/17/2015	09/16/2016	474	49,412,038	2230.665		1,089,585		771,789		1,221,911			(317,796)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/22/2015	09/22/2016	880	12,629,976	2220.3191		181,725		128,722		207,643			(53,003)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/24/2015	09/23/2016	196	37,362,812	2218.0581		832,152		589,441		1,065,987			(242,711)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/28/2015	09/28/2016	251	5,892,146	2207.614		81,153		57,483		109,580			(23,670)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	09/29/2015	09/29/2016	1,471	31,313,429	1884.09		795,665		563,596		1,131,546			(232,069)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/06/2015	10/06/2016	224	14,415,848	2233.262		197,190		156,109		203,084			(41,081)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/07/2015	10/07/2016	1,023	9,117,652	2238.864		136,910		108,387		129,270			(28,523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/12/2015	10/12/2016	1,665	6,703,633	2247.3701		94,570		74,868		80,801			(19,702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/13/2015	10/13/2016	1,024	11,546,045	2243.6489		164,643		130,342		150,097			(34,301)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/14/2015	10/14/2016	15,929	24,824,791	98		359,928		284,943		249,470			(74,985)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/19/2015	10/19/2016	1,548	6,486,839	2247.3059		87,317		69,126		77,095			(18,191)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/22/2015	10/21/2016	361	5,035,897	2259.6479		69,708		55,186		52,589			(14,523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/26/2015	10/26/2016	220	6,449,402	2258.645		92,276		73,052		71,823			(19,224)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	10/28/2015	10/28/2016	21,000	30,662,352	98		450,641		356,757		320,214			(93,883)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/03/2015	11/03/2016	223	11,496,987	2270.825		169,156		148,012		110,230			(21,145)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	11/05/2015	11/04/2016	378	6,496,189	2269.2		94,963		83,092		62,698			(11,870)				

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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.	BNP ROMUWSFPU8MPRO8K5P83	11/09/2015	11/09/2016	1,060	5,616,314	2257.6899		80,855		70,748		61,549			(10,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/17/2015	11/17/2016	576	10,420,055	2252.1021		151,299		132,387		129,841			(18,912)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/18/2015	11/18/2016	928	20,457,709	2262.2549		316,437		276,882		238,743			(39,555)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/20/2015	11/21/2016	343	2,722,894	2263.3999		46,289		40,503		34,926			(5,786)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/20/2015	11/22/2016	197	851,473	2263.3999		13,774		12,052		10,292			(1,722)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/23/2015	11/23/2016	4,143	27,795,987	2086.59		681,560		596,365		571,914			(85,195)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/25/2015	11/25/2016	230	12,185,878	2267.7881		199,071		174,187		138,399			(24,884)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/15/2015	12/15/2016	191	3,467,490	2043.41		42,692		40,913		34,836			(1,779)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/28/2015	12/28/2016	299	1,347,254	2056.5		16,913		16,208		13,420			(705)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/31/2014	12/31/2016	99	202,894	2058.9	6,046			2,897		579			(3,023)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	01/14/2015	01/14/2017	79	158,956	2011.27		4,944		2,575		1,449			(2,369)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/18/2015	03/18/2017	152	318,476	2099.5		7,389		4,464		1,351			(2,925)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	08/19/2015	08/19/2017	68	141,068	2079.61		3,160		2,567		1,732			(592)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2015	01/05/2016	264	18,947,269	2020.58		455,620		18,984		274,476			(436,635)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2015	01/08/2016	315	31,217,428	2062.14		568,529		23,689		3,576			(544,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2015	01/13/2016	1,644	25,191,900	2023.03		609,933		25,414		413,401			(584,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2015	01/14/2016	187	27,429,509	2011.27		628,070		26,170		525,222			(601,900)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2015	01/15/2016	1,359	93,562,560	1992.67		2,127,534		88,647		1,846,976			(2,038,887)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/16/2015	01/19/2016	282	18,380,752	2019.42		433,319		18,055		361,374			(415,264)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2015	01/20/2016	423	28,699,669	2022.55		499,506		20,813					(478,693)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2015	01/21/2016	107	23,335,481	2032.12		413,401		17,225					(396,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/23/2015	01/23/2016	1,424	25,112,029	2051.82		448,407		18,684					(429,723)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/23/2015	01/24/2016	1,427	24,678,434	2051.82		468,616		19,526					(449,090)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/23/2015	01/25/2016	2,356	27,708,874	2051.82		539,240		22,468					(516,771)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2015	01/27/2016	459	21,593,350	2029.55		507,229		21,135		382,592			(486,094)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2015	01/28/2016	754	25,594,137	2002.16		590,156		24,590		592,394			(565,566)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/29/2015	01/29/2016	1,271	20,990,175	2021.25		488,891		20,370		399,836			(468,521)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/04/2015	02/04/2016	227	26,902,046	2041.51		605,824		75,728		418,673			(530,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/06/2015	02/05/2016	555	62,337,031	2055.47		1,284,921		160,615		460,051			(1,124,306)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/06/2015	02/08/2016	3,572	21,749,777	2055.47		499,623		62,453		303,466			(437,170)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2015	02/10/2016	5,646	32,988,882	2068.59		583,098		72,887		8,308			(510,211)				

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.	BOA B4TYDEB6GKMZ0031MB27	02/11/2015	02/11/2016	463	25,471,914	2068.53		574,594		71,824		281,469			(502,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/13/2015	02/12/2016	261	52,003,827	2096.99		1,183,474		147,934		315,391			(1,035,540)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/13/2015	02/16/2016	1,361	17,486,014	2096.99		432,420		54,052		136,156			(378,367)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2015	02/17/2016	4,101	26,136,797	2100.34		495,368		61,921		24,725			(433,447)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/20/2015	02/20/2016	535	19,297,373	2110.3		369,736		46,217					(323,519)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/20/2015	02/21/2016	694	23,258,265	2110.3		443,890		55,486					(388,404)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/20/2015	02/22/2016	3,411	24,482,070	2110.3		474,833		59,354					(415,479)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/23/2015	02/23/2016	1,143	18,739,785	2109.66		370,709		46,339					(324,371)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/24/2015	02/24/2016	375	20,030,962	2115.48		447,009		55,876		114,680			(391,133)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/27/2015	02/27/2016	1,110	35,237,011	2104.5		665,116		83,139		14			(581,976)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/27/2015	02/28/2016	177	37,310,572	2104.5		726,131		90,766		22			(635,364)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/27/2015	03/01/2016	217	32,112,438	2104.5		617,835		77,229		5			(540,605)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/06/2015	03/04/2016	1,906	23,408,329	2071.26		510,331		106,319		294,827			(404,012)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/06/2015	03/07/2016	2,900	19,603,182	2071.26		436,687		90,977		267,255			(345,711)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/06/2015	03/08/2016	628	20,403,198	2071.26		477,276		99,433		288,227			(377,844)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2015	03/09/2016	435	22,068,991	2079.43		543,889		113,310		293,462			(430,579)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/11/2015	03/11/2016	4,227	30,342,386	2040.24		692,218		144,212		583,123			(548,006)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2015	03/16/2016	226	8,567,113	2081.19		191,277		39,849		18,530			(151,428)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/20/2015	03/18/2016	2,357	25,277,111	2108.1		577,583		120,330		233,540			(457,253)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2015	03/19/2016	468	31,261,070	2089.27		574,819		119,754		2,689			(455,065)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/20/2015	03/20/2016	286	35,937,231	2108.1		662,514		138,024		1,085			(524,490)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/20/2015	03/21/2016	1,667	50,143,085	2108.1		1,035,021		215,629		199,446			(819,392)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/20/2015	03/22/2016	439	59,879,164	2108.1		1,280,649		266,802		266,360			(1,013,847)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2015	03/23/2016	436	7,522,961	2104.42		163,772		34,119		1,583			(129,653)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/24/2015	03/24/2016	528	40,014,360	2091.5		930,236		193,799		385,054			(736,437)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/02/2015	04/01/2016	2,929	41,760,275	2066.96		953,744		278,175		666,786			(675,569)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/02/2015	04/02/2016	370	8,721,877	2066.96		175,519		51,193		27,219			(124,326)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/02/2015	04/03/2016	1,003	5,853,823	2066.96		123,668		36,070		16,974			(87,598)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/02/2015	04/04/2016	576	28,027,085	2066.96		624,096		182,028		371,313			(442,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/02/2015	04/05/2016	952	39,668,502	2066.96		914,151		266,627		557,737			(647,524)				

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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 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2015	04/06/2016	570	28,082,511	2080.62		517,936		151,065		6,942			(366,871)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/13/2015	04/13/2016	1,471	10,014,401	2092.43		208,029		60,675		5,366			(147,354)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2015	04/14/2016	4,114	36,194,469	2095.84		641,266		187,036		93,242			(454,230)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/17/2015	04/17/2016	1,161	13,665,128	2081.18		264,500		77,146		40,117			(187,354)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/17/2015	04/18/2016	336	5,278,418	2081.18		108,668		31,695		16,272			(76,973)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/17/2015	04/19/2016	1,098	9,391,407	2081.18		201,028		58,633		26,102			(142,395)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2015	04/20/2016	181	30,621,002	2293.2329		551,368		160,816		10,035			(390,552)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2015	04/21/2016	282	67,777,678	2291.9519		1,185,753		345,845		39,687			(839,909)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/24/2015	04/22/2016	198	8,616,561	2296.29		133,633		38,976		10,602			(94,657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2015	04/23/2016	301	34,805,951	2112.93		626,723		182,794		529			(443,929)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/24/2015	04/24/2016	982	45,771,891	2117.69		834,330		243,346		1,598			(590,984)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/24/2015	04/25/2016	198	38,864,801	2296.29		737,401		215,075		2,327			(522,325)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/24/2015	04/26/2016	351	30,536,395	2296.29		589,023		171,798		4,424			(417,224)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/28/2015	04/28/2016	54	5,986,796	18110.14		123,535		36,031		35,005			(87,504)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/01/2015	04/29/2016	482	106,242,972	2108.29		2,120,547		667,650		805,104			(1,452,898)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/01/2015	05/01/2016	1,472	30,852,441	2108.29		557,745		209,154		378			(348,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/01/2015	05/02/2016	367	41,554,772	2108.29		816,606		306,227		252,253			(510,379)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/01/2015	05/03/2016	1,096	45,404,527	2108.29		939,149		352,181		320,652			(586,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/08/2015	05/06/2016	233	31,997,165	2296.968		676,552		253,707		300,399			(422,845)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2015	05/07/2016	433	43,188,111	2088		786,968		295,113		25,268			(491,855)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/08/2015	05/08/2016	629	10,243,762	2116.1		187,318		70,244		3,868			(117,073)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/08/2015	05/09/2016	288	28,498,714	2296.968		615,164		230,687		229,780			(384,478)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/08/2015	05/10/2016	307	31,259,662	2296.968		653,482		245,056		259,287			(408,426)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2015	05/13/2016	223	19,932,181	2098.48		391,498		146,812		38,030			(244,686)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/14/2015	05/14/2016	322	47,497,765	2121.1		878,360		329,385		50,085			(548,975)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/19/2015	05/19/2016	4,043	40,540,111	2127.83		737,318		276,494		2,687			(460,824)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/21/2015	05/20/2016	986	40,680,179	2306.8501		881,231		330,462		337,450			(550,770)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/21/2015	05/21/2016	1,502	34,284,316	2130.82		647,274		242,728		3,954			(404,546)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/22/2015	05/22/2016	1,790	38,456,192	2126.06		745,222		279,458		2,468			(465,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/22/2015	05/23/2016	871	48,903,405	2126.06		997,189		373,946		204,657			(623,243)				

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 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/22/2015	05/24/2016	595	45,452,996	2126.06		956,196		358,574		246,017			(597,623)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/22/2015	05/25/2016	677	37,497,161	2126.06		848,641		318,240		216,865			(530,400)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/28/2015	05/27/2016	294	97,091,534	2120.79		2,171,854		814,445		908,281			(1,357,408)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2015	05/29/2016	42	2,101,211	18010.68		38,067		14,275		955			(23,792)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2015	05/30/2016	47	2,204,079	18010.68		44,742		16,778		1,017			(27,964)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2015	05/31/2016	68	2,674,316	18010.68		60,242		22,591		26,820			(37,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2015	06/01/2016	411	44,941,755	2111.73		1,010,609		463,196		491,192			(547,413)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/02/2015	06/02/2016	363	14,188,491	2109.6		272,467		124,881		31,665			(147,586)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/03/2015	06/03/2016	714	86,869,860	2295.427		1,847,098		846,587		930,697			(1,000,512)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/05/2015	06/05/2016	215	10,575,662	2092.83		202,307		92,724		29,729			(109,583)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/05/2015	06/06/2016	438	29,584,490	2092.83		630,949		289,185		350,399			(341,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/05/2015	06/07/2016	398	29,427,211	2092.83		632,282		289,796		358,613			(342,486)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/09/2015	06/09/2016	32	5,756,947	17764.04		129,284		59,255		69,470			(70,029)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/12/2015	06/10/2016	242	67,975,233	2094.11		1,394,448		639,122		515,956			(755,326)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/11/2015	06/11/2016	2,558	37,538,083	2108.86		686,100		314,463		31,487			(371,638)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/12/2015	06/12/2016	1,005	12,781,393	2094.11		259,308		118,850		33,080			(140,459)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/12/2015	06/13/2016	252	30,191,811	2094.11		639,328		293,025		375,162			(346,303)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/12/2015	06/14/2016	364	28,866,327	2094.11		622,147		285,151		353,012			(336,996)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2015	06/16/2016	46	44,678,972	17904.48		814,592		373,354		331,935			(441,237)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2015	06/17/2016	2,162	31,086,435	2109.99		710,227		325,521		452,822			(384,706)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2015	06/19/2016	729	47,643,913	2109.99		856,683		392,646		41,101			(464,037)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2015	06/20/2016	3,654	51,323,791	2109.99		1,008,932		462,427		316,927			(546,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2015	06/21/2016	2,510	61,551,199	2109.99		1,247,991		571,996		439,752			(675,995)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2015	06/23/2016	2,407	37,547,556	2124.2		705,080		323,162		6,196			(381,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/24/2015	06/24/2016	310	38,418,811	2108.58		881,900		404,204		582,432			(477,696)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/26/2015	06/26/2016	721	13,707,700	2101.49		267,029		122,388		32,295			(144,641)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/26/2015	06/27/2016	431	14,501,720	2101.49		287,721		131,872		82,307			(155,849)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/26/2015	06/28/2016	980	13,611,840	2101.49		280,195		128,423		75,645			(151,772)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2015	07/01/2016	2,125	37,714,551	2077.42		714,153		386,833		18,537			(327,320)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2015	07/02/2016	198	36,276,444	2076.78	2,284	667,511		362,187		18,670			(307,085)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2015	07/03/2016	1,499	21,898,773	2076.78		395,981		214,490		6,945			(181,491)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2015	07/05/2016	2,218	11,939,619	2076.78		219,453		118,870		12,987			(100,583)				

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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 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/09/2015	07/09/2016	679	11,454,629	2051.31		230,387		124,793		109,955			(105,594)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/10/2015	07/10/2016	462	41,843,886	2076.62		793,051		429,569		195,765			(363,482)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/10/2015	07/11/2016	532	30,200,200	2076.62		569,841		308,664		121,690			(261,177)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/10/2015	07/12/2016	380	29,725,919	2076.62		592,965		321,190		173,672			(271,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2015	07/13/2016	1,130	29,631,661	2099.6		581,595		315,031		142,637			(266,564)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2015	07/14/2016	300	50,519,081	2108.95		947,772		513,376		182,614			(434,395)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/15/2015	07/15/2016	202	32,302,692	2296.4771		647,811		350,897		347,978			(296,913)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/17/2015	07/18/2016	1,053	17,626,269	2126.64		358,422		194,145		232,189			(164,277)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/17/2015	07/19/2016	1,017	22,293,440	2126.64		492,985		267,034		316,289			(225,952)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2015	07/21/2016	1,953	14,922,225	2290.55		217,008		117,546		54,317			(99,462)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/24/2015	07/22/2016	27	3,624,029	17568.53		75,304		40,789		63,100			(34,514)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/24/2015	07/24/2016	35	2,599,028	17568.53		50,090		27,132		14,612			(22,958)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/24/2015	07/25/2016	35	2,452,961	17568.53		54,314		29,420		34,016			(24,894)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/24/2015	07/26/2016	23	4,210,999	17568.53		91,229		49,416		68,835			(41,813)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2015	07/29/2016	720	60,473,443	2108.57		1,285,654		696,396		750,813			(589,258)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2015	07/31/2016	39	3,467,228	17689.86		61,298		33,203		17,916			(28,095)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2015	08/01/2016	49	3,680,688	17689.86		79,683		43,162		52,297			(36,521)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2015	08/02/2016	77	4,151,879	17689.86		88,751		48,073		61,034			(40,677)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2015	08/03/2016	224	13,919,868	2098.04		277,579		173,487		72,384			(104,092)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2015	08/04/2016	53	37,816,029	17550.69		735,962		459,976		91,435			(275,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2015	08/05/2016	1,398	134,257,067	2099.84		2,783,751		1,739,844		1,430,671			(1,043,907)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/06/2015	08/06/2016	644	12,769,747	2083.56		257,229		160,768		95,604			(96,461)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/07/2015	08/07/2016	324	39,685,926	2077.57		767,781		479,863		129,876			(287,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/07/2015	08/08/2016	203	54,625,710	2077.57		1,116,826		698,016		587,250			(418,810)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/07/2015	08/09/2016	2,790	54,272,058	2077.57		1,151,742		719,839		607,346			(431,903)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2015	08/12/2016	1,310	53,417,184	2305.0891		1,091,125		681,953		615,648			(409,172)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2015	08/13/2016	232	37,864,278	2083.39		747,635		467,272		266,910			(280,363)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2015	08/14/2016	485	10,034,685	2091.54		199,682		124,801		52,126			(74,881)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2015	08/15/2016	525	33,155,649	2305.0891		708,850		443,031		449,541			(265,819)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2015	08/16/2016	237	31,899,887	2305.0891		704,390		440,244		476,905			(264,146)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2015	09/01/2016	1,224	13,386,141	1913.85		315,781		223,678		455,583			(92,103)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2015	09/02/2016	278	24,781,238	1951.13		625,666		443,180		753,796			(182,486)				

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 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2015	09/03/2016	769	9,150,316	1951.13		217,388		153,983		277,927			(63,405)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2015	09/08/2016	1,016	33,757,199	2228.0349		619,300		438,671		632,928			(180,629)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2015	09/09/2016	603	26,188,072	1942.04		587,617		416,229		771,211			(171,388)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/10/2015	09/10/2016	67	1,861,484	16330.4		39,957		28,303		56,760			(11,654)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2015	09/11/2016	470	42,345,600	1961.05		796,313		564,055		898,911			(232,258)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2015	09/12/2016	844	36,464,309	1961.05		736,085		521,393		932,440			(214,691)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2015	09/13/2016	324	34,222,295	1961.05		713,829		505,629		965,426			(208,200)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	218	19,248,612	1953.03		438,825		310,835		548,587			(127,991)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2015	09/15/2016	2,085	10,572,026	2226.623		152,280		107,865		150,111			(44,415)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2015	09/16/2016	45	3,681,317	16384.58		76,372		54,097		92,913			(22,275)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2015	09/17/2016	299	34,311,903	1990.2		644,384		456,439		801,720			(187,945)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2015	09/18/2016	71	1,619,307	16384.58		36,931		26,159		53,182			(10,772)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2015	09/19/2016	27	4,659,642	16384.58		105,070		74,425		139,860			(30,645)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2015	09/20/2016	49	7,192,789	16384.58		166,856		118,190		219,978			(48,666)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	1,153	39,150,459	1966.97		869,171		615,663		1,056,533			(253,508)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2015	09/23/2016	803	12,496,301	2218.906		201,323		142,604		241,438			(58,719)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2015	09/25/2016	218	42,910,713	1931.34		796,569		564,236		953,835			(232,333)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2015	09/26/2016	541	36,125,224	1931.34		733,551		519,599		913,915			(213,952)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2015	09/27/2016	290	39,677,974	1931.34		810,146		573,854		1,022,722			(236,293)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	591	23,258,846	1881.77		535,625		379,401		854,824			(156,224)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2015	09/30/2016	682	69,847,037	2217.1621		1,300,798		974,527		1,472,644			(326,271)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2015	10/02/2016	292	33,915,018	1951.36		563,343		445,979		398,601			(117,363)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2015	10/03/2016	2,671	22,105,156	1951.36		380,838		301,497		258,328			(79,341)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2015	10/04/2016	3,317	24,190,965	1951.36		444,607		351,981		342,630			(92,626)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/05/2015	10/05/2016	627	18,400,102	1987.05		422,608		334,564		516,776			(88,043)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2015	10/06/2016	674	31,392,315	1979.92		726,587		575,215		843,403			(151,372)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2015	10/07/2016	1,219	82,416,584	2246.2251		1,612,330		1,276,428		1,522,549			(335,902)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2015	10/08/2016	654	12,802,717	2013.43		265,688		210,336		280,538			(55,352)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2015	10/09/2016	265	45,255,265	2014.89		826,569		654,367		775,542			(172,202)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2015	10/10/2016	742	72,026,455	2246.2251		1,462,940		1,158,161		1,469,964			(304,779)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2015	10/11/2016	485	72,101,460	2014.89		1,520,836		1,203,995		1,488,143			(316,841)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2015	10/12/2016	26	31,229,769	17131.86		579,166		458,506		559,527			(120,660)				

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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.	BOA B4TYDEB6GKMZ0031MB27	10/13/2015	10/13/2016	1,909	14,331,258	2003.69		290,995		230,371		309,756			(60,624)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	562	47,007,575	2023.86		998,417		790,414		1,072,316			(208,004)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2015	10/15/2016	196	12,810,503	2023.86		245,429		194,298		236,041			(51,131)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2015	10/16/2016	282	42,473,513	2033.11		797,773		631,570		806,987			(166,203)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2015	10/17/2016	222	36,131,201	2033.11		701,046		554,995		669,015			(146,051)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2015	10/18/2016	569	45,769,120	2033.11		902,483		714,466		725,209			(188,017)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2015	10/19/2016	822	46,021,623	2033.66		1,017,030		805,148		1,034,075			(211,881)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2015	10/20/2016	229	64,033,769	2247.2661		1,336,750		1,058,260		1,343,271			(278,489)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	1,103	20,737,809	2018.94		408,488		323,386		424,474			(85,102)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2015	10/22/2016	339	13,510,520	2052.51		259,297		205,277		224,375			(54,020)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2015	10/26/2016	197	46,441,638	2071.18		1,063,762		842,145		924,292			(221,617)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2015	10/27/2016	2,554	28,445,910	2257.251		482,426		381,921		385,897			(100,505)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2015	10/28/2016	1,038	26,687,568	2261.814		493,277		390,511		327,357			(102,766)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2015	11/02/2016	200	21,299,736	2269.262		400,704		350,616		246,678			(50,088)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2015	11/03/2016	179	37,649,064	2109.79		697,709		610,495		312,635			(87,214)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2015	11/06/2016	1,060	14,958,743	2099.2		278,302		243,514		177,234			(34,788)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2015	11/07/2016	804	7,771,589	2099.2		153,915		134,675		96,090			(19,239)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2015	11/08/2016	1,312	10,692,690	2099.2		215,639		188,684		132,718			(26,955)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/09/2015	11/09/2016	514	46,506,954	2078.58		956,761		837,165		618,866			(119,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2015	11/10/2016	234	57,200,451	2260.54		1,285,682		1,124,972		1,042,014			(160,710)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2015	11/11/2016	441	7,714,102	2241.177		111,722		97,757		109,156			(13,965)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2015	11/14/2016	356	1,811,602	2241.177		28,912		25,298		28,508			(3,614)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2015	11/15/2016	177	397,273	2241.177		6,158		5,388		6,042			(770)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2015	11/17/2016	480	14,393,907	2050.44		297,802		260,577		249,430			(37,225)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/20/2015	11/18/2016	176	1,013,689	2089.17		13,604		11,903		9,606			(1,700)				
S&P Digital		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/20/2015	11/21/2016	210	438,978	2089.17		6,804		5,954		4,818			(851)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2014	11/26/2016	56	116,817	2072.83	2,697			1,180		166			(1,349)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2015	12/02/2016	1,256	45,815,914	2270.062		817,701		783,630		483,537			(34,071)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2015	12/05/2016	434	984,821	2270.062		15,757		15,101		10,969			(657)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2015	12/06/2016	214	486,880	2270.062		8,277		7,932		5,827			(345)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2015	12/08/2016	2,563	51,221,510	2260.4031		885,265		848,379		667,327			(36,886)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2015	12/09/2016	509	5,784,991	2254.9221		89,544		85,813		76,566			(3,731)				

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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.	BOA B4TYDEB6GKMZ0031MB27	12/14/2015	12/14/2016	904	5,636,494	2248.5161		82,539		79,100		78,723			(3,439)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2015	12/16/2016	977	6,396,584	2253.6021		97,456		93,396		86,821			(4,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	1,056	35,134,249	2247.1299		780,131		747,625		792,457			(32,505)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2015	12/22/2016	1,976	56,572,509	2255.437		954,944		915,155		850,737			(39,789)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/23/2015	12/23/2016	499	14,918,466	2064.29		298,135		285,713		253,301			(12,422)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2015	12/29/2016	1,297	11,611,386	2269.282		173,600		166,367		127,698			(7,233)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/30/2015	12/30/2016	2,965	24,419,473	2265.406		398,611		382,002		301,215			(16,609)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2015	03/23/2017	205	431,991	2104.42		9,314		5,627		1,719			(3,687)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/13/2015	05/13/2017	49	103,344	2098.48		2,591		1,781		581			(810)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/27/2015	05/27/2017	150	318,710	2123.48		7,261		4,992		1,422			(2,269)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2015	08/05/2017	141	296,732	2099.84		6,540		5,314		2,735			(1,226)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2015	08/12/2017	176	367,714	2086.05		8,700		7,069		3,901			(1,631)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2015	10/14/2017	70	138,858	1994.24		4,124		3,694		4,968			(430)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/06/2015	01/06/2016	3,708	29,510,211	2002.61		544,740		22,698		2,980			(522,043)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/12/2015	01/12/2016	2,702	21,629,050	2028.26		422,824		17,618		2,862			(405,206)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2015	01/15/2016	414	23,304,858	1992.67		398,046		16,585		26,841			(381,460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/22/2015	01/22/2016	794	24,225,002	2063.15		439,936		18,331					(421,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/27/2015	01/27/2016	394	23,603,300	2029.55		428,206		17,842					(410,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/28/2015	01/28/2016	510	30,778,647	2002.16		530,362		22,098					(508,264)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2015	01/29/2016	1,301	24,828,085	2021.25		429,862		17,911					(411,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/30/2015	01/30/2016	203	20,537,834	1994.99		354,087		14,754					(339,334)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/30/2015	01/31/2016	1,852	27,278,483	1994.99		486,068		20,253					(465,815)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/30/2015	02/01/2016	1,990	22,939,625	1994.99		408,105		17,004					(391,100)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/03/2015	02/03/2016	512	23,899,405	2050.03		437,326		54,666					(382,660)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/06/2015	02/06/2016	1,815	18,813,292	2055.47		331,980		41,498		702			(290,483)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/06/2015	02/07/2016	3,931	23,426,780	2055.47		429,136		53,642		370			(375,494)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/06/2015	02/08/2016	1,327	24,015,615	2055.47		458,469		57,309		35,753			(401,160)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/11/2015	02/11/2016	6,511	34,139,870	2068.53		606,311		75,789		2,300			(530,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/13/2015	02/13/2016	1,394	23,012,059	2096.99		420,364		52,545		3,625			(367,818)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/13/2015	02/14/2016	1,692	18,401,973	2096.99		338,937		42,367		4,567			(296,570)				

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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	CITI	E570DZWZ7FF32TWEFA76	02/13/2015	02/15/2016	971	17,816,320	2096.99		333,820		41,728		6,248			(292,093)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	02/13/2015	02/16/2016	716	11,803,739	2096.99		245,024		30,628		48,948			(214,396)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	02/18/2015	02/18/2016	208	27,597,565	2099.68		515,875		64,484					(451,391)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	02/24/2015	02/24/2016	7,095	35,373,743	2115.48		660,979		82,622					(578,357)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	02/25/2015	02/25/2016	1,702	31,697,280	2113.86		599,910		74,989					(524,921)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/04/2015	03/04/2016	581	33,943,840	2098.53		648,169		135,035		15			(513,133)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/06/2015	03/06/2016	354	26,068,425	2071.26		497,929		103,735		1,893			(394,194)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/06/2015	03/07/2016	991	22,183,849	2071.26		412,462		85,930		806			(326,532)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/06/2015	03/08/2016	3,191	22,614,491	2071.26		441,348		91,947		34,120			(349,400)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/11/2015	03/11/2016	4,486	36,360,518	2040.24		654,414		136,336		44,545			(518,078)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/17/2015	03/17/2016	1,797	33,615,692	2074.28		631,324		131,526		173,224			(499,798)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/24/2015	03/24/2016	2,923	40,831,049	2091.5		796,597		165,958		905			(630,639)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/25/2015	03/25/2016	235	42,593,637	2061.05		764,952		159,365		201			(605,587)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	03/26/2015	03/26/2016	1,954	38,273,180	2056.15		696,999		145,208		2,241			(551,791)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/08/2015	04/08/2016	2,355	38,564,937	2081.9		719,038		209,719		60,550			(509,319)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/09/2015	04/09/2016	819	42,678,344	2091.18		787,801		229,775		23,985			(558,026)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/10/2015	04/10/2016	1,873	26,107,083	2102.06		467,317		136,301		11,211			(331,016)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/10/2015	04/11/2016	329	22,818,167	2102.06		447,107		130,406		8,746			(316,701)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/10/2015	04/12/2016	1,057	26,171,543	2102.06		516,917		150,768		27,237			(366,150)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/13/2015	04/13/2016	1,486	33,317,590	2092.43		682,648		199,106		110,106			(483,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/15/2015	04/15/2016	1,875	37,880,632	2106.63		693,239		202,195		100,230			(491,044)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/22/2015	04/22/2016	2,495	26,973,473	2107.96		506,545		147,742		2,279			(358,803)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/27/2015	04/27/2016	222	30,267,737	2108.92		574,679		167,615		1,330			(407,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	04/30/2015	04/30/2016	2,081	35,237,997	2085.51		616,949		179,944		789			(437,006)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/06/2015	05/06/2016	639	42,069,995	2080.15		745,572		279,590		16,164			(465,983)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/08/2015	05/08/2016	304	35,366,457	2116.1		641,274		240,478		21,978			(400,796)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/08/2015	05/09/2016	444	22,673,242	2116.1		438,684		164,506		9,741			(274,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/08/2015	05/10/2016	1,090	20,601,774	2116.1		385,474		144,553		11,051			(240,921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/15/2015	05/13/2016	428	47,969,111	2305.4661		866,353		324,882		116,466			(541,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI	E570DZWZ7FF32TWEFA76	05/15/2015	05/15/2016	398	34,911,269	2122.73		642,438		240,914		68,545			(401,524)				

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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	05/15/2015	05/16/2016	573	22,897,370	2305.4661		432,074		162,028		90,960			(270,046)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/15/2015	05/17/2016	340	27,828,206	2305.4661		535,437		200,789		66,829			(334,648)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/18/2015	05/18/2016	941	5,096,235	2306.6721		74,102		27,788		5,998			(46,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/26/2015	05/26/2016	1,019	22,555,563	2104.2		427,759		160,410		3,369			(267,350)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/29/2015	05/27/2016	890	8,235,077	2291.3569		129,983		48,744		20,140			(81,239)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/28/2015	05/28/2016	3,333	34,505,061	2120.79		676,675		253,753					(422,922)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/29/2015	05/31/2016	210	480,632	2291.3569		8,219		3,082		1,438			(5,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/02/2015	06/02/2016	294	55,753,822	2293.0549		1,019,593		467,313		28,639			(552,279)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/03/2015	06/03/2016	1,030	38,326,023	2114.07		732,804		335,869		439			(396,936)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/04/2015	06/04/2016	1,531	38,614,207	2095.84		702,423		321,944		5,562			(380,479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/12/2015	06/10/2016	361	18,384,128	2284.3721		291,226		133,478		58,417			(157,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/12/2015	06/12/2016	608	34,755,133	2094.11		630,454		288,958		90,470			(341,496)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/12/2015	06/13/2016	307	24,920,127	2284.3721		461,121		211,347		94,984			(249,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/12/2015	06/14/2016	336	27,292,849	2284.3721		513,312		235,268		134,814			(278,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/17/2015	06/17/2016	1,678	45,788,239	2288.0601		832,007		381,336		224,614			(450,670)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/25/2015	06/25/2016	1,856	39,775,736	2102.31		744,200		341,092		3,839			(403,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/26/2015	06/26/2016	1,828	34,519,205	2101.49		611,083		280,080		10,112			(331,003)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/26/2015	06/27/2016	257	22,148,976	2101.49		418,464		191,796		8,872			(226,668)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/26/2015	06/28/2016	650	24,082,173	2101.49		462,521		211,989		34			(250,532)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/29/2015	06/29/2016	1,837	31,977,234	2057.64		577,973		264,904		4,844			(313,068)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/30/2015	06/30/2016	1,408	45,156,137	2063.11		807,070		369,907		29,528			(437,163)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/07/2015	07/07/2016	4,680	38,431,340	2081.34		719,818		389,901		49,702			(329,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/15/2015	07/15/2016	1,120	33,157,118	2107.4		638,094		345,634		171,402			(292,460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/17/2015	07/17/2016	1,209	35,423,853	2126.64		658,909		356,909		116,838			(302,000)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/17/2015	07/18/2016	2,301	22,747,456	2126.64		440,911		238,827		5,715			(202,084)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/17/2015	07/19/2016	668	23,814,586	2126.64		483,512		261,903		10,649			(221,610)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/20/2015	07/20/2016	288	29,456,816	2128.28		614,521		332,865		14,836			(281,655)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/23/2015	07/22/2016	860	45,410,457	2287.7361		871,957		472,310		46,772			(399,647)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/27/2015	07/27/2016	379	27,980,236	2067.64		557,122		301,775		69,323			(255,348)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/31/2015	07/31/2016	1,714	29,383,240	2103.84		563,401		305,176		4,447			(258,226)				

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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 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/31/2015	08/01/2016	858	21,948,686	2103.84		427,071		231,330		6,306			(195,741)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/31/2015	08/02/2016	839	17,320,443	2103.84		349,808		189,480		6,449			(160,329)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/03/2015	08/03/2016	646	32,157,152	2098.04		667,765		417,353		15,918			(250,412)				
Dow Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/10/2015	08/10/2016	25	4,463,269	17615.17		103,287		64,554		75,861			(38,732)				
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/14/2015	08/12/2016	242	43,765,049	2091.54		817,576		510,985		234,043			(306,591)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/14/2015	08/14/2016	1,070	28,864,337	2091.54		563,335		352,084		196,295			(211,251)				
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/14/2015	08/15/2016	260	24,256,085	2091.54		477,742		298,589		190,853			(179,153)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/14/2015	08/16/2016	2,107	24,162,640	2091.54		499,404		312,128		257,251			(187,277)				
Dow Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/17/2015	08/17/2016	51	3,817,634	17545.18		83,614		52,259		61,818			(31,355)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/25/2015	08/25/2016	1,270	12,117,893	2198.325		169,866		106,166		226,958			(63,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/26/2015	08/26/2016	2,420	30,049,394	1940.51		525,957		328,723		488,204			(197,234)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	08/27/2015	08/27/2016	288	34,584,953	1987.66		649,957		406,223		353,480			(243,734)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/02/2015	09/02/2016	316	22,512,836	1948.86		417,653		295,838		287,815			(121,816)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/04/2015	09/04/2016	3,474	31,156,611	1921.22		545,085		386,102		530,397			(158,983)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/04/2015	09/05/2016	4,350	21,332,652	1921.22		372,847		264,100		390,638			(108,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/04/2015	09/06/2016	265	15,742,191	1921.22		283,087		200,520		305,926			(82,567)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/04/2015	09/07/2016	2,471	19,962,688	1921.22		385,351		272,957		425,171			(112,394)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/10/2015	09/10/2016	3,076	28,981,650	1952.29		534,087		378,311		632,477			(155,775)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/18/2015	09/18/2016	3,042	29,852,672	1958.03		520,143		368,435		465,436			(151,708)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/18/2015	09/19/2016	201	18,080,423	1958.03		326,388		231,192		307,203			(95,197)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/18/2015	09/20/2016	603	32,637,256	1958.03		627,989		444,826		569,436			(183,164)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/21/2015	09/21/2016	4,081	32,294,141	1966.97		617,993		437,745		602,669			(180,248)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	248	29,791,196	1881.77		521,307		369,259		437,764			(152,048)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/01/2015	10/01/2016	329	33,138,606	1923.82		586,771		464,527		538,272			(122,244)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/13/2015	10/13/2016	2,248	32,058,381	2003.69		568,348		449,942		614,535			(118,406)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/16/2015	10/14/2016	223	6,075,204	2248.3989		88,898		70,378		77,210			(18,521)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/15/2015	10/15/2016	3,739	26,255,048	2023.86		465,810		368,766		486,481			(97,044)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/16/2015	10/17/2016	349	2,116,930	2248.3989		31,747		25,133		27,684			(6,614)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/16/2015	10/18/2016	474	1,066,262	2248.3989		16,527		13,084		14,608			(3,443)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/23/2015	10/21/2016	758	38,787,543	2259.7319		663,616		525,363		440,805			(138,253)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/22/2015	10/22/2016	1,542	30,195,157	2052.51		561,977		444,898		416,969			(117,078)				

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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	10/23/2015	10/24/2016	286	1,534,766	.2259.7319		23,118		18,302		17,872			(4,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/23/2015	10/25/2016	245	554,563	.2259.7319		8,596		6,805		6,674			(1,791)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/26/2015	10/26/2016	4,312	31,256,049	2071.18		580,706		459,726		403,612			(120,981)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/27/2015	10/27/2016	2,917	32,548,470	2065.89		584,808		462,973		433,552			(121,835)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/30/2015	10/30/2016	956	31,418,046	2079.36		561,662		444,649		356,560			(117,013)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/30/2015	10/31/2016	1,952	20,742,601	2079.36		375,367		297,166		213,303			(78,202)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/30/2015	11/01/2016	1,348	25,551,044	2079.36		488,709		386,894		280,224			(101,814)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/05/2015	11/05/2016	5,011	36,213,837	2099.93		668,799		585,199		323,507			(83,600)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/13/2015	11/11/2016	1,849	68,138,515	2023.04		1,490,793		1,304,444		1,166,733			(186,349)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/12/2015	11/12/2016	1,318	29,186,756	2045.97		528,667		462,584		367,565			(66,083)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/13/2015	11/13/2016	1,420	31,764,532	2023.04		540,139		472,622		475,119			(67,517)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/13/2015	11/14/2016	256	38,495,028	2023.04		753,192		659,043		752,522			(94,149)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/13/2015	11/15/2016	3,648	41,893,915	2023.04		854,265		747,482		902,177			(106,783)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/16/2015	11/16/2016	938	27,302,663	2053.19		495,985		433,987		432,930			(61,998)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/23/2015	11/23/2016	2,419	27,498,868	2086.59		529,468		463,285		320,356			(66,184)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/25/2015	11/25/2016	294	30,697,046	2088.87		557,842		488,112		320,239			(69,730)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/25/2015	11/26/2016	2,459	19,081,940	2088.87		346,253		302,972		201,014			(43,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/27/2015	11/27/2016	3,707	21,224,127	2090.11		389,213		340,562		219,846			(48,652)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/27/2015	11/28/2016	1,285	10,479,613	2090.11		193,074		168,940		106,915			(24,134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/27/2015	11/29/2016	3,295	20,287,287	2090.11		378,258		330,976		235,942			(47,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/09/2015	12/09/2016	799	35,258,294	2047.62		625,736		599,663		531,627			(26,072)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/16/2015	12/16/2016	214	35,329,699	2073.07		626,396		600,296		449,193			(26,100)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/21/2015	12/21/2016	2,844	35,045,516	2021.15		655,080		627,785		614,088			(27,295)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/24/2015	12/24/2016	385	24,674,996	2060.99		471,738		452,082		360,285			(19,656)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/24/2015	12/26/2016	545	18,548,777	2060.99		346,409		331,975		262,859			(14,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/24/2015	12/27/2016	1,139	28,861,434	2060.99		585,861		561,450		443,749			(24,411)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/31/2015	12/31/2016	1,651	48,595,687	2043.94		937,576		898,510		760,270			(39,066)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/31/2015	01/02/2017	449	19,694,695	2043.94		377,438		361,711		315,837			(15,727)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/31/2015	01/03/2017	1,428	17,449,948	2043.94		325,374		311,817		270,225			(13,557)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/07/2015	01/08/2016	18,367	11,978,000	98		199,000		8,292		26,865			(190,708)				

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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.	CS E58DKGMJYYYJLN8C3868	01/23/2015	01/22/2016	1,303	34,375,989	2051.82		769,783		32,074		379,507			(737,709)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/23/2015	01/25/2016	1,192	26,258,695	2051.82		605,668		25,236		327,995			(580,432)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2015	02/12/2016	23,398	13,148,000	98		212,000		26,500		80,539			(185,500)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2015	02/23/2016	191	402,497	2109.66		6,158		770		2,728			(5,388)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/24/2015	02/24/2016	334	706,626	2115.48		10,811		1,351		4,449			(9,460)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2015	02/25/2016	517	1,092,094	2113.86		16,600		2,075		7,093			(14,525)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/27/2015	02/26/2016	569	1,924,721	2104.5		28,431		3,554		13,691			(24,877)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2015	03/04/2016	24,867	16,201,988	98		276,903		57,688		158,626			(219,215)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/06/2015	03/06/2016	1,013	6,890,706	2071.26		140,223		29,213		4,999			(111,010)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/06/2015	03/07/2016	481	8,465,456	2071.26		173,682		36,184		7,227			(137,498)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/06/2015	03/08/2016	255	7,619,106	2071.26		159,930		33,319		8,678			(126,611)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/12/2015	03/11/2016	279	1,982,007	2065.95		28,347		5,906		21,746			(22,441)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/12/2015	03/12/2016	1,721	30,771,549	2065.95		570,259		118,804		67,347			(451,455)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2015	03/18/2016	435	2,342,259	2099.5		33,789		7,039		18,982			(26,749)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/20/2015	03/21/2016	414	872,183	2108.1		13,257		2,762		7,123			(10,495)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2015	03/24/2016	13,816	17,140,347	98		274,783		57,246		95,893			(217,537)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/02/2015	04/01/2016	448	925,525	2066.96		14,161		4,130		10,347			(10,030)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/02/2015	04/04/2016	460	950,134	2066.96		13,112		3,824		9,580			(9,288)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/10/2015	04/08/2016	260	911,503	2102.06		12,159		3,546		7,052			(8,613)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/10/2015	04/11/2016	256	537,935	2102.06		8,284		2,416		4,869			(5,868)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2015	04/14/2016	174	13,674,170	2095.84		265,091		77,318		14,571			(187,773)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2015	04/15/2016	21,878	16,835,000	98		265,000		77,292		115,536			(187,708)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2015	04/16/2016	778	10,449,267	2104.99		201,369		58,733		9,143			(142,637)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2015	04/28/2016	206	997,979	2114.76		11,521		3,360		6,444			(8,161)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2015	04/29/2016	340	4,512,583	2108.29		61,904		20,946		37,023			(40,958)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2015	05/06/2016	108	3,001,160	2080.15		42,350		15,881		28,084			(26,469)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2015	05/11/2016	322	1,170,538	2105.33		13,543		5,078		8,258			(8,464)				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2015	05/13/2016	28,898	22,012,755	98		327,492		122,810		289,945			(204,683)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/15/2015	05/16/2016	246	522,399	2122.73		7,470		2,801		3,926			(4,669)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2015	05/19/2016	411	1,710,755	2127.83		20,350		7,631		10,655			(12,719)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2015	05/20/2016	260	4,172,849	2125.85		57,992		21,747		31,174			(36,245)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2015	05/27/2016	230	2,342,644	2123.48		31,955		11,983		17,717			(19,972)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2015	06/03/2016	23,612	29,022,300	98		442,868		202,981		298,080			(239,887)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2015	06/06/2016	232	1,034,930	2280.927		17,192		7,880		3,923			(9,312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2015	06/07/2016	194	991,852	2280.927		16,467		7,547		3,764			(8,920)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2015	06/08/2016	1,217	41,387,943	2276.3621		779,452		357,249		152,572			(422,203)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2015	06/10/2016	396	10,617,144	2292.165		154,231		70,689		47,567			(83,542)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2015	06/16/2016	311	13,947,744	2283.675		211,176		96,789		57,680			(114,387)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/19/2015	06/17/2016	261	12,881,422	2296.866		190,556		87,338		59,649			(103,218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/19/2015	06/20/2016	257	1,077,445	2296.866		16,110		7,384		5,897			(8,726)				

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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.	CS E58DKGMJYYYJLN8C3868	06/19/2015	06/21/2016	412	1,429,484	2296.866		23,675		10,851		4,453			(12,824)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2015	06/23/2016	219	13,714,239	2301.6111		201,727		92,458		38,832			(109,269)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2015	06/24/2016	19,327	26,330,403	.98		398,576		182,680		330,590			(215,895)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2015	06/29/2016	213	6,116,493	2270.783		89,104		40,839		31,842			(48,265)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2015	06/30/2016	275	12,460,632	2271.3711		188,661		86,469		60,883			(102,191)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/01/2015	07/01/2016	296	1,851,696	2077.42		25,647		13,892		18,916			(11,755)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2015	07/06/2016	340	35,669,386	2068.76		641,491		347,474		59,996			(294,017)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2015	07/08/2016	341	37,245,818	2051.31		666,508		361,025		275,534			(305,483)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2015	07/09/2016	307	42,313,951	2051.31		743,443		402,698		208,687			(340,745)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/10/2015	07/11/2016	371	1,415,915	2076.62		20,365		11,031		14,981			(9,334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2015	07/13/2016	982	6,565,263	2297.7629		94,314		51,087		22,103			(43,227)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2015	07/15/2016	202	12,716,023	2295.8879		184,694		100,043		56,952			(84,651)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2015	07/18/2016	453	1,928,505	2295.8879		29,629		16,049		11,606			(13,580)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2015	07/19/2016	491	1,126,886	2295.8879		17,805		9,644		4,205			(8,161)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2015	07/20/2016	1,990	9,841,100	2296.4551		143,807		77,895		35,797			(65,912)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2015	07/22/2016	16,153	21,457,773	.98		311,883		168,937		283,409			(142,946)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2015	07/24/2016	307	29,608,860	2079.65		561,976		304,404		32,176			(257,572)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2015	07/25/2016	250	23,101,388	2079.65		432,141		234,077		12,773			(198,065)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2015	07/26/2016	2,144	26,973,223	2079.65		528,814		286,441		39,354			(242,373)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2015	07/27/2016	1,078	7,522,408	2275.3159		113,738		61,608		46,383			(52,130)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/28/2015	07/28/2016	218	10,564,022	2290.791		159,072		86,164		48,974			(72,908)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2015	07/29/2016	189	12,756,068	2298.1311		192,808		104,438		60,677			(88,370)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2015	08/01/2016	204	1,789,759	2298.1311		29,778		16,130		7,598			(13,648)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2015	08/02/2016	183	1,479,007	2298.1311		24,617		13,334		6,307			(11,283)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2015	08/04/2016	365	2,314,165	2093.32		28,939		18,087		20,267			(10,852)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2015	08/05/2016	13,173	31,688,998	.98		482,614		301,634		294,172			(180,980)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2015	08/10/2016	1,377	7,895,776	2305.575		115,954		72,471		31,051			(43,483)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2015	08/11/2016	214	1,101,615	2084.07		13,145		8,216		9,462			(4,930)				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/12/2015	08/12/2016	16,459	18,999,050	.98		292,401		182,751		200,941			(109,650)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2015	08/17/2016	1,169	7,064,476	2309.8521		102,838		64,274		29,434			(38,564)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/19/2015	08/19/2016	306	12,696,686	2299.5281		192,541		120,338		91,118			(72,203)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2015	08/20/2016	206	29,990,163	2035.73		569,549		355,968		163,356			(213,581)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2015	09/02/2016	12,286	19,969,413	.98		309,153		218,983		242,107			(90,170)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/11/2015	09/09/2016	203	4,360,159	1961.05		57,297		40,586		56,651			(16,712)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/11/2015	09/12/2016	194	828,236	1961.05		11,964		8,474		11,564			(3,489)				

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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.	CS E58DKGMJYYYJLN8C3868	09/18/2015	09/16/2016	187	4,032,990	1958.03		55,384		39,230		52,260			(16,154)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2015	09/19/2016	215	421,340	1958.03		5,646		3,999		5,611			(1,647)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2015	09/30/2016	25,969	55,685,142	98		1,167,123		826,712		1,356,836			(340,411)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2015	10/05/2016	609	3,113,012	2236.4709		45,387		35,931		43,724			(9,456)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2015	10/07/2016	712	27,010,642	2013.43		637,129		504,394		681,380			(132,735)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2015	10/14/2016	358	34,131,820	1994.24		754,953		597,671		849,493			(157,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/23/2015	10/23/2016	780	31,295,204	2075.15		546,967		433,016		367,246			(113,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/23/2015	10/24/2016	3,016	23,901,206	2075.15		426,850		337,923		286,426			(88,927)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/23/2015	10/25/2016	709	25,011,882	2075.15		475,340		376,310		321,903			(99,029)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/30/2015	10/28/2016	420	33,673,529	2079.36		744,818		589,648		634,090			(155,170)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/30/2015	10/31/2016	390	810,497	2079.36		11,995		9,496		9,149			(2,499)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/05/2015	11/05/2016	218	12,205,794	2099.93		243,031		212,653		152,565			(30,379)				
UST 2.000% 08/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2015	11/10/2016	29,786	28,707,000	98		405,000		354,375		404,424			(50,625)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2015	11/11/2016	530	3,176,808	2023.04		39,588		34,640		33,435			(4,949)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2015	11/17/2016	484	1,769,129	2050.44		20,497		17,935		16,156			(2,562)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/24/2015	11/23/2016	478	2,423,034	2089.14		30,286		26,500		21,532			(3,786)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2015	12/01/2016	2,809	16,848,810	2271.8379		249,566		239,167		168,537			(10,399)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2015	12/02/2016	874	5,630,731	2255.2571		86,213		82,620		71,955			(3,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2015	12/07/2016	1,316	18,719,545	2266.675		384,777		368,744		283,855			(16,032)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2015	12/09/2016	29,694	44,044,983	98		715,154		685,355		632,276			(29,798)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2015	12/17/2016	514	14,101,523	2041.89		297,443		285,050		273,281			(12,393)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2015	12/21/2016	436	13,328,528	2021.15		307,692		294,871		309,937			(12,820)				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2015	12/30/2016	26,714	17,702,000	98		253,000		242,458		234,918			(10,542)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/10/2015	02/10/2016	238	8,115,920	2068.59		169,309		21,164		6,508			(148,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/12/2015	02/12/2016	207	56,352,870	2088.48		1,121,975		140,247		149,113			(981,728)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/13/2015	02/13/2016	298	6,649,216	2096.99		132,284		16,535					(115,748)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/13/2015	02/14/2016	465	8,913,460	2096.99		165,900		20,738		1			(145,163)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/13/2015	02/15/2016	605	6,697,249	2096.99		149,992		18,749		22			(131,243)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/13/2015	02/16/2016	329	6,057,269	2096.99		137,552		17,194		424			(120,358)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/17/2015	02/17/2016	1,148	8,519,996	2100.34		170,550		21,319		124			(149,231)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/18/2015	02/18/2016	112	11,130,844	2099.68		226,106		28,263		256			(197,843)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/24/2015	02/24/2016	723	9,496,816	2115.48		191,829		23,979					(167,850)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	02/26/2015	02/26/2016	390	9,951,416	2110.74		200,356		25,044		1			(175,311)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/02/2015	03/02/2016	2,034	26,726,210	2117.39		543,474		113,224					(430,250)				

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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.	DB 7LTWFZYICNSX8D621K86	03/09/2015	03/09/2016	2,047	21,160,036	2079.43		441,607		92,002		19,057			(349,606)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/16/2015	03/16/2016	1,260	24,985,214	2081.19		490,221		102,129		202,680			(388,092)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/23/2015	03/23/2016	1,866	26,492,798	2104.42		505,533		105,319		140			(400,213)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/27/2015	03/27/2016	1,068	38,041,310	2061.02		690,935		143,945		6,188			(546,990)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/27/2015	03/28/2016	2,597	20,819,677	2061.02		390,742		81,405					(309,337)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/27/2015	03/29/2016	1,650	17,090,688	2061.02		340,839		71,008					(269,831)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/30/2015	03/30/2016	2,090	25,051,662	2086.24		488,440		101,758		46			(386,682)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/02/2015	04/02/2016	1,497	28,862,890	2066.96		500,838		146,078		783			(354,761)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/02/2015	04/03/2016	2,612	20,068,863	2066.96		385,418		112,414		602			(273,004)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/02/2015	04/04/2016	2,622	20,370,006	2066.96		381,917		111,392		1,684			(270,524)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/02/2015	04/05/2016	1,598	22,259,464	2066.96		417,133		121,664		7,551			(295,470)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/16/2015	04/16/2016	2,462	34,283,101	2104.99		627,673		183,071		174,218			(444,602)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/20/2015	04/20/2016	319	9,994,100	2100.4		203,511		59,357		8,162			(144,154)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/23/2015	04/23/2016	504	11,522,666	2112.93		213,691		62,327		4,519			(151,365)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/29/2015	04/29/2016	701	13,240,119	2106.85		260,038		75,845		5,797			(184,194)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/18/2015	05/18/2016	1,692	62,440,382	2129.2		1,299,828		487,435		317,687			(812,392)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/20/2015	05/20/2016	962	37,156,863	2125.85		697,973		261,740		1,259			(436,233)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/21/2015	05/21/2016	283	8,784,204	2130.82		164,367		61,638		1,581			(102,730)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/27/2015	05/27/2016	3,720	41,938,775	2123.48		798,640		299,490		2,032			(499,150)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/04/2014	06/04/2016	97	187,490	1927.88	3,620			830		2,007			(1,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/05/2015	06/05/2016	1,851	30,944,247	2092.83		567,650		260,173		11,008			(307,477)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/05/2015	06/06/2016	913	20,383,263	2092.83		373,628		171,246		5,771			(202,382)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/05/2015	06/07/2016	454	20,494,465	2092.83		389,327		178,441		8,864			(210,885)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/08/2015	06/08/2016	970	24,504,943	2079.28		614,473		281,634		465,367			(332,840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/09/2015	06/09/2016	1,738	27,781,628	2080.15		693,521		317,864		517,105			(375,657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/24/2015	06/24/2016	1,247	41,032,334	2108.58		761,431		348,989		9,845			(412,442)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/29/2015	06/29/2016	585	8,310,185	2057.64		193,187		88,544		80,446			(104,643)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/09/2014	07/09/2016	57	111,861	1972.83	2,049			555		250			(1,025)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/16/2015	07/16/2016	888	35,195,880	2124.29		658,050		356,444		182,619			(301,606)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/27/2014	08/27/2016	75	150,478	2000.12	3,011			941		404			(1,506)				

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 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	10/29/2015	10/29/2016	1,188	41,701,395	2089.41		745,506		590,192		462,189			(155,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	11/02/2015	11/02/2016	4,359	28,626,663	2104.05		565,750		495,032		241,438			(70,719)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	11/25/2015	11/25/2016	378	40,375,741	2088.87		927,736		811,769		767,421			(115,967)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	11/30/2015	11/30/2016	277	54,900,090	2080.41		1,292,624		1,131,046		1,068,181			(161,578)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/01/2015	12/01/2016	2,122	37,468,574	2102.63		965,718		925,480		755,806			(40,238)				
S&P 500 Index Option MAV		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/02/2015	12/02/2016	474	15,634,519	2079.51		319,966		306,634		230,430			(13,332)				
S&P 500 Index Option MAV		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/08/2015	12/08/2016	428	11,295,925	2063.59		237,123		227,243		191,785			(9,880)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/10/2015	12/10/2016	369	35,942,411	2052.23		653,248		626,029		532,819			(27,219)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/11/2015	12/11/2016	274	28,316,174	2012.37		491,274		470,805		495,049			(20,470)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/11/2015	12/12/2016	690	30,189,574	2012.37		527,625		505,641		529,894			(21,984)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/11/2015	12/13/2016	292	27,967,563	2012.37		519,725		498,069		525,723			(21,655)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/14/2015	12/14/2016	1,234	31,899,279	2021.94		789,537		756,640		796,099			(32,897)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/28/2015	12/28/2016	1,511	39,737,179	2056.5		969,503		929,107		900,511			(40,396)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	12/30/2015	12/30/2016	351	72,541,578	2063.36		1,337,378		1,281,654		1,012,173			(55,724)				
S&P 500 Index Option MAV		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	04/29/2015	04/29/2017	64	134,404	2106.85		3,158		2,040		635			(1,119)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/07/2015	01/07/2016	203	3,714,068	2276.769		64,346		2,681		10			(61,665)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/09/2015	01/08/2016	1,066	3,468,221	2282.1421		57,455		2,394					(55,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2015	01/12/2016	987	3,226,601	2276.728		53,438		2,227		8			(51,212)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/14/2015	01/14/2016	636	4,259,275	2270.8359		72,722		3,030		281			(69,692)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2015	01/15/2016	234	3,365,974	2276.8601		58,276		2,428		131			(55,848)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/16/2015	01/19/2016	243	553,072	2276.8601		9,292		387		17			(8,904)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2015	01/21/2016	183	4,058,520	2278.9341		68,184		2,841		292			(65,343)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2015	01/27/2016	946	4,039,833	2276.626		65,325		2,722		384			(62,604)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2015	01/28/2016	113	3,108,979	2265.6279		51,958		2,165		1,133			(49,793)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2015	01/29/2016	1,233	3,799,004	2260.155		61,911		2,580		1,648			(59,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/30/2015	02/01/2016	387	874,381	2260.155		14,515		605		511			(13,910)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/04/2015	02/04/2016	1,442	5,691,825	2277.543		92,160		11,520		1,564			(80,640)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2015	02/05/2016	594	4,593,762	2284.2991		72,330		9,041		603			(63,288)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/11/2015	02/11/2016	1,036	6,296,532	2283.291		105,251		13,156		1,982			(92,094)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/17/2015	02/17/2016	1,287	7,789,074	2294.3879		126,020		15,753		1,412			(110,268)				

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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	02/19/2015	02/19/2016	1,001	3,962,985	2293.2539		65,703		8,213		926			(57,490)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2015	02/25/2016	196	6,110,175	2301.0891		102,347		12,793		1,594			(89,553)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2015	02/26/2016	217	5,917,375	2298.0991		99,275		12,409		1,933			(86,865)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2015	03/01/2016	178	1,139,285	2298.0991		18,710		2,339		346			(16,371)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/03/2015	03/03/2016	1,259	5,576,039	2298.5449		92,455		19,262		1,880			(73,194)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2015	03/04/2016	219	9,434,424	2293.3269		160,409		33,419		5,862			(126,990)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2015	03/07/2016	367	835,481	2279.606		14,496		3,020		848			(11,476)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2015	03/08/2016	255	580,741	2279.606		9,553		1,990		485			(7,563)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2015	03/10/2016	580	8,952,659	2270.7319		153,013		31,878		15,288			(121,135)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2015	03/16/2016	990	5,869,931	2288.926		98,517		20,524		5,695			(77,993)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2015	03/17/2016	1,572	8,723,592	2284.447		139,747		29,114		8,063			(110,633)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2015	03/18/2016	179	9,656,958	2294.2041		159,124		33,151		7,340			(125,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2015	03/23/2016	321	4,446,940	2294.949		70,318		14,650		3,304			(55,669)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/25/2015	03/24/2016	1,724	17,184,249	2282.749		277,325		57,776		22,768			(219,549)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2015	03/30/2016	562	4,907,309	2293.1111		77,406		16,126		4,666			(61,280)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2015	04/01/2016	1,249	16,814,551	2286.499		264,537		77,157		22,498			(187,381)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2015	04/04/2016	360	822,467	2286.499		13,159		3,838		1,058			(9,321)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/02/2015	04/05/2016	370	1,991,538	2286.499		32,710		9,540		2,835			(23,169)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2015	04/07/2016	1,083	7,708,036	2291.3799		119,958		34,988		8,588			(84,971)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2015	04/08/2016	1,413	14,119,799	2296.7991		218,752		63,803		14,379			(154,950)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2015	04/11/2016	339	1,505,349	2296.7991		24,739		7,216		1,740			(17,524)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2015	04/12/2016	404	928,542	2296.7991		14,857		4,333		1,000			(10,523)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/14/2015	04/14/2016	1,697	11,007,567	2297.1479		172,032		50,176		11,208			(121,856)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2015	04/15/2016	905	24,176,719	2285.9771		385,156		112,337		28,562			(272,819)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2015	04/18/2016	254	1,232,933	2285.9771		20,625		6,016		2,299			(14,610)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/17/2015	04/19/2016	339	773,990	2285.9771		13,313		3,883		1,578			(9,430)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/22/2015	04/22/2016	713	8,969,875	2294.207		149,532		43,613		14,185			(105,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2015	04/28/2016	2,203	12,834,780	2295.6909		193,361		56,397		15,782			(136,964)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/30/2015	04/29/2016	816	4,926,014	2277.5491		74,917		21,851		10,803			(53,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2015	05/04/2016	197	4,920,757	2291.615		75,581		28,343		7,881			(47,238)				

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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	JPM 7H6GLXDRUGQFU57RNE97	05/07/2015	05/06/2016	692	16,906,854	2285.5901		267,809		100,428		40,270			(167,381)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2015	05/11/2016	188	4,945,625	2293.936		75,069		28,151		8,050			(46,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2015	05/13/2016	164	13,319,480	2291.376		212,304		79,614		28,580			(132,690)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2015	05/19/2016	2,224	10,463,645	2306.229		157,058		58,897		14,169			(98,161)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2015	05/20/2016	1,025	19,046,531	2305.1331		298,939		112,102		30,156			(186,837)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	174	895,437	2302.3369		14,862		5,573		1,756			(9,289)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2015	05/24/2016	471	2,165,630	2302.3369		35,840		13,440		4,268			(22,400)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/27/2015	05/27/2016	632	24,756,827	2300.825		390,918		146,594		48,417			(244,324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2015	06/01/2016	279	6,774,567	2292.481		100,916		46,253		14,519			(54,663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2015	06/09/2016	253	13,786,346	2275.9409		210,439		96,451		51,570			(113,988)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2015	06/15/2016	1,081	6,746,625	2275.6541		101,978		46,740		25,544			(55,238)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2015	06/17/2016	818	6,381,398	2300.4929		95,018		43,550		14,314			(51,468)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2015	06/24/2016	151	18,279,036	2294.8081		286,698		131,403		56,770			(155,295)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2015	06/27/2016	390	1,555,132	2292.9971		25,321		11,605		5,400			(13,715)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/26/2015	06/28/2016	207	475,608	2292.9971		7,562		3,466		1,582			(4,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	2,302	11,901,750	2291.7271		175,044		94,815		39,878			(80,228)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2015	07/08/2016	467	8,268,334	2279.9741		129,342		70,060		39,542			(59,282)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2015	07/22/2016	181	13,785,686	2292.645		211,341		114,476		57,574			(96,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/24/2015	07/25/2016	363	2,283,323	2279.4609		37,050		20,069		12,683			(16,981)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2015	07/29/2016	83	8,750,507	2300.5491		134,676		72,950		30,407			(61,727)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/30/2015	07/30/2016	3,006	36,288,593	2108.63		709,283		384,195		8,209			(325,088)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2015	08/04/2016	2,089	11,521,271	2297.177		177,020		110,637		44,094			(66,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2015	08/11/2016	329	9,029,324	2297.8921		136,538		85,336		35,476			(51,202)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/13/2015	08/12/2016	347	3,264,960	2298.5591		55,725		34,828		15,704			(20,897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2015	08/19/2016	851	9,192,352	2254.239		140,249		87,656		70,541			(52,593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2015	08/22/2016	505	1,915,789	2254.239		31,103		19,439		19,189			(11,664)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2015	09/01/2016	262	11,517,622	2215.5081		165,611		117,308		183,046			(48,303)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/03/2015	09/02/2016	302	4,012,151	2224.165		59,274		41,986		58,018			(17,288)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2015	09/14/2016	663	5,987,919	2221.5239		88,653		62,796		94,249			(25,857)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2015	09/16/2016	286	15,297,161	2231.229		230,020		162,931		228,361			(67,089)				

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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	09/18/2015	09/19/2016	444	2,922,570	2223.9399		45,020		31,889		48,400			(13,131)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/21/2015	09/21/2016	270	7,374,151	2226.334		107,090		75,855		111,578			(31,234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2015	09/23/2016	1,488	8,683,161	2219.405		125,870		89,158		147,116			(36,712)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2015	09/26/2016	729	3,746,740	2219.405		56,908		40,310		67,293			(16,598)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2015	09/27/2016	187	414,187	2219.405		6,503		4,606		7,733			(1,897)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2015	09/29/2016	411	13,492,471	2209.6799		194,269		137,607		258,841			(56,662)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2015	09/30/2016	328	14,415,794	2225.7119		213,033		157,204		249,169			(55,830)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2015	10/03/2016	1,035	3,716,710	2225.7119		56,280		44,555		62,512			(11,725)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/02/2015	10/04/2016	267	593,454	2225.7119		9,317		7,376		10,417			(1,941)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	318	5,499,164	2246.208		78,216		61,921		66,442			(16,295)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	949	11,393,189	2239.0171		166,264		131,625		162,966			(34,638)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2015	10/21/2016	1,226	8,958,272	2245.9629		130,187		103,065		118,046			(27,122)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2015	10/28/2016	267	8,499,818	2261.252		123,042		97,408		91,045			(25,634)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2015	10/31/2016	415	2,524,341	2261.252		38,458		30,446		28,996			(8,012)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2015	11/01/2016	283	1,193,425	2261.252		18,357		14,533		13,914			(3,824)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2015	11/04/2016	1,435	15,968,317	2269.1011		244,964		214,344		166,570			(30,621)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2015	11/07/2016	287	2,734,448	2265.0081		42,969		37,598		30,222			(5,371)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2015	11/08/2016	247	949,757	2265.0081		15,320		13,405		10,800			(1,915)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2015	11/11/2016	969	14,714,585	2246.907		224,076		196,067		185,970			(28,010)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2015	11/16/2016	276	6,717,793	2253.6101		103,320		90,405		87,117			(12,915)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2015	11/18/2016	763	6,803,749	2262.251		102,800		89,950		77,574			(12,850)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2015	11/23/2016	2,903	19,007,070	2267.293		288,825		252,722		203,997			(36,103)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2015	11/30/2016	974	4,475,099	2265.0959		67,146		58,753		48,927			(8,393)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/02/2015	12/02/2016	1,206	11,400,155	2264.0569		182,809		175,192		138,772			(7,617)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2015	12/09/2016	647	19,823,132	2242.186		317,841		304,598		292,416			(13,243)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2015	12/12/2016	694	3,592,380	2242.186		61,212		58,662		62,891			(2,551)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2015	12/15/2016	2,773	14,265,255	2253.374		217,291		208,238		193,827			(9,054)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2015	12/16/2016	881	19,750,713	2240.592		314,136		301,047		281,516			(13,089)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2015	12/19/2016	524	2,536,423	2240.592		41,692		39,955		43,806			(1,737)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/18/2015	12/20/2016	457	1,024,588	2240.592		16,393		15,710		17,162			(683)				

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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	12/24/2015	12/23/2016	915	16,527,403	2263.343		267,210		256,076		212,496			(11,134)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/24/2015	12/27/2016	196	443,475	2263.343		7,273		6,970		5,762			(303)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/28/2015	12/28/2016	1,479	8,373,103	2263.1411		126,248		120,988		101,563			(5,260)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2015	12/30/2016	894	12,061,620	2257.9719		205,336		196,780		174,378			(8,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/02/2015	01/02/2016	1,945	22,561,922	2058.2		408,933		17,039					(391,894)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/02/2015	01/03/2016	913	19,826,523	2058.2		360,631		15,026					(345,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/02/2015	01/04/2016	5,019	41,062,346	2058.2		822,118		34,255					(787,863)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/05/2015	01/05/2016	245	23,717,681	2020.58		437,224		18,218		9,382			(419,006)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/07/2015	01/07/2016	116	33,172,793	2025.9		606,087		25,254		307			(580,833)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/09/2015	01/09/2016	1,792	20,363,238	2044.81		357,333		14,889					(342,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/09/2015	01/10/2016	2,679	29,045,757	2044.81		575,133		23,964					(551,169)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/09/2015	01/11/2016	1,759	22,757,856	2044.81		434,534		18,106					(416,429)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/14/2015	01/14/2016	316	31,516,425	2011.27		546,306		22,763		32,042			(523,543)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/16/2015	01/16/2016	282	21,131,951	2019.42		397,558		16,565		235,688			(380,993)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/16/2015	01/17/2016	462	28,867,836	2019.42		552,096		23,004		287,951			(529,092)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/16/2015	01/18/2016	794	41,981,933	2019.42		847,266		35,303		360,415			(811,963)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/16/2015	01/19/2016	317	21,781,805	2019.42		467,655		19,486		174,229			(448,169)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/21/2015	01/21/2016	28	4,766,307	17554.28		94,648		3,944		25,700			(90,705)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/26/2015	01/26/2016	58	23,583,981	17678.7		460,974		19,207		7,621			(441,766)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/27/2015	01/27/2016	231	10,398,499	2029.55		218,046		9,085		156,064			(208,961)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/29/2015	01/29/2016	23	4,260,145	17416.85		89,365		3,724		50,551			(85,641)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/02/2015	02/02/2016	707	19,296,722	2020.85		356,799		44,600					(312,199)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/10/2015	02/10/2016	339	21,212,299	2068.59		463,493		57,937		234,315			(405,556)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/19/2015	02/19/2016	268	29,089,002	2097.45		526,563		65,820		4,348			(460,742)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/26/2015	02/26/2016	2,054	28,334,224	2110.74		527,806		65,976					(461,830)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/03/2015	03/03/2016	284	28,684,031	2107.78		547,256		114,012		7,979			(433,244)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/05/2015	03/05/2016	870	28,910,218	2101.04		538,754		112,240		129			(426,513)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/10/2015	03/10/2016	305	48,070,803	2044.16		927,490		193,227		187,933			(734,263)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/13/2015	03/11/2016	55	4,831,983	17749.31		105,790		22,040		56,564			(83,751)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/13/2015	03/13/2016	519	40,778,957	2053.4		744,279		155,058		174,151			(589,221)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/13/2015	03/14/2016	221	36,950,637	2053.4		735,810		153,294		233,187			(582,517)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/13/2015	03/15/2016	382	34,973,392	2053.4		712,864		148,513		244,776			(564,351)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/16/2015	03/16/2016	48	4,737,623	17977.42		114,421		23,838		36,542			(90,583)				

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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.	MS 4PQUHN3JPFGFNF3BB653	03/19/2015	03/18/2016	55	38,433,799	17959.03		701,244		146,093		35,391			(555,152)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/19/2015	03/19/2016	42	2,042,900	17959.03		37,358		7,783		97			(29,575)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/25/2015	03/24/2016	26	4,626,459	17718.54		102,221		21,296		58,999			(80,925)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/25/2015	03/25/2016	28	2,090,881	17718.54		46,360		9,658		692			(36,702)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/31/2015	03/31/2016	3,789	37,045,936	2067.89		707,030		147,298		256			(559,732)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/01/2015	04/01/2016	176	42,167,399	2059.69		732,981		213,786		1,080			(519,195)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/07/2015	04/07/2016	2,867	33,014,005	2076.33		603,167		175,924		10,125			(427,244)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/28/2015	04/28/2016	1,711	35,031,278	2114.76		644,983		188,120					(456,863)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/04/2015	05/04/2016	1,605	27,451,748	2114.49		529,116		198,419		710			(330,698)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/05/2015	05/05/2016	2,048	36,952,162	2089.46		655,729		245,899		9,454			(409,831)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/11/2015	05/11/2016	685	35,994,668	2105.33		707,722		265,396		29,680			(442,326)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/12/2015	05/12/2016	3,809	38,255,681	2099.12		723,225		271,209		71,716			(452,016)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/26/2015	05/26/2016	24	2,941,230	18041.54		68,288		25,608		26,628			(42,680)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/29/2015	05/29/2016	1,254	37,337,942	2107.39		691,430		259,286		10			(432,144)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/29/2015	05/30/2016	2,181	22,195,613	2107.39		428,515		160,693		61			(267,822)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	1,715	14,632,239	2107.39		274,414		102,905					(171,509)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/01/2015	06/01/2016	632	31,797,619	2111.73		616,582		282,600		744			(333,982)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/04/2015	06/03/2016	76	3,144,335	17905.58		70,980		32,532		45,347			(38,447)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/04/2015	06/04/2016	26	460,139	17905.58		11,319		5,188		571			(6,131)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/09/2015	06/09/2016	3,408	38,928,943	2080.15		708,143		324,566		91,630			(383,578)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/15/2015	06/15/2016	1,272	28,671,039	2084.43		551,400		252,725		207,890			(298,675)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/18/2015	06/18/2016	2,712	33,667,360	2121.24	2,644	604,206		277,534		7,685			(328,600)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/22/2015	06/22/2016	3,976	31,809,043	2122.85		585,709		268,450		9,015			(317,259)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/23/2015	06/23/2016	40	3,712,835	18144.07		80,290		36,800		29,866			(43,490)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/30/2015	06/30/2016	49	5,510,607	17619.51		121,070		55,490		69,530			(65,579)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2015	07/01/2016	963	50,703,128	2076.78		1,079,834		584,910		880,429			(494,924)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2015	07/02/2016	31	1,233,417	17730.11		23,233		12,585		5,049			(10,649)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2015	07/03/2016	30	1,288,159	17730.11		32,396		17,548		5,361			(14,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2015	07/05/2016	1,746	14,790,983	2076.78		332,488		180,098		249,545			(152,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/09/2015	07/08/2016	296	28,600,471	2051.31		597,198		323,482		549,169			(273,716)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/09/2015	07/09/2016	24	806,489	17548.62		16,223		8,787		5,889			(7,436)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/21/2015	07/21/2016	959	35,180,663	2119.21		681,865		369,343		40,273			(312,521)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/23/2015	07/22/2016	40	1,490,681	17731.92		30,884		16,729		24,513			(14,155)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/23/2015	07/23/2016	34	41,294,841	17731.92		785,850		425,669		31,325			(360,181)				

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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	07/28/2015	07/28/2016	4,449	35,380,614	2093.25		688,963		373,189		766			(315,775)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/30/2015	07/29/2016	250	66,683,068	2108.63		1,374,930		744,754		435,911			(630,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/06/2015	08/06/2016	2,382	32,297,719	2083.56		619,987		387,492		43,932			(232,495)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/10/2015	08/10/2016	5,988	58,916,784	2104.18		1,259,056		786,910		630,476			(472,146)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2015	08/11/2016	3,175	44,823,028	2084.07		878,359		548,974		183,297			(329,385)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2015	08/17/2016	2,361	31,375,729	2102.44		641,058		400,661		222,601			(240,397)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2015	08/19/2016	37	38,745,867	16459.75		771,115		481,947		214,236			(289,168)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2015	08/21/2016	27	34,861,595	16459.75		628,229		392,643		591,578			(235,586)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2015	08/22/2016	37	26,717,418	16459.75		511,143		319,464		443,240			(191,679)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2015	08/23/2016	73	25,929,637	16459.75		515,517		322,198		418,884			(193,319)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2015	08/24/2016	583	50,500,753	1893.21		1,061,268		663,293		1,431,264			(397,976)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2015	08/25/2016	2,821	36,293,411	1867.61		661,222		413,264		873,103			(247,958)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/31/2015	08/31/2016	4,880	32,898,674	1972.18		789,027		493,142		913,170			(295,885)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2015	09/01/2016	532	23,315,909	1913.85		410,802		290,985		403,642			(119,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/03/2015	09/03/2016	891	24,759,266	1951.13		459,329		325,358		288,895			(133,971)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2015	09/04/2016	580	11,897,024	1921.22		261,595		185,297		374,464			(76,299)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2015	09/05/2016	1,513	8,714,817	1921.22		210,371		149,013		302,267			(61,358)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2015	09/06/2016	932	6,396,677	1921.22		155,688		110,279		222,700			(45,409)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2015	09/07/2016	280	10,707,356	1921.22		263,105		186,366		379,145			(76,739)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2015	09/09/2016	4,313	47,652,026	1942.04		852,768		604,044		1,014,059			(248,724)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/10/2015	09/10/2016	931	11,065,629	1952.29		257,535		182,420		330,199			(75,114)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/14/2015	09/14/2016	2,040	32,627,522	1953.03		609,101		431,446		993,366			(177,654)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2015	09/15/2016	330	31,885,827	1978.09		578,551		409,807		805,316			(168,744)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/16/2015	09/16/2016	446	35,742,502	1995.31		679,169		481,078		924,894			(198,091)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2015	09/22/2016	455	39,804,800	1942.74		766,365		542,842		907,912			(223,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/23/2015	09/23/2016	307	34,243,406	1938.76		615,758		436,162		604,673			(179,596)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/24/2015	09/24/2016	1,529	29,593,820	1932.24		534,325		378,480		523,433			(155,845)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2015	09/29/2016	3,472	35,872,376	1884.09		605,993		429,245		569,552			(176,748)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2015	10/06/2016	3,043	35,749,843	1979.92		610,545		483,348		467,471			(127,197)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/08/2015	10/08/2016	2,024	39,802,987	2013.43		708,917		561,226		535,620			(147,691)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2015	10/14/2016	277	33,863,420	1994.24		577,922		457,522		722,919			(120,400)				

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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	10/19/2015	10/19/2016	253	27,810,595	2033.66		510,957		404,508		331,462			(106,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/20/2015	10/20/2016	713	31,514,773	2030.77		545,735		432,040		312,773			(113,695)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/28/2015	10/28/2016	4,704	35,110,476	2090.35		633,968		501,891		348,839			(132,077)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2015	11/04/2016	1,607	34,447,743	2102.31		622,587		544,764		286,755			(77,823)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/06/2015	11/06/2016	5,429	31,289,830	2099.2		558,149		488,381		274,790			(69,769)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/06/2015	11/07/2016	3,402	20,772,128	2099.2		376,100		329,087		186,995			(47,012)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/06/2015	11/08/2016	791	24,487,685	2099.2		473,496		414,309		236,125			(59,187)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2015	11/10/2016	950	35,416,364	2081.72		610,213		533,936		351,921			(76,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2015	11/17/2016	3,103	30,728,937	2050.44		525,286		459,625		415,924			(65,661)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2015	11/18/2016	1,015	36,366,379	2083.58		647,220		566,318		275,802			(80,903)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/19/2015	11/19/2016	3,284	29,927,369	2081.24		539,046		471,665		232,862			(67,381)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/20/2015	11/20/2016	216	33,028,753	2089.17		569,607		498,406		221,187			(71,201)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/20/2015	11/21/2016	2,880	19,212,980	2089.17		344,975		301,853		151,646			(43,122)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/20/2015	11/22/2016	2,022	21,757,444	2089.17		422,221		369,444		216,782			(52,778)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2015	11/24/2016	3,544	28,986,430	2089.14		490,903		429,540		277,541			(61,363)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/30/2015	11/30/2016	2,086	33,529,770	2080.41		632,479		553,419		409,424			(79,060)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/01/2015	12/01/2016	579	36,616,432	2102.63		621,911		595,998		271,425			(25,913)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/03/2015	12/03/2016	239	33,665,439	2049.62		628,931		602,725		505,601			(26,205)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2015	12/04/2016	438	31,381,651	2091.69		536,401		514,051		284,434			(22,350)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2015	12/05/2016	263	19,145,202	2091.69		355,613		340,795		193,667			(14,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2015	12/06/2016	1,210	28,438,708	2091.69		563,709		540,221		313,561			(23,488)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/07/2015	12/07/2016	1,260	27,487,804	2077.07		522,557		500,784		343,138			(21,773)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/14/2015	12/14/2016	2,148	32,650,416	2021.94		595,349		570,543		576,188			(24,806)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/15/2015	12/15/2016	593	38,213,576	2043.41		655,313		628,008		566,266			(27,305)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/17/2015	12/17/2016	221	37,677,464	2041.89		692,079		663,243		599,031			(28,837)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2015	12/18/2016	380	30,872,544	2005.55		526,623		504,680		527,181			(21,943)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2015	12/19/2016	1,016	25,676,173	2005.55		465,974		446,559		463,388			(19,416)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2015	12/20/2016	1,017	31,624,186	2005.55		587,031		562,571		579,281			(24,460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2015	12/23/2016	1,056	41,696,576	2064.29		761,306		729,585		572,855			(31,721)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2015	12/28/2016	2,197	45,309,461	2056.5		852,145		816,639		662,271			(35,506)				

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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	12/29/2015	12/29/2016	889	31,522,293	2078.36		579,178		555,046		390,169			(24,132)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/20/2015	01/20/2016	26	2,856,694	17515.23		66,096		2,754		25,415			(63,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/21/2015	01/21/2016	575	26,029,826	2032.12		594,457		24,769		406,045			(569,688)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/22/2015	01/22/2016	313	18,165,644	2063.15		379,436		15,810		158,806			(363,626)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/05/2015	02/05/2016	325	7,476,038	2062.52		171,657		21,457		9,348			(150,200)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/09/2015	02/09/2016	1,099	24,047,715	2046.74		579,059		72,382		351,245			(506,677)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/11/2015	02/11/2016	21	3,650,209	17862.14		82,703		10,338		11,021			(72,365)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2015	02/12/2016	38	14,720,735	18019.35		323,053		40,382		46,406			(282,672)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2015	02/13/2016	48	1,992,643	18019.35		40,594		5,074					(35,519)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2015	02/14/2016	62	1,110,140	18019.35		25,999		3,250					(22,750)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2015	02/15/2016	33	1,647,434	18019.35		31,487		3,936					(27,551)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2015	02/16/2016	78	1,938,734	18019.35		49,079		6,135		6,927			(42,944)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/19/2015	02/19/2016	37	3,888,383	17985.77		89,556		11,194		12,491			(78,361)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/23/2015	02/23/2016	38	3,063,874	18116.84		70,835		8,854		8,612			(61,980)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/03/2015	03/03/2016	412	28,829,738	2107.78		678,382		141,330		191,967			(537,053)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2015	03/11/2016	383	27,918,111	2053.4		627,266		130,680		473,175			(496,586)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2015	03/14/2016	403	21,560,257	2053.4		482,533		100,528		375,543			(382,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/13/2015	03/15/2016	274	27,862,867	2053.4		639,567		133,243		502,805			(506,324)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/18/2015	03/18/2016	513	32,520,256	2099.5		759,979		158,329		334,902			(601,650)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2015	03/20/2016	50	2,397,850	18127.65		45,033		9,382		5			(35,651)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2015	03/21/2016	37	4,479,582	18127.65		101,437		21,133		20,225			(80,304)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2015	03/22/2016	74	4,714,912	18127.65		105,955		22,074		18,046			(83,881)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/26/2014	03/26/2016	67	124,848	1852.56	2,744			286		5,497			(1,372)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/30/2015	03/30/2016	7,146	27,421,569	2086.24		695,723		144,942		400,436			(550,781)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2015	04/01/2016	1,606	35,865,389	2059.69		821,065		239,477		616,619			(581,588)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/07/2015	04/07/2016	1,234	22,882,310	2076.33		549,157		160,171		372,130			(388,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2015	04/08/2016	280	22,899,775	2102.06		488,209		142,394		234,053			(345,814)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2015	04/10/2016	325	7,607,116	2102.06		151,346		44,142		3,933			(107,203)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2015	04/11/2016	206	31,473,534	2102.06		677,590		197,630		266,274			(479,960)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2015	04/12/2016	722	34,991,207	2102.06		796,395		232,282		341,908			(564,113)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	39	6,213,997	18036.7		129,105		37,656		38,558			(91,449)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/15/2015	04/15/2016	256	18,237,851	2106.63		366,879		107,007		6,867			(259,873)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/20/2015	04/20/2016	5,872	28,985,303	2100.4		704,184		205,387		393,555			(498,797)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2015	04/22/2016	22	5,490,538	18038.27		118,177		34,468		31,064			(83,709)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/27/2015	04/27/2016	186	34,065,238	2108.92		824,192		240,389		431,737			(583,803)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2015	04/29/2016	34	6,863,230	18035.53		154,305		45,006		43,652			(109,300)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/04/2015	05/04/2016	1,329	27,844,025	2114.49		677,409		254,028		338,170			(423,380)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/05/2015	05/05/2016	75	5,089,052	17928.2		109,738		41,152		33,913			(68,586)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/08/2015	05/06/2016	47	13,050,528	18191.11		274,423		102,909		107,793			(171,515)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/08/2015	05/08/2016	21	2,180,028	18191.11		40,902		15,338		75			(25,564)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/08/2015	05/09/2016	63	7,231,496	18191.11		142,521		53,446		35,839			(89,076)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/08/2015	05/10/2016	27	2,369,067	18191.11		50,361		18,885		15,356			(31,476)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/14/2015	05/13/2016	2,611	67,510,578	2121.1		1,460,268		547,600		683,736			(912,667)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/15/2015	05/15/2016	224	10,851,845	2122.73		206,963		77,611		3,702			(129,352)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/15/2015	05/16/2016	476	25,428,351	2122.73		540,685		202,757		192,619			(337,928)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/15/2015	05/17/2016	576	35,522,117	2122.73		828,986		310,870		294,034			(518,116)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2015	05/19/2016	83	4,875,550	18312.39		105,557		39,584		19,342			(65,973)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/21/2015	05/20/2016	233	29,779,548	2130.82		657,850		246,694		289,151			(411,156)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2015	05/22/2016	78	2,398,823	18232.02		47,328		17,748		134			(29,580)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2015	05/23/2016	102	5,066,448	18232.02		110,287		41,358		31,806			(68,929)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2015	05/24/2016	22	5,614,731	18232.02		117,097		43,911		30,435			(73,186)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2015	05/25/2016	38	4,442,173	18232.02		95,600		35,850		21,508			(59,750)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/28/2015	05/27/2016	96	4,020,113	18126.12		101,220		37,958		45,311			(63,263)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/28/2015	05/28/2016	897	12,540,073	2120.79		251,136		94,176		5,235			(156,960)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/02/2015	06/02/2016	29	5,454,969	18011.94		123,377		56,548		49,654			(66,829)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/12/2015	06/10/2016	162	39,221,072	2094.11		862,120		395,139		544,283			(466,982)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2015	06/11/2016	23	1,896,921	18039.37		39,524		18,115		1,543			(21,409)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/12/2015	06/12/2016	81	3,161,020	17898.84		64,972		29,779		4,820			(35,193)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/12/2015	06/13/2016	199	3,611,248	2094.11		75,552		34,628		37,292			(40,924)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/12/2015	06/14/2016	65	3,959,860	17898.84		78,995		36,206		40,000			(42,789)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2015	06/17/2016	1,381	40,391,576	2100.44		918,929		421,176		618,308			(497,753)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2015	06/18/2016	321	12,967,519	2121.24		237,021		108,635		20,974			(128,386)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/19/2015	06/19/2016	40	2,636,933	18015.95		48,928		22,425		3,443			(26,502)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/19/2015	06/20/2016	131	6,241,242	18015.95		134,376		61,589		54,444			(72,787)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/19/2015	06/21/2016	31	6,252,005	18015.95		126,156		57,821		55,320			(68,334)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2015	06/24/2016	451	38,909,023	2102.31		867,939		397,805		545,340			(470,134)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2015	06/25/2016	31	1,976,191	17890.36		33,608		15,404		2,860			(18,204)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2015	06/29/2016	770	30,288,674	2057.64		711,216		325,974		621,081			(385,242)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2015	06/30/2016	843	26,636,699	2063.11		661,936		303,387		561,591			(358,549)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/07/2015	07/07/2016	29	4,862,875	17776.91		114,497		62,019		65,803			(52,478)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2015	07/08/2016	458	40,534,951	2046.68		933,079		505,418		826,099			(427,661)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/13/2015	07/13/2016	29	4,846,767	17977.68		103,716		56,180		46,498			(47,537)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2015	07/14/2016	245	37,205,463	2108.95		865,884		469,021		570,570			(396,864)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/15/2015	07/15/2016	21	11,734,825	18050.17		245,596		133,031		112,767			(112,565)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/17/2015	07/17/2016	24	3,006,948	18086.45		60,460		32,749		4,918			(27,711)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/17/2015	07/18/2016	22	4,990,006	18086.45		105,440		57,113		45,364			(48,327)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/17/2015	07/19/2016	56	2,468,914	18086.45		58,893		31,901		36,005			(26,993)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	234	2,311,184	2119.21		27,188		14,727		16,694			(12,461)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/22/2015	07/22/2016	1,739	35,146,592	2114.15		786,122		425,816		543,822			(360,306)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2014	07/23/2016	143	285,000	1987.01	5,483			1,485		765			(2,742)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2015	07/28/2016	421	13,646,943	2093.25		257,356		139,401		64,834			(117,955)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2015	07/29/2016	175	2,922,057	2103.84		52,566		28,473		40,824			(24,093)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/30/2015	07/30/2016	400	10,211,454	2108.63		190,754		103,325		37,773			(87,429)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2015	07/31/2016	719	12,175,053	2103.84		224,479		121,593		45,549			(102,886)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2015	08/01/2016	318	10,519,555	2103.84		203,656		110,314		41,205			(93,342)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2015	08/02/2016	492	8,722,764	2103.84		166,297		90,077		39,073			(76,219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/03/2015	08/03/2016	477	32,646,154	2098.04		768,560		480,350		599,259			(288,210)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/06/2015	08/05/2016	994	26,520,936	2083.56		561,932		351,208		480,986			(210,725)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/07/2015	08/07/2016	58	1,505,695	17373.38		30,950		19,344		19,636			(11,606)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/07/2015	08/08/2016	27	4,390,229	17373.38		89,548		55,968		77,800			(33,581)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/07/2015	08/09/2016	63	4,913,526	17373.38		105,673		66,046		85,980			(39,627)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2015	08/11/2016	1,057	35,542,373	2084.07		806,496		504,060		681,454			(302,436)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2015	08/12/2016	1,336	64,457,406	2083.39		1,466,409		916,506		1,222,952			(549,903)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2015	08/13/2016	50	1,813,440	17408.25		36,329		22,706		20,346			(13,623)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/18/2015	08/18/2016	474	40,656,412	2096.92		861,039		538,150		671,330			(322,890)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2015	08/19/2016	104	7,355,721	17348.73		152,422		95,264		127,298			(57,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/25/2015	08/25/2016	1,770	28,494,787	1867.61		689,732		431,083		999,447			(258,650)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2015	08/26/2016	199	61,831,444	1940.51		1,452,864		908,040		1,711,362			(544,824)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/28/2015	08/28/2016	45	2,657,398	16643.01		60,663		37,914		77,712			(22,748)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/28/2015	08/29/2016	209	26,629,714	1988.87		589,971		368,732		668,294			(221,239)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/28/2015	08/30/2016	1,768	29,144,697	1988.87		666,741		416,713		753,880			(250,028)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/01/2015	09/01/2016	407	1,922,907	1913.85		22,718		16,092		24,135			(6,626)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/02/2015	09/02/2016	175	36,136,937	1948.86		873,288		618,579		1,069,433			(254,709)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/03/2015	09/03/2016	32	1,848,868	16374.76		43,521		30,827		62,722			(12,694)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/08/2015	09/08/2016	270	7,553,444	1969.41		161,884		114,668		204,700			(47,216)				

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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)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/09/2015	09/09/2016	15	6,090,190	16253.57		137,150		97,148		183,109			(40,002)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/14/2015	09/14/2016	627	31,363,292	1953.03		735,900		521,263		887,972			(214,638)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2015	09/15/2016	196	36,313,241	1978.09		847,855		600,564		976,228			(247,291)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2015	09/16/2016	966	58,043,036	1990.2		1,257,825		890,960		1,486,519			(366,866)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2015	09/17/2016	38	1,720,474	16674.74		37,598		26,632		49,019			(10,966)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/18/2015	09/19/2016	3,030	20,062,243	1958.03		427,480		302,798		522,393			(124,682)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/18/2015	09/20/2016	498	31,652,012	1958.03		710,868		503,532		867,204			(207,337)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2015	09/21/2016	77	3,265,889	16510.19		76,534		54,212		102,546			(22,322)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/22/2015	09/22/2016	741	8,189,817	1942.74		159,512		112,988		208,454			(46,524)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/25/2015	09/23/2016	449	5,264,763	1931.34		68,526		48,539		70,291			(19,987)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/25/2015	09/26/2016	221	1,039,983	1931.34		14,828		10,504		15,368			(4,325)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2015	09/29/2016	481	7,690,188	1884.09		142,908		101,227		193,242			(41,682)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2015	09/30/2016	477	28,196,088	1951.36		619,283		488,440		760,001			(130,842)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/02/2015	10/02/2016	26	2,480,386	16472.37		50,984		40,362		72,287			(10,622)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/02/2015	10/03/2016	276	26,758,717	1951.36		576,599		456,474		729,891			(120,125)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/02/2015	10/04/2016	454	29,569,569	1951.36		664,788		526,291		840,425			(138,498)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/07/2015	10/07/2016	319	3,200,132	1995.83		44,828		35,489		40,749			(9,339)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2015	10/12/2016	269	33,409,411	2017.46		749,939		593,702		807,826			(156,237)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2015	10/13/2016	540	27,881,644	2003.69		619,548		490,475		685,212			(129,072)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/16/2015	10/14/2016	407	12,239,638	2033.11		239,458		189,571		256,792			(49,887)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2015	10/15/2016	32	2,510,808	17141.75		49,847		39,462		50,658			(10,385)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/16/2015	10/17/2016	259	526,126	2033.11		7,108		5,627		5,992			(1,481)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/19/2015	10/19/2016	26	5,377,573	17230.54		110,330		87,345		111,936			(22,985)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	385	29,374,904	2018.94		606,831		480,408		584,990			(126,423)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/23/2015	10/23/2016	271	13,098,434	2075.15		253,331		200,554		187,352			(52,777)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/23/2015	10/24/2016	1,472	9,401,538	2075.15		184,437		146,012		138,526			(38,424)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/23/2015	10/25/2016	476	15,368,040	2075.15		315,317		249,626		236,591			(65,691)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2015	10/28/2016	129	13,667,237	2090.35		269,630		213,457		202,735			(56,173)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/29/2015	10/29/2016	82	2,271,241	17755.8		46,999		37,207		32,135			(9,791)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/02/2015	11/02/2016	27	5,191,609	17828.76		116,174		101,652		82,771			(14,522)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/06/2015	11/04/2016	232	24,311,357	2099.2		463,674		405,714		296,723			(57,959)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/06/2015	11/06/2016	83	3,142,379	17910.33		59,558		52,113		35,636			(7,445)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/06/2015	11/07/2016	326	5,724,169	2099.2		120,761		105,666		83,891			(15,095)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/06/2015	11/08/2016	107	5,657,976	17910.33		121,306		106,143		83,733			(15,163)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/10/2015	11/10/2016	457	2,065,582	2081.72		24,921		21,806		18,106			(3,115)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/11/2015	11/11/2016	83	8,456,816	2075		170,045		148,789		126,510			(21,256)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/16/2015	11/16/2016	220	2,061,098	2053.19		24,002		21,002		18,774			(3,000)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/17/2015	11/17/2016	124	6,304,892	17489.5		137,500		120,312		114,440			(17,187)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/18/2015	11/18/2016	285	63,707,208	2083.58		1,598,773		1,398,926		1,330,777			(199,847)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2015	11/23/2016	503	5,074,884	2086.59		109,241		95,586		78,313			(13,655)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/24/2015	11/24/2016	1,161	13,562,169	2089.14		275,492		241,055		186,640			(34,436)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2015	11/25/2016	268	3,848,442	2088.87		56,114		49,100		40,017			(7,014)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/27/2015	11/27/2016	831	7,105,080	2090.11		154,412		135,110		104,000			(19,301)				

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S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/27/2015	11/28/2016	196	4,896,597	2090.11		115,980		101,482		77,618			(14,498)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/27/2015	11/29/2016	840	8,578,114	2090.11		182,508		159,695		126,048			(22,814)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/01/2015	12/01/2016	125	6,111,608	17888.35		132,134		126,629		89,340			(5,506)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2015	12/02/2016	251	46,425,301	2091.69		1,033,496		990,433		902,641			(43,062)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2015	12/04/2016	80	3,491,378	17847.63		66,295		63,532		41,035			(2,762)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2015	12/05/2016	73	3,392,595	17847.63		75,821		72,662		55,456			(3,159)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/04/2015	12/06/2016	114	5,313,741	17847.63		121,586		116,520		84,939			(5,066)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2015	12/08/2016	208	3,536,126	2063.59		43,576		41,760		32,948			(1,816)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2015	12/09/2016	249	31,322,431	2012.37		703,416		674,107		710,052			(29,309)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/10/2015	12/10/2016	70	2,225,852	17574.75		45,544		43,646		35,012			(1,898)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2015	12/12/2016	314	22,362,506	2012.37		461,973		442,724		476,702			(19,249)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2015	12/13/2016	469	27,260,763	2012.37		611,169		585,703		633,048			(25,465)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/15/2015	12/15/2016	1,761	37,936,560	2043.41		964,178		924,004		923,260			(40,174)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/18/2015	12/16/2016	720	84,751,143	2005.55		1,916,625		1,836,766		1,717,512			(79,859)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/17/2015	12/17/2016	57	1,733,994	17495.84		37,740		36,168		30,592			(1,573)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/18/2015	12/20/2016	438	878,061	2005.55		12,038		11,537		10,432			(502)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2015	12/22/2016	256	49,758,644	2038.97		1,215,393		1,164,752		1,169,163			(50,641)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/24/2015	12/23/2016	452	73,007,237	2060.99		1,618,354		1,550,922		1,463,256			(67,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/24/2015	12/27/2016	379	24,493,180	2060.99		545,902		523,156		501,589			(22,746)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2015	12/28/2016	152	6,058,558	17528.27		139,503		133,690		117,502			(5,813)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2015	12/29/2016	500	19,359,030	2078.36		396,313		379,800		309,131			(16,513)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	12/30/2016	512	61,956,462	2043.94		1,392,283		1,334,271		1,324,179			(58,012)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	12/31/2016	92	1,603,928	17425.03		39,713		38,059		34,824			(1,655)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	01/02/2017	66	2,329,458	17425.03		48,182		46,174		41,510			(2,008)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	01/03/2017	236	13,909,394	2043.94		307,432		294,623		292,347			(12,810)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2015	04/12/2017	214	450,357	2102.06		10,597		6,844		1,945			(3,753)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/05/2015	01/05/2016	71	3,457,958	17501.65		80,927		3,372		14,733			(77,555)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/07/2015	01/07/2016	2,356	27,638,467	2025.9		628,969		26,207		361,126			(602,762)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/09/2015	01/08/2016	24	4,134,700	17737.37		83,830		3,493		6,539			(80,337)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/09/2015	01/09/2016	29	1,785,869	17737.37		31,963		1,332					(30,631)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/09/2015	01/10/2016	25	1,762,462	17737.37		36,659		1,527					(35,131)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/09/2015	01/11/2016	32	4,809,485	17737.37		117,143		4,881		7,743			(112,262)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2015	01/13/2016	54	5,460,165	17613.68		119,856		4,994		19,529			(114,862)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/16/2015	01/15/2016	156	10,943,590	17511.57		252,564		10,523		86,698			(242,040)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/16/2015	01/16/2016	83	1,455,436	17511.57		36,095		1,504		16,170			(34,591)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/16/2015	01/17/2016	87	1,526,229	17511.57		25,641		1,068		12,402			(24,572)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/16/2015	01/18/2016	56	1,801,292	17511.57		42,317		1,763		14,391			(40,553)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/16/2015	01/19/2016	36	3,387,162	17511.57		82,978		3,457		29,681			(79,520)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/23/2015	01/22/2016	31	6,169,244	17672.6		133,212		5,550		36,513			(127,661)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/23/2015	01/23/2016	43	2,778,159	17672.6		50,106		2,088		1,112			(48,018)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/23/2015	01/24/2016	33	1,282,543	17672.6		26,036		1,085		14			(24,951)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/23/2015	01/25/2016	37	3,856,273	17672.6		90,890		3,787		15,998			(87,103)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/27/2015	01/27/2016	88	3,871,985	17387.21		84,371		3,515		51,031			(80,856)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/28/2015	01/28/2016	39	5,833,007	17191.37		129,130		5,380		110,933			(123,750)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/29/2015	01/29/2016	1,080	7,407,918	2021.25		158,325		6,597		134,682			(151,728)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/30/2015	01/30/2016	339	7,826,554	1994.99		158,002		6,583		231,889			(151,418)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/30/2015	01/31/2016	206	10,035,690	1994.99		203,501		8,479		296,196			(195,022)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	01/30/2015	02/01/2016	301	9,665,645	1994.99		205,588		8,566		285,447			(197,022)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/04/2015	02/04/2016	31	3,598,510	17673.02		76,403		9,550		15,790			(66,852)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/05/2015	02/05/2016	31	10,344,185	17884.88		238,370		29,796		40,355			(208,574)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/06/2015	02/06/2016	56	1,426,685	17824.29		31,060		3,883					(27,178)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/06/2015	02/07/2016	48	1,374,838	17824.29		26,765		3,346					(23,420)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/06/2015	02/08/2016	27	5,081,766	17824.29		107,476		13,435		16,890			(94,042)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/10/2015	02/10/2016	24	3,674,505	17868.76		82,728		10,341		13,918			(72,387)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/19/2015	02/19/2016	278	20,122,453	2097.45		411,639		51,455		149,557			(360,184)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/25/2015	02/25/2016	62	18,206,764	2113.86		360,987		45,123		5,336			(315,864)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/27/2015	02/26/2016	2,511	54,551,945	2104.5		1,232,184		154,023		337,444			(1,078,161)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/27/2015	02/27/2016	42	1,907,136	18132.7		38,415		4,802					(33,614)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/27/2015	02/28/2016	19	3,048,085	18132.7		60,452		7,557					(52,896)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	02/27/2015	03/01/2016	294	28,009,190	2104.5		605,624		75,703		196,563			(529,921)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/02/2015	03/02/2016	1,211	13,872,709	2117.39		298,554		62,199		10,014			(236,356)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/06/2015	03/04/2016	45	2,980,723	17856.78		68,660		14,304		22,420			(54,355)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/06/2015	03/06/2016	53	2,349,499	17856.78		44,429		9,256		22			(35,173)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/06/2015	03/07/2016	46	4,552,331	17856.78		101,544		21,155		31,937			(80,389)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/06/2015	03/08/2016	52	3,930,699	17856.78		84,464		17,597		22,212			(66,867)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/10/2015	03/10/2016	84	6,972,408	17662.94		161,035		33,549		73,555			(127,486)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/12/2015	03/11/2016	102	9,758,071	17895.22		231,826		48,297		86,880			(183,529)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/12/2015	03/12/2016	73	2,947,517	17895.22		57,481		11,975		45			(45,506)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/17/2015	03/17/2016	94	6,233,478	17849.08		145,671		30,348		50,900			(115,323)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/23/2015	03/23/2016	95	3,284,086	18116.04		76,915		16,024		17,747			(60,891)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/27/2015	03/24/2016	86	13,497,594	17712.66		303,426		63,214		132,413			(240,212)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/26/2015	03/26/2016	34	2,170,804	17678.23		41,092		8,561		2,065			(32,531)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/27/2015	03/27/2016	60	2,254,319	17712.66		44,702		9,313		1,987			(35,389)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/27/2015	03/28/2016	45	6,366,147	17712.66		137,715		28,691		62,505			(109,024)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/27/2015	03/29/2016	133	4,170,547	17712.66		102,804		21,417		48,634			(81,386)				

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Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	03/31/2015	03/31/2016	42	4,850,610	17776.12		110,826		23,089		45,988			(87,737)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/02/2015	04/01/2016	24	13,442,354	17763.24		309,557		90,287		151,691			(219,269)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/02/2015	04/02/2016	64	1,887,324	17763.24		35,777		10,435		1,067			(25,342)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/02/2015	04/03/2016	37	1,863,193	17763.24		41,268		12,036		974			(29,231)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/02/2015	04/04/2016	31	6,287,945	17763.24		143,730		41,921		55,922			(101,809)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/02/2015	04/05/2016	39	4,355,003	17763.24		108,859		31,751		51,911			(77,108)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/09/2015	04/08/2016	45	4,215,119	17958.73		90,996		26,540		40,250			(64,455)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/09/2015	04/09/2016	24	1,801,693	17958.73		31,605		9,218		134			(22,387)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/13/2015	04/13/2016	577	35,773,605	2092.43		889,923		259,561		484,642			(630,362)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2015	04/15/2016	197	31,397,365	2081.18		713,008		207,961		451,816			(505,047)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2015	04/17/2016	61	3,654,883	17826.3		66,426		19,374		4,629			(47,052)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2015	04/18/2016	757	24,829,806	2081.18		563,330		164,305		367,508			(399,025)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2015	04/19/2016	662	30,689,598	2081.18		711,749		207,593		457,158			(504,156)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/21/2015	04/21/2016	51	7,172,413	17949.59		141,434		41,252		49,221			(100,183)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/24/2015	04/22/2016	27	7,974,224	18080.14		175,848		51,289		72,915			(124,559)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/23/2015	04/23/2016	32	1,699,700	18058.69		29,920		8,727		192			(21,194)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/24/2015	04/24/2016	21	3,584,789	18080.14		64,950		18,944		110			(46,006)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/24/2015	04/25/2016	27	6,145,082	18080.14		124,636		36,352		35,325			(88,284)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/24/2015	04/26/2016	36	4,486,643	18080.14		100,438		29,294		29,850			(71,143)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	05/01/2015	04/29/2016	60	4,226,063	18024.06		97,116		36,418		40,720			(60,697)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	05/01/2015	05/01/2016	40	2,181,583	18024.06		45,006		16,877		185			(28,129)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	05/01/2015	05/02/2016	87	4,605,599	18024.06		98,241		36,841		30,010			(61,401)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	05/01/2015	05/03/2016	40	5,325,513	18024.06		109,899		41,212		41,880			(68,687)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	05/04/2015	05/04/2016	35	5,483,174	18070.4		130,174		48,815		38,846			(81,359)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	05/11/2015	05/11/2016	68	6,172,076	18105.17		133,453		50,045		41,367			(83,408)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/23/2015	10/21/2016	499	39,152,977	2075.15		849,535		672,549		800,030			(176,987)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/22/2015	10/22/2016	51	1,678,201	17489.16		34,168		27,049		27,949			(7,118)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/23/2015	10/23/2016	22	3,292,893	17646.7		64,608		51,148		47,458			(13,460)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/23/2015	10/24/2016	565	26,243,140	2075.15		546,438		432,596		494,959			(113,841)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/23/2015	10/25/2016	669	41,820,025	2075.15		921,391		729,434		833,024			(191,956)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/27/2015	10/27/2016	4,745	43,442,715	2065.89		1,052,684		833,375		965,028			(219,309)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/30/2015	10/28/2016	440	28,676,835	2079.36		662,327		524,342		577,934			(137,985)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/30/2015	10/30/2016	96	3,490,845	17663.54		66,130		52,353		48,211			(13,777)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/30/2015	10/31/2016	773	26,911,524	2079.36		565,804		447,928		499,150			(117,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	10/30/2015	11/01/2016	1,964	33,625,576	2079.36		777,002		615,127		685,246			(161,876)				

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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	SUN 549300V8M85QISCSJ683	11/06/2015	11/04/2016	685	67,188,581	2099.2		1,552,117		1,358,103		1,237,082			(194,015)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/05/2015	11/05/2016	67	2,066,098	17863.43		42,768		37,422		26,214			(5,346)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/06/2015	11/07/2016	289	18,551,263	2099.2		420,249		367,718		345,336			(52,531)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/06/2015	11/08/2016	1,653	24,010,005	2099.2		518,380		453,582		433,309			(64,797)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/10/2015	11/10/2016	112	6,314,917	17758.21		138,848		121,492		102,657			(17,356)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/13/2015	11/11/2016	23	2,405,129	17245.24		56,287		49,251		56,702			(7,036)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/13/2015	11/13/2016	89	2,170,331	17245.24		46,764		40,918		43,612			(5,845)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/13/2015	11/14/2016	60	4,438,089	17245.24		93,849		82,118		91,911			(11,731)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/13/2015	11/15/2016	24	4,620,255	17245.24		105,954		92,710		104,320			(13,244)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2015	11/18/2016	228	37,005,277	2089.17		887,046		776,165		704,974			(110,881)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/19/2015	11/19/2016	87	2,236,736	17732.75		50,264		43,981		30,384			(6,283)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2015	11/21/2016	661	17,523,343	2089.17		423,271		370,362		347,575			(52,909)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2015	11/22/2016	332	19,612,174	2089.17		442,821		387,469		370,450			(55,353)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/24/2015	11/23/2016	90	2,645,813	17812.19		55,906		48,917		43,726			(6,988)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/24/2015	11/24/2016	70	2,060,423	17812.19		41,378		36,206		26,002			(5,172)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/27/2015	11/25/2016	54	9,354,036	17798.49		205,627		179,924		150,624			(25,703)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/25/2015	11/26/2016	25	1,162,022	17813.39		25,020		21,893		15,743			(3,128)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/27/2015	11/27/2016	58	1,472,380	17798.49		32,451		28,394		20,530			(4,056)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/27/2015	11/28/2016	88	3,340,769	17798.49		84,651		74,070		60,260			(10,581)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/27/2015	11/29/2016	55	3,795,644	17798.49		78,631		68,802		57,017			(9,829)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/02/2015	12/02/2016	1,309	34,462,494	2079.51		837,254		802,368		711,847			(34,886)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/07/2015	12/07/2016	763	35,657,148	2077.07		834,634		799,857		711,233			(34,776)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/11/2015	12/09/2016	73	3,420,569	17265.21		68,112		65,274		64,178			(2,838)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/11/2015	12/11/2016	61	3,058,178	17265.21		57,992		55,576		52,819			(2,416)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/11/2015	12/12/2016	119	7,328,710	17265.21		158,143		151,554		147,578			(6,589)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/11/2015	12/13/2016	135	5,160,204	17265.21		121,344		116,288		114,688			(5,056)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/18/2015	12/16/2016	1,177	35,279,703	2005.55		839,101		804,138		889,176			(34,963)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/18/2015	12/18/2016	43	2,565,916	17128.55		49,303		47,249		47,752			(2,054)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/18/2015	12/19/2016	286	18,673,579	2005.55		408,844		391,809		428,046			(17,035)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/18/2015	12/20/2016	374	36,117,435	2005.55		754,209		722,784		788,685			(31,425)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/23/2015	12/23/2016	111	8,260,673	17602.61		167,269		160,300		137,507			(6,970)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/30/2015	12/30/2016	2,388	50,459,625	2063.36		1,243,306		1,191,502		1,120,405			(51,804)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2015	01/02/2016	892	10,184,978	2058.2		207,819		8,659		9,681			(199,160)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2015	01/03/2016	725	6,294,084	2058.2		119,422		4,976		7,212			(114,446)				

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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	01/02/2015	01/04/2016	462	24,204,147	2058.2		552,032		23,001		9,649			(529,030)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/06/2015	01/06/2016	204	24,445,209	2002.61		542,810		22,617		552,791			(520,193)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2015	01/08/2016	50	4,065,912	17907.87		86,862		3,619		1,159			(83,243)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/09/2015	01/09/2016	320	5,491,420	2044.81		113,527		4,730		29,319			(108,797)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/09/2015	01/10/2016	1,684	11,219,954	2044.81		237,505		9,896		102,086			(227,609)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/09/2015	01/11/2016	301	8,120,995	2044.81		158,756		6,615		51,031			(152,141)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2015	01/13/2016	285	36,365,279	2023.03		686,985		28,624		148,943			(658,360)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/20/2015	01/20/2016	900	8,217,519	2022.55		186,545		7,773		194,113			(178,773)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/21/2015	01/21/2016	239	9,350,867	2032.12		193,161		8,048		140,628			(185,113)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/23/2015	01/22/2016	230	3,266,313	2051.82		67,418		2,809		16,346			(64,609)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/23/2015	01/23/2016	1,138	6,986,830	2051.82		138,055		5,752		61,987			(132,303)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/23/2015	01/24/2016	261	8,129,119	2051.82		153,386		6,391		37,256			(146,995)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/23/2015	01/25/2016	1,677	9,808,843	2051.82		209,200		8,717		23,893			(200,483)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2015	01/26/2016	720	8,573,169	2057.09		181,569		7,565		15,423			(174,004)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/28/2015	01/28/2016	201	11,685,108	2002.16		237,964		9,915		324,696			(228,049)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/02/2015	02/02/2016	288	29,438,763	2020.85		720,950		90,119		622,125			(630,831)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/03/2015	02/03/2016	299	28,913,571	2050.03		671,340		83,917		348,400			(587,422)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/04/2015	02/04/2016	213	47,892,560	2041.51		877,469		109,684		95,850			(767,785)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2015	02/05/2016	258	17,277,273	2062.52		366,304		45,788		192,850			(320,516)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2015	02/09/2016	324	33,115,457	2046.74		651,423		81,428		74,207			(569,995)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/11/2015	02/11/2016	267	11,786,186	2068.53		244,798		30,600		9,961			(214,198)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/12/2014	02/12/2016	68	124,163	1819.26	2,707			169		6,421			(1,353)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2015	02/17/2016	327	25,662,899	2100.34		602,133		75,267		172,046			(526,867)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/18/2015	02/18/2016	326	23,813,380	2099.68		556,331		69,541		171,444			(486,790)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/19/2015	02/19/2016	343	11,883,950	2097.45		244,107		30,513		12,520			(213,594)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/20/2015	02/20/2016	72	1,984,203	18140.44		33,889		4,236					(29,653)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/20/2015	02/21/2016	40	1,681,414	18140.44		31,841		3,980					(27,861)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/20/2015	02/22/2016	75	3,513,473	18140.44		78,661		9,833		8,097			(68,829)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2015	02/23/2016	1,017	7,630,115	2109.66		173,241		21,655		21			(151,586)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/24/2015	02/24/2016	87	5,682,733	18209.19		122,875		15,359		11,064			(107,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/25/2015	02/25/2016	100	25,288,566	2113.86		564,325		70,541		152,484			(493,785)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/16/2015	02/26/2016	178	22,850,266	2081.19		497,484		62,306		146,298			(435,178)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/04/2015	03/04/2016	523	54,180,769	2098.53		1,176,373		245,078		301,622			(931,295)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2015	03/05/2016	49	1,826,042	18135.72		33,747		7,031					(26,716)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2015	03/09/2016	197	5,447,662	2079.43		126,448		26,343		24,202			(100,105)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2015	03/10/2016	358	29,380,890	2044.16		660,433		137,590		545,590			(522,843)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2015	03/11/2016	295	18,144,949	2040.24		377,342		78,613		159,703			(298,729)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/16/2015	03/16/2016	255	26,399,511	2081.19		667,361		139,034		369,928			(528,327)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/19/2015	03/18/2016	2,409	33,506,024	2089.27		704,825		146,839		349,484			(557,986)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/19/2015	03/19/2016	450	9,783,177	2089.27		182,982		38,121		6,767			(144,861)				

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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	WAC KB1H1DSPRFMYMCUFXT09	03/23/2015	03/23/2016	227	23,504,984	2104.42		570,062		118,763		257,643			(451,299)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2015	03/24/2016	565	56,818,211	2061.02		1,280,987		266,872		946,649			(1,014,114)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2015	03/25/2016	1,346	14,323,612	2061.05		294,382		61,330		33,470			(233,052)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2015	03/27/2016	510	10,116,408	2061.02		206,632		43,048		40,711			(163,584)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2015	03/28/2016	407	6,227,681	2061.02		132,120		27,525		31,758			(104,595)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2015	03/29/2016	374	8,498,079	2061.02		196,961		41,034		31,530			(155,927)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/30/2015	03/30/2016	39	4,679,621	17976.31		109,744		22,863		29,065			(86,880)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/31/2015	03/31/2016	287	30,209,861	2067.89		732,794		152,665		505,127			(580,129)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2015	04/01/2016	324	17,444,611	2059.69		350,617		102,263		66,488			(248,353)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/06/2015	04/06/2016	717	5,332,095	2080.62		112,957		32,946		50,059			(80,011)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2015	04/07/2016	501	12,651,885	2076.33		264,080		77,023		52,182			(187,057)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2015	04/08/2016	51	18,938,791	18057.65		382,803		111,651		66,405			(271,152)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/09/2015	04/09/2016	1,062	13,319,029	2091.18		249,170		72,675		7,856			(176,495)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2015	04/10/2016	38	1,425,924	18057.65		26,549		7,743		91			(18,805)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2015	04/11/2016	53	4,316,816	18057.65		87,680		25,573		23,872			(62,107)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2015	04/12/2016	50	5,580,580	18057.65		127,194		37,098		36,274			(90,095)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2015	04/13/2016	226	1,067,037	2092.43		12,368		3,607		7,827			(8,760)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2015	04/15/2016	250	83,823,059	2081.18		1,829,331		533,555		875,450			(1,295,776)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2015	04/16/2016	53	2,040,359	18105.77		33,168		9,674		246			(23,494)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2015	04/17/2016	2,177	33,057,001	2081.18		586,550		171,077		159,796			(415,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2015	04/18/2016	431	19,825,932	2081.18		365,436		106,586		2,544			(258,851)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2015	04/19/2016	1,549	22,397,384	2081.18		425,233		124,026		6,225			(301,207)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2015	04/21/2016	211	34,298,032	2097.29		774,792		225,981		455,434			(548,811)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/24/2015	04/22/2016	897	43,245,824	2117.69		886,107		258,448		293,703			(627,659)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/24/2015	04/25/2016	309	25,986,459	2117.69		572,598		167,008		276,619			(405,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/24/2015	04/26/2016	911	23,213,010	2117.69		533,320		155,552		254,319			(377,768)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2015	04/27/2016	191	11,397,105	2108.92		223,960		65,322		13,886			(158,638)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2015	04/28/2016	954	33,872,582	2114.76		800,381		233,445		393,498			(566,937)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2015	05/04/2016	318	672,940	2114.49		7,200		2,700		4,077			(4,500)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/05/2015	05/05/2016	367	32,491,034	2089.46		771,449		289,294		498,529			(482,156)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2015	05/06/2016	233	52,736,550	2080.15		1,198,059		449,272		642,001			(748,787)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2015	05/12/2016	235	5,357,062	2099.12		107,558		40,334		36,472			(67,224)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2015	05/13/2016	262	896,131	2121.1		11,256		4,221		6,203			(7,035)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2014	05/14/2016	105	198,138	1888.53	3,784			710		4,560			(1,892)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/18/2015	05/18/2016	207	16,202,031	2129.2		345,807		129,678		30,789			(216,129)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2015	05/20/2016	306	16,202,980	2125.85		310,252		116,345		5,799			(193,908)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2015	05/22/2016	762	12,371,517	2126.06		227,943		85,479		4,185			(142,465)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2015	05/23/2016	366	7,124,617	2126.06		138,105		51,789		2,746			(86,315)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2015	05/24/2016	369	8,913,822	2126.06		180,703		67,764		1,741			(112,939)				

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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 MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/22/2015	05/25/2016	594	6,396,826	2126.06		138,255		51,846		1,124			(86,410)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2015	05/26/2016	233	6,077,641	2104.2		119,919		44,970		9,002			(74,949)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/28/2015	05/27/2016	301	39,337,816	2120.79		828,163		310,561		492,885			(517,602)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/28/2014	05/28/2016	75	142,576	1909.78	2,680			503		2,670			(1,340)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/29/2015	05/29/2016	243	9,400,070	2107.39		163,454		61,295		8,819			(102,158)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/29/2015	05/30/2016	751	8,352,744	2107.39		155,022		58,133		7,853			(96,888)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/29/2015	05/31/2016	430	20,511,900	2107.39		396,657		148,746		193,644			(247,911)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2015	06/01/2016	189	6,569,807	2111.73		141,936		65,054		67,102			(76,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/04/2015	06/03/2016	224	27,025,712	2095.84		583,409		267,396		401,569			(316,013)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/08/2015	06/08/2016	263	9,393,234	2079.28		198,596		91,023		44,520			(107,573)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2015	06/09/2016	218	1,705,047	2080.15		18,925		8,674		13,522			(10,251)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2015	06/10/2016	193	16,251,771	2105.2		311,273		142,667		35,460			(168,606)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2015	06/15/2016	1,020	28,780,804	2084.43		698,106		319,965		526,268			(378,141)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/17/2015	06/17/2016	726	26,143,742	2100.44		529,959		242,898		135,657			(287,061)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2015	06/22/2016	262	10,653,398	2122.85		218,023		99,927		17,956			(118,096)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/23/2015	06/23/2016	337	12,939,885	2124.2		246,277		112,877		17,614			(133,400)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/26/2015	06/24/2016	279	45,252,048	2101.49		941,493		431,518		462,547			(509,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/26/2015	06/27/2016	1,188	18,084,100	2101.49		379,159		173,781		279,937			(205,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/26/2015	06/28/2016	1,082	21,606,784	2101.49		466,632		213,873		341,855			(252,759)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/30/2015	06/30/2016	273	14,362,887	2063.11		280,970		128,778		117,884			(152,192)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2015	07/01/2016	246	23,438,900	2076.78		481,232		260,668		159,416			(220,565)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2015	07/02/2016	356	9,520,333	2076.78		188,585		102,150		57,063			(86,435)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2015	07/03/2016	505	9,378,913	2076.78		195,514		105,903		53,303			(89,610)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/02/2015	07/05/2016	195	4,095,094	2076.78		93,101		50,430		28,931			(42,671)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2015	07/06/2016	329	10,046,871	2068.76		222,725		120,643		79,630			(102,082)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/07/2015	07/07/2016	983	14,353,122	2081.34		267,787		145,051		88,096			(122,735)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2015	07/08/2016	267	18,636,570	2046.68		384,608		208,329		230,059			(176,279)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/10/2015	07/10/2016	25	3,117,587	17760.41		64,080		34,710		14,741			(29,370)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/10/2015	07/11/2016	28	4,688,138	17760.41		109,178		59,138		51,030			(50,040)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/10/2015	07/12/2016	81	3,170,247	17760.41		72,107		39,058		54,599			(33,049)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2015	07/13/2016	1,106	10,461,432	2099.6		225,779		122,297		36,018			(103,482)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2015	07/15/2016	2,032	46,711,388	2107.4		1,019,109		552,017		586,021			(467,092)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/16/2015	07/16/2016	483	11,148,478	2124.29		202,528		109,703		28,362			(92,825)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/17/2015	07/17/2016	459	10,131,483	2126.64		185,690		100,582		25,223			(85,108)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/17/2015	07/18/2016	440	7,191,608	2126.64		148,941		80,677		16,742			(68,265)				

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S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2015	07/19/2016	367	8,497,305	2126.64		176,702		95,713		19,301			(80,988)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/20/2015	07/20/2016	414	11,192,441	2128.28		232,443		125,907		46,213			(106,536)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2015	07/21/2016	1,326	12,988,027	2119.21		249,412		135,098		26,704			(114,314)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2015	07/22/2016	807	77,056,003	2079.65		1,575,984		853,658		956,621			(722,326)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2015	07/24/2016	390	10,231,946	2079.65		191,595		103,780		53,894			(87,814)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2015	07/25/2016	1,483	29,759,622	2079.65		603,687		326,997		403,582			(276,690)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2015	07/26/2016	3,134	33,721,716	2079.65		723,731		392,021		506,657			(331,710)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2015	07/27/2016	560	8,711,966	2067.64		191,986		103,993		79,620			(87,994)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2015	07/29/2016	1,443	38,378,646	2103.84		833,154		451,292		580,363			(381,862)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2015	08/01/2016	546	18,883,667	2103.84		421,359		228,236		310,845			(193,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2015	08/02/2016	2,568	20,259,976	2103.84		441,743		239,277		338,584			(202,465)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2015	08/04/2016	1,540	13,898,872	2093.32		266,641		166,651		73,251			(99,991)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2014	08/06/2016	85	164,082	1920.24	4,065			1,270		3,004			(2,033)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2015	08/11/2016	458	22,748,251	2084.07		473,803		296,127		202,039			(177,676)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2015	08/12/2016	21	11,395,214	17402.51		239,280		149,550		186,950			(89,730)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2015	08/14/2016	24	3,024,534	17477.4		57,790		36,119		28,402			(21,671)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2015	08/15/2016	32	5,710,811	17477.4		118,386		73,991		94,338			(44,395)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2015	08/16/2016	67	3,806,788	17477.4		89,238		55,774		72,022			(33,464)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2015	08/18/2016	715	54,294,213	2096.92		1,054,333		658,958		173,302			(395,375)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2015	08/19/2016	267	25,463,085	2035.73		541,466		338,416		538,063			(203,050)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2015	08/20/2016	387	12,184,598	2035.73	3,100	250,875		157,766		180,728			(95,628)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2015	08/21/2016	529	15,403,928	1970.89		337,137		210,710		390,007			(126,426)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2015	08/22/2016	268	8,144,509	1970.89		181,190		113,244		215,462			(67,946)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2015	08/23/2016	915	11,965,567	1970.89		273,073		170,671		332,465			(102,403)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/24/2015	08/24/2016	27	3,960,238	15871.35		106,190		66,369		157,565			(39,821)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/25/2015	08/25/2016	251	16,842,858	1867.61		393,251		245,782		677,476			(147,469)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/27/2015	08/26/2016	1,357	55,744,807	1987.66		1,237,137		773,211		1,533,663			(463,926)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2015	08/28/2016	246	44,003,628	1988.87		837,153		523,221		362,842			(313,933)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2015	08/29/2016	726	31,429,506	1988.87		641,062		400,664		323,582			(240,398)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2015	08/30/2016	268	32,199,830	1988.87		656,724		410,453		405,958			(246,272)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2015	08/31/2016	291	39,541,116	1972.18		806,935		504,334		535,034			(302,601)				

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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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S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2015	09/01/2016	1,095	26,126,217	1913.85		668,595		473,588		861,316			(195,007)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2015	09/02/2016	354	55,701,117	1921.22		1,281,322		907,603		1,646,919			(373,719)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2014	09/03/2016	84	167,767	2000.72	3,557			1,260		489			(1,778)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2015	09/06/2016	532	17,737,371	1921.22		431,032		305,314		550,974			(125,718)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2015	09/07/2016	353	21,290,464	1921.22		501,931		355,534		644,459			(146,396)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2015	09/08/2016	271	10,875,397	1969.41		262,583		185,996		311,030			(76,587)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2015	09/09/2016	1,394	60,761,438	1952.29		1,467,652		1,039,587		1,790,634			(428,065)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/15/2015	09/15/2016	794	13,226,485	1978.09		287,295		203,501		329,697			(83,794)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2015	09/16/2016	512	17,722,404	1995.31		395,976		280,483		423,680			(115,493)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/17/2015	09/17/2016	966	11,985,901	1990.2		237,348		168,121		267,341			(69,226)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/18/2015	09/18/2016	228	10,505,744	1958.03		217,699		154,203		280,527			(63,496)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/18/2015	09/19/2016	825	9,892,742	1958.03		212,020		150,181		273,180			(61,839)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/18/2015	09/20/2016	409	15,739,052	1958.03		357,255		253,056		461,783			(104,199)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2015	09/22/2016	504	27,153,213	1942.74		641,751		454,574		811,936			(187,177)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/24/2015	09/23/2016	3,492	61,631,378	1932.24		1,421,524		1,006,913		1,875,099			(414,611)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/24/2015	09/24/2016	993	16,393,122	1932.24		369,087		261,437		554,923			(107,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/25/2015	09/26/2016	780	19,007,958	1931.34		413,181		292,670		537,367			(120,511)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/25/2015	09/27/2016	539	24,746,565	1931.34		560,516		397,032		730,246			(163,484)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/29/2015	09/29/2016	496	14,370,433	1884.09		309,403		219,160		516,151			(90,242)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2015	09/30/2016	64	28,275,907	16272.01		635,831		453,377		936,881			(182,454)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2015	10/01/2016	238	15,298,239	1923.82		343,644		272,052		521,200			(71,593)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2015	10/02/2016	311	13,450,847	1951.36		283,161		224,169		390,766			(58,992)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2015	10/03/2016	512	11,904,042	1951.36		256,675		203,201		350,176			(53,474)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2015	10/04/2016	328	13,546,336	1951.36		305,489		241,846		420,661			(63,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/05/2015	10/05/2016	2,498	29,060,680	1987.05		682,953		540,671		790,583			(142,282)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/06/2015	10/06/2016	1,514	19,287,121	1979.92		405,844		321,293		504,761			(84,551)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/07/2015	10/07/2016	1,066	56,705,386	1995.83		1,297,069		1,026,846		1,466,644			(270,223)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/08/2015	10/08/2016	34	3,320,924	17050.75		65,129		51,560		73,443			(13,568)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/09/2014	10/09/2016	220	424,570	1928.21	11,463			4,538		9,142			(5,732)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/12/2015	10/12/2016	893	15,271,212	2017.46		312,961		247,761		313,228			(65,200)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/13/2015	10/13/2016	86	4,126,741	17081.89		99,488		78,762		105,337			(20,727)				

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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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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2015	10/14/2016	296	26,390,322	2033.11		627,901		497,088		645,873			(130,813)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2015	10/17/2016	1,847	23,858,666	2033.11		540,356		427,782		566,517			(112,574)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2015	10/18/2016	451	32,505,384	2033.11		714,824		565,902		753,618			(148,922)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/21/2015	10/21/2016	1,312	34,073,126	2018.94		804,618		636,990		868,325			(167,629)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/02/2015	11/02/2016	1,110	28,608,473	2104.05		678,251		593,470		546,736			(84,781)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2015	11/03/2016	1,123	28,803,515	2109.79		682,364		597,068		538,457			(85,295)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2015	11/04/2016	1,602	34,675,615	2102.31		822,381		719,583		657,767			(102,798)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/09/2015	11/09/2016	1,358	31,489,208	2078.58		745,713		652,499		668,469			(93,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2015	11/11/2016	503	24,048,286	2045.97		517,636		452,932		519,339			(64,705)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2015	11/12/2016	544	13,496,163	2045.97	7,103	267,120		236,838		229,593			(36,942)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/13/2015	11/13/2016	1,145	11,123,858	2023.04		214,486		187,675		207,531			(26,811)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/13/2015	11/14/2016	514	8,688,357	2023.04		191,715		167,751		186,542			(23,964)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/13/2015	11/15/2016	214	12,965,113	2023.04		273,948		239,704		271,682			(34,243)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/16/2015	11/16/2016	4,479	41,976,131	2053.19		962,100		841,837		874,328			(120,262)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2015	11/17/2016	766	30,180,169	2050.44		713,941		624,698		672,507			(89,243)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2015	11/18/2016	87	16,981,980	2083.58		354,975		310,603		227,445			(44,372)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/19/2015	11/19/2016	466	13,173,460	2081.24		262,787		229,939		173,325			(32,848)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2015	11/20/2016	398	14,040,469	2089.17		283,931		248,440		173,755			(35,491)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2015	11/21/2016	1,278	8,256,582	2089.17		164,822		144,220		105,443			(20,603)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2015	11/22/2016	424	9,558,660	2089.17		207,319		181,404		135,530			(25,915)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2015	11/23/2016	858	41,475,034	2089.14		993,206		869,055		778,902			(124,151)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/27/2015	11/25/2016	2,928	31,883,827	2090.11		661,521		578,831		512,077			(82,690)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/25/2015	11/26/2016	314	5,326,351	2088.87		108,335		94,793		74,211			(13,542)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/27/2015	11/28/2016	1,869	9,896,495	2090.11		235,781		206,308		195,034			(29,473)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/27/2015	11/29/2016	2,591	18,189,114	2090.11		409,160		358,015		342,875			(51,145)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/01/2015	12/01/2016	555	15,578,170	2102.63		309,319		296,431		192,695			(12,888)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2015	12/02/2016	727	28,259,519	2091.69		619,308		593,504		511,761			(25,805)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/03/2015	12/03/2016	452	13,201,601	2049.62		275,998		264,498		235,066			(11,500)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2015	12/04/2016	445	10,569,549	2091.69		202,700		194,254		138,444			(8,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2015	12/05/2016	271	25,401,793	2091.69		554,492		531,389		434,624			(23,104)				

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S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2015	12/06/2016	354	35,355,993	2091.69		748,938		717,732		585,606			(31,206)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/08/2015	12/08/2016	1,283	33,439,188	2063.59		812,819		778,951		734,487			(33,867)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/10/2015	12/09/2016	767	69,988,105	2052.23		1,636,529		1,568,340		1,523,755			(68,189)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/10/2014	12/10/2016	67	135,388	2026.14	3,872			1,855		741			(1,936)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2015	12/11/2016	472	14,014,367	2012.37		286,035		274,116		290,191			(11,918)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2015	12/12/2016	368	9,799,237	2012.37		213,096		204,217		216,259			(8,879)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2015	12/13/2016	517	13,731,340	2012.37		306,284		293,522		311,948			(12,762)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/14/2015	12/14/2016	450	20,779,150	2021.94		465,060		445,682		443,824			(19,377)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/15/2015	12/15/2016	743	23,641,375	2043.41		517,980		496,398		457,007			(21,583)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2015	12/16/2016	546	18,716,071	2073.07		379,768		363,944		296,002			(15,824)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/21/2015	12/21/2016	142	4,731,419	17251.62		115,549		110,734		110,091			(4,815)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/22/2015	12/22/2016	524	14,988,492	2038.97		308,959		296,086		293,089			(12,873)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2014	12/24/2016	126	261,922	2081.88	6,915			3,313		439			(3,457)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/28/2015	12/28/2016	482	16,874,521	2056.5		349,520		334,957		304,603			(14,563)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	12/31/2016	464	15,032,938	2043.94		304,640		291,947		280,188			(12,693)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	01/02/2017	276	6,582,061	2043.94		131,604		126,121		120,884			(5,484)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	01/03/2017	191	4,851,748	2043.94		95,223		91,256		87,409			(3,968)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2015	01/21/2017	154	313,000	2032.12		8,451		4,402		2,237			(4,049)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2015	03/04/2017	176	370,223	2098.53		8,589		5,189		1,231			(3,400)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2015	03/11/2017	55	112,514	2040.24		2,970		1,795		1,049			(1,176)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2015	03/25/2017	54	110,558	2061.05		2,808		1,697		791			(1,112)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/08/2015	04/08/2017	91	188,902	2081.9		4,723		3,050		1,148			(1,673)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2015	04/22/2017	101	211,856	2107.96		5,000		3,229		967			(1,771)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2015	05/06/2017	68	141,706	2080.15		3,840		2,640		1,028			(1,200)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2015	05/20/2017	79	168,363	2125.85		3,750		2,578		715			(1,172)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2015	06/10/2017	181	381,554	2105.2		9,176		6,691		2,501			(2,485)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2015	06/17/2017	203	427,204	2100.44		10,381		7,570		3,308			(2,812)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2015	06/24/2017	104	219,764	2108.58		5,011		3,654		1,336			(1,357)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2015	07/01/2017	52	107,878	2077.42		2,697		2,079		1,047			(618)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2015	07/08/2017	53	108,674	2046.68		2,836		2,186		1,667			(650)				

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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 MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/15/2015	07/15/2017	103	216,011	2107.4		4,806		3,705		1,639			(1,101)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/22/2015	07/22/2017	50	106,687	2114.15		2,294		1,768		732			(526)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/26/2015	08/26/2017	113	219,983	1940.51		7,479		6,077		9,472			(1,402)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/02/2015	09/02/2017	83	161,846	1948.86		6,118		5,226		6,756			(892)				
0349999. Subtotal - Purchased Options - Other - Other										100,028	588,948,086		309,728,200	XXX	337,327,752			(279,301,995)			XXX	XXX
0359999. Subtotal - Purchased Options - Other										100,028	588,948,086		309,728,200	XXX	337,327,752			(279,301,995)			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
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other										100,028	588,948,086		309,728,200	XXX	337,327,752			(279,301,995)			XXX	XXX
0429999. Total Purchased Options										100,028	588,948,086		309,728,200	XXX	337,327,752			(279,301,995)			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	01/05/2015	01/05/2016	55	128,984	2020.58		(4,157)		(173)		(1,898)			3,984				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/07/2015	01/07/2016	27	189,323	2025.9		(5,791)		(241)		(2,648)			5,550				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/09/2015	01/08/2016	38	228,600	2044.81		(7,267)		(303)		(1,541)			6,964				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/13/2015	01/13/2016	36	97,475	2023.03		(3,546)		(148)		(1,727)			3,398				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/14/2015	01/14/2016	4	419,398	2270.8359		(11,481)		(478)		(8,709)			11,003				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/15/2015	01/15/2016	13	346,565	1992.67		(9,368)		(390)		(6,969)			8,978				
S&P Digital		N/A	Equity/Index.	EGL	01/20/2015	01/20/2016	6	280,750	2022.55		(10,582)		(441)		(4,952)			10,141				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/21/2015	01/21/2016	38	308,943	2032.12		(9,432)		(393)		(5,403)			9,039				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2015	01/22/2016	59	453,276	2063.15		(13,876)		(578)		(5,174)			13,298				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/26/2015	01/26/2016	46	112,605	2057.09		(3,517)		(147)		(1,350)			3,370				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/27/2015	01/27/2016	12	232,178	2029.55		(7,041)		(293)		(4,613)			6,748				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/28/2015	01/28/2016	8	311,183	2265.6279		(11,127)		(464)		(8,384)			10,663				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	EGL	01/28/2015	01/29/2016	1,214	928,986	98		(27,798)		(1,158)		(24,380)			26,640				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	01/30/2015	01/30/2016	20	40,000	1994.99		(880)		(37)					843				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/02/2015	02/02/2016	152	591,666	2020.85		(20,548)		(2,569)		(13,453)			17,980				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/03/2015	02/03/2016	41	212,146	2050.03		(8,605)		(1,076)		(3,376)			7,529				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/04/2015	02/04/2016	4	362,067	2277.543		(10,132)		(1,266)		(6,137)			8,865				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	EGL	02/04/2015	02/05/2016	26	277,646	100		(7,848)		(981)		(3,579)			6,867				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/09/2015	02/09/2016	16	32,853	2046.74		(878)		(110)		(574)			768				

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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 PTPT		N/A	Equity/Index	EGL	02/10/2015	02/10/2016	10	69,106	2068.59		(2,569)		(321)		(848)			2,247				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL	02/11/2015	02/11/2016	6	355,238	2283.291		(10,001)		(1,250)		(4,165)			8,751				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index	EGL	02/11/2015	02/12/2016	214	262,479	98		(8,592)		(1,074)		(1,832)			7,518				
S&P Digital		N/A	Equity/Index	EGL	02/17/2015	02/17/2016	5	193,707	2100.34		(8,620)		(1,077)		(1,494)			7,542				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	02/18/2015	02/18/2016	23	389,377	2099.68		(10,520)		(1,315)		(2,979)			9,205				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index	EGL	02/18/2015	02/19/2016	388	244,102	98		(7,698)		(962)		(1,209)			6,735				
S&P Digital		N/A	Equity/Index	EGL	02/23/2015	02/23/2016	9	101,337	2109.66		(4,810)		(601)		(682)			4,209				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	02/24/2015	02/24/2016	9	159,624	2115.48		(4,170)		(521)		(806)			3,648				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	02/25/2015	02/25/2016	21	438,685	2113.86		(11,029)		(1,379)		(2,807)			9,650				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/16/2015	02/26/2016	36	385,992	2081.19		(9,761)		(1,244)		(3,095)			8,517				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/02/2015	03/02/2016	11	166,216	2117.39		(3,859)		(804)		(960)			3,055				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/03/2015	03/03/2016	23	82,756	2107.78		(3,103)		(646)		(687)			2,457				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL	03/04/2015	03/04/2016	7	494,248	2293.3269		(14,083)		(2,934)		(5,198)			11,149				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/09/2015	03/09/2016	18	130,638	2079.43		(3,721)		(775)		(1,799)			2,946				
S&P Digital		N/A	Equity/Index	EGL	03/10/2015	03/10/2016	5	56,240	2044.16		(1,274)		(265)		(1,084)			1,008				
SPXDSUN Index Option PTPT		N/A	Equity/Index	EGL	03/11/2015	03/11/2016	2	432,218	2268.3491		(12,440)		(2,592)		(8,029)			9,849				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	03/12/2015	03/12/2016	17	35,000	2065.95		(665)		(139)		(84)			526				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/16/2015	03/16/2016	39	159,113	2081.19		(4,294)		(895)		(2,358)			3,399				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/17/2015	03/17/2016	7	26,748	2074.28		(1,056)		(220)		(338)			836				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index	EGL	03/18/2015	03/18/2016	427	598,621	98		(15,164)		(3,159)		(6,530)			12,005				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	03/19/2015	03/19/2016	10	20,000	2089.27		(386)		(80)					306				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/23/2015	03/23/2016	10	192,439	2104.42		(5,099)		(1,062)		(1,957)			4,036				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index	EGL	03/25/2015	03/24/2016	296	923,128	98		(23,297)		(4,854)		(13,718)			18,444				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	03/27/2015	03/27/2016	10	21,213	2061.02		(510)		(106)		(21)			404				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/27/2015	03/28/2016	42	86,661	2061.02		(2,665)		(555)		(1,887)			2,110				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/30/2015	03/30/2016	46	137,275	2086.24		(3,474)		(724)		(1,608)			2,750				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	03/31/2015	03/31/2016	13	76,321	2067.89		(2,769)		(577)		(1,506)			2,192				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index	EGL	04/01/2015	04/01/2016	804	919,988	98		(29,026)		(8,466)		(18,263)			20,560				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	04/06/2015	04/06/2016	9	68,321	2080.62		(3,111)		(907)		(1,191)			2,204				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	04/07/2015	04/07/2016	71	299,035	2076.33		(7,559)		(2,205)		(5,088)			5,355				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	04/10/2015	04/08/2016	5	291,274	2102.06		(7,717)		(2,251)		(4,751)			5,467				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	04/09/2015	04/09/2016	4	8,800	2091.18		(171)		(50)		(4)			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)
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/10/2015	04/11/2016	13	28,070	2102.06		(746)		(217)		(391)			528				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/13/2015	04/13/2016	34	70,720	2092.43		(1,648)		(481)		(1,034)			1,167				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/14/2015	04/14/2016	68	213,163	2095.84		(6,832)		(1,993)		(3,225)			4,839				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	EGL	04/15/2015	04/15/2016	276	732,150	98		(20,002)		(5,834)		(9,942)			14,168				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/16/2015	04/16/2016	20	41,224	2104.99		(965)		(281)		(310)			683				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/20/2015	04/20/2016	10	34,206	2100.4		(1,251)		(365)		(519)			886				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/21/2015	04/21/2016	15	259,578	2097.29		(7,149)		(2,085)		(3,680)			5,064				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/24/2015	04/22/2016	68	424,078	2117.69		(12,334)		(3,597)		(5,229)			8,736				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/24/2015	04/24/2016	16	34,656	2117.69		(856)		(250)		(3)			606				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/27/2015	04/27/2016	52	280,117	2108.92		(10,419)		(3,039)		(4,009)			7,380				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/28/2015	04/28/2016	68	245,827	2114.76		(6,906)		(2,014)		(3,121)			4,891				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/01/2015	04/29/2016	11	730,719	2108.29		(22,098)		(6,683)		(10,885)			15,415				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/01/2015	05/02/2016	17	36,825	2108.29		(972)		(364)		(530)			607				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/04/2015	05/04/2016	6	82,358	2114.49		(2,353)		(882)		(1,078)			1,471				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/05/2015	05/05/2016	18	202,126	2089.46		(6,084)		(2,282)		(3,323)			3,803				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	EGL	05/06/2015	05/06/2016	139	447,870	98		(13,100)		(4,913)		(6,488)			8,188				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/08/2015	05/09/2016	44	92,615	2116.1		(2,649)		(993)		(1,302)			1,655				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/11/2015	05/11/2016	7	216,483	2105.33		(5,647)		(2,117)		(3,191)			3,529				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/12/2015	05/12/2016	11	307,201	2099.12		(10,570)		(3,964)		(5,220)			6,606				
UST 2.000% 02/15/25 Total Return Options		N/A	Equity/Index.	EGL	05/13/2015	05/13/2016	555	613,807	98		(18,608)		(6,978)		(8,222)			11,630				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/18/2015	05/18/2016	16	135,215	2129.2		(4,296)		(1,611)		(1,614)			2,685				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/19/2015	05/19/2016	48	207,521	2127.83		(6,851)		(2,569)		(2,552)			4,282				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/20/2015	05/20/2016	4	859,185	2305.1331		(25,122)		(9,421)		(9,886)			15,701				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2015	05/24/2016	65	138,836	2126.06		(3,359)		(1,260)		(1,702)			2,100				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/26/2015	05/26/2016	24	102,104	2104.2		(4,056)		(1,521)		(1,792)			2,535				
UST 2.125% 05/27/2016 Total Return Options		N/A	Equity/Index.	EGL	05/27/2015	05/27/2016	106	763,211	98		(21,633)		(8,113)		(9,222)			13,521				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	05/28/2015	05/28/2016	1	2,170	2120.79		(53)		(20)					33				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/01/2015	06/01/2016	46	294,932	2111.73		(10,007)		(4,587)		(5,193)			5,420				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/02/2015	06/02/2016	72	380,390	2109.6		(12,103)		(5,547)		(6,663)			6,556				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/03/2015	06/03/2016	38	834,477	2295.427		(24,758)		(11,348)		(14,642)			13,411				

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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.	EGL	06/04/2015	06/04/2016	15	31,821	2095.84		(764)		(350)		(15)			414				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/05/2015	06/06/2016	41	85,673	2092.83		(2,270)		(1,041)		(1,656)			1,230				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/08/2015	06/08/2016	14	105,480	2079.28		(3,506)		(1,607)		(2,348)			1,899				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/09/2015	06/09/2016	16	185,804	2275.9409		(7,135)		(3,270)		(4,048)			3,865				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	06/10/2015	06/10/2016	1,635	807,141	98		(19,917)		(9,129)		(11,915)			10,788				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/15/2015	06/15/2016	9	103,456	2084.43		(4,117)		(1,887)		(2,503)			2,230				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/16/2015	06/16/2016	6	31,217	2096.29		(1,192)		(546)		(676)			646				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	06/17/2015	06/17/2016	139	1,206,731	98		(35,649)		(16,339)		(20,988)			19,310				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/19/2015	06/20/2016	17	35,405	2109.99		(931)		(427)		(630)			504				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/22/2015	06/22/2016	1	34,505	2122.85		(1,105)		(507)		(581)			599				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/23/2015	06/23/2016	14	173,173	2124.2		(5,184)		(2,376)		(2,632)			2,808				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	06/24/2015	06/24/2016	341	667,573	98		(18,454)		(8,458)		(10,465)			9,996				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/26/2015	06/27/2016	59	124,205	2101.49		(2,981)		(1,366)		(2,220)			1,615				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/29/2015	06/29/2016	22	61,219	2057.64		(2,037)		(934)		(1,645)			1,104				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/30/2015	06/30/2016	4	143,383	2271.3711		(4,366)		(2,001)		(3,433)			2,365				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	07/01/2015	07/01/2016	406	538,420	98		(15,309)		(8,293)		(11,670)			7,017				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/06/2015	07/06/2016	15	152,538	2068.76		(6,138)		(3,325)		(4,343)			2,813				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/07/2015	07/07/2016	13	108,703	2081.34		(4,723)		(2,558)		(3,003)			2,165				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	07/08/2015	07/08/2016	251	449,192	98		(17,916)		(9,704)		(13,897)			8,211				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/10/2015	07/11/2016	15	30,757	2076.62		(809)		(438)		(695)			371				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/13/2015	07/13/2016	19	55,511	2099.6		(1,386)		(751)		(1,038)			635				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/14/2015	07/14/2016	3	319,592	2299.6431		(11,008)		(5,962)		(6,529)			5,045				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/17/2015	07/15/2016	20	661,105	2126.64		(20,594)		(11,155)		(12,513)			9,439				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/20/2015	07/20/2016	8	197,432	2296.4551		(5,284)		(2,862)		(3,075)			2,422				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/21/2015	07/21/2016	8	256,154	2290.55		(8,151)		(4,415)		(4,705)			3,736				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	07/22/2015	07/22/2016	159	494,523	98		(14,880)		(8,060)		(10,104)			6,820				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/27/2015	07/27/2016	21	53,841	2067.64		(2,776)		(1,504)		(1,936)			1,272				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/28/2015	07/28/2016	13	458,617	2290.791		(13,423)		(7,271)		(9,798)			6,152				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	07/29/2015	07/29/2016	971	759,280	98		(20,502)		(11,105)		(12,717)			9,397				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/03/2015	08/03/2016	7	74,392	2098.04		(2,295)		(1,434)		(1,648)			861				

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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.	EGL	08/04/2015	08/04/2016	8	49,827	2093.32		(1,736)		(1,085)		(1,219)			651				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/05/2015	08/05/2016	20	930,429	2303.8711		(29,347)		(18,342)		(21,586)			11,005				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	08/07/2015	08/07/2016	10	21,070	2077.57		(556)		(348)		(91)			209				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/07/2015	08/08/2016	9	19,171	2077.57		(503)		(314)		(447)			189				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/10/2015	08/10/2016	17	63,617	2104.18		(2,309)		(1,443)		(1,492)			866				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/11/2015	08/11/2016	19	226,800	2297.8921		(9,488)		(5,930)		(6,029)			3,558				
UST 2.125% 05/27/2016 Total Return Options .		N/A	Equity/Index.	EGL	08/12/2015	08/12/2016	788	451,306	98		(12,606)		(7,879)		(8,529)			4,727				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/14/2015	08/15/2016	68	142,757	2091.54		(3,787)		(2,367)		(3,133)			1,420				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/17/2015	08/17/2016	8	36,421	2102.44		(1,440)		(900)		(947)			540				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/18/2015	08/18/2016	10	237,055	2307.5659		(6,891)		(4,307)		(4,958)			2,584				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	08/19/2015	08/19/2016	304	926,873	98		(27,732)		(17,332)		(28,866)			10,399				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	08/20/2015	08/20/2016	16	33,480	2035.73		(814)		(508)		(327)			305				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/24/2015	08/24/2016	21	73,533	1893.21		(3,454)		(2,159)		(5,008)			1,295				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/25/2015	08/25/2016	14	350,742	2198.325		(10,852)		(6,783)		(16,399)			4,070				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	08/26/2015	08/26/2016	118	731,163	100		(23,763)		(14,852)		(26,686)			8,911				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/28/2015	08/29/2016	34	67,983	1988.87		(1,823)		(1,140)		(2,075)			684				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/31/2015	08/31/2016	5	52,004	1972.18		(1,752)		(1,095)		(1,962)			657				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/01/2015	09/01/2016	89	483,479	1913.85		(20,299)		(14,378)		(26,592)			5,921				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/02/2015	09/02/2016	71	1,012,904	2222.656		(34,816)		(24,661)		(41,955)			10,155				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/08/2015	09/08/2016	8	74,397	2228.0349		(3,179)		(2,252)		(3,419)			927				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	09/09/2015	09/09/2016	35	1,075,421	98		(39,206)		(27,771)		(46,124)			11,435				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/11/2015	09/12/2016		123,235	1961.05		(3,325)		(2,355)		(4,032)			970				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/14/2015	09/14/2016	20	112,502	1953.03		(4,678)		(3,314)		(5,491)			1,365				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/15/2015	09/15/2016	31	362,419	1978.09		(13,942)		(9,876)		(15,484)			4,067				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	09/16/2015	09/16/2016	629	1,121,473	98		(34,466)		(24,414)		(38,756)			10,053				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/21/2015	09/21/2016	4	114,385	2226.334		(3,247)		(2,300)		(3,891)			947				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/22/2015	09/22/2016	6	402,250	2220.3191		(15,060)		(10,668)		(19,200)			4,393				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	09/23/2015	09/23/2016	261	1,240,631	98		(44,655)		(31,631)		(58,610)			13,024				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	09/25/2015	09/25/2016	4	6,969	1931.34		(164)		(116)		(159)			48				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/28/2015	09/28/2016	19	104,033	1881.77		(4,090)		(2,897)		(6,036)			1,193				

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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.	EGL	09/29/2015	09/29/2016	3	600,546	2209.6799		(23,623)		(16,733)		(34,217)			6,890				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/02/2015	09/30/2016	40	1,109,776	1951.36		(44,676)		(33,582)		(59,279)			11,094				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/05/2015	10/05/2016	28	64,444	1987.05		(3,899)		(3,087)		(4,292)			812				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/06/2015	10/06/2016	11	381,321	2233.262		(16,369)		(12,958)		(18,730)			3,410				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	10/07/2015	10/07/2016	69	1,035,727	98		(48,930)		(38,736)		(50,969)			10,194				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/09/2015	10/09/2016	11	23,000	2014.89		(552)		(437)		(512)			115				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/09/2015	10/10/2016	66	132,748	2014.89		(3,484)		(2,758)		(3,863)			726				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/12/2015	10/12/2016	41	167,705	2017.46		(7,371)		(5,835)		(7,524)			1,536				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/13/2015	10/13/2016	1	121,888	2003.69		(7,238)		(5,730)		(7,683)			1,508				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	10/14/2015	10/14/2016	78	1,172,383	98		(42,202)		(33,410)		(44,461)			8,792				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/16/2015	10/17/2016	68	138,319	2033.11		(3,610)		(2,858)		(3,857)			752				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/19/2015	10/19/2016	47	117,241	2033.66		(6,365)		(5,039)		(6,151)			1,326				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/20/2015	10/20/2016	75	340,835	2030.77		(14,069)		(11,138)		(14,222)			2,931				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	10/21/2015	10/21/2016	137	1,143,916	98		(43,601)		(34,517)		(42,681)			9,084				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/23/2015	10/23/2016	9	19,600	2075.15		(468)		(371)		(319)			98				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/23/2015	10/24/2016	63	130,359	2075.15		(3,689)		(2,921)		(3,432)			769				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/26/2015	10/26/2016	92	275,265	2071.18		(13,325)		(10,549)		(10,972)			2,776				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/27/2015	10/27/2016	122	492,724	2065.89		(21,299)		(16,862)		(18,188)			4,437				
UST 2.000% 08/15/25 Total Return Options .		N/A	Equity/Index.	EGL	10/28/2015	10/28/2016	73	933,850	98		(35,173)		(27,845)		(28,148)			7,328				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/02/2015	11/02/2016	75	210,491	2104.05		(10,486)		(9,176)		(7,200)			1,311				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/03/2015	11/03/2016	6	556,272	2270.825		(19,817)		(17,340)		(14,633)			2,477				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/06/2015	11/04/2016	102	1,015,606	2099.2		(44,942)		(39,325)		(32,030)			5,618				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/05/2015	11/05/2016	3	6,204	2099.93		(151)		(132)		(77)			19				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/06/2015	11/07/2016	52	108,939	2099.2		(2,920)		(2,555)		(2,465)			365				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/09/2015	11/09/2016	59	164,008	2078.58		(8,522)		(7,457)		(6,628)			1,065				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/10/2015	11/10/2016	101	728,133	2081.72		(26,352)		(23,058)		(21,938)			3,294				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/13/2015	11/11/2016	153	1,529,953	2023.04		(60,592)		(53,018)		(57,855)			7,574				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/13/2015	11/13/2016	10	20,000	2023.04		(500)		(438)		(448)			63				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/16/2015	11/16/2016	92	301,129	2053.19		(15,157)		(13,263)		(13,249)			1,895				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/17/2015	11/17/2016	76	391,180	2050.44		(16,104)		(14,091)		(14,710)			2,013				

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.	EGL	11/20/2015	11/18/2016	143	1,466,524	2089.17		(67,039)		(58,659)		(51,577)			8,380				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/20/2015	11/21/2016	37	380,993	2263.3999		(10,013)		(8,761)		(8,307)			1,252				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/20/2015	11/22/2016	12	24,540	2089.17		(611)		(535)		(325)			76				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/24/2015	11/23/2016	13	977,612	2267.293		(43,418)		(37,991)		(33,438)			5,427				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/24/2015	11/24/2016	5	11,000	2089.14		(276)		(242)		(160)			35				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/25/2015	11/25/2016	10	738,482	2267.7881		(28,294)		(24,757)		(22,174)			3,537				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/30/2015	11/30/2016	65	212,344	2080.41		(10,397)		(9,097)		(8,236)			1,300				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/01/2015	12/01/2016	13	908,075	2271.8379		(37,481)		(35,919)		(26,949)			1,562				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	12/02/2015	12/02/2016	249	1,205,362	98		(50,758)		(48,643)		(42,342)			2,115				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/07/2015	12/07/2016	41	123,197	2077.07		(6,362)		(6,097)		(5,102)			265				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/08/2015	12/08/2016	4	429,206	2063.59		(19,273)		(18,470)		(16,663)			803				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/11/2015	12/09/2016	47	1,302,300	2012.37		(49,454)		(47,393)		(47,435)			2,061				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/10/2015	12/10/2016	7	13,463	2052.23		(335)		(321)		(296)			14				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/11/2015	12/13/2016	4	9,026	2012.37		(204)		(195)		(213)			9				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/14/2015	12/14/2016	64	310,090	2021.94		(13,538)		(12,974)		(13,470)			564				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/15/2015	12/15/2016	90	388,356	2043.41		(17,587)		(16,855)		(16,331)			733				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/18/2015	12/16/2016	53	1,462,813	2005.55		(58,265)		(55,837)		(55,408)			2,428				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/21/2015	12/21/2016	32	65,586	2021.15		(4,423)		(4,239)		(4,470)			184				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/22/2015	12/22/2016	42	1,061,666	2255.437		(47,911)		(45,914)		(45,880)			1,996				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	12/23/2015	12/23/2016	176	985,984	98		(35,234)		(33,766)		(31,513)			1,468				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/24/2015	12/27/2016	17	35,061	2060.99		(797)		(764)		(737)			33				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/28/2015	12/28/2016	112	350,819	2056.5		(17,730)		(16,991)		(16,233)			739				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/29/2015	12/29/2016	125	327,165	2078.36		(17,926)		(17,179)		(14,986)			747				
UST 2.250% 11/15/25 Total Return Options		N/A	Equity/Index.	EGL	12/30/2015	12/30/2016	69	1,342,413	98		(53,744)		(51,505)		(49,734)			2,239				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	06/02/2015	01/12/2016	579	1,175,000	2028.26		(33,840)		(2,417)					31,423				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	06/02/2015	01/13/2016	633	1,280,000	2023.03		(33,536)		(2,395)					31,141				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	06/02/2015	02/10/2016	653	1,350,000	2068.59		(19,305)		(3,620)					15,685				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	06/02/2015	02/11/2016	585	1,210,000	2068.53		(19,844)		(3,721)					16,123				
0769999. Subtotal - Written Options - Other - Other											(2,518,372)		(1,533,548)	XXX	(1,932,453)			984,823			XXX	XXX
0779999. Subtotal - Written Options - Other											(2,518,372)		(1,533,548)	XXX	(1,932,453)			984,823			XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														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)
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											(2,518,372)		(1,533,548)	XXX	(1,932,453)			984,823			XXX	XXX
0849999. Total Written Options											(2,518,372)		(1,533,548)	XXX	(1,932,453)			984,823			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
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other										100,028	586,429,714		308,194,651	XXX	335,395,299			(278,317,172)			XXX	XXX
1449999 - Totals										100,028	586,429,714		308,194,651	XXX	335,395,299			(278,317,172)			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 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)
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 MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/02/2014	01/02/2015	01/02/2015	Expiration	684	15,713,372	1831.98	306,895		661,305					(12,678)	661,305			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/03/2014	01/03/2015	01/03/2015	Expiration	473	6,787,569	1831.37	119,278		273,830					(4,970)	273,830			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/03/2014	01/04/2015	01/04/2015	Expiration	760	18,077,852	1831.37	369,305		897,079					(15,388)	897,079			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/03/2014	01/05/2015	01/05/2015	Expiration	900	5,340,120	1831.37	119,628		308,749					(4,985)	308,749			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/08/2014	01/08/2015	01/08/2015	Expiration	2,172	25,819,142	1837.49	541,122		1,219,514					(22,547)	1,219,514			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/08/2014	01/09/2015	01/09/2015	Expiration	2,970	9,827,000	100	181,509		394,283					(7,563)	394,283			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2014	01/10/2015	01/10/2015	Expiration	1,005	12,017,202	1842.37	225,787		514,923					(9,408)	514,923			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2014	01/11/2015	01/11/2015	Expiration	292	8,953,526	1842.37	166,695		375,862					(6,946)	375,862			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/10/2014	01/12/2015	01/12/2015	Expiration	1,045	4,835,573	1842.37	101,154		223,556					(4,215)	223,556			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/16/2014	01/16/2015	01/16/2015	Expiration	322	11,384,238	1845.89	276,035		574,500					(11,501)	574,500			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/17/2014	01/17/2015	01/17/2015	Expiration	299	9,527,561	1838.7	170,694		368,762					(7,112)	368,762			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/17/2014	01/18/2015	01/18/2015	Expiration	3,608	12,355,957	1838.7	231,795		548,342					(9,658)	548,342			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/17/2014	01/19/2015	01/19/2015	Expiration	845	8,935,159	1838.7	183,081		456,011					(7,628)	456,011			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/17/2014	01/20/2015	01/20/2015	Expiration	320	3,777,831	1838.7	88,564		222,774					(3,690)	222,774			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/22/2014	01/23/2015	01/23/2015	Expiration	7,210	10,857,000	100	192,000		470,240					(8,000)	470,240			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/28/2014	01/28/2015	01/28/2015	Expiration	224	7,363,123	1792.5	146,481		367,140					(6,103)	367,140			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/29/2014	01/29/2015	01/29/2015	Expiration	183	10,735,332	1774.2	219,854		605,719					(9,161)	605,719			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/29/2014	01/30/2015	01/30/2015	Expiration	4,470	10,353,000	100	187,000		465,899					(7,792)	465,899			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/03/2014	02/03/2015	02/03/2015	Expiration	452	9,529,557	1741.89	219,374		545,147					(27,422)	545,147			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/05/2014	02/06/2015	02/06/2015	Expiration	71,430	11,738,000	100	201,000		481,738					(25,125)	481,738			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/18/2014	02/18/2015	02/18/2015	Expiration	361	6,826,127	1840.76	125,342		301,435					(15,668)	301,435			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/21/2014	02/20/2015	02/20/2015	Expiration	695	51,733,784	1836.25	1,138,554		2,518,560					(142,319)	2,518,560			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/21/2014	02/21/2015	02/21/2015	Expiration	592	10,101,012	1836.25	174,807		422,503					(21,851)	422,503			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/21/2014	02/22/2015	02/22/2015	Expiration	528	6,815,730	1836.25	151,777		399,073					(18,972)	399,073			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/21/2014	02/23/2015	02/23/2015	Expiration	343	19,899,817	1836.25	474,584		1,123,681					(59,323)	1,123,681			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/04/2014	03/04/2015	03/04/2015	Expiration	619	9,405,807	1873.91	188,479		434,150					(39,266)	434,150			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/05/2014	03/06/2015	03/06/2015	Expiration	9,240	19,019,890	100	353,935		849,450					(73,395)	849,450			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/07/2014	03/07/2015	03/07/2015	Expiration	2,683	22,877,717	1878.04	423,816		290,630					(88,295)	290,630			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/07/2014	03/08/2015	03/08/2015	Expiration	961	22,387,837	1878.04	434,533		1,081,025					(90,528)	1,081,025			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/07/2014	03/09/2015	03/09/2015	Expiration	834	15,753,578	1878.04	365,421		758,220					(76,129)	758,220			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/11/2014	03/11/2015	03/11/2015	Expiration	362	38,372,063	1867.63	838,594		1,748,607					(174,707)	1,748,607			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/12/2014	03/12/2015	03/12/2015	Expiration	490	12,040,175	1868.2	243,366		523,562					(50,701)	523,562			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/12/2014	03/13/2015	03/13/2015	Expiration	9,160	28,335,195	100	570,473		1,208,693					(118,849)	1,208,693			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/14/2014	03/14/2015	03/14/2015	Expiration	461	10,551,804	1841.13	221,450		520,109					(46,135)	520,109			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/14/2014	03/15/2015	03/15/2015	Expiration	436	12,439,209	1841.13	263,744		616,944					(54,947)	616,944			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/14/2014	03/16/2015	03/16/2015	Expiration	336	11,568,410	1841.13	275,722		631,123					(57,442)	631,123			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/18/2014	03/18/2015	03/18/2015	Expiration	480	7,102,063	1872.25	144,405		336,481					(30,084)	336,481			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/19/2014	03/19/2015	03/19/2015	Expiration	340	25,091,227	1860.77	529,255		1,118,861					(110,261)	1,118,861			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/21/2014	03/20/2015	03/20/2015	Expiration	1,046	49,484,106	1866.52	1,114,452		2,394,978					(232,178)	2,394,978			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/21/2014	03/21/2015	03/21/2015	Expiration	3,249	20,283,881	1866.52	387,409		789,329					(80,710)	789,329			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/21/2014	03/22/2015	03/22/2015	Expiration	779	24,494,839	1866.52	489,851		1,255,440					(102,052)	1,255,440			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Expiration	896	35,558,706	1866.52	850,836		2,119,708					(177,258)	2,119,708			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/24/2014	03/24/2015	03/24/2015	Expiration	105	5,677,694	16276.69	151,107		343,780					(31,481)	343,780			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/25/2014	03/25/2015	03/25/2015	Expiration	576	8,689,968	1865.62	169,403		407,743					(35,292)	407,743			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/26/2014	03/27/2015	03/27/2015	Expiration	12,250	21,516,271	100	393,999		957,757					(82,083)	957,757			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/31/2014	03/31/2015	03/31/2015	Expiration	554	10,693,034	1872.34	248,716		594,665					(51,816)	594,665			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/03/2014	04/02/2015	04/02/2015	Expiration	481	29,088,359	1888.77	637,120		1,374,622					(185,827)	1,374,622			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/04/2014	04/04/2015	04/04/2015	Expiration	2,269	20,568,411	1865.09	388,010		992,392					(113,170)	992,392			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/04/2014	04/05/2015	04/05/2015	Expiration	3,295	22,319,620	1865.09	434,732		977,523					(126,797)	977,523			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/04/2014	04/06/2015	04/06/2015	Expiration	1,253	14,307,908	1865.09	336,334		745,322					(98,097)	745,322			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/08/2014	04/08/2015	04/08/2015	Expiration	554	11,074,992	1851.96	222,379		562,722					(64,861)	562,722			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/09/2014	04/09/2015	04/09/2015	Expiration	2,677	16,324,614	1872.18	294,381		711,528					(85,861)	711,528			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/09/2014	04/10/2015	04/10/2015	Expiration	11,650	65,619,249	100	1,412,041		3,178,518					(411,845)	3,178,518			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/11/2014	04/11/2015	04/11/2015	Expiration	239	9,288,623	1815.69	188,251		484,219					(54,907)	484,219			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/11/2014	04/12/2015	04/12/2015	Expiration	1,199	7,707,279	1815.69	159,277		415,631					(46,456)	415,631			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/11/2014	04/13/2015	04/13/2015	Expiration	523	34,406,842	1815.69	879,402		1,990,105					(256,492)	1,990,105			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Expiration	1,216	6,562,215	1830.61	140,645		344,418					(41,022)	344,418			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/15/2014	04/15/2015	04/15/2015	Expiration	856	12,745,344	1842.98	252,905		614,141					(73,764)	614,141			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/16/2014	04/17/2015	04/17/2015	Expiration	9,100	24,581,625	100	443,553		1,111,418					(129,370)	1,111,418			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/17/2014	04/18/2015	04/18/2015	Expiration	528	6,645,552	1864.85	128,056		318,803					(37,350)	318,803			

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	BAR G5GSEF7VJP5I70UK5573	04/17/2014	04/19/2015	04/19/2015	Expiration	538	8,839,721	1864.85	174,772		434,248						(50,975)	434,248			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/17/2014	04/20/2015	04/20/2015	Expiration	257	7,363,126	1864.85	148,025		371,206						(43,174)	371,206			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2014	04/22/2015	04/22/2015	Expiration	278	8,045,149	1879.55	156,023		399,683						(45,507)	399,683			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/23/2014	04/23/2015	04/23/2015	Expiration	5,231	41,194,180	1875.39	843,356		1,909,126						(245,979)	1,909,126			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2014	04/24/2015	04/24/2015	Expiration	1,706	62,646,389	1863.4	1,353,585		2,940,491						(394,796)	2,940,491			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2014	04/25/2015	04/25/2015	Expiration	69	3,627,136	16361.46	62,897		144,476						(18,345)	144,476			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2014	04/26/2015	04/26/2015	Expiration	24	1,082,640	16361.46	23,873		63,204						(6,963)	63,204			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2014	04/27/2015	04/27/2015	Expiration	9,642	33,758,457	1863.4	791,817		1,694,749						(230,947)	1,694,749			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/28/2014	04/28/2015	04/28/2015	Expiration	25	3,803,840	16448.74	88,074		195,313						(25,688)	195,313			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/02/2014	05/01/2015	05/01/2015	Expiration	2,398	46,194,799	1881.14	950,942		1,990,424						(356,603)	1,990,424			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/02/2014	05/02/2015	05/02/2015	Expiration	1,498	23,092,575	1881.14	428,191		576,927						(160,572)	576,927			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/02/2014	05/03/2015	05/03/2015	Expiration	1,497	19,525,410	1881.14	384,681		1,024,367						(144,255)	1,024,367			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/02/2014	05/04/2015	05/04/2015	Expiration	803	44,841,555	1881.14	1,015,298		2,751,558						(380,737)	2,751,558			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/08/2014	05/08/2015	05/08/2015	Expiration	409	7,718,134	1875.63	139,157		347,801						(52,184)	347,801			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/09/2014	05/09/2015	05/09/2015	Expiration	410	31,030,146	1878.48	597,305		1,686,688						(223,989)	1,686,688			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/09/2014	05/10/2015	05/10/2015	Expiration	381	32,530,342	1878.48	607,477		1,073,137						(227,804)	1,073,137			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/09/2014	05/11/2015	05/11/2015	Expiration	469	36,997,811	1878.48	798,286		1,442,087						(299,357)	1,442,087			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/15/2014	05/15/2015	05/15/2015	Expiration	611	32,208,245	1870.85	660,503		1,479,893						(247,689)	1,479,893			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/16/2014	05/16/2015	05/16/2015	Expiration	417	7,471,818	1877.86	142,584		351,211						(53,469)	351,211			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/16/2014	05/17/2015	05/17/2015	Expiration	673	11,124,799	1877.86	228,188		573,384						(85,571)	573,384			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/16/2014	05/18/2015	05/18/2015	Expiration	497	10,077,529	1877.86	208,087		522,802						(78,033)	522,802			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2014	05/20/2015	05/20/2015	Expiration	1,213	26,730,573	1872.83	601,270		1,324,785						(225,476)	1,324,785			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/21/2014	05/21/2015	05/21/2015	Expiration	450	11,368,168	1888.03	206,554		549,165						(77,458)	549,165			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/22/2013	05/22/2015	05/22/2015	Expiration	130	214,896	1655.35	5,781		22,455						(1,084)	22,455			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/23/2014	05/23/2015	05/23/2015	Expiration	540	8,393,229	1900.53	153,656		419,058						(57,621)	419,058			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/23/2014	05/24/2015	05/24/2015	Expiration	347	8,096,675	1900.53	155,827		402,178						(58,435)	402,178			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/23/2014	05/25/2015	05/25/2015	Expiration	348	6,437,154	1900.53	130,359		333,540						(48,884)	333,540			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/23/2014	05/26/2015	05/26/2015	Expiration	296	3,863,031	1900.53	81,570		209,264						(30,589)	209,264			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2014	05/27/2015	05/27/2015	Expiration	1,321	25,209,548	1911.91	581,156		1,241,822						(217,934)	1,241,822			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/28/2014	05/29/2015	05/29/2015	Expiration	9,440	11,352,000	100	190,000		407,203						(71,250)	407,203			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2014	06/02/2015	06/02/2015	Expiration	1,509	24,399,093	1924.97	574,950		1,213,558						(263,519)	1,213,558			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/04/2014	06/04/2015	06/04/2015	Expiration	1,772	23,254,628	1927.88	478,909		969,241						(219,500)	969,241			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2014	06/05/2015	06/05/2015	Expiration	2,576	44,012,446	1949.44	908,476		1,822,896						(416,385)	1,822,896			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2014	06/06/2015	06/06/2015	Expiration	2,106	22,905,172	1949.44	424,918		391,111						(194,754)	391,111			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2014	06/07/2015	06/07/2015	Expiration	2,985	23,131,516	1949.44	455,063		210,547						(208,571)	210,547			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2014	06/08/2015	06/08/2015	Expiration	245	48,557,564	1949.44	1,097,129		2,084,837						(502,851)	2,084,837			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2014	06/09/2015	06/09/2015	Expiration	434	20,849,534	1951.27	493,825		1,004,508						(226,337)	1,004,508			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/11/2014	06/12/2015	06/12/2015	Expiration	11,700	75,383,319	100	1,528,005		3,160,447						(700,336)	3,160,447			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/13/2014	06/13/2015	06/13/2015	Expiration	558	9,333,410	1936.16	173,431		359,999						(79,489)	359,999			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/13/2014	06/14/2015	06/14/2015	Expiration	460	12,645,493	1936.16	245,343		519,137						(112,449)	519,137			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/13/2014	06/15/2015	06/15/2015	Expiration	7,482	36,360,445	1936.16	807,096		1,655,286						(369,919)	1,655,286			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/18/2014	06/18/2015	06/18/2015	Expiration	340	27,642,670	1956.98	534,629		1,106,846						(245,038)	1,106,846			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/20/2014	06/19/2015	06/19/2015	Expiration	811	48,639,350	1962.87	979,738		2,004,550						(449,046)	2,004,550			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/20/2014	06/22/2015	06/22/2015	Expiration	384	22,691,927	1962.87	514,391		1,070,128						(235,763)	1,070,128			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2014	06/24/2015	06/24/2015	Expiration	327	11,897,416	1949.98	221,530		548,755						(101,535)	548,755			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/25/2014	06/25/2015	06/25/2015	Expiration	743	39,064,537	1959.53	794,381		1,627,057						(364,091)	1,627,057			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2014	06/26/2015	06/26/2015	Expiration	2,557	42,249,445	1960.96	880,491		1,757,106						(403,558)	1,757,106			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2014	06/27/2015	06/27/2015	Expiration	3,356	23,820,951	1960.96	453,881		232,629						(208,029)	232,629			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2014	06/28/2015	06/28/2015	Expiration	3,643	26,325,380	1960.96	520,944		270,385						(238,766)	270,385			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/27/2014	06/29/2015	06/29/2015	Expiration	424	45,466,836	1960.96	1,030,496		1,241,991						(472,311)	1,241,991			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2014	06/30/2015	06/30/2015	Expiration	360	28,679,902	1960.23	631,114		1,266,452						(289,261)	1,266,452			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/02/2014	07/02/2015	07/02/2015	Expiration	14,082	42,340,665	98	791,689		1,495,002						(428,831)	1,495,002			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/03/2014	07/03/2015	07/03/2015	Expiration	611	8,525,548	1985.44	147,844		255,754						(80,082)	255,754			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/03/2014	07/05/2015	07/05/2015	Expiration	234	4,973,575	1985.44	97,078		141,878						(52,584)	141,878			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/03/2014	07/06/2015	07/06/2015	Expiration	6,037	32,008,031	1985.44	687,773		1,180,872						(372,544)	1,180,872			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2014	07/07/2015	07/07/2015	Expiration	372	23,696,474	1977.65	549,969		1,138,764						(297,900)	1,138,764			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/10/2015	07/10/2015	Expiration	1,253	35,560,854	1967.57	765,779		1,479,357						(412,877)	1,479,357			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/11/2015	07/11/2015	Expiration	2,321	26,721,590	1967.57	510,760								(276,662)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/12/2015	07/12/2015	Expiration	612	25,057,712	1967.57	512,523		2,670						(277,617)	2,670			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/13/2015	07/13/2015	Expiration	254	46,657,366	1967.57	1,057,435		1,044,936						(572,777)	1,044,936			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2014	07/14/2015	07/14/2015	Expiration	317	21,667,342	1977.1	497,652		1,033,683						(269,562)	1,033,683			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/16/2014	07/16/2015	07/16/2015	Expiration	327	23,138,804	1981.57	477,950		978,847						(258,889)	978,847			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/18/2014	07/17/2015	07/17/2015	Expiration	719	49,197,933	1978.22	1,014,485		2,035,993						(548,485)	2,035,993			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/18/2014	07/18/2015	07/18/2015	Expiration	372	33,523,871	1978.22	645,502		231,632						(349,647)	231,632			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/18/2014	07/19/2015	07/19/2015	Expiration	477	35,464,024	1978.22	724,051		335,371						(392,194)	335,371			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/18/2014	07/20/2015	07/20/2015	Expiration	665	56,514,749	1978.22	1,273,232		1,436,988						(689,668)	1,436,988			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2014	07/22/2015	07/22/2015	Expiration	241	25,429,068	1983.53	566,303		1,093,208						(306,748)	1,093,208			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/24/2014	07/24/2015	07/24/2015	Expiration	621	7,647,411	1987.98	148,629		273,629						(80,507)	273,629			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/25/2014	07/25/2015	07/25/2015	Expiration	416	9,437,341	1978.34	168,349		333,798						(91,189)	333,798			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/25/2014	07/26/2015	07/26/2015	Expiration	249	10,968,110	1978.34	213,793		425,742						(115,804)	425,742			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/25/2014	07/27/2015	07/27/2015	Expiration	390	8,899,090	1978.34	182,948		343,111						(99,097)	343,111			

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	BAR G5GSEF7VJP5I70UK5573	07/29/2014	07/29/2015	07/29/2015	Expiration	236	40,385,597	1969.95	877,920		1,727,801						(475,540)	1,727,801			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/30/2014	07/31/2015	07/31/2015	Expiration	11,633	13,551,000	98	224,000		479,428						(121,333)	479,428			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/01/2014	08/01/2015	08/01/2015	Expiration	1,061	10,410,574	1925.15	228,559		525,999						(142,849)	525,999			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/01/2014	08/02/2015	08/02/2015	Expiration	393	8,987,522	1925.15	185,671		424,399						(116,045)	424,399			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/01/2014	08/03/2015	08/03/2015	Expiration	927	11,288,707	1925.15	249,313		592,231						(155,821)	592,231			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/04/2014	08/04/2015	08/04/2015	Expiration	1,692	17,810,191	1938.99	415,020		834,096						(259,388)	834,096			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/05/2014	08/05/2015	08/05/2015	Expiration	782	13,227,642	1920.21	275,677		643,422						(172,298)	643,422			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/06/2014	08/07/2015	08/07/2015	Expiration	9,449	19,194,689	98	367,222		806,507						(229,514)	806,507			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/20/2014	08/20/2015	08/20/2015	Expiration	2,678	21,228,112	1986.51	450,910		509,203						(281,819)	509,203			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2014	08/21/2015	08/21/2015	Expiration	446	21,906,578	1992.37	473,035								(295,647)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/25/2014	08/25/2015	08/25/2015	Expiration	647	19,401,614	1997.92	463,482								(289,676)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	2,200	65,558,374	1996.74	1,436,429								(897,768)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/29/2014	08/31/2015	08/31/2015	Expiration	350	23,329,097	2003.37	538,329								(336,456)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/29/2014	09/01/2015	09/01/2015	Expiration	1,204	15,109,380	2003.37	369,302								(230,814)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/03/2014	09/03/2015	09/03/2015	Expiration	1,771	23,131,051	2000.72	554,712								(392,921)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/09/2014	09/09/2015	09/09/2015	Expiration	59	3,253,463	17013.87	69,289		27,332						(49,080)	27,332			
UST 2.375% Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/10/2014	09/11/2015	09/11/2015	Expiration	10,143	16,865,757	98	305,376		435,361						(216,308)	435,361			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/12/2014	09/12/2015	09/12/2015	Expiration	62	2,117,969	16987.51	39,573		69,313						(28,031)	69,313			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/12/2014	09/13/2015	09/13/2015	Expiration	31	533,279	16987.51	8,372		17,114						(5,931)	17,114			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/12/2014	09/14/2015	09/14/2015	Expiration	30	5,175,463	16987.51	114,913		70,289						(81,397)	70,289			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/16/2014	09/16/2015	09/16/2015	Expiration	291	27,290,224	1998.98	631,086								(447,020)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/17/2014	09/17/2015	09/17/2015	Expiration	322	26,936,651	2001.57	560,504								(397,023)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/19/2014	09/18/2015	09/18/2015	Expiration	166	7,960,284	17279.74	173,055								(122,580)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/19/2014	09/19/2015	09/19/2015	Expiration	50	1,713,582	17279.74	30,824		32,589						(21,833)	32,589			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/19/2014	09/20/2015	09/20/2015	Expiration	27	3,640,990	17279.74	71,706		73,053						(50,792)	73,053			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/19/2014	09/21/2015	09/21/2015	Expiration	61	4,941,798	17279.74	100,658		33,401						(71,299)	33,401			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/22/2014	09/22/2015	09/22/2015	Expiration	364	21,782,186	1994.29	507,830		31,149						(359,713)	31,149			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/25/2014	09/25/2015	09/25/2015	Expiration	230	39,593,776	1965.99	833,581		437,417						(590,453)	437,417			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2014	09/26/2015	09/26/2015	Expiration	92	2,792,844	17113.15	56,341		69,873						(39,908)	69,873			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2014	09/27/2015	09/27/2015	Expiration	35	2,655,791	17113.15	52,561		66,368						(37,231)	66,368			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2014	09/28/2015	09/28/2015	Expiration	56	6,070,412	17113.15	138,568		74,684						(98,152)	74,684			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/01/2014	10/01/2015	10/01/2015	Expiration	398	15,141,936	1946.16	328,541		619,733						(260,095)	619,733			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/02/2014	10/02/2015	10/02/2015	Expiration	370	69,361,573	1946.17	1,521,785		47,622						(1,204,746)	47,622			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/03/2014	10/05/2015	10/05/2015	Expiration	649	28,128,600	1967.9	666,056		273,725						(527,294)	273,725			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2014	10/07/2015	10/07/2015	Expiration	25	6,301,095	16719.39	141,266		171,487						(111,836)	171,487			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2014	10/10/2015	10/10/2015	Expiration	609	10,161,702	1906.13	220,401		503,466						(174,484)	503,466			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2014	10/11/2015	10/11/2015	Expiration	730	15,070,498	1906.13	322,693		730,014						(255,465)	730,014			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/10/2014	10/12/2015	10/12/2015	Expiration	774	11,958,262	1906.13	272,857		614,211						(216,012)	614,211			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2014	10/13/2015	10/13/2015	Expiration	1,754	10,520,057	1874.74	241,781		560,108						(191,410)	560,108			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/15/2014	10/15/2015	10/15/2015	Expiration	1,422	12,835,894	1862.49	299,761		668,545						(237,311)	668,545			
UST 2.375% Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/15/2014	10/16/2015	10/16/2015	Expiration	63,870	69,063,096	100	1,543,937		2,761,061						(1,220,599)	2,761,061			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2014	10/19/2015	10/19/2015	Expiration	423	27,555,461	1886.76	660,635		1,269,323						(523,003)	1,269,323			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2014	10/21/2015	10/21/2015	Expiration	215	26,294,544	1941.28	598,532		963,436						(473,838)	963,436			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Expiration	2,073	26,852,101	1985.05	621,251		1,154,781						(491,824)	1,154,781			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2014	10/30/2015	10/30/2015	Expiration	6,081	52,792,613	2018.05	1,171,348		1,571,099						(927,317)	1,571,099			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2014	11/02/2015	11/02/2015	Expiration	510	23,800,955	2018.05	548,203		959,503						(433,994)	959,503			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/04/2014	11/04/2015	11/04/2015	Expiration	1,523	24,084,822	2012.1	539,593		937,366						(472,144)	937,366			
UST 2.375% Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/05/2014	11/06/2015	11/06/2015	Expiration	12,061	13,836,000	98	239,000		440,255						(209,125)	440,255			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/12/2014	11/12/2015	11/12/2015	Expiration	263	26,658,009	2038.25	552,860		96,959						(483,753)	96,959			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/18/2014	11/18/2015	11/18/2015	Expiration	3,127	26,774,149	2051.8	614,789		408,006						(537,940)	408,006			
UST Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/19/2014	11/20/2015	11/20/2015	Expiration	13,296	12,766,000	98	214,000		373,144						(187,250)	373,144			
UST Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/26/2014	11/27/2015	11/27/2015	Expiration	12,194	43,871,111	98	924,258		629,337						(808,726)	629,337			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2014	11/28/2015	11/28/2015	Expiration	307	4,563,310	2067.56	100,202								(87,677)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2014	11/29/2015	11/29/2015	Expiration	241	10,905,007	2067.56	216,906								(189,792)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2014	11/30/2015	11/30/2015	Expiration	1,477	50,971,900	2067.56	1,137,978		221,424						(995,731)	221,424			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2014	12/02/2015	12/02/2015	Expiration	422	11,624,764	2066.55	224,490								(215,137)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/03/2014	12/03/2015	12/03/2015	Expiration	3,586	29,199,585	2074.33	639,477								(612,832)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/03/2014	12/04/2015	12/04/2015	Expiration	8,959	14,803,000	98	255,000		308,859						(244,375)	308,859			
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/10/2014	12/11/2015	12/11/2015	Expiration	8,561	13,815,000	98	231,000		273,709						(221,375)	273,709			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/16/2014	12/16/2015	12/16/2015	Expiration	3,763	32,718,366	1972.74	750,480		1,290,304						(719,210)	1,290,304			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/17/2014	12/17/2015	12/17/2015	Expiration	3,037	30,577,026	2012.89	688,654		425,509						(659,960)	425,509			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2014	12/18/2015	12/18/2015	Expiration	104	6,023,841	17778.15	121,704								(116,633)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/22/2014	12/22/2015	12/22/2015	Expiration	711	34,577,365	2078.54	814,981								(781,024)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/30/2014	12/30/2015	12/30/2015	Expiration	2,228	29,451,640	2080.35	696,724								(667,694)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/02/2015	12/31/2015	12/31/2015	Expiration	361	30,119,942	2058.2		676,269						(676,269)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMJIISFPU8MPR08K5P83	01/14/2014	01/14/2015	01/14/2015	Expiration	1,262	18,021,716	1838.88	377,479		791,840						(15,728)	791,840			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMJIISFPU8MPR08K5P83	01/17/2014	01/16/2015	01/16/2015	Expiration	272	74,492,288	1838.7	1,639,735		3,434,500						(68,322)	3,434,500			

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S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/17/2014	01/20/2015	01/20/2015	Expiration	524	9,891,273	1838.7	236,815		497,686						(9,867)	497,686			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/23/2014	01/23/2015	01/23/2015	Expiration	1,921	11,841,295	1828.46	226,522		491,287						(9,438)	491,287			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/29/2014	01/29/2015	01/29/2015	Expiration	463	18,216,018	1774.2	429,337		953,914						(17,889)	953,914			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/07/2014	02/06/2015	02/06/2015	Expiration	801	45,504,294	1797.02	977,316		2,106,088						(122,165)	2,106,088			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/07/2014	02/09/2015	02/09/2015	Expiration	375	17,368,260	1797.02	415,378		897,437						(51,922)	897,437			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/18/2014	02/18/2015	02/18/2015	Expiration	329	24,838,330	1840.76	486,963		615,937						(60,870)	615,937			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/19/2014	02/20/2015	02/20/2015	Expiration	14,000	11,219,000	100	189,000		451,175						(23,625)	451,175			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/24/2014	02/24/2015	02/24/2015	Expiration	1,208	19,172,021	1847.61	415,761		1,563,543						(51,970)	1,563,543			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/26/2014	02/27/2015	02/27/2015	Expiration	12,680	10,720,000	100	187,000		470,691						(23,375)	470,691			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/04/2014	03/04/2015	03/04/2015	Expiration	396	21,388,736	1873.91	491,963		1,044,074						(102,492)	1,044,074			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/20/2014	03/20/2015	03/20/2015	Expiration	261	20,865,369	1872.01	479,589		1,045,270						(99,914)	1,045,270			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/14/2014	04/14/2015	04/14/2015	Expiration	1,265	21,027,645	1830.61	492,581		1,054,024						(143,669)	1,054,024			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/15/2014	04/15/2015	04/15/2015	Expiration	1,532	28,974,611	1842.98	651,517		1,406,688						(190,026)	1,406,688			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/22/2014	04/22/2015	04/22/2015	Expiration	234	18,542,638	1879.55	435,587		939,079						(127,046)	939,079			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/25/2014	04/24/2015	04/24/2015	Expiration	329	613,420	1863.4	8,895		15,336						(2,594)	15,336			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/30/2014	05/01/2015	05/01/2015	Expiration	8,380	16,116,000	100	266,000		663,726						(77,583)	663,726			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/07/2014	05/08/2015	05/08/2015	Expiration	9,440	16,631,000	100	268,000		614,245						(100,500)	614,245			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/12/2014	05/12/2015	05/12/2015	Expiration	39	4,239,202	16695.47	90,179		186,951						(33,817)	186,951			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/16/2014	05/15/2015	05/15/2015	Expiration	384	51,168,301	1877.86	1,105,237		2,401,913						(414,464)	2,401,913			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/16/2014	05/16/2015	05/16/2015	Expiration	63	3,323,826	16491.31	56,646		131,184						(21,242)	131,184			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/16/2014	05/17/2015	05/17/2015	Expiration	39	1,449,572	16491.31	29,499		72,738						(11,062)	72,738			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/16/2014	05/18/2015	05/18/2015	Expiration	8,231	28,130,674	1877.86	640,584		1,395,896						(240,219)	1,395,896			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/19/2014	05/19/2015	05/19/2015	Expiration	319	602,154	1885.08	7,828		13,548						(2,936)	13,548			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/20/2014	05/20/2015	05/20/2015	Expiration	433	811,850	1872.83	10,554		18,267						(3,958)	18,267			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/27/2014	05/27/2015	05/27/2015	Expiration	37	4,755,884	16675.5	100,927		224,105						(37,848)	224,105			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/30/2014	05/29/2015	05/29/2015	Expiration	50	10,044,915	16717.17	202,699		428,621						(76,012)	428,621			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/30/2014	05/30/2015	05/30/2015	Expiration	78	2,369,519	16717.17	42,070		95,669						(15,776)	95,669			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/30/2014	05/31/2015	05/31/2015	Expiration	37	1,983,029	16717.17	34,117		74,501						(12,794)	74,501			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/30/2014	06/01/2015	06/01/2015	Expiration	146	4,425,103	16717.17	96,843		207,348						(36,316)	207,348			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/02/2014	06/02/2015	06/02/2015	Expiration	96	3,997,939	16743.63	89,211		195,471						(40,888)	195,471			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/03/2014	06/03/2015	06/03/2015	Expiration	253	5,953,711	1924.24	119,319		261,023						(54,688)	261,023			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/04/2014	06/04/2015	06/04/2015	Expiration	67	5,956,303	16737.53	109,598		230,278						(50,232)	230,278			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/05/2014	06/05/2015	06/05/2015	Expiration	52	9,620,655	16836.11	191,448		405,620						(87,747)	405,620			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/06/2014	06/06/2015	06/06/2015	Expiration	42	3,098,515	16924.28	50,175		96,931						(22,997)	96,931			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/06/2014	06/07/2015	06/07/2015	Expiration	30	503,227	16924.28	9,108		16,366						(4,175)	16,366			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/06/2014	06/08/2015	06/08/2015	Expiration	74	2,935,914	16924.28	59,394		108,018						(27,222)	108,018			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/09/2014	06/09/2015	06/09/2015	Expiration	66	3,851,317	16943.1	84,287		167,823						(38,631)	167,823			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/20/2014	06/19/2015	06/19/2015	Expiration	51	11,876,237	16947.08	234,921		489,170						(107,672)	489,170			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/20/2014	06/20/2015	06/20/2015	Expiration	48	805,874	16947.08	15,876		31,842						(7,276)	31,842			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/20/2014	06/21/2015	06/21/2015	Expiration	51	2,297,522	16947.08	38,024		82,301						(17,428)	82,301			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/20/2014	06/22/2015	06/22/2015	Expiration	21	3,216,902	16947.08	67,024		143,140						(30,719)	143,140			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/23/2014	06/23/2015	06/23/2015	Expiration	76	1,985,595	16937.26	43,075		94,442						(19,743)	94,442			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/25/2014	06/26/2015	06/26/2015	Expiration	10,592	11,903,000	98	191,000		397,960						(87,542)	397,960			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/08/2014	07/08/2015	07/08/2015	Expiration	35	3,710,931	16906.62	78,549		119,216						(42,547)	119,216			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/09/2014	07/10/2015	07/10/2015	Expiration	12,031	10,009,000	98	164,000		337,183						(88,833)	337,183			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/15/2014	07/15/2015	07/15/2015	Expiration	342	23,167,855	1973.28	518,964		1,022,161						(281,105)	1,022,161			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/17/2014	07/17/2015	07/17/2015	Expiration	2,637	24,714,681	1958.12	518,794		1,042,317						(281,013)	1,042,317			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/18/2014	07/18/2015	07/18/2015	Expiration	56	1,513,132	17100.18	26,462		49,294						(14,334)	49,294			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/18/2014	07/19/2015	07/19/2015	Expiration	34	572,900	17100.18	10,312		18,330						(5,586)	18,330			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/18/2014	07/20/2015	07/20/2015	Expiration	108	4,649,368	17100.18	99,766		190,433						(54,040)	190,433			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/22/2014	07/22/2015	07/22/2015	Expiration	33	5,368,575	17113.54	113,855		212,694						(61,671)	212,694			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/31/2014	07/31/2015	07/31/2015	Expiration	40	3,601,541	16563.3	71,526		152,480						(38,743)	152,480			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/07/2014	08/07/2015	08/07/2015	Expiration	39	3,894,563	16368.27	84,615		173,567						(52,884)	173,567			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/12/2014	08/12/2015	08/12/2015	Expiration	403	15,938,275	1933.75	323,612		718,856						(202,258)	718,856			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/13/2014	08/13/2015	08/13/2015	Expiration	247	14,411,963	1946.72	280,165		590,357						(175,103)	590,357			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/13/2014	08/14/2015	08/14/2015	Expiration	8,714	22,582,296	98	405,213		849,811						(253,258)	849,811			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/22/2014	08/21/2015	08/21/2015	Expiration	244	41,997,125	2215.585	908,577								(567,860)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/22/2014	08/24/2015	08/24/2015	Expiration	1,519	21,290,943	1988.4	486,097								(303,810)				
UST 2.375% Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/03/2014	09/04/2015	09/04/2015	Expiration	11,327	15,708,118	98	271,770		480,051						(192,504)	480,051			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/08/2014	09/08/2015	09/08/2015	Expiration	322	20,204,559	2001.54	468,503								(331,856)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/11/2014	09/11/2015	09/11/2015	Expiration	74	5,719,908	17049	114,075		72,396						(80,803)	72,396			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/18/2014	09/18/2015	09/18/2015	Expiration	26	4,859,052	17265.99	101,261		44,830						(71,727)	44,830			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/23/2014	09/23/2015	09/23/2015	Expiration	52	5,983,414	17055.87	124,575		112,260						(88,241)	112,260			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/24/2014	09/24/2015	09/24/2015	Expiration	433	1,232,133	2237.2151	19,125								(13,547)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/30/2014	09/30/2015	09/30/2015	Expiration	3,143	35,749,218	1972.29	800,746		118,587						(567,195)	118,587			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/02/2014	10/02/2015	10/02/2015	Expiration	284	1,713,284	2211.366	28,154								(22,289)				

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 PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/06/2014	10/06/2015	10/06/2015	Expiration	26	4,201,412	16991.91	99,919		49,797						(79,103)	49,797			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/08/2014	10/08/2015	10/08/2015	Expiration	465	8,449,801	2227.2571	168,906		133,264						(133,717)	133,264			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/09/2014	10/09/2015	10/09/2015	Expiration	310	14,830,621	2206.854	312,555		436,221						(247,440)	436,221			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/10/2014	10/10/2015	10/10/2015	Expiration	86	3,334,202	16544.1	69,663		151,861						(55,150)	151,861			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/11/2014	10/11/2015	10/11/2015	Expiration	32	2,404,579	16544.1	55,481		125,827						(43,923)	125,827			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/12/2014	10/12/2015	10/12/2015	Expiration	29	2,856,659	16544.1	70,862		128,332						(56,099)	128,332			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/15/2014	10/15/2015	10/15/2015	Expiration	44	5,449,992	16141.74	128,378		251,791						(101,633)	251,791			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/17/2014	10/16/2015	10/16/2015	Expiration	385	12,513,970	2195.457	268,358		552,045						(212,450)	552,045			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/20/2014	10/20/2015	10/20/2015	Expiration	334	11,045,142	2203.322	254,078		556,934						(201,145)	556,934			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/21/2014	10/21/2015	10/21/2015	Expiration	316	614,043	1941.28	8,167		13,816						(6,465)	13,816			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/22/2014	10/22/2015	10/22/2015	Expiration	299	8,786,817	2214.8711	179,240		316,012						(141,899)	316,012			
UST 2.375% Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/22/2014	10/23/2015	10/23/2015	Expiration	11,582	13,753,000	98	238,000		476,137						(188,417)	476,137			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/27/2014	10/27/2015	10/27/2015	Expiration	799	2,785,908	2228.0471	43,073								(34,099)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/29/2014	10/29/2015	10/29/2015	Expiration	678	32,881,372	1982.3	692,719		1,284,943						(548,402)	1,284,943			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/30/2014	10/30/2015	10/30/2015	Expiration	210	21,995,135	2239.5791	478,835		709,799						(379,078)	709,799			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/03/2014	11/03/2015	11/03/2015	Expiration	46	4,317,654	17366.24	99,382		104,633						(86,960)	104,633			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/06/2014	11/06/2015	11/06/2015	Expiration	355	800,307	2254.8291	12,965								(11,344)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/11/2014	11/11/2015	11/11/2015	Expiration	276	27,223,860	2263.498	589,954		424,121						(516,210)	424,121			
UST 2.375% Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/12/2014	11/13/2015	11/13/2015	Expiration	11,878	19,104,118	98	341,460		366,435						(298,778)	366,435			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/17/2014	11/17/2015	11/17/2015	Expiration	428	1,832,996	2267.2351	29,274								(25,615)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/21/2014	11/20/2015	11/20/2015	Expiration	37	5,861,967	17810.06	120,722		4,526						(105,631)	4,526			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/21/2014	11/21/2015	11/21/2015	Expiration	49	2,165,310	17810.06	40,532								(35,466)				
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/21/2014	11/22/2015	11/22/2015	Expiration	48	1,471,446	17810.06	27,558								(24,113)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/21/2014	11/23/2015	11/23/2015	Expiration	84	4,918,367	17810.06	107,912								(94,423)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/24/2014	11/24/2015	11/24/2015	Expiration	242	1,805,666	2283.4719	28,847								(25,241)				
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/25/2014	11/25/2015	11/25/2015	Expiration	245	7,752,761	2067.03	151,556		20,764						(132,611)	20,764			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/26/2014	11/26/2015	11/26/2015	Expiration	17	1,879,185	17827.75	33,752								(29,533)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/26/2014	11/27/2015	11/27/2015	Expiration	57	3,967,465	17827.75	80,065								(70,057)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/01/2014	12/01/2015	12/01/2015	Expiration	113	5,248,053	17776.8	122,607		19,947						(117,499)	19,947			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/02/2014	12/02/2015	12/02/2015	Expiration	1,075	5,809,276	2286.2229	93,908								(89,996)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/04/2014	12/04/2015	12/04/2015	Expiration	674	6,335,722	2288.269	124,427								(119,242)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/08/2014	12/08/2015	12/08/2015	Expiration	5,635	22,510,469	2060.31	515,447		35,837						(493,970)	35,837			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/09/2014	12/09/2015	12/09/2015	Expiration	759	3,993,745	2281.2881	66,031								(63,279)				
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/10/2014	12/10/2015	12/10/2015	Expiration	441	29,790,236	2026.14	658,895		375,899						(631,441)	375,899			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/11/2014	12/11/2015	12/11/2015	Expiration	276	2,228,001	2272.3301	36,657								(35,130)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/15/2014	12/15/2015	12/15/2015	Expiration	457	7,868,424	2247.906	161,034		95,246						(154,324)	95,246			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/19/2014	12/18/2015	12/18/2015	Expiration	384	4,314,847	2287.031	69,386								(66,495)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/22/2014	12/22/2015	12/22/2015	Expiration	327	4,130,382	2291.6689	70,882								(67,928)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/23/2014	12/23/2015	12/23/2015	Expiration	884	6,240,278	2293.76	101,209								(96,992)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/24/2014	12/24/2015	12/24/2015	Expiration	97	43,259,066	2293.6489	930,791								(892,008)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/26/2014	12/28/2015	12/28/2015	Expiration	1,838	33,026,331	2088.77	765,475								(733,580)				
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/29/2014	12/29/2015	12/29/2015	Expiration	359	2,077,570	2295	34,399								(32,965)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/30/2014	12/30/2015	12/30/2015	Expiration	108	6,195,395	17983.07	136,977								(131,269)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/31/2014	12/31/2015	12/31/2015	Expiration	8,316	33,558,038	98	667,656		144,386						(639,837)	144,386			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2014	01/15/2015	01/15/2015	Expiration	777	23,785,903	1848.38	449,428								(18,726)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2014	01/22/2015	01/22/2015	Expiration	623	21,079,369	1844.86	397,046		900,915						(16,544)	900,915			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2014	02/06/2015	02/06/2015	Expiration	316	5,749,011	1773.43	117,352		296,503						(14,669)	296,503			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2014	02/07/2015	02/07/2015	Expiration	1,973	33,707,612	1797.02	608,598		1,015,482						(76,075)	1,015,482			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2014	02/08/2015	02/08/2015	Expiration	415	31,108,814	1797.02	606,702		1,815,148						(75,838)	1,815,148			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2014	02/09/2015	02/09/2015	Expiration	912	24,843,120	1797.02	529,799		1,259,876						(66,225)	1,259,876			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2014	02/18/2015	02/18/2015	Expiration	321	17,283,532	1840.76	390,677		855,420						(48,835)	855,420			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2014	02/24/2015	02/24/2015	Expiration	384	14,019,995	1847.61	338,826		748,795						(42,353)	748,795			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2014	02/25/2015	02/25/2015	Expiration	700	23,426,847	1845.12	466,057		1,850,569						(58,257)	1,850,569			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2014	03/10/2015	03/10/2015	Expiration	481	5,766,834	1877.17	134,451		274,765						(28,011)	274,765			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/26/2014	03/26/2015	03/26/2015	Expiration	52	7,737,054	16268.99	159,904		359,791						(33,313)	359,791			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/27/2015	03/27/2015	Expiration	50	8,662,247	16323.06	197,422		418,650						(41,130)	418,650			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/28/2015	03/28/2015	Expiration	44	2,579,041	16323.06	46,422		104,622						(9,671)	104,622			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/29/2015	03/29/2015	Expiration	37	606,272	16323.06	14,290		35,266						(2,977)	35,266			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/30/2015	03/30/2015	Expiration	68	4,921,434	16323.06	119,273		263,671						(24,849)	263,671			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2014	04/01/2015	04/01/2015	Expiration	226	11,365,370	1885.52	215,646		497,728						(62,897)	497,728			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2014	04/02/2015	04/02/2015	Expiration	842	28,056,924	1890.9	538,409		268,000						(157,036)	268,000			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/09/2014	04/09/2015	04/09/2015	Expiration	3,708	40,264,270	1872.18	756,744		1,842,563						(220,717)	1,842,563			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2014	04/10/2015	04/10/2015	Expiration	2,569	14,678,809	1833.08	296,822		650,666						(85,674)	650,666			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2014	04/16/2015	04/16/2015	Expiration	3,108	31,833,221	1862.31	591,195		316,221						(172,432)	316,221			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/17/2015	04/17/2015	Expiration	849	87,064,522	1864.85	1,891,627		4,002,408						(551,724)	4,002,408			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/18/2015	04/18/2015	Expiration	52	845,442	16408.54	17,788		46,499						(5,188)	46,499			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/19/2015	04/19/2015	Expiration	41	1,468,791	16408.54	29,849		75,718						(8,706)	75,718			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/20/2015	04/20/2015	Expiration	800	28,921,373	1864.85	681,482		1,458,338						(198,766)	1,458,338			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2014	04/29/2015	04/29/2015	Expiration	248	39,777,563	1878.33	753,492		2,241,740						(219,768)	2,241,740			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/01/2015	05/01/2015	Expiration	117	7,342,452	16512.89	149,646		342,306						(55,175)	342,306			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/02/2015	05/02/2015	Expiration	609	9,564,341	1881.14	176,153		433,192						(66,057)	433,192			

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 B4TYDEB6GKMZO031MB27	05/02/2014	05/03/2015	05/03/2015	Expiration	336	10,659,693	1881.14	203,648		515,134						(76,368)	515,134			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/04/2015	05/04/2015	Expiration	317	13,343,918	1881.14	281,853		682,732						(105,695)	682,732			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2014	05/06/2015	05/06/2015	Expiration	55	38,374,052	16401.02	743,264		1,291,012						(278,724)	1,291,012			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2014	05/12/2015	05/12/2015	Expiration	332	6,343,894	1896.65	127,004		315,863						(47,626)	315,863			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2014	05/20/2015	05/20/2015	Expiration	1,229	30,367,803	1872.83	596,192		625,629						(223,572)	625,629			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2014	05/27/2015	05/27/2015	Expiration	1,226	25,618,543	1911.91	578,670		1,269,925						(217,001)	1,269,925			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	05/29/2015	05/29/2015	Expiration	2,931	36,026,051	1923.57	722,274		1,500,035						(270,853)	1,500,035			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	05/30/2015	05/30/2015	Expiration	255	7,881,213	1923.57	137,500		312,469						(51,563)	312,469			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	05/31/2015	05/31/2015	Expiration	464	6,582,237	1923.57	119,569		286,678						(44,838)	286,678			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	06/01/2015	06/01/2015	Expiration	654	36,992,202	1923.57	813,243		1,766,595						(304,966)	1,766,595			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2014	06/10/2015	06/10/2015	Expiration	1,824	34,668,518	1950.79	683,027		236,460						(313,054)	236,460			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2014	06/16/2015	06/16/2015	Expiration	572	24,374,555	1937.78	521,290		4,664						(238,925)	4,664			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2014	06/20/2015	06/20/2015	Expiration	1,006	6,675,547	1962.87	114,892		236,761						(52,659)	236,761			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2014	06/21/2015	06/21/2015	Expiration	409	10,969,066	1962.87	200,469		448,696						(91,881)	448,696			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/20/2014	06/22/2015	06/22/2015	Expiration	559	8,013,662	1962.87	156,259		357,744						(71,619)	357,744			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2014	06/23/2015	06/23/2015	Expiration	831	44,343,737	1962.61	989,455		1,832,686						(453,500)	1,832,686			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2014	07/01/2015	07/01/2015	Expiration	1,577	35,677,593	1973.32	730,675								(395,782)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2014	07/02/2015	07/02/2015	Expiration	531	13,837,654	1974.62	247,439		424,455						(134,030)	424,455			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2014	07/03/2015	07/03/2015	Expiration	1,657	24,254,056	1985.44	458,053		75,390						(248,112)	75,390			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2014	07/05/2015	07/05/2015	Expiration	858	13,463,397	1985.44	270,081		72,873						(146,294)	72,873			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/03/2014	07/06/2015	07/06/2015	Expiration	520	27,283,664	1985.44	586,916		64,159						(317,913)	64,159			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/06/2014	08/06/2015	08/06/2015	Expiration	275	20,995,290	1920.24	457,375		899,799						(285,859)	899,799			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2014	08/07/2015	08/07/2015	Expiration	2,609	45,308,586	1931.59	1,030,943		1,975,859						(644,339)	1,975,859			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2014	08/08/2015	08/08/2015	Expiration	652	35,645,044	1931.59	655,664		1,542,252						(409,790)	1,542,252			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2014	08/09/2015	08/09/2015	Expiration	437	35,900,827	1931.59	690,751		1,242,588						(431,719)	1,242,588			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2014	08/10/2015	08/10/2015	Expiration	1,386	58,951,148	1931.59	1,300,037		2,187,334						(812,523)	2,187,334			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2014	08/18/2015	08/18/2015	Expiration	525	61,745,274	1971.74	1,338,093		1,628,960						(836,308)	1,628,960			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/25/2014	08/25/2015	08/25/2015	Expiration	236	9,864,246	1997.92	195,951		243,724						(122,469)	243,724			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/04/2015	09/04/2015	Expiration	1,338	61,110,604	2007.71	1,352,893								(958,299)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/05/2015	09/05/2015	Expiration	4,382	25,558,827	2007.71	480,420								(340,297)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/06/2015	09/06/2015	Expiration	1,409	17,946,494	2007.71	338,375								(239,682)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/07/2015	09/07/2015	Expiration	1,148	23,409,438	2007.71	482,333								(341,653)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2014	09/17/2015	09/17/2015	Expiration	378	39,320,509	2001.57	757,058								(536,249)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2014	09/21/2015	09/21/2015	Expiration	258	502,303	1946.16	8,479		5,413						(6,712)	5,413			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2014	09/23/2015	09/23/2015	Expiration	243	24,812,498	1982.77	565,390								(400,484)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/24/2014	09/24/2015	09/24/2015	Expiration	2,160	26,715,661	1998.3	592,846								(419,932)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2014	09/25/2015	09/25/2015	Expiration	384	49,507,685	1982.85	1,119,906								(793,267)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2014	09/28/2015	09/28/2015	Expiration	3,136	23,961,818	1982.85	566,706								(401,417)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2014	09/29/2015	09/29/2015	Expiration	516	10,081,155	1977.8	217,624		344,124						(154,150)	344,124			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/01/2014	10/01/2015	10/01/2015	Expiration	1,870	24,408,314	1946.16	529,236								(418,979)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2014	10/07/2015	10/07/2015	Expiration	604	26,184,205	1935.1	625,034		815,873						(494,818)	815,873			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2014	10/09/2015	10/09/2015	Expiration	273	54,832,706	1906.13	1,278,608		2,279,103						(1,012,231)	2,279,103			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/10/2014	10/12/2015	10/12/2015	Expiration	1,167	25,603,983	1906.13	604,561		1,160,976						(478,611)	1,160,976			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/23/2015	10/23/2015	Expiration	361	58,260,882	1964.58	1,293,581		2,393,827						(1,024,085)	2,393,827			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/24/2015	10/24/2015	Expiration	777	9,945,130	1964.58	199,466		398,588						(157,910)	398,588			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/25/2015	10/25/2015	Expiration	1,216	15,909,525	1964.58	333,993		650,278						(264,411)	650,278			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/26/2015	10/26/2015	Expiration	470	32,539,149	1964.58	760,149		1,482,917						(601,785)	1,482,917			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/27/2014	10/27/2015	10/27/2015	Expiration	715	37,735,991	1961.63	885,573		1,754,841						(701,079)	1,754,841			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2014	10/28/2015	10/28/2015	Expiration	795	12,688,096	1985.05	258,927		419,366						(204,984)	419,366			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/30/2014	10/30/2015	10/30/2015	Expiration	1,026	9,167,531	1994.65	190,895		275,620						(151,125)	275,620			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2014	11/03/2015	11/03/2015	Expiration	489	12,536,225	2017.81	266,402		286,325						(233,102)	286,325			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2014	11/11/2015	11/11/2015	Expiration	728	11,217,964	2039.68	219,438		99,897						(192,009)	99,897			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/13/2015	11/13/2015	Expiration	3,207	49,398,981	2039.82	1,088,800								(952,700)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/14/2015	11/14/2015	Expiration	473	12,045,126	2039.82	232,509		60,052						(203,445)	60,052			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/15/2015	11/15/2015	Expiration	494	15,728,679	2039.82	300,641		103,644						(263,060)	103,644			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/16/2015	11/16/2015	Expiration	1,886	38,175,857	2039.82	830,006		292,858						(726,255)	292,858			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2014	11/20/2015	11/20/2015	Expiration	664	39,192,072	2063.5	891,012		471,963						(779,635)	471,963			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2014	11/23/2015	11/23/2015	Expiration	4,293	22,194,280	2063.5	517,602		248,348						(452,902)	248,348			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2014	11/26/2015	11/26/2015	Expiration	537	10,008,894	2072.83	191,240								(167,335)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/26/2014	11/27/2015	11/27/2015	Expiration	413	7,218,477	2072.83	147,056								(128,674)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2014	12/05/2015	12/05/2015	Expiration	469	8,135,026	2075.37	155,967								(149,469)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2014	12/06/2015	12/06/2015	Expiration	1,768	14,611,451	2075.37	287,521								(275,541)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/05/2014	12/07/2015	12/07/2015	Expiration	278	13,282,480	2075.37	280,232								(268,556)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/02/2014	01/02/2015	01/02/2015	Expiration	311	15,474,217	1831.98	334,559		720,326						(13,940)	720,326			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/06/2014	01/06/2015	01/06/2015	Expiration	2,729	20,201,466	1826.77	427,915		49,863						(17,830)	49,863			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/07/2014	01/07/2015	01/07/2015	Expiration	764	26,767,054	1837.88	561,889		87,402						(23,412)	87,402			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	01/10/2015	01/10/2015	Expiration	6,736	29,360,997	1842.37	614,019		156,784						(25,584)	156,784			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	01/11/2015	01/11/2015	Expiration	2,374	23,092,679	1842.37	442,846		158,177						(18,452)	158,177			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	01/12/2015	01/12/2015	Expiration	850	14,063,371	1842.37	305,645		204,063						(12,735)	204,063			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/14/2014	01/14/2015	01/14/2015	Expiration	1,515	20,408,578	1838.88	387,169		116,294						(16,132)	116,294			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/21/2014	01/21/2015	01/21/2015	Expiration	3,595	33,849,988	1843.8	684,901		1,336,510						(28,538)	1,336,510			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/23/2014	01/23/2015	01/23/2015	Expiration	1,723	16,021,531	1828.46	297,832		1,003,361						(12,410)	1,003,361			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2014	01/27/2015	01/27/2015	Expiration	279	18,161,193	1781.56	422,109		912,723						(17,588)	912,723			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/28/2014	01/28/2015	01/28/2015	Expiration	418	21,355,757	1792.5	383,857		1,218,821						(15,994)	1,218,821			

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 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/30/2014	01/30/2015	01/30/2015	Expiration	960	24,887,631	1794.19	508,932		1,439,952						(21,206)	1,439,952			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2014	01/31/2015	01/31/2015	Expiration	940	26,267,377	1782.59	468,347		1,410,803						(19,514)	1,410,803			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2014	02/01/2015	02/01/2015	Expiration	1,240	22,105,914	1782.59	401,857		855,566						(16,744)	855,566			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2014	02/02/2015	02/02/2015	Expiration	920	12,957,609	1782.59	273,688		743,708						(11,404)	743,708			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2014	02/03/2015	02/03/2015	Expiration	323	17,166,373	1741.89	384,233		822,946						(48,029)	822,946			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2014	02/04/2015	02/04/2015	Expiration	528	19,780,051	1755.2	462,381		1,021,610						(57,798)	1,021,610			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/06/2014	02/06/2015	02/06/2015	Expiration	390	23,133,157	1773.43	468,934		938,952						(58,617)	938,952			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/10/2014	02/10/2015	02/10/2015	Expiration	966	16,165,936	1799.84	328,568		550,261						(41,071)	550,261			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/11/2014	02/11/2015	02/11/2015	Expiration	772	27,227,771	1819.75	519,062		791,959						(64,883)	791,959			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2014	02/12/2015	02/12/2015	Expiration	475	20,430,747	1819.26	482,522		1,098,011						(60,315)	1,098,011			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/13/2014	02/13/2015	02/13/2015	Expiration	577	15,567,465	1829.83	301,905		396,542						(37,738)	396,542			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/14/2015	02/14/2015	Expiration	2,328	19,600,351	1838.63	359,941		392,072						(44,993)	392,072			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/15/2015	02/15/2015	Expiration	2,733	18,663,915	1838.63	351,071		198,777						(43,884)	198,777			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/16/2015	02/16/2015	Expiration	2,145	12,297,705	1838.63	271,841		373,668						(33,980)	373,668			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/17/2015	02/17/2015	Expiration	1,769	10,961,534	1838.63	261,756		520,267						(32,720)	520,267			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/20/2014	02/20/2015	02/20/2015	Expiration	239	11,809,082	1839.78	237,292		369,222						(29,662)	369,222			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/21/2014	02/21/2015	02/21/2015	Expiration	3,543	22,799,684	1836.25	429,635		1,262,922						(53,704)	1,262,922			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/21/2014	02/22/2015	02/22/2015	Expiration	831	23,309,213	1836.25	463,010		1,585,078						(57,876)	1,585,078			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/21/2014	02/23/2015	02/23/2015	Expiration	528	11,745,599	1836.25	262,575		1,000,741						(32,822)	1,000,741			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2014	02/25/2015	02/25/2015	Expiration	293	17,588,302	1845.12	389,347		853,784						(48,668)	853,784			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/26/2014	02/26/2015	02/26/2015	Expiration	335	23,112,071	1845.16	490,549		1,066,640						(61,319)	1,066,640			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/27/2014	02/27/2015	02/27/2015	Expiration	700	23,875,514	1854.29	485,092		1,327,715						(60,637)	1,327,715			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/28/2014	02/28/2015	02/28/2015	Expiration	3,229	30,041,277	1859.45	566,999		1,692,263						(70,875)	1,692,263			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/28/2014	03/01/2015	03/01/2015	Expiration	539	23,119,911	1859.45	441,026		902,828						(55,128)	902,828			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/28/2014	03/02/2015	03/02/2015	Expiration	958	21,873,396	1859.45	509,401		1,331,298						(63,675)	1,331,298			
Dow Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/04/2014	03/04/2015	03/04/2015	Expiration	142	6,490,748	16395.88	137,916		285,211						(28,733)	285,211			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/06/2014	03/06/2015	03/06/2015	Expiration	403	21,980,528	1877.03	419,354		468,305						(87,365)	468,305			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/10/2014	03/10/2015	03/10/2015	Expiration	344	18,779,408	1877.17	466,062		967,225						(97,096)	967,225			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/12/2014	03/12/2015	03/12/2015	Expiration	1,111	29,620,127	1868.2	575,382		328,349						(119,871)	328,349			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/13/2014	03/13/2015	03/13/2015	Expiration	623	45,981,754	1846.34	961,853		1,238,134						(200,386)	1,238,134			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/14/2014	03/14/2015	03/14/2015	Expiration	2,892	22,800,249	1841.13	410,102		84,553						(85,438)	84,553			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/14/2014	03/15/2015	03/15/2015	Expiration	818	20,090,588	1841.13	382,428		7,176						(79,673)	7,176			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/14/2014	03/16/2015	03/16/2015	Expiration	1,404	17,515,399	1841.13	391,582		406,069						(81,580)	406,069			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/17/2014	03/17/2015	03/17/2015	Expiration	1,759	19,922,525	1858.83	437,420		354,419						(91,129)	354,419			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2014	03/20/2015	03/20/2015	Expiration	704	19,691,767	1872.01	382,932		235,355						(79,778)	235,355			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/26/2014	03/26/2015	03/26/2015	Expiration	628	59,357,922	1852.56	1,236,002		2,905,686						(257,500)	2,905,686			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2014	03/27/2015	03/27/2015	Expiration	680	26,852,789	1849.04	508,346		1,081,885						(105,906)	1,081,885			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/28/2014	03/28/2015	03/28/2015	Expiration	2,684	19,636,768	1857.62	363,654		750,716						(75,761)	750,716			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/28/2014	03/29/2015	03/29/2015	Expiration	884	16,553,266	1857.62	343,493		953,284						(71,561)	953,284			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/28/2014	03/30/2015	03/30/2015	Expiration	933	16,651,346	1857.62	363,698		1,103,174						(75,771)	1,103,174			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/01/2014	04/01/2015	04/01/2015	Expiration	541	33,302,518	1885.52	632,108		239,724						(184,365)	239,724			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/02/2014	04/02/2015	04/02/2015	Expiration	9,850	15,699,000	100	264,685		679,410						(77,200)	679,410			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/07/2014	04/07/2015	04/07/2015	Expiration	1,815	20,142,567	1845.04	435,294		859,414						(126,961)	859,414			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/08/2014	04/08/2015	04/08/2015	Expiration	489	29,323,986	1851.96	577,296		2,002,322						(168,378)	2,002,322			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/09/2014	04/09/2015	04/09/2015	Expiration	172	30,685,963	1872.18	648,383		1,379,849						(189,112)	1,379,849			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2014	04/15/2015	04/15/2015	Expiration	1,333	32,891,855	1842.98	623,351		322,211						(181,811)	322,211			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/21/2014	04/21/2015	04/21/2015	Expiration	2,283	27,413,857	1871.89	556,674		965,018						(162,363)	965,018			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/22/2014	04/22/2015	04/22/2015	Expiration	1,167	20,189,438	1879.55	401,223		903,223						(117,023)	903,223			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/24/2014	04/24/2015	04/24/2015	Expiration	1,181	20,087,476	1878.61	415,518		886,609						(121,193)	886,609			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/25/2014	04/25/2015	04/25/2015	Expiration	330	28,112,121	1863.4	520,113		1,699,885						(151,700)	1,699,885			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/25/2014	04/26/2015	04/26/2015	Expiration	2,425	20,076,571	1863.4	387,709		1,275,512						(113,082)	1,275,512			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/25/2014	04/27/2015	04/27/2015	Expiration	2,179	22,518,579	1863.4	495,282		1,423,019						(144,457)	1,423,019			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/30/2014	04/30/2015	04/30/2015	Expiration	2,146	29,344,013	1883.95	560,528		1,305,426						(163,487)	1,305,426			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2014	05/05/2015	05/05/2015	Expiration	1,031	20,660,948	1884.66	496,261		1,049,345						(186,098)	1,049,345			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/07/2014	05/07/2015	05/07/2015	Expiration	3,157	31,595,240	1878.21	593,869		713,762						(222,701)	713,762			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/09/2014	05/08/2015	05/08/2015	Expiration	770	69,151,201	1878.48	1,404,844		3,751,892						(526,816)	3,751,892			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/09/2014	05/11/2015	05/11/2015	Expiration	567	23,547,824	1878.48	548,479		1,193,945						(205,680)	1,193,945			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/12/2014	05/12/2015	05/12/2015	Expiration	1,043	21,356,853	1896.65	496,753		1,062,204						(186,282)	1,062,204			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/13/2014	05/13/2015	05/13/2015	Expiration	6,824	60,975,716	1897.45	1,287,842		1,924,941						(482,941)	1,924,941			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2014	05/15/2015	05/15/2015	Expiration	2,733	27,934,999	1870.85	527,520		147,614						(197,820)	147,614			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/21/2014	05/21/2015	05/21/2015	Expiration	2,933	32,138,655	1888.03	611,372		1,254,048						(229,264)	1,254,048			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/28/2014	05/28/2015	05/28/2015	Expiration	1,153	33,508,721	1909.78	681,574		1,340,570						(255,590)	1,340,570			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2014	05/30/2015	05/30/2015	Expiration	994	24,120,323	1923.57	448,843		886,272						(168,316)	886,272			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2014	05/31/2015	05/31/2015	Expiration	1,801	17,900,718	1923.57	334,463		447,187						(125,424)	447,187			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2014	06/01/2015	06/01/2015	Expiration	2,520	26,137,463	1923.57	558,793		444,636						(209,548)	444,636			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2014	06/04/2015	06/04/2015	Expiration	2,505	30,890,925	1927.88	600,586		1,042,845						(275,269)	1,042,845			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/12/2014	06/12/2015	06/12/2015	Expiration	2,186	29,832,466	1930.11	587,778		429,261						(269,398)	429,261			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2014	06/13/2015	06/13/2015	Expiration	4,087	26,916,373	1936.16	509,635		23,643						(233,582)	23,643			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2014	06/14/2015	06/14/2015	Expiration	1,780	28,750,434	1936.16	566,531		5,631						(259,660)	5,631			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2014	06/15/2015	06/15/2015	Expiration	930	22,090,145	1936.16	489,339								(224,281)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/17/2014	06/17/2015	06/17/2015	Expiration	475	34,361,296	1941.99	670,679		59,303						(307,395)	59,303			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/20/2014	06/20/2015	06/20/2015	Expiration	217	26,092,802	1962.87	494,325								(226,566)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/20/2014	06/21/2015	06/21/2015	Expiration	4,888	26,679,124	1962.87	532,683		315,993						(244,146)	315,993			

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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	CITI E57ODZWZ7FF32TWEFA76	06/20/2014	06/22/2015	06/22/2015	Expiration	1,917	23,655,981	1962.87	518,104		676,573						(237,464)	676,573			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/24/2014	06/24/2015	06/24/2015	Expiration	221	29,100,636	1949.98	642,665		1,319,674						(294,555)	1,319,674			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2014	06/26/2015	06/26/2015	Expiration	311	28,051,714	1957.22	551,697		511,907						(252,861)	511,907			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/08/2014	07/08/2015	07/08/2015	Expiration	2,361	29,982,509	1963.71	592,301		357,047						(320,829)	357,047			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/16/2014	07/16/2015	07/16/2015	Expiration	3,461	37,495,300	1981.57	733,594		130						(397,364)	130			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/17/2014	07/17/2015	07/17/2015	Expiration	412	28,105,499	1958.12	569,530		106,818						(308,495)	106,818			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/24/2014	07/24/2015	07/24/2015	Expiration	402	16,606,420	1987.98	366,712		620,241						(198,636)	620,241			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2014	07/28/2015	07/28/2015	Expiration	2,311	27,340,997	1978.91	589,453		113,208						(319,287)	113,208			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/30/2014	07/30/2015	07/30/2015	Expiration	3,230	41,149,553	1970.07	800,132		513,831						(433,405)	513,831			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2014	08/07/2015	08/07/2015	Expiration	281	21,028,213	1909.57	445,265		866,761						(278,291)	866,761			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2014	08/20/2015	08/20/2015	Expiration	2,462	32,784,922	1986.51	626,763								(391,727)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2014	08/21/2015	08/21/2015	Expiration	773	26,685,305	1992.37	521,154								(325,721)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/25/2014	08/25/2015	08/25/2015	Expiration	3,662	24,798,734	1997.92	542,243								(338,902)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2014	08/26/2015	08/26/2015	Expiration	1,109	28,216,593	2000.02	541,797								(338,623)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2014	08/28/2015	08/28/2015	Expiration	1,776	28,011,793	1996.74	539,384								(337,115)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/11/2014	09/11/2015	09/11/2015	Expiration	4,132	25,327,669	1997.45	500,512								(354,529)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2014	09/18/2015	09/18/2015	Expiration	5,853	26,023,562	2011.36	491,854								(348,396)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/19/2014	09/19/2015	09/19/2015	Expiration	1,127	24,146,997	2010.4	448,416								(317,628)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/19/2014	09/20/2015	09/20/2015	Expiration	6,582	39,289,381	2010.4	792,430								(561,305)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/19/2014	09/21/2015	09/21/2015	Expiration	703	28,409,895	2010.4	609,987								(432,074)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2014	09/26/2015	09/26/2015	Expiration	1,165	25,432,361	1982.85	465,662								(329,844)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2014	09/27/2015	09/27/2015	Expiration	747	26,565,321	1982.85	502,523								(355,954)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2014	09/28/2015	09/28/2015	Expiration	1,027	23,852,949	1982.85	500,197								(354,306)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2014	10/09/2015	10/09/2015	Expiration	1,620	17,869,075	1928.21	399,476		672,969						(316,252)	672,969			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/14/2014	10/14/2015	10/14/2015	Expiration	907	2,880,227	2192.3081	44,870								(35,522)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/22/2014	10/22/2015	10/22/2015	Expiration	3,283	32,688,603	1927.11	580,178								(459,307)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/24/2014	10/24/2015	10/24/2015	Expiration	5,092	27,858,763	1964.58	464,234								(367,518)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/24/2014	10/25/2015	10/25/2015	Expiration	359	28,970,557	1964.58	516,270								(408,714)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/24/2014	10/26/2015	10/26/2015	Expiration	2,544	24,096,537	1964.58	479,395								(379,521)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/28/2014	10/28/2015	10/28/2015	Expiration	3,536	33,618,514	1985.05	601,071								(475,848)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/30/2014	10/30/2015	10/30/2015	Expiration	5,542	26,899,147	1994.65	488,891								(387,039)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/06/2014	11/06/2015	11/06/2015	Expiration	1,915	25,940,858	2031.21	464,315								(406,275)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/10/2014	11/10/2015	11/10/2015	Expiration	1,399	20,284,105	2038.26	384,595								(336,521)				
S&P Digital			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/13/2014	11/13/2015	11/13/2015	Expiration	417	29,199,240	2039.82	509,675								(445,966)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/14/2015	11/14/2015	Expiration	2,208	25,212,108	2039.82	446,511								(390,697)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/15/2015	11/15/2015	Expiration	3,994	23,568,649	2039.82	444,120								(388,605)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/16/2015	11/16/2015	Expiration	2,412	24,998,310	2039.82	486,808								(425,957)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/18/2014	11/18/2015	11/18/2015	Expiration	2,984	33,297,994	2051.8	598,537								(523,720)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/20/2014	11/20/2015	11/20/2015	Expiration	1,597	28,668,688	2052.75	517,856								(453,124)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/25/2014	11/25/2015	11/25/2015	Expiration	2,848	28,071,671	2067.03	495,303								(433,390)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/01/2014	12/01/2015	12/01/2015	Expiration	1,429	20,753,612	2053.44	391,312								(375,008)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/08/2014	12/08/2015	12/08/2015	Expiration	791	27,728,849	2060.31	543,630								(520,978)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/15/2014	12/15/2015	12/15/2015	Expiration	661	23,936,673	1989.63	435,014								(416,888)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2014	01/02/2015	01/02/2015	Expiration	272	53,670,314	1831.37	1,254,085		2,676,126						(52,254)	2,676,126			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2014	01/05/2015	01/05/2015	Expiration	2,065	14,700,079	1831.37	348,555		744,142						(14,523)	744,142			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2014	01/09/2015	01/09/2015	Expiration	261	4,248,679	1838.13	74,127		171,434						(3,089)	171,434			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/15/2014	01/16/2015	01/16/2015	Expiration	2,610	9,689,000	100	195,204		440,939						(8,133)	440,939			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2014	01/23/2015	01/23/2015	Expiration	2,036	47,096,038	1790.29	1,065,499		2,319,733						(44,396)	2,319,733			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2014	01/26/2015	01/26/2015	Expiration	312	15,756,593	1790.29	387,487		848,820						(16,145)	848,820			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	01/30/2015	01/30/2015	Expiration	847	45,367,408	1782.59	1,000,828		2,111,244						(41,701)	2,111,244			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	01/31/2015	01/31/2015	Expiration	1,211	9,773,567	1782.59	190,389		474,323						(7,933)	474,323			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	02/01/2015	02/01/2015	Expiration	363	10,596,413	1782.59	216,903		544,416						(9,038)	544,416			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	02/02/2015	02/02/2015	Expiration	439	23,124,116	1782.59	549,835		1,246,136						(22,910)	1,246,136			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2014	02/03/2015	02/03/2015	Expiration	687	15,709,199	1741.89	294,839		1,073,219						(36,855)	1,073,219			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/12/2014	02/13/2015	02/13/2015	Expiration	16,980	65,134,823	100	1,418,660		3,133,121						(177,333)	3,133,121			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/14/2015	02/14/2015	Expiration	356	7,605,396	1838.63	135,144		320,797						(16,893)	320,797			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/15/2015	02/15/2015	Expiration	615	7,629,698	1838.63	149,399		347,070						(18,675)	347,070			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/16/2015	02/16/2015	Expiration	1,510	6,073,293	1838.63	135,034		358,898						(16,879)	358,898			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/17/2015	02/17/2015	Expiration	362	19,297,485	1838.63	470,046		1,093,084						(58,756)	1,093,084			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2014	02/27/2015	02/27/2015	Expiration	881	48,013,303	1859.45	1,027,073		2,221,844						(128,384)	2,221,844			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2014	03/02/2015	03/02/2015	Expiration	497	18,696,541	1859.45	490,225		1,101,281						(61,278)	1,101,281			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2014	03/03/2015	03/03/2015	Expiration	753	14,012,484	1845.73	313,132		1,145,351						(65,236)	1,145,351			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2015	03/04/2015	Expiration	545	22,839,241	1873.91	454,779		1,419,679						(94,746)	1,419,679			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2014	03/06/2015	03/06/2015	Expiration	1,032	43,937,646	1878.04	1,000,839		2,087,659						(208,508)	2,087,659			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2014	03/09/2015	03/09/2015	Expiration	427	19,595,655	1878.04	506,886		1,079,504						(105,601)	1,079,504			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/12/2014	03/12/2015	03/12/2015	Expiration	571	30,216,267	1868.2	651,676		1,350,342						(135,766)	1,350,342			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2014	03/13/2015	03/13/2015	Expiration	1,013	54,151,401	1841.13	1,245,224		2,598,604						(259,422)	2,598,604			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2014	03/16/2015	03/16/2015	Expiration	675	21,418,633	1841.13	554,473		1,184,692						(115,515)	1,184,692			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2014	03/20/2015	03/20/2015	Expiration	55,105	11,124,490	100	191,968		463,454						(39,993)	463,454			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2014	03/27/2015	03/27/2015	Expiration	850	48,324,784	1857.62	1,129,378		2,401,724						(235,287)	2,401,724			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2014	03/30/2015	03/30/2015	Expiration	553	23,339,160	1857.62	587,420		1,265,548						(122,379)	1,265,548			

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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 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 E58DKGMJYYYJLN8C3868	04/11/2014	04/11/2015	04/11/2015	Expiration	1,361	23,517,323	1815.69	427,999		990,672						(124,833)	990,672			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2014	04/12/2015	04/12/2015	Expiration	1,548	26,903,916	1815.69	506,469		1,443,120						(147,720)	1,443,120			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2014	04/13/2015	04/13/2015	Expiration	1,937	25,238,205	1815.69	589,626		1,155,413						(171,974)	1,155,413			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2014	04/14/2015	04/14/2015	Expiration	2,430	20,684,319	1830.61	431,307		714,292						(125,798)	714,292			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2014	04/24/2015	04/24/2015	Expiration	12,610	42,841,215	100	784,702		2,432,576						(228,872)	2,432,576			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2014	05/15/2015	05/15/2015	Expiration	9,650	13,655,000	100	223,600		483,042						(83,850)	483,042			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/21/2014	05/22/2015	05/22/2015	Expiration	10,880	12,807,000	100	212,000		499,962						(79,500)	499,962			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/28/2014	05/28/2015	05/28/2015	Expiration	102	28,514,495	1909.78	632,084		1,351,942						(237,031)	1,351,942			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2014	06/05/2015	06/05/2015	Expiration	5,633	11,270,000	98	190,000		412,637						(87,083)	412,637			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2014	06/19/2015	06/19/2015	Expiration	9,561	20,053,601	98	329,711		703,311						(151,118)	703,311			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/09/2014	07/09/2015	07/09/2015	Expiration	2,153	22,244,415	1972.83	449,617		728,366						(243,542)	728,366			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/14/2014	07/14/2015	07/14/2015	Expiration	1,487	11,041,469	1977.1	207,653		317,737						(112,478)	317,737			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2014	07/16/2015	07/16/2015	Expiration	104	18,966,630	1981.57	332,260		506,875						(179,974)	506,875			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2014	07/17/2015	07/17/2015	Expiration	18,570	11,502,000	100	190,000		434,542						(102,917)	434,542			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2014	07/24/2015	07/24/2015	Expiration	14,898	12,771,000	98	200,000		405,307						(108,333)	405,307			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2014	07/29/2015	07/29/2015	Expiration	2,432	35,947,067	1969.95	719,066		528,733						(389,494)	528,733			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2014	08/01/2015	08/01/2015	Expiration	935	26,437,142	1925.15	479,160		238,696						(299,475)	238,696			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2014	08/02/2015	08/02/2015	Expiration	956	21,920,305	1925.15	420,743		382,468						(262,965)	382,468			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2014	08/03/2015	08/03/2015	Expiration	1,010	26,807,877	1925.15	594,317		1,369,216						(371,448)	1,369,216			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2014	08/05/2015	08/05/2015	Expiration	3,453	34,972,430	1920.21	638,679		1,529,439						(399,174)	1,529,439			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2014	08/06/2015	08/06/2015	Expiration	1,586	34,704,868	1920.24	625,621		1,027,180						(391,013)	1,027,180			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/07/2014	08/07/2015	08/07/2015	Expiration	1,237	26,821,054	1909.57	495,151		553,564						(309,470)	553,564			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/13/2014	08/13/2015	08/13/2015	Expiration	407	25,523,073	1946.72	564,399		1,104,511						(352,749)	1,104,511			
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2014	08/21/2015	08/21/2015	Expiration	9,827	10,903,000	98	177,000		373,693						(110,625)	373,693			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2014	08/26/2015	08/26/2015	Expiration	224	904,649	2000.02	12,624								(7,890)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2014	08/27/2015	08/27/2015	Expiration	2,796	39,758,041	2000.12	764,884								(478,053)				
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2014	08/28/2015	08/28/2015	Expiration	7,582	13,891,000	98	226,000		481,992						(141,250)	481,992			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2014	08/29/2015	08/29/2015	Expiration	2,965	25,646,512	2003.37	469,061								(293,163)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2014	08/30/2015	08/30/2015	Expiration	1,018	26,293,587	2003.37	511,449								(319,656)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2014	08/31/2015	08/31/2015	Expiration	1,404	24,847,132	2003.37	543,499								(339,687)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/29/2014	09/01/2015	09/01/2015	Expiration	576	13,428,762	2003.37	317,934								(198,709)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2014	09/02/2015	09/02/2015	Expiration	322	21,079,730	2002.28	432,905								(306,641)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/03/2014	09/03/2015	09/03/2015	Expiration	217	27,324,630	2000.72	522,882								(370,374)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/09/2014	09/09/2015	09/09/2015	Expiration	2,951	35,566,946	1988.44	726,508								(514,610)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/10/2014	09/10/2015	09/10/2015	Expiration	463	34,805,721	1995.69	687,619								(487,063)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2014	09/15/2015	09/15/2015	Expiration	428	22,483,826	1984.13	481,057								(340,749)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2014	09/16/2015	09/16/2015	Expiration	370	33,452,632	1998.98	659,605								(467,220)				
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/17/2014	09/18/2015	09/18/2015	Expiration	12,653	12,795,479	98	210,000		456,726						(148,750)	456,726			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2014	09/22/2015	09/22/2015	Expiration	3,310	19,596,943	1994.29	419,032								(296,815)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2014	09/23/2015	09/23/2015	Expiration	463	33,479,642	1982.77	642,429								(455,054)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2014	09/24/2015	09/24/2015	Expiration	462	31,400,773	1998.3	606,982								(429,945)				
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/24/2014	09/25/2015	09/25/2015	Expiration	11,214	48,111,053	98	842,939		880,043						(597,082)	880,043			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2014	09/30/2015	09/30/2015	Expiration	4,436	36,326,589	1972.29	676,619								(479,272)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2014	10/01/2015	10/01/2015	Expiration	458	39,044,737	1946.16	701,067								(555,011)				
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2014	10/02/2015	10/02/2015	Expiration	9,827	33,629,244	98	596,395		93,369						(472,146)	93,369			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2014	10/07/2015	10/07/2015	Expiration	531	40,899,541	1935.1	744,545								(589,431)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2014	10/08/2015	10/08/2015	Expiration	270	44,148,960	1968.89	792,114		324,025						(627,091)	324,025			
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/08/2014	10/09/2015	10/09/2015	Expiration	7,061	13,918,299	98	236,029		498,539						(186,856)	498,539			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2014	10/10/2015	10/10/2015	Expiration	254	31,958,324	1906.13	540,263								(427,708)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2014	10/11/2015	10/11/2015	Expiration	935	31,048,407	1906.13	550,690		3,479						(435,963)	3,479			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2014	10/12/2015	10/12/2015	Expiration	2,393	25,744,412	1906.13	495,042		24,955						(391,908)	24,955			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2014	10/14/2015	10/14/2015	Expiration	295	32,515,390	1877.7	545,987		13,843						(432,240)	13,843			
UST 2.375% Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/29/2014	10/30/2015	10/30/2015	Expiration	12,786	13,250,000	98	222,000		436,458						(175,750)	436,458			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2014	11/06/2015	11/06/2015	Expiration	238	21,319,756	2031.21	467,948		677,641						(409,455)	677,641			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2014	11/13/2015	11/13/2015	Expiration	344	20,092,066	2039.33	448,780								(392,682)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2014	11/21/2015	11/21/2015	Expiration	380	8,765,578	2063.5	174,110		22,114						(152,346)	22,114			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2014	11/22/2015	11/22/2015	Expiration	386	10,802,423	2063.5	214,682		54,278						(187,847)	54,278			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2014	11/23/2015	11/23/2015	Expiration	2,249	11,816,168	2063.5	253,141		58,603						(221,498)	58,603			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2014	12/01/2015	12/01/2015	Expiration	231	23,253,807	2053.44	554,285		557,538						(531,190)	557,538			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2014	12/04/2015	12/04/2015	Expiration	283	29,694,250	2071.92	611,077		194,019						(585,615)	194,019			

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 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/12/2014	12/12/2015	12/12/2015	Expiration	2,193	37,627,976	2002.33	638,715								(612,102)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/12/2014	12/13/2015	12/13/2015	Expiration	1,849	32,828,385	2002.33	594,252								(569,491)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/12/2014	12/14/2015	12/14/2015	Expiration	1,287	28,366,523	2002.33	532,694								(510,499)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2014	12/15/2015	12/15/2015	Expiration	281	558,489	1989.63	7,484		12,566						(7,172)	12,566			
UST 2.250% 12/04/15 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2014	12/18/2015	12/18/2015	Expiration	11,980	15,079,000	98	252,000		165,036						(241,500)	165,036			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2014	12/19/2015	12/19/2015	Expiration	277	8,849,743	2070.65	178,891								(171,437)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2014	12/20/2015	12/20/2015	Expiration	1,315	15,660,675	2070.65	305,888								(293,143)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2014	12/21/2015	12/21/2015	Expiration	808	10,621,492	2070.65	253,579								(243,013)				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/24/2014	12/24/2015	12/24/2015	Expiration	16,184	14,935,000	98	245,000		357,003						(234,792)	357,003			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/09/2014	01/09/2015	01/09/2015	Expiration	288	11,732,001	1838.13	242,365		515,892						(10,099)	515,892			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/13/2014	01/13/2015	01/13/2015	Expiration	757	20,298,590	1819.2	465,521		985,629						(19,397)	985,629			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	02/13/2014	02/13/2015	02/13/2015	Expiration	218	12,628,175	1829.83	280,109		615,966						(35,014)	615,966			
Dow Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/03/2014	03/03/2015	03/03/2015	Expiration	65	4,221,106	16168.03	108,826		249,857						(22,672)	249,857			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/13/2013	03/13/2015	03/13/2015	Expiration	177	274,855	1554.52	5,753		37,883						(599)	37,883			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/18/2014	03/18/2015	03/18/2015	Expiration	642	49,548,079	1872.25	1,063,236		1,444,362						(221,508)	1,444,362			
S&P Digital			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/19/2014	03/19/2015	03/19/2015	Expiration	299	31,033,242	1860.77	586,502		437,870						(122,188)	437,870			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/24/2014	03/24/2015	03/24/2015	Expiration	1,692	29,261,255	1857.44	669,264		2,083,588						(139,430)	2,083,588			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/27/2014	03/27/2015	03/27/2015	Expiration	397	23,393,249	1849.04	501,107		1,061,630						(104,397)	1,061,630			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/31/2014	03/31/2015	03/31/2015	Expiration	1,671	20,788,168	1872.34	468,058		918,251						(97,512)	918,251			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/03/2014	04/03/2015	04/03/2015	Expiration	633	19,083,849	1888.77	377,522		553,478						(110,110)	553,478			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/08/2014	04/08/2015	04/08/2015	Expiration	687	25,552,960	1851.96	609,977		1,311,838						(177,910)	1,311,838			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/17/2015	04/17/2015	Expiration	2,519	26,938,005	1864.85	512,399		277,274						(149,450)	277,274			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/18/2015	04/18/2015	Expiration	259	20,387,960	1864.85	384,450		77,575						(112,131)	77,575			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/19/2015	04/19/2015	Expiration	2,951	23,022,169	1864.85	449,216		228,264						(131,021)	228,264			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/20/2015	04/20/2015	Expiration	427	16,959,922	1864.85	363,707		309,930						(106,081)	309,930			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/28/2014	04/28/2015	04/28/2015	Expiration	815	23,979,913	1869.43	567,326		1,212,655						(165,470)	1,212,655			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/01/2014	05/01/2015	05/01/2015	Expiration	1,089	23,760,022	1883.68	479,747		672,662						(179,905)	672,662			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/05/2014	05/05/2015	05/05/2015	Expiration	326	19,524,687	1884.66	419,680		1,075,077						(157,380)	1,075,077			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/12/2014	05/12/2015	05/12/2015	Expiration	4,227	23,920,317	1896.65	537,791		1,023,113						(201,672)	1,023,113			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/14/2014	05/14/2015	05/14/2015	Expiration	280	32,356,057	1888.53	618,861		598,273						(232,073)	598,273			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2014	05/16/2015	05/16/2015	Expiration	3,791	24,052,460	1877.86	451,668		227,083						(169,375)	227,083			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2014	05/17/2015	05/17/2015	Expiration	4,108	27,523,433	1877.86	531,763		609,343						(199,411)	609,343			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2014	05/18/2015	05/18/2015	Expiration	1,147	22,511,775	1877.86	477,830		504,809						(179,186)	504,809			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/19/2014	05/19/2015	05/19/2015	Expiration	570	44,491,526	1885.08	992,655		1,613,815						(372,246)	1,613,815			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/22/2014	05/22/2015	05/22/2015	Expiration	592	30,014,893	1892.49	599,265		1,407,631						(224,725)	1,407,631			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/23/2015	05/23/2015	Expiration	3,954	30,326,364	1900.53	567,579		1,520,726						(212,842)	1,520,726			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/24/2015	05/24/2015	Expiration	1,222	23,339,063	1900.53	456,321		1,383,926						(171,120)	1,383,926			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/25/2015	05/25/2015	Expiration	1,101	19,621,642	1900.53	404,086		1,053,450						(151,532)	1,053,450			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/26/2015	05/26/2015	Expiration	2,081	13,740,854	1900.53	299,913		664,334						(112,467)	664,334			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015	06/02/2015	Expiration	5,825	28,318,838	1924.97	638,343		744,626						(292,574)	744,626			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/04/2014	06/04/2015	06/04/2015	Expiration	754	14,406,987	1927.88	262,109		609,847						(120,133)	609,847			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/05/2014	06/05/2015	06/05/2015	Expiration	3,457	26,623,614	1940.46	523,322		726,812						(239,856)	726,812			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/09/2014	06/09/2015	06/09/2015	Expiration	3,954	24,339,335	1951.27	541,564		617,978						(248,217)	617,978			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/10/2014	06/10/2015	06/10/2015	Expiration	1,427	24,251,475	1950.79	507,082		1,058,699						(232,413)	1,058,699			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/12/2013	06/12/2015	06/12/2015	Expiration	103	166,126	1612.52	4,685		22,098						(1,074)	22,098			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/18/2014	06/18/2015	06/18/2015	Expiration	2,174	33,196,151	1956.98	625,166		26,320						(286,534)	26,320			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/19/2014	06/19/2015	06/19/2015	Expiration	706	33,128,878	1959.48	637,794		16,370						(292,322)	16,370			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/24/2014	06/24/2015	06/24/2015	Expiration	631	33,073,804	1949.98	664,768		1,068,980						(304,685)	1,068,980			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/25/2014	06/25/2015	06/25/2015	Expiration	2,326	39,140,785	1959.53	780,457		759,586						(357,710)	759,586			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/26/2014	06/26/2015	06/26/2015	Expiration	547	20,644,757	1957.22	414,138		842,423						(189,813)	842,423			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/30/2014	06/30/2015	06/30/2015	Expiration	720	29,187,520	1960.23	624,322		126,765						(286,148)	126,765			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/02/2014	07/02/2015	07/02/2015	Expiration	580	60,832,274	1974.62	1,230,857		1,014,085						(666,714)	1,014,085			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/07/2014	07/07/2015	07/07/2015	Expiration	1,439	29,845,496	1977.65	666,642		6,844						(361,098)	6,844			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/09/2014	07/09/2015	07/09/2015	Expiration	168	56,602,225	1972.83	1,067,873		449,290						(578,431)	449,290			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/10/2014	07/10/2015	07/10/2015	Expiration	203	34,425,879	1964.68	689,183		235,934						(373,307)	235,934			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/14/2014	07/14/2015	07/14/2015	Expiration	1,018	23,217,971	1977.1	512,202								(277,443)				
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/15/2014	07/15/2015	07/15/2015	Expiration	347	7,414,365	1973.28	144,876		205,242						(78,474)	205,242			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/21/2014	07/21/2015	07/21/2015	Expiration	2,666	22,408,930	1973.63	500,424		333,801						(271,063)	333,801			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/22/2014	07/22/2015	07/22/2015	Expiration	466	34,483,664	1983.53	702,111		376,090						(380,310)	376,090			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/28/2014	07/28/2015	07/28/2015	Expiration	523	8,777,013	1978.91	168,733		317,155						(91,397)	317,155			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/30/2014	07/30/2015	07/30/2015	Expiration	162	37,205,880	1970.07	753,755		1,489,354						(408,284)	1,489,354			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/31/2014	07/31/2015	07/31/2015	Expiration	866	26,769,553	1930.67	532,656		642,662						(288,522)	642,662			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/04/2014	08/04/2015	08/04/2015	Expiration	1,854	22,079,479	1938.99	463,061		1,000,923						(289,413)	1,000,923			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/11/2014	08/11/2015	08/11/2015	Expiration	1,137	32,908,227	1936.92	695,263		286,728						(434,539)	286,728			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/12/2014	08/12/2015	08/12/2015	Expiration	3,409	36,978,835	1933.75	693,679		370,842						(433,550)	370,842			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/13/2014	08/13/2015	08/13/2015	Expiration	358	39,470,941	1946.72	746,668								(466,668)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/14/2014	08/14/2015	08/14/2015	Expiration	1,212	29,537,576	1955.18	577,385								(360,866)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2014	08/15/2015	08/15/2015	Expiration	212	25,661,632	1955.06	471,229								(294,518)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2014	08/16/2015	08/16/2015	Expiration	1,541	29,347,492	1955.06	556,232								(347,645)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2014	08/17/2015	08/17/2015	Expiration	4,802	23,943,427	1955.06	502,540		24,137						(314,087)	24,137			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/19/2014	08/19/2015	08/19/2015	Expiration	3,632	36,022,871	1981.6	692,322								(432,702)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/22/2014	08/22/2015	08/22/2015	Expiration	2,789	26,007,567	1988.4	486,406								(304,004)				

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 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/22/2014	08/23/2015	08/23/2015	Expiration	1,175	26,213,632	1988.4	504,803								(315,502)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/22/2014	08/24/2015	08/24/2015	Expiration	974	22,219,975	1988.4	472,557								(295,348)				
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/27/2014	08/27/2015	08/27/2015	Expiration	3,355	37,604,582	2000.12	769,569		341,652						(480,981)	341,652			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/08/2014	09/08/2015	09/08/2015	Expiration	1,202	22,340,593	2001.54	478,565								(338,983)				
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/09/2014	09/09/2015	09/09/2015	Expiration	684	23,219,136	1988.44	534,433								(378,556)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/29/2014	09/29/2015	09/29/2015	Expiration	2,015	25,204,384	1977.8	516,227								(365,661)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/03/2014	10/03/2015	10/03/2015	Expiration	1,157	26,952,531	1967.9	483,551								(382,811)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/03/2014	10/04/2015	10/04/2015	Expiration	1,237	27,787,920	1967.9	522,984								(414,029)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/03/2014	10/05/2015	10/05/2015	Expiration	787	24,659,741	1967.9	494,907								(391,801)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/06/2014	10/06/2015	10/06/2015	Expiration	1,481	23,361,758	1964.82	473,307								(374,702)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/17/2014	10/17/2015	10/17/2015	Expiration	4,541	22,626,224	1886.76	376,421		2,471						(298,000)	2,471			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/17/2014	10/18/2015	10/18/2015	Expiration	331	29,128,039	1886.76	499,686								(395,585)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/17/2014	10/19/2015	10/19/2015	Expiration	2,560	24,119,235	1886.76	455,217								(360,380)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/20/2014	10/20/2015	10/20/2015	Expiration	1,466	21,641,434	1904.01	409,652								(324,308)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/27/2014	10/27/2015	10/27/2015	Expiration	2,191	26,896,255	1961.63	516,018								(408,514)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/29/2014	10/29/2015	10/29/2015	Expiration	304	42,503,878	1982.3	751,391								(594,851)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/31/2014	10/31/2015	10/31/2015	Expiration	1,808	25,963,020	2018.05	448,988								(355,449)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/31/2014	11/01/2015	11/01/2015	Expiration	4,838	32,186,674	2018.05	581,249								(460,156)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/31/2014	11/02/2015	11/02/2015	Expiration	806	25,441,212	2018.05	500,221								(396,009)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/07/2014	11/07/2015	11/07/2015	Expiration	3,170	24,721,859	2031.92	437,923								(383,182)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/07/2014	11/08/2015	11/08/2015	Expiration	4,318	27,117,569	2031.92	504,098		191,632						(441,086)	191,632			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/07/2014	11/09/2015	11/09/2015	Expiration	2,002	27,295,564	2031.92	533,031								(466,402)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/17/2014	11/17/2015	11/17/2015	Expiration	3,456	21,858,960	2041.32	419,535								(367,093)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/24/2014	11/24/2015	11/24/2015	Expiration	1,702	15,982,827	2069.41	306,650								(268,319)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/26/2014	11/26/2015	11/26/2015	Expiration	2,028	25,529,132	2072.83	446,062								(390,304)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/26/2014	11/27/2015	11/27/2015	Expiration	2,074	23,736,362	2072.83	428,643								(375,062)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/28/2014	11/28/2015	11/28/2015	Expiration	1,484	12,251,718	2067.56	236,665								(207,082)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/28/2014	11/29/2015	11/29/2015	Expiration	3,730	24,698,359	2067.56	474,218								(414,940)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	11/28/2014	11/30/2015	11/30/2015	Expiration	3,051	29,741,769	2067.56	594,990								(520,616)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/02/2014	12/02/2015	12/02/2015	Expiration	623	37,130,233	2066.55	665,655								(637,920)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/04/2014	12/04/2015	12/04/2015	Expiration	5,257	24,775,894	2071.92	443,244								(424,775)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/05/2014	12/05/2015	12/05/2015	Expiration	348	20,613,067	2075.37	370,829								(355,377)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/05/2014	12/06/2015	12/06/2015	Expiration	1,288	33,375,743	2075.37	631,645								(605,326)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/05/2014	12/07/2015	12/07/2015	Expiration	4,175	24,851,377	2075.37	487,498								(467,186)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/18/2014	12/18/2015	12/18/2015	Expiration	2,247	27,604,480	2061.23	473,157								(453,443)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/19/2014	12/19/2015	12/19/2015	Expiration	1,087	30,467,096	2070.65	559,120								(535,823)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/19/2014	12/20/2015	12/20/2015	Expiration	279	38,480,359	2070.65	721,429								(691,370)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/19/2014	12/21/2015	12/21/2015	Expiration	483	27,256,232	2070.65	549,140								(526,259)				
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/22/2014	12/22/2015	12/22/2015	Expiration	4,027	30,244,763	2078.54	595,529								(570,716)				
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN3OJCEQV1H4R804	01/13/2014	01/13/2015	01/13/2015	Expiration	400	17,457,661	1819.2	345,158		251,879						(14,382)	251,879			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN3OJCEQV1H4R804	04/28/2014	04/28/2015	04/28/2015	Expiration	560	21,141,415	1869.43	463,555		1,354,131						(135,203)	1,354,131			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/04/2015	01/04/2015	Expiration	655	2,000,000	1831.37	21,880		50,794						(21,880)	50,794			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2014	01/06/2015	01/06/2015	Expiration	976	14,068,721	1826.77	332,986		700,270						(13,874)	700,270			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/07/2015	01/07/2015	Expiration	435	22,381,389	1837.88	489,275		1,010,915						(29,280)	1,010,915			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2014	01/09/2015	01/09/2015	Expiration	301	53,147,045	1842.37	1,181,620		2,515,404						(49,234)	2,515,404			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/11/2015	01/11/2015	Expiration	380	700,000	1842.37	7,280		2,326						(7,280)	2,326			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/12/2015	01/12/2015	Expiration	733	16,824,140	1842.37	377,322		802,962						(31,247)	802,962			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/13/2015	01/13/2015	Expiration	550	1,000,000	1819.2	14,900		22,625						(621)	22,625			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/14/2015	01/14/2015	Expiration	413	760,000	1838.88	8,436		2,830						(352)	2,830			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/22/2014	01/22/2015	01/22/2015	Expiration	224	16,856,724	1844.86	360,146		767,560						(15,006)	767,560			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2014	02/05/2015	02/05/2015	Expiration	282	17,463,457	1751.64	380,899		829,158						(47,612)	829,158			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2014	03/06/2015	03/06/2015	Expiration	319	24,165,490	1877.03	526,093		1,086,179						(109,603)	1,086,179			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2014	03/10/2015	03/10/2015	Expiration	1,777	18,997,407	1877.17	433,791		239,788						(90,373)	239,788			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2014	03/24/2015	03/24/2015	Expiration	340	24,057,657	1857.44	632,970		1,365,590						(131,869)	1,365,590			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2014	07/24/2015	07/24/2015	Expiration	485	44,249,026	1978.34	918,647		1,733,929						(497,600)	1,733,929			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2014	07/27/2015	07/27/2015	Expiration	460	21,570,416	1978.34	497,524		941,494						(269,492)	941,494			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2014	08/21/2015	08/21/2015	Expiration	516	1,144,269	2219.552	17,164								(10,728)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/27/2014	08/27/2015	08/27/2015	Expiration	230	1,166,034	2219.6609	18,351								(11,469)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/29/2014	08/28/2015	08/28/2015	Expiration	364	808,406	2221.3459	13,339								(8,337)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2014	09/02/2015	09/02/2015	Expiration	428	950,593	2221.0239	14,924								(10,571)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/03/2014	09/03/2015	09/03/2015	Expiration	213	880,210	2223.989	14,334								(10,153)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2014	09/04/2015	09/04/2015	Expiration	360	2,188,116	2232.0701	35,769								(25,336)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2014	09/08/2015	09/08/2015	Expiration	454	1,493,707	2225.5859	24,035								(17,025)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2014	09/09/2015	09/09/2015	Expiration	547	1,690,693	2219.738	27,142								(19,226)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/10/2014	09/10/2015	09/10/2015	Expiration	476	2,704,893	2223.043	43,960								(31,138)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2014	09/11/2015	09/11/2015	Expiration	225	1,374,126	2216.5779	22,637								(16,034)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2014	09/15/2015	09/15/2015	Expiration	279	1,266,918	2218.3669	20,728								(14,682)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2014	09/16/2015	09/16/2015	Expiration	320	1,970,675	2227.075	31,975								(22,649)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/17/2014	09/17/2015	09/17/2015	Expiration	591	2,501,357	2228.2981	41,207								(29,188)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2014	09/18/2015	09/18/2015	Expiration	448	1,445,480	2235.5259	23,528								(16,666)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2014	09/22/2015	09/22/2015	Expiration	555	2,550,844	2237.3469	41,930								(29,701)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2014	09/23/2015	09/23/2015	Expiration	715	2,508,738	2224.7739	41,217								(29,195)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2014	09/25/2015	09/25/2015	Expiration	402	2,775,582	2217.7119	44,132								(31,260)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2014	09/29/2015	09/29/2015	Expiration	249	1,128,699	2224.1909	18,577								(13,159)				

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 7H6GLXDRUGQFU57RNE97	09/30/2014	09/30/2015	09/30/2015	Expiration	417	1,816,594	2219.9209	29,716								(21,049)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2014	10/01/2015	10/01/2015	Expiration	370	1,996,273	2207.0759	32,802								(25,968)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2014	10/02/2015	10/02/2015	Expiration	508	3,289,092	2224.915	53,315								(42,207)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2014	10/06/2015	10/06/2015	Expiration	454	1,008,983	2223.989	16,850								(13,340)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Expiration	719	2,547,646	2208.3579	41,275								(32,676)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2014	10/09/2015	10/09/2015	Expiration	395	1,887,944	2203.012	29,857								(23,637)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2014	10/13/2015	10/13/2015	Expiration	518	3,065,943	2188.78	48,495		5,036						(38,392)	5,036			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/15/2014	10/15/2015	10/15/2015	Expiration	439	960,155	2187.6609	15,555		3,843						(12,314)	3,843			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/16/2014	10/16/2015	10/16/2015	Expiration	476	1,571,824	2185.9661	24,527		6,923						(19,417)	6,923			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Expiration	991	3,815,382	2217.3101	59,590								(47,175)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2014	10/23/2015	10/23/2015	Expiration	325	2,669,453	2228.042	42,017								(33,264)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2014	10/28/2015	10/28/2015	Expiration	492	1,526,114	2234.5281	23,428								(18,547)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/29/2014	10/29/2015	10/29/2015	Expiration	364	1,672,121	2232.6941	28,024		1,194						(22,185)	1,194			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2014	10/30/2015	10/30/2015	Expiration	259	2,051,538	2249.1479	31,428								(24,881)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2014	11/03/2015	11/03/2015	Expiration	272	1,620,019	2247.814	24,962								(21,842)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2014	11/04/2015	11/04/2015	Expiration	388	3,220,324	2249.4319	49,177								(43,030)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/05/2014	11/05/2015	11/05/2015	Expiration	847	2,962,676	2254.8291	46,935								(41,068)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2014	11/06/2015	11/06/2015	Expiration	191	2,814,799	2259.4099	43,218								(37,815)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2014	11/10/2015	11/10/2015	Expiration	330	1,454,282	2263.7791	22,997								(20,123)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2014	11/12/2015	11/12/2015	Expiration	1,182	3,032,599	2264.7561	48,608								(42,532)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2014	11/13/2015	11/13/2015	Expiration	568	2,026,701	2264.052	32,470								(28,411)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/18/2014	11/18/2015	11/18/2015	Expiration	1,619	5,142,976	2272.115	80,409								(70,358)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2014	11/19/2015	11/19/2015	Expiration	165	2,752,423	2274.3669	46,011								(40,260)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2014	11/20/2015	11/20/2015	Expiration	363	3,820,661	2281.4871	61,322								(53,657)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2014	11/25/2015	11/25/2015	Expiration	219	7,237,063	2281.9551	120,753								(105,659)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2014	12/01/2015	12/01/2015	Expiration	428	1,893,178	2280.7061	30,640								(29,363)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2014	12/03/2015	12/03/2015	Expiration	123	1,977,057	2289.584	33,893								(32,481)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2014	12/04/2015	12/04/2015	Expiration	433	990,316	2288.1521	15,944								(15,280)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2014	12/08/2015	12/08/2015	Expiration	337	2,038,987	2283.845	34,300								(32,871)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2014	12/10/2015	12/10/2015	Expiration	668	2,929,298	2263.6431	51,264								(49,128)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2014	12/11/2015	12/11/2015	Expiration	827	3,352,953	2252.2451	55,677								(53,357)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2014	12/16/2015	12/16/2015	Expiration	800	3,878,578	2243.7361	64,336								(61,655)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/17/2014	12/17/2015	12/17/2015	Expiration	186	2,802,618	2262.1731	48,605								(46,580)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2014	12/30/2015	12/30/2015	Expiration	927	5,342,699	2292.3159	87,874								(84,213)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/02/2015	12/31/2015	12/31/2015	Expiration	470	4,044,325	2282.1221	32,185	36,990							(67,834)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/02/2015	01/02/2015	01/02/2015	Expiration	2,382	19,825,579	1831.98	364,845		627,990						(15,202)	627,990			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2014	01/03/2015	01/03/2015	Expiration	2,167	18,394,528	1831.37	332,757		267,473						(13,865)	267,473			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2014	01/04/2015	01/04/2015	Expiration	2,051	37,942,243	1831.37	804,555		1,360,448						(33,523)	1,360,448			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/03/2014	01/05/2015	01/05/2015	Expiration	367	12,162,161	1831.37	274,626		124,727						(11,443)	124,727			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/08/2014	01/08/2015	01/08/2015	Expiration	68	24,641,753	16462.74	464,711		909,874						(19,363)	909,874			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2014	01/09/2015	01/09/2015	Expiration	32	16,501,345	16444.76	321,168		336,418						(13,382)	336,418			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2014	01/14/2015	01/14/2015	Expiration	53	9,731,373	16373.86	190,305		398,367						(7,929)	398,367			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/16/2015	01/16/2015	Expiration	74	24,601,527	16458.56	511,885		610,641						(21,329)	610,641			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/17/2015	01/17/2015	Expiration	63	21,451,066	16458.56	395,925		292,739						(16,497)	292,739			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/18/2015	01/18/2015	Expiration	69	30,724,919	16458.56	603,599		266,168						(25,150)	266,168			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/19/2015	01/19/2015	Expiration	60	17,800,516	16458.56	388,448		300,105						(16,185)	300,105			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/20/2015	01/20/2015	Expiration	52	13,749,638	16458.56	296,155		245,788						(12,340)	245,788			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/21/2014	01/21/2015	01/21/2015	Expiration	62	7,599,729	16414.44	133,534		309,937						(5,564)	309,937			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/23/2015	01/23/2015	Expiration	48	6,250,671	15879.11	131,774		306,974						(5,383)	306,974			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/24/2015	01/24/2015	Expiration	44	24,033,402	15879.11	444,171		1,825,731						(18,507)	1,825,731			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/25/2015	01/25/2015	Expiration	52	25,275,887	15879.11	490,106		1,967,048						(20,421)	1,967,048			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/26/2015	01/26/2015	Expiration	64	15,626,429	15879.11	330,291		1,257,976						(13,762)	1,257,976			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/27/2014	01/27/2015	01/27/2015	Expiration	3,115	13,310,882	1781.56	257,312		794,511						(10,721)	794,511			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2014	01/29/2015	01/29/2015	Expiration	54	29,535,551	15738.79	543,014		1,905,643						(22,626)	1,905,643			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	01/30/2015	01/30/2015	Expiration	157	7,634,327	15698.85	159,608		354,776						(6,650)	354,776			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	01/31/2015	01/31/2015	Expiration	77	1,926,368	15698.85	36,379		86,148						(1,516)	86,148			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	02/01/2015	02/01/2015	Expiration	68	2,914,142	15698.85	59,044		142,380						(2,460)	142,380			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	02/02/2015	02/02/2015	Expiration	89	3,509,562	15698.85	86,511		201,829						(3,605)	201,829			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/04/2014	02/04/2015	02/04/2015	Expiration	416	21,985,872	1755.2	402,290		1,331,504						(50,286)	1,331,504			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2014	02/05/2015	02/05/2015	Expiration	526	20,412,239	1751.64	371,140		1,094,553						(46,393)	1,094,553			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/12/2014	02/12/2015	02/12/2015	Expiration	820	31,235,295	1819.26	605,207		1,195,434						(75,651)	1,195,434			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/19/2014	02/19/2015	02/19/2015	Expiration	425	36,033,746	1828.75	669,468		1,348,797						(83,683)	1,348,797			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/20/2015	02/20/2015	Expiration	107	5,130,337	16103.3	105,592		219,571						(13,199)	219,571			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/21/2015	02/21/2015	Expiration	41	1,607,460	16103.3	28,947		72,905						(3,618)	72,905			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/22/2015	02/22/2015	Expiration	53	1,904,146	16103.3	36,316		94,756						(4,540)	94,756			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/23/2015	02/23/2015	Expiration	34	2,521,248	16103.3	62,380		142,627						(7,797)	142,627			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2014	02/26/2015	02/26/2015	Expiration	288	31,410,262	1845.16	602,194		2,192,228						(75,274)	2,192,228			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2014	03/05/2015	03/05/2015	Expiration	592	37,256,599	1873.81	718,835		1,821,903						(149,757)	1,821,903			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/11/2014	03/11/2015	03/11/2015	Expiration	232	27,827,580	1867.63	542,671		146,324						(113,057)	146,324			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/12/2014	03/12/2015	03/12/2015	Expiration	245	8,339,735	1868.2	173,521		357,344						(36,150)	357,344			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2014	03/18/2015	03/18/2015	Expiration	298	5,310,963	1872.25	120,908		253,275						(25,189)	253,275			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2014	03/19/2015	03/19/2015	Expiration	58	6,807,067	16222.17	141,187		326,129						(29,414)	326,129			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/25/2014	03/25/2015	03/25/2015	Expiration	310	35,039,478	1865.62	686,631		1,501,785						(143,048)	1,501,785			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2014	04/01/2015	04/01/2015	Expiration	33	5,172,379	16532.61	106,954		223,035						(31,195)	223,035			

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 PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2014	04/02/2015	04/02/2015	Expiration	26	5,028,555	16573	97,231		189,973						(28,359)	189,973			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2014	04/07/2015	04/07/2015	Expiration	245	19,329,034	1845.04	504,055		1,103,193						(147,016)	1,103,193			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/10/2015	04/10/2015	Expiration	36	28,756,132	16026.75	551,741		1,130,257						(160,925)	1,130,257			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/11/2015	04/11/2015	Expiration	49	1,827,883	16026.75	29,804		69,117						(8,693)	69,117			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/12/2015	04/12/2015	Expiration	35	1,958,371	16026.75	39,307		96,624						(11,464)	96,624			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/13/2015	04/13/2015	Expiration	28	4,670,451	16026.75	117,349		264,013						(34,227)	264,013			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2014	04/16/2015	04/16/2015	Expiration	29	6,978,623	16424.85	140,781		302,392						(41,061)	302,392			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2014	04/21/2015	04/21/2015	Expiration	85	5,325,747	16449.25	105,343		225,058						(30,725)	225,058			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/23/2014	04/23/2015	04/23/2015	Expiration	55	40,092,715	16501.65	768,787		2,240,031						(224,230)	2,240,031			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2014	04/25/2015	04/25/2015	Expiration	318	9,451,615	1863.4	186,094		476,407						(54,278)	476,407			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2014	04/26/2015	04/26/2015	Expiration	265	9,639,149	1863.4	186,654		475,508						(54,441)	475,508			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2014	04/27/2015	04/27/2015	Expiration	296	7,722,082	1863.4	166,629		420,284						(48,600)	420,284			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2014	04/30/2015	04/30/2015	Expiration	5,662	38,025,650	1883.95	776,973		1,671,210						(226,617)	1,671,210			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Expiration	32	8,684,368	16518.54	156,017		341,813						(58,506)	341,813			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/08/2015	05/08/2015	Expiration	60	6,492,099	16583.34	130,776		293,331						(49,041)	293,331			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/09/2015	05/09/2015	Expiration	28	2,298,825	16583.34	41,074		96,936						(15,403)	96,936			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/10/2015	05/10/2015	Expiration	54	897,257	16583.34	17,227		42,620						(6,460)	42,620			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/11/2015	05/11/2015	Expiration	35	4,776,524	16583.34	97,847		213,530						(36,693)	213,530			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	05/15/2015	Expiration	79	5,585,013	16446.81	112,657		260,075						(41,246)	260,075			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/20/2014	05/20/2015	05/20/2015	Expiration	111	4,198,879	16374.31	89,696		197,441						(33,636)	197,441			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/28/2014	05/28/2015	05/28/2015	Expiration	19	7,155,499	16633.18	149,103		334,295						(55,914)	334,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/29/2014	05/29/2015	05/29/2015	Expiration	2,553	29,197,514	1920.03	551,975		1,162,300						(206,446)	1,162,300			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/03/2014	06/03/2015	06/03/2015	Expiration	2,224	30,656,753	1924.24	613,114		1,150,157						(281,010)	1,150,157			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/05/2013	06/05/2015	06/05/2015	Expiration	196	315,501	1608.9	8,834		42,888						(2,024)	42,888			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/11/2014	06/11/2015	06/11/2015	Expiration	2,603	33,109,516	1943.89	647,359		350,793						(296,706)	350,793			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/17/2014	06/17/2015	06/17/2015	Expiration	306	11,925,342	1941.99	215,598		442,035						(98,816)	442,035			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/18/2014	06/18/2015	06/18/2015	Expiration	194	13,225,017	1956.98	232,012		464,960						(106,339)	464,960			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/19/2013	06/19/2015	06/19/2015	Expiration	285	464,828	1628.93	12,271		60,547						(2,812)	60,547			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/26/2014	06/26/2015	06/26/2015	Expiration	109	4,267,521	16846.13	87,467		189,783						(40,089)	189,783			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2013	07/03/2015	07/03/2015	Expiration	98	158,451	1615.41	4,357		22,655						(1,180)	22,655			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2015	07/15/2015	Expiration	2,137	28,949,766	1973.28	569,002								(308,210)				
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/23/2014	07/23/2015	07/23/2015	Expiration	38	45,481,371	17086.63	879,885		519,618						(476,604)	519,618			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2014	07/25/2015	07/25/2015	Expiration	2,237	26,421,590	1978.34	491,316		33,890						(266,129)	33,890			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2014	07/26/2015	07/26/2015	Expiration	1,723	30,351,835	1978.34	602,565		70,008						(326,389)	70,008			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2014	07/27/2015	07/27/2015	Expiration	609	23,151,029	1978.34	532,028		1,678						(288,182)	1,678			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	07/31/2015	07/31/2015	Expiration	81	6,195,394	16493.37	134,104		271,657						(83,815)	271,657			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	08/01/2015	08/01/2015	Expiration	36	1,794,584	16493.37	37,660		93,625						(23,537)	93,625			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	08/02/2015	08/02/2015	Expiration	28	1,899,262	16493.37	37,757		90,850						(23,598)	90,850			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	08/03/2015	08/03/2015	Expiration	73	4,357,023	16493.37	103,972		222,824						(64,982)	222,824			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/07/2015	08/07/2015	Expiration	91	5,844,133	16553.93	122,133		239,858						(76,333)	239,858			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/08/2015	08/08/2015	Expiration	45	741,136	16553.93	16,972		40,762						(10,608)	40,762			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/09/2015	08/09/2015	Expiration	51	2,644,370	16553.93	52,363		119,832						(32,727)	119,832			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/10/2015	08/10/2015	Expiration	29	4,592,233	16553.93	107,544		220,104						(67,215)	220,104			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/12/2014	08/12/2015	08/12/2015	Expiration	1,159	32,409,695	1933.75	764,203		1,480,256						(477,627)	1,480,256			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/19/2014	08/19/2015	08/19/2015	Expiration	557	27,324,911	1981.6	633,339		1,144,871						(395,837)	1,144,871			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2013	08/21/2015	08/21/2015	Expiration	152	250,013	1642.8	5,950		35,955						(1,859)	35,955			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2014	08/28/2015	08/28/2015	Expiration	236	16,690,696	2218.6721	325,109		405,260						(203,193)	405,260			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/02/2014	09/02/2015	09/02/2015	Expiration	31	2,665,530	17067.56	55,270		46,436						(39,149)	46,436			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2014	09/04/2015	09/04/2015	Expiration	528	27,735,006	1997.65	515,201								(364,934)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/09/2014	09/09/2015	09/09/2015	Expiration	293	13,931,732	1988.44	264,282		350,980						(187,199)	350,980			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/11/2014	09/11/2015	09/11/2015	Expiration	325	721,663	2223.814	12,239								(8,670)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/25/2015	09/25/2015	Expiration	272	539,545	1982.85	8,039								(5,694)				
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/26/2015	09/26/2015	Expiration	418	11,129,043	1982.85	236,620		363,215						(167,606)	363,215			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/27/2015	09/27/2015	Expiration	415	12,247,628	1982.85	262,537		425,962						(185,964)	425,962			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/28/2015	09/28/2015	Expiration	1,315	13,638,230	1982.85	297,908		442,161						(211,018)	442,161			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2014	09/29/2015	09/29/2015	Expiration	401	25,686,130	1977.8	597,426		24,276						(423,177)	24,276			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/01/2014	10/01/2015	10/01/2015	Expiration	263	4,579,605	1946.16	85,821		78,995						(67,942)	78,995			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/02/2015	10/02/2015	Expiration	27	7,240,240	17009.69	157,400								(124,609)				
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/03/2015	10/03/2015	Expiration	29	2,550,035	17009.69	51,744		85,235						(40,964)	85,235			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/04/2015	10/04/2015	Expiration	40	3,009,105	17009.69	64,252		93,839						(50,866)	93,839			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/05/2015	10/05/2015	Expiration	95	5,223,118	17009.69	123,714		81,235						(97,941)	81,235			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/06/2014	10/06/2015	10/06/2015	Expiration	1,434	27,947,791	1964.82	654,517		533,992						(518,159)	533,992			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/08/2014	10/08/2015	10/08/2015	Expiration	778	15,126,739	1968.89	307,928		552,525						(243,776)	552,525			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/09/2014	10/09/2015	10/09/2015	Expiration	571	25,650,704	1928.21	466,824		15,238						(369,569)	15,238			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/13/2014	10/13/2015	10/13/2015	Expiration	1,876	46,747,291	1874.74	975,870		870,876						(772,564)	870,876			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/14/2014	10/14/2015	10/14/2015	Expiration	41	5,420,854	16315.19	112,136		218,290						(88,774)	218,290			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/15/2014	10/15/2015	10/15/2015	Expiration	799	27,024,170	1862.49	433,464								(343,159)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/16/2014	10/16/2015	10/16/2015	Expiration	367	35,644,664	1862.76	812,978		1,511,563						(643,608)	1,511,563			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2014	10/17/2015	10/17/2015	Expiration	1,679	14,080,252	1886.76	304,387		679,418						(240,973)	679,418			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2014	10/18/2015	10/18/2015	Expiration	293	18,652,457	1886.76	420,492		944,970						(332,890)	944,970			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/17/2014	10/19/2015	10/19/2015	Expiration	870	16,784,574	1886.76	401,713		880,968						(318,022)	880,968			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/21/2014	10/21/2015	10/21/2015	Expiration	205	31,089,698	1941.28	550,929								(436,152)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2014	10/23/2015	10/23/2015	Expiration	307	28,388,290	1950.82	492,656		14,989						(390,019)	14,989			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2014	11/04/2015	11/04/2015	Expiration	560	42,569,229	2012.1	765,512		243,823						(669,823)	243,823			

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S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/05/2014	11/05/2015	11/05/2015	Expiration	4,336	35,773,295	2023.57	643,250								(562,844)				
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/06/2015	11/06/2015	Expiration	231	53,239,721	2031.92	1,132,929		1,553,107						(991,313)	1,553,107			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2015	11/07/2015	Expiration	1,337	10,346,093	2031.92	195,075		80,847						(170,691)	80,847			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/08/2015	11/08/2015	Expiration	267	14,638,630	2031.92	273,886		181,445						(239,650)	181,445			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/09/2015	11/09/2015	Expiration	406	42,451,109	2031.92	932,518		757,779						(815,953)	757,779			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/11/2014	11/11/2015	11/11/2015	Expiration	2,950	39,836,940	2039.68	704,739		1,560						(616,646)	1,560			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2014	11/12/2015	11/12/2015	Expiration	212	32,818,512	2038.25	591,067								(517,184)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2014	11/18/2015	11/18/2015	Expiration	287	6,670,204	2051.8	131,729		27,030						(115,263)	27,030			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/19/2014	11/19/2015	11/19/2015	Expiration	146	29,783,599	2048.72	536,663								(469,580)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2014	11/21/2015	11/21/2015	Expiration	992	22,950,091	2063.5	411,160								(359,765)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2014	11/22/2015	11/22/2015	Expiration	4,131	26,801,086	2063.5	510,189								(446,416)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2014	11/23/2015	11/23/2015	Expiration	881	22,644,683	2063.5	469,001								(410,376)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/03/2014	12/03/2015	12/03/2015	Expiration	305	52,303,843	2074.33	984,449								(943,431)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/09/2014	12/09/2015	12/09/2015	Expiration	359	37,870,164	2059.82	818,386								(784,286)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/10/2014	12/10/2015	12/10/2015	Expiration	192	38,070,071	2026.14	653,314								(626,092)				
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2014	12/11/2015	12/11/2015	Expiration	67	31,947,029	17596.34	563,833								(540,340)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/16/2014	12/16/2015	12/16/2015	Expiration	371	46,844,807	1972.74	852,594		1,315,390						(817,069)	1,315,390			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/17/2014	12/17/2015	12/17/2015	Expiration	478	16,491,465	2012.89	350,906		441,378						(336,285)	441,378			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2014	12/23/2015	12/23/2015	Expiration	45	43,990,074	18024.17	842,773								(807,658)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/24/2014	12/24/2015	12/24/2015	Expiration	234	62,909,951	2081.88	1,235,319								(1,183,848)				
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2014	12/26/2015	12/26/2015	Expiration	48	21,152,625	18053.71	366,689								(351,411)				
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2014	12/27/2015	12/27/2015	Expiration	33	37,438,308	18053.71	765,576								(733,677)				
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2014	12/28/2015	12/28/2015	Expiration	71	47,900,288	18053.71	1,005,877								(963,965)				
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2014	12/29/2015	12/29/2015	Expiration	90	26,750,622	18038.23	560,555								(537,198)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2014	12/30/2015	12/30/2015	Expiration	522	42,615,419	2080.35	799,867								(766,540)				
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2014	12/31/2015	12/31/2015	Expiration	4,230	30,828,653	2058.9	681,561								(653,163)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/07/2014	01/07/2015	01/07/2015	Expiration	36	4,270,655	16530.94	95,833		172,249						(3,993)	172,249			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/15/2014	01/15/2015	01/15/2015	Expiration	34	22,483,922	16481.94	488,907		901,213						(20,371)	901,213			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/28/2014	01/28/2015	01/28/2015	Expiration	28	1,815,594	15928.56	44,847		104,822						(1,869)	104,822			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/05/2014	02/05/2015	02/05/2015	Expiration	42	7,319,905	15440.23	165,161		391,076						(20,645)	391,076			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2014	02/13/2015	02/13/2015	Expiration	343	12,073,462	1829.83	264,725		614,431						(33,091)	614,431			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/14/2015	02/14/2015	Expiration	63	1,737,543	16154.39	33,749		71,739						(4,219)	71,739			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/15/2015	02/15/2015	Expiration	31	1,804,379	16154.39	32,402		70,092						(4,050)	70,092			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/16/2015	02/16/2015	Expiration	35	561,898	16154.39	12,761		26,651						(1,595)	26,651			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/17/2015	02/17/2015	Expiration	45	2,674,094	16154.39	63,733		139,970						(7,967)	139,970			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/19/2014	02/19/2015	02/19/2015	Expiration	7	5,875,350	16040.56	129,179		307,988						(16,147)	307,988			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2014	02/28/2015	02/28/2015	Expiration	456	9,204,050	1859.45	180,765		444,908						(22,596)	444,908			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2014	03/01/2015	03/01/2015	Expiration	273	10,263,163	1859.45	192,156		468,228						(24,019)	468,228			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2014	03/02/2015	03/02/2015	Expiration	417	6,542,164	1859.45	141,178		376,811						(17,647)	376,811			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2014	03/07/2015	03/07/2015	Expiration	426	9,098,838	1878.04	171,609		369,434						(35,752)	369,434			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2014	03/08/2015	03/08/2015	Expiration	426	7,805,043	1878.04	161,210		370,959						(33,585)	370,959			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/07/2014	03/09/2015	03/09/2015	Expiration	398	6,732,649	1878.04	148,506		334,999						(30,939)	334,999			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/20/2014	03/20/2015	03/20/2015	Expiration	346	6,527,063	1872.01	129,397		312,296						(26,958)	312,296			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/25/2014	03/25/2015	03/25/2015	Expiration	216	23,623,304	1865.62	513,689		1,068,594						(107,019)	1,068,594			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/26/2014	03/26/2015	03/26/2015	Expiration	152	15,729,400	1852.56	310,680		782,697						(64,725)	782,697			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2014	04/01/2015	04/01/2015	Expiration	588	30,483,216	1885.52	656,755		1,352,328						(191,554)	1,352,328			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/02/2014	04/02/2015	04/02/2015	Expiration	841	18,502,561	1890.9	365,805		760,903						(106,693)	760,903			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/09/2014	04/09/2015	04/09/2015	Expiration	47	8,354,236	16437.18	152,097		325,795						(44,362)	325,795			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2014	04/10/2015	04/10/2015	Expiration	299	543,060	1815.69	7,907		13,576						(2,306)	13,576			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/15/2014	04/15/2015	04/15/2015	Expiration	62	8,690,491	16262.56	186,848		411,857						(54,497)	411,857			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/16/2014	04/16/2015	04/16/2015	Expiration	339	631,059	1862.31	9,188		15,776						(2,680)	15,776			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2014	04/22/2015	04/22/2015	Expiration	27	3,465,251	16514.37	70,924		154,373						(20,686)	154,373			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/23/2014	04/23/2015	04/23/2015	Expiration	192	702,744	1875.39	9,846		16,667						(2,872)	16,667			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/29/2014	04/29/2015	04/29/2015	Expiration	245	964,751	1878.33	13,374		22,968						(3,901)	22,968			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/01/2014	05/01/2015	05/01/2015	Expiration	1,898	23,453,749	1883.68	504,538		1,091,084						(189,202)	1,091,084			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2014	05/12/2015	05/12/2015	Expiration	313	593,710	1896.65	7,896		13,358						(2,961)	13,358			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2014	05/19/2015	05/19/2015	Expiration	70	3,782,399	16511.86	82,832		191,348						(31,062)	191,348			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/22/2014	05/22/2015	05/22/2015	Expiration	4,943	32,966,784	1892.49	670,128		1,525,368						(251,298)	1,525,368			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/27/2014	05/27/2015	05/27/2015	Expiration	261	9,713,455	1911.91	194,086		480,907						(72,782)	480,907			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/29/2014	05/29/2015	05/29/2015	Expiration	638	24,798,735	1920.03	448,729		978,293						(168,273)	978,293			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/05/2014	06/05/2015	06/05/2015	Expiration	210	29,908,212	1940.46	567,793		1,169,074						(260,238)	1,169,074			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/11/2014	06/11/2015	06/11/2015	Expiration	236	28,174,071	1943.89	583,143		1,192,724						(267,274)	1,192,724			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/12/2014	06/12/2015	06/12/2015	Expiration	235	24,997,429	1930.11	537,892		1,104,955						(246,534)	1,104,955			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2014	06/16/2015	06/16/2015	Expiration	438	849,612	1937.78	11,156		19,116						(5,113)	19,116			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2014	06/17/2015	06/17/2015	Expiration	524	31,625,457	1941.99	668,581		1,345,404						(306,433)	1,345,404			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/18/2014	06/18/2015	06/18/2015	Expiration	225	7,127,791	1956.98	126,878		251,584						(58,152)	251,584			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/20/2014	06/19/2015	06/19/2015	Expiration	180	776,055	1962.87	10,962		17,461						(5,024)	17,461			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2014	06/23/2015	06/23/2015	Expiration	206	9,751,201	1962.61	184,529		414,390						(84,576)	414,390			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/26/2014	06/26/2015	06/26/2015	Expiration	429	16,275,483	1957.22	319,714		685,027						(146,536)	685,027			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2014	06/27/2015	06/27/2015	Expiration	37	3,070,520	16851.84	48,107		104,010						(22,049)	104,010			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2014	06/28/2015	06/28/2015	Expiration	34	1,452,389	16851.84	24,867		55,104						(11,397)	55,104			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2014	06/29/2015	06/29/2015	Expiration	41	4,390,914	16851.84	95,710		190,028						(43,867)	190,028			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2014	06/30/2015	06/30/2015	Expiration	87	3,918,707	16826.6	85,481		179,015						(39,179)	179,015			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2014	07/01/2015	07/01/2015	Expiration	300	15,007,085	1973.32	277,732		491,761						(150,438)	491,761			

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 ES7IP3U3RHIGC71XBU11	07/02/2014	07/02/2015	07/02/2015	Expiration	187	6,812,450	1974.62	119,646		213,517						(64,808)	213,517			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/08/2014	07/08/2015	07/08/2015	Expiration	503	23,205,411	1963.71	507,162		851,289						(274,713)	851,289			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/09/2014	07/09/2015	07/09/2015	Expiration	253	7,579,325	1972.83	128,450		214,987						(69,577)	214,987			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/10/2015	07/10/2015	Expiration	389	8,271,583	1967.57	162,492		310,457						(88,016)	310,457			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/11/2015	07/11/2015	Expiration	32	2,804,669	16943.81	48,980		81,646						(26,531)	81,646			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/12/2015	07/12/2015	Expiration	31	941,281	16943.81	18,163		32,188						(9,838)	32,188			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/13/2015	07/13/2015	Expiration	94	3,489,131	16943.81	77,870		152,550						(42,179)	152,550			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2014	07/14/2015	07/14/2015	Expiration	89	4,405,747	17055.42	93,205		180,350						(50,486)	180,350			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/15/2014	07/15/2015	07/15/2015	Expiration	297	5,624,908	1973.28	111,632		201,188						(60,467)	201,188			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/17/2014	07/17/2015	07/17/2015	Expiration	108	5,613,619	16976.81	108,146		213,691						(58,579)	213,691			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/21/2014	07/21/2015	07/21/2015	Expiration	336	2,590,520	1973.63	52,275		100,946						(28,316)	100,946			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/23/2014	07/23/2015	07/23/2015	Expiration	200	11,456,793	1987.01	213,414		382,766						(115,599)	382,766			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2014	07/29/2015	07/29/2015	Expiration	254	14,372,259	1969.95	268,116		530,427						(145,230)	530,427			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/30/2014	07/30/2015	07/30/2015	Expiration	326	4,540,096	1970.07	88,944		168,542						(48,178)	168,542			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2014	08/05/2015	08/05/2015	Expiration	265	507,904	1920.21	6,720		11,428						(4,200)	11,428			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/06/2014	08/06/2015	08/06/2015	Expiration	452	6,361,873	1920.24	123,887		247,345						(77,430)	247,345			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2013	08/07/2015	08/07/2015	Expiration	198	334,917	1690.91	7,378		32,716						(2,306)	32,716			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/11/2014	08/11/2015	08/11/2015	Expiration	216	3,205,612	1936.92	70,483		150,336						(44,052)	150,336			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/13/2014	08/13/2015	08/13/2015	Expiration	84	6,637,586	16651.8	134,077		255,727						(83,798)	255,727			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/14/2013	08/14/2015	08/14/2015	Expiration	119	200,276	1685.39	4,352		20,682						(1,360)	20,682			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2014	08/19/2015	08/19/2015	Expiration	217	6,822,147	1981.6	132,410		216,967						(82,756)	216,967			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/20/2014	08/20/2015	08/20/2015	Expiration	246	6,382,033	1986.51	120,145		88,045						(75,091)	88,045			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2014	08/21/2015	08/21/2015	Expiration	79	10,227,398	17039.49	207,387		68,973						(129,617)	68,973			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2014	08/22/2015	08/22/2015	Expiration	50	1,479,353	17001.22	26,876		54,463						(16,797)	54,463			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2014	08/23/2015	08/23/2015	Expiration	68	2,547,992	17001.22	48,046		97,559						(30,029)	97,559			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2014	08/24/2015	08/24/2015	Expiration	43	4,688,712	17001.22	108,018		77,209						(67,511)	77,209			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/25/2014	08/25/2015	08/25/2015	Expiration	62	3,316,673	17076.87	75,225		34,243						(47,015)	34,243			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/27/2014	08/27/2015	08/27/2015	Expiration	193	7,447,320	2000.12	137,616		82,787						(86,010)	82,787			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/28/2015	08/28/2015	Expiration	387	774,307	2003.37	11,529								(7,206)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/29/2015	08/29/2015	Expiration	262	9,713,041	2003.37	187,466		230,266						(117,166)	230,266			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/30/2015	08/30/2015	Expiration	571	12,389,233	2003.37	256,941		316,244						(160,588)	316,244			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/31/2015	08/31/2015	Expiration	824	9,566,294	2003.37	202,881		229,113						(126,801)	229,113			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	09/01/2015	09/01/2015	Expiration	424	8,088,301	2003.37	170,789		171,729						(106,743)	171,729			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2014	09/02/2015	09/02/2015	Expiration	207	19,151,990	2002.28	452,916								(320,815)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/03/2014	09/03/2015	09/03/2015	Expiration	405	7,005,585	2000.72	139,625		89,215						(98,901)	89,215			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/04/2015	09/04/2015	Expiration	316	28,349,363	2007.71	591,997								(419,331)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/05/2015	09/05/2015	Expiration	83	2,142,410	17137.36	40,808		54,598						(28,906)	54,598			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/06/2015	09/06/2015	Expiration	37	1,950,597	17137.36	32,969		30,371						(23,353)	30,371			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/07/2015	09/07/2015	Expiration	51	1,625,611	17137.36	32,827		37,714						(23,252)	37,714			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/10/2014	09/10/2015	09/10/2015	Expiration	457	29,442,005	1995.69	622,880		82,339						(441,207)	82,339			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2014	09/11/2015	09/11/2015	Expiration	418	42,907,146	1985.54	927,652								(657,087)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2014	09/14/2015	09/14/2015	Expiration	441	25,652,004	1985.54	589,319								(417,434)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2014	09/15/2015	09/15/2015	Expiration	241	20,189,202	1984.13	476,222								(337,324)				
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/17/2014	09/17/2015	09/17/2015	Expiration	201	5,568,429	2001.57	109,283		32,452						(77,409)	32,452			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/19/2014	09/18/2015	09/18/2015	Expiration	263	55,366,828	2010.4	1,202,109								(851,494)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/19/2014	09/21/2015	09/21/2015	Expiration	632	23,458,924	2010.4	538,539								(381,465)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/08/2014	10/08/2015	10/08/2015	Expiration	1,449	26,092,392	1968.89	585,925		577,175						(463,858)	577,175			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2014	10/13/2015	10/13/2015	Expiration	540	3,756,563	1874.74	81,938		158,818						(64,867)	158,818			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/14/2014	10/14/2015	10/14/2015	Expiration	338	22,603,032	1877.7	517,318		952,573						(409,544)	952,573			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2014	10/20/2015	10/20/2015	Expiration	1,111	26,781,003	1904.01	652,901		1,271,492						(516,880)	1,271,492			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/22/2014	10/22/2015	10/22/2015	Expiration	1,664	23,922,151	1927.11	536,963		1,001,232						(425,096)	1,001,232			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2014	10/23/2015	10/23/2015	Expiration	49	12,625,224	16677.9	275,333		524,152						(217,972)	524,152			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2014	10/24/2015	10/24/2015	Expiration	65	3,071,878	16805.41	59,152		120,003						(46,829)	120,003			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2014	10/25/2015	10/25/2015	Expiration	64	3,656,480	16805.41	75,903		150,499						(60,090)	150,499			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2014	10/26/2015	10/26/2015	Expiration	55	4,924,538	16805.41	115,228		225,926						(91,222)	225,926			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/28/2014	10/28/2015	10/28/2015	Expiration	330	7,683,348	1985.05	157,369		267,357						(124,584)	267,357			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	10/30/2015	10/30/2015	Expiration	300	13,251,215	2018.05	285,282		254,710						(225,848)	254,710			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	10/31/2015	10/31/2015	Expiration	257	13,569,432	2018.05	270,931		200,507						(214,487)	200,507			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	11/01/2015	11/01/2015	Expiration	1,786	18,537,937	2018.05	362,702		244,320						(287,139)	244,320			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	11/02/2015	11/02/2015	Expiration	1,609	21,419,244	2018.05	453,643		428,026						(359,134)	428,026			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2014	11/03/2015	11/03/2015	Expiration	450	20,686,820	2017.81	493,841		870,349						(432,111)	870,349			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/05/2014	11/05/2015	11/05/2015	Expiration	77	5,459,541	17484.53	110,044		64,875						(96,289)	64,875			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2014	11/06/2015	11/06/2015	Expiration	205	11,214,512	2031.92	210,675		107,013						(184,341)	107,013			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/11/2014	11/11/2015	11/11/2015	Expiration	365	6,168,972	2039.68	120,486		33,957						(105,425)	33,957			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/12/2014	11/12/2015	11/12/2015	Expiration	93	8,511,042	17612.2	170,749								(149,405)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/13/2014	11/13/2015	11/13/2015	Expiration	529	8,596,562	2039.33	167,887		51,794						(146,901)	51,794			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2014	11/17/2015	11/17/2015	Expiration	117	4,218,125	17647.75	96,948		390						(84,830)	390			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/18/2014	11/18/2015	11/18/2015	Expiration	963	13,970,504	2051.8	272,801		150,898						(238,701)	150,898			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/20/2014	11/20/2015	11/20/2015	Expiration	459	11,221,719	2052.75	220,085		102,933						(192,574)	102,933			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2014	11/24/2015	11/24/2015	Expiration	275	8,104,183	2069.41	167,348								(146,430)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2014	11/25/2015	11/25/2015	Expiration	402	7,988,458	2067.03	157,213								(137,561)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/02/2014	12/02/2015	12/02/2015	Expiration	634	24,974,037	2066.55	570,694		153,916						(546,915)	153,916			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/18/2014	12/18/2015	12/18/2015	Expiration	2,194	31,541,952	2061.23	659,325		40,031						(631,853)	40,031			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2014	12/22/2015	12/22/2015	Expiration	419	10,976,680	2078.54	242,151								(232,061)				

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	RBC ES7IP3U3RHIGC71XBU11	12/23/2014	12/23/2015	12/23/2015	Expiration	1,544	11,977,328	2082.17	245,651								(235,416)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2014	12/29/2015	12/29/2015	Expiration	485	10,124,257	2090.57	223,592								(214,275)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/24/2014	11/24/2015	11/24/2015	Expiration	56	2,381,131	17817.9	55,648								(48,692)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/03/2014	12/03/2015	12/03/2015	Expiration	74	7,183,658	17912.62	142,973								(137,016)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/05/2014	12/04/2015	12/04/2015	Expiration	169	6,622,784	17958.79	142,265								(136,337)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/05/2014	12/05/2015	12/05/2015	Expiration	56	1,761,460	17958.79	33,133								(31,753)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/05/2014	12/06/2015	12/06/2015	Expiration	47	2,399,354	17958.79	46,358								(44,426)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/05/2014	12/07/2015	12/07/2015	Expiration	83	7,677,578	17958.79	165,758								(158,851)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/09/2014	12/09/2015	12/09/2015	Expiration	24	6,346,407	17801.2	137,509								(131,780)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/10/2014	12/10/2015	12/10/2015	Expiration	19	5,407,025	17533.15	117,766		19,252						(112,859)	19,252			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/11/2014	12/11/2015	12/11/2015	Expiration	1,060	41,977,872	2035.33	903,616		148,763						(865,966)	148,763			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/12/2014	12/12/2015	12/12/2015	Expiration	52	3,621,590	17280.83	72,317		62,947						(69,304)	62,947			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/12/2014	12/13/2015	12/13/2015	Expiration	80	2,588,565	17280.83	55,253		41,944						(52,950)	41,944			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/12/2014	12/14/2015	12/14/2015	Expiration	37	5,569,802	17280.83	130,738		50,823						(125,290)	50,823			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/15/2014	12/15/2015	12/15/2015	Expiration	374	26,403,335	1989.63	640,925		713,686						(614,220)	713,686			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/19/2014	12/18/2015	12/18/2015	Expiration	1,641	57,936,639	2070.65	1,264,125								(1,211,453)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/19/2014	12/19/2015	12/19/2015	Expiration	31	2,264,127	17804.8	45,432								(43,539)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/19/2014	12/20/2015	12/20/2015	Expiration	24	1,841,127	17804.8	35,612								(34,129)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/19/2014	12/21/2015	12/21/2015	Expiration	4,061	32,503,830	2070.65	763,999								(732,166)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/26/2014	12/26/2015	12/26/2015	Expiration	449	5,971,224	2088.77	114,845								(110,060)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/26/2014	12/27/2015	12/27/2015	Expiration	1,374	11,822,668	2088.77	250,248								(239,821)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/26/2014	12/28/2015	12/28/2015	Expiration	327	16,341,285	2088.77	346,238								(331,811)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/02/2015	01/02/2015	Expiration	103	8,046,957	16469.99	181,934		391,874						(7,581)	391,874			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/03/2015	01/03/2015	Expiration	38	1,169,757	16469.99	22,326		26,457						(930)	26,457			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/04/2015	01/04/2015	Expiration	32	3,943,264	16469.99	77,378		93,736						(3,224)	93,736			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/05/2015	01/05/2015	Expiration	55	3,117,080	16469.99	77,345		138,040						(3,223)	138,040			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2014	01/06/2015	01/06/2015	Expiration	52	8,586,014	16425.1	188,763		427,524						(7,865)	427,524			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2014	01/07/2015	01/07/2015	Expiration	219	7,673,696	1837.88	148,380		353,751						(6,183)	353,751			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/09/2015	01/09/2015	Expiration	131	9,608,043	16437.05	213,392		485,343						(8,777)	485,343			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/10/2015	01/10/2015	Expiration	44	3,181,903	16437.05	52,146		74,874						(2,173)	74,874			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/11/2015	01/11/2015	Expiration	53	1,585,607	16437.05	32,073		37,066						(1,336)	37,066			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/12/2015	01/12/2015	Expiration	78	2,105,307	16437.05	51,362		90,857						(2,140)	90,857			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2014	01/13/2015	01/13/2015	Expiration	62	11,177,083	16257.94	227,731		500,740						(9,489)	500,740			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2014	01/15/2015	01/15/2015	Expiration	999	8,781,610	1848.38	160,359		301,901						(6,682)	301,901			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2014	01/16/2015	01/16/2015	Expiration	26	2,902,655	16417.01	71,478		144,307						(2,902)	144,307			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2014	01/22/2015	01/22/2015	Expiration	22	14,464,639	16373.34	280,515		640,170						(11,688)	640,170			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/23/2014	01/23/2015	01/23/2015	Expiration	24	7,598,644	16197.35	163,703		387,729						(6,821)	387,729			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2014	01/24/2015	01/24/2015	Expiration	604	9,072,786	1790.29	163,716		394,598						(6,821)	394,598			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2014	01/25/2015	01/25/2015	Expiration	2,037	9,093,750	1790.29	193,432		491,625						(8,060)	491,625			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2014	01/26/2015	01/26/2015	Expiration	302	7,700,126	1790.29	161,558		411,203						(6,732)	411,203			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/27/2014	01/27/2015	01/27/2015	Expiration	70	12,481,414	15837.88	271,175		684,269						(11,299)	684,269			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2014	01/28/2015	01/28/2015	Expiration	1,907	19,448,670	1792.5	408,475		849,882						(17,020)	849,882			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2014	01/30/2015	01/30/2015	Expiration	81	8,367,987	15848.61	182,537		452,846						(7,606)	452,846			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2014	02/04/2015	02/04/2015	Expiration	412	12,269,563	1755.2	266,928		666,226						(33,366)	666,226			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2014	02/05/2015	02/05/2015	Expiration	587	9,146,343	1751.64	204,962		536,235						(25,620)	536,235			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/06/2013	02/06/2015	02/06/2015	Expiration	302	9,293,536	1512.12	210,950		508,021						(26,158)	508,021			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2014	02/07/2015	02/07/2015	Expiration	61	959,623	15794.08	14,490		31,188						(1,811)	31,188			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2014	02/08/2015	02/08/2015	Expiration	59	2,626,209	15794.08	52,065		130,750						(6,508)	130,750			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2014	02/09/2015	02/09/2015	Expiration	37	2,396,258	15794.08	61,267		147,439						(7,658)	147,439			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2014	02/10/2015	02/10/2015	Expiration	398	22,687,087	1799.84	512,942		1,191,794						(64,118)	1,191,794			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2014	02/11/2015	02/11/2015	Expiration	276	29,145,585	1819.75	616,413		1,423,556						(77,052)	1,423,556			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2014	02/12/2015	02/12/2015	Expiration	539	11,108,103	1819.26	220,378		567,362						(27,547)	567,362			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2014	02/13/2015	02/13/2015	Expiration	83	3,433,554	16027.59	75,409		170,423						(9,426)	170,423			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/19/2014	02/19/2015	02/19/2015	Expiration	397	22,511,630	1828.75	470,643		1,039,487						(58,830)	1,039,487			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/20/2014	02/20/2015	02/20/2015	Expiration	292	7,702,909	1839.78	159,801		422,674						(19,798)	422,674			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/24/2014	02/24/2015	02/24/2015	Expiration	426	6,863,263	1847.61	136,542		354,556						(17,068)	354,556			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2014	02/25/2015	02/25/2015	Expiration	510	12,106,855	1845.12	247,288		613,514						(30,911)	613,514			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2014	02/26/2015	02/26/2015	Expiration	419	9,888,299	1845.16	208,374		546,283						(26,047)	546,283			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2014	02/27/2015	02/27/2015	Expiration	305	26,690,500	1854.29	602,690		1,348,406						(75,336)	1,348,406			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/03/2014	03/03/2015	03/03/2015	Expiration	394	22,299,773	1845.73	561,527		1,280,514						(116,985)	1,280,514			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/05/2014	03/05/2015	03/05/2015	Expiration	109	36,484,406	1873.81	768,036		1,674,804						(160,008)	1,674,804			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/06/2015	03/06/2015	Expiration	37	6,673,322	16452.72	151,666		318,436						(31,597)	318,436			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/07/2015	03/07/2015	Expiration	37	1,285,423	16452.72	24,776		47,581						(5,162)	47,581			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/08/2015	03/08/2015	Expiration	52	1,360,898	16452.72	30,397		61,212						(6,333)	61,212			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/09/2015	03/09/2015	Expiration	72	4,793,932	16452.72	119,715		247,506						(24,941)	247,506			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2014	03/10/2015	03/10/2015	Expiration	82	5,085,771	16418.68	128,074		259,851						(26,682)	259,851			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2014	03/11/2015	03/11/2015	Expiration	42	5,202,388	16351.25	123,595		254,630						(25,749)	254,630			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2014	03/13/2015	03/13/2015	Expiration	36	5,612,012	16108.89	130,775		280,530						(27,245)	280,530			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2014	03/17/2015	03/17/2015	Expiration	429	30,022,500	1858.83	746,022		1,615,752						(155,421)	1,615,752			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/19/2014	03/19/2015	03/19/2015	Expiration	531	12,461,019	1860.77	233,401		567,436						(48,625)	567,436			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/20/2015	03/20/2015	Expiration	60	13,708,641	16302.77	312,715		697,941						(64,766)	697,941			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/21/2015	03/21/2015	Expiration	458	9,504,958	1866.52	184,287		451,317						(38,393)	451,317			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/22/2015	03/22/2015	Expiration	446	11,772,243	1866.52	236,631		594,324						(49,298)	594,324			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/23/2015	03/23/2015	Expiration	382	8,355,374	1866.52	190,714		466,671						(39,732)	466,671			

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	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/27/2015	03/27/2015	Expiration	277	7,512,444	1857.62	145,531		347,773						(29,254)	347,773			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/28/2015	03/28/2015	Expiration	444	7,397,585	1857.62	141,508		357,590						(29,481)	357,590			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/29/2015	03/29/2015	Expiration	401	9,171,432	1857.62	204,906		531,546						(42,689)	531,546			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/30/2015	03/30/2015	Expiration	371	8,345,931	1857.62	142,114		367,400						(29,607)	367,400			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/31/2014	03/31/2015	03/31/2015	Expiration	570	21,990,005	1872.34	575,094		1,220,319						(119,811)	1,220,319			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/02/2015	04/02/2015	Expiration	1,005	67,591,251	1865.09	1,541,571		3,291,027						(449,625)	3,291,027			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2014	04/03/2015	04/03/2015	Expiration	515	6,983,659	1888.77	138,546		315,030						(40,409)	315,030			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/04/2015	04/04/2015	Expiration	680	11,227,474	1865.09	204,319		501,572						(59,593)	501,572			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/05/2015	04/05/2015	Expiration	353	9,560,375	1865.09	198,832		498,093						(57,993)	498,093			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/06/2015	04/06/2015	Expiration	486	27,491,013	1865.09	719,179		1,615,098						(209,761)	1,615,098			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2014	04/07/2015	04/07/2015	Expiration	454	4,928,458	1845.04	112,194		281,458						(32,723)	281,458			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/08/2014	04/08/2015	04/08/2015	Expiration	41	6,489,098	16256.14	142,869		308,584						(41,670)	308,584			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2014	04/10/2015	04/10/2015	Expiration	847	8,491,378	1833.08	177,218		423,270						(51,689)	423,270			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2014	04/14/2015	04/14/2015	Expiration	83	3,766,622	16173.24	84,123		180,984						(24,536)	180,984			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2014	04/16/2015	04/16/2015	Expiration	431	41,360,560	1862.31	876,022		1,965,852						(255,506)	1,965,852			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2013	04/17/2015	04/17/2015	Expiration	269	417,676	1552.01	10,567		66,174						(1,541)	66,174			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2014	04/21/2015	04/21/2015	Expiration	485	31,147,071	1871.89	676,676		1,477,939						(197,364)	1,477,939			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/24/2014	04/24/2015	04/24/2015	Expiration	670	13,504,604	1878.61	256,663		602,965						(74,860)	602,965			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2014	04/28/2015	04/28/2015	Expiration	285	4,259,509	1869.43	89,936		225,207						(26,231)	225,207			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2014	04/29/2015	04/29/2015	Expiration	313	35,197,776	1878.33	767,125		1,650,243						(223,745)	1,650,243			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/30/2014	04/30/2015	04/30/2015	Expiration	718	13,165,974	1883.95	235,172		581,073						(68,592)	581,073			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/01/2014	05/01/2015	05/01/2015	Expiration	447	11,383,474	1883.68	229,800		534,485						(86,175)	534,485			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/05/2014	05/05/2015	05/05/2015	Expiration	398	9,269,003	1884.66	198,143		477,620						(74,304)	477,620			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2014	05/06/2015	05/06/2015	Expiration	5,480	42,787,961	1867.72	881,868		1,951,112						(330,701)	1,951,112			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2014	05/07/2015	05/07/2015	Expiration	313	39,640,192	1878.21	793,272		1,781,006						(297,477)	1,781,006			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/08/2014	05/08/2015	05/08/2015	Expiration	261	24,630,446	1875.63	501,079		1,075,939						(187,905)	1,075,939			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2014	05/13/2015	05/13/2015	Expiration	1,462	19,446,235	1897.45	369,886		852,513						(138,707)	852,513			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2014	05/14/2015	05/14/2015	Expiration	988	52,046,181	1888.53	997,402		2,201,551						(374,026)	2,201,551			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2014	05/19/2015	05/19/2015	Expiration	479	5,354,918	1885.08	117,239		305,289						(43,965)	305,289			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2014	05/20/2015	05/20/2015	Expiration	671	11,009,907	1872.83	217,469		562,598						(81,551)	562,598			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/21/2014	05/21/2015	05/21/2015	Expiration	2,231	31,696,654	1888.03	620,501		1,368,498						(232,688)	1,368,498			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/22/2015	05/22/2015	Expiration	434	76,896,961	1900.53	1,634,479		3,547,936						(612,930)	3,547,936			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/23/2015	05/23/2015	Expiration	42	1,444,782	16606.27	25,655		63,818						(9,621)	63,818			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/24/2015	05/24/2015	Expiration	46	2,532,639	16606.27	44,453		110,400						(16,670)	110,400			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/25/2015	05/25/2015	Expiration	46	756,091	16606.27	15,575		41,585						(5,841)	41,585			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/26/2015	05/26/2015	Expiration	5,211	18,156,884	1900.53	428,049		924,951						(160,518)	924,951			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/28/2014	05/28/2015	05/28/2015	Expiration	306	13,950,027	1909.78	248,676		628,458						(93,254)	628,458			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/02/2014	06/02/2015	06/02/2015	Expiration	225	9,117,177	1924.97	180,645		421,784						(82,796)	421,784			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2014	06/03/2015	06/03/2015	Expiration	371	40,887,122	1924.24	831,826		1,782,435						(381,253)	1,782,435			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2014	06/04/2015	06/04/2015	Expiration	179	575,970	1927.88	8,121		13,823						(3,722)	13,823			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2014	06/06/2015	06/06/2015	Expiration	572	8,668,276	1949.44	160,064		321,169						(73,363)	321,169			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2014	06/07/2015	06/07/2015	Expiration	284	8,941,238	1949.44	171,052		341,686						(78,399)	341,686			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2014	06/08/2015	06/08/2015	Expiration	481	8,113,912	1949.44	154,450		325,172						(70,790)	325,172			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2014	06/09/2015	06/09/2015	Expiration	486	8,163,250	1951.27	153,348		300,994						(70,284)	300,994			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2014	06/10/2015	06/10/2015	Expiration	218	18,954,809	1950.79	358,112		687,467						(164,135)	687,467			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/11/2014	06/11/2015	06/11/2015	Expiration	307	21,103,850	1943.89	378,834		753,893						(173,632)	753,893			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2014	06/16/2015	06/16/2015	Expiration	304	32,046,752	1937.78	720,618		1,485,361						(330,283)	1,485,361			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/19/2014	06/19/2015	06/19/2015	Expiration	225	22,178,146	1959.48	437,135		905,325						(200,353)	905,325			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2014	06/24/2015	06/24/2015	Expiration	57	5,053,937	16818.13	106,604		239,713						(48,860)	239,713			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2014	06/25/2015	06/25/2015	Expiration	101	8,093,070	1959.53	149,142		305,229						(68,357)	305,229			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2013	06/26/2015	06/26/2015	Expiration	124	198,244	1603.26	5,735		30,363						(1,314)	30,363			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/27/2014	06/27/2015	06/27/2015	Expiration	346	8,233,418	1960.96	143,587		310,397						(65,811)	310,397			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/27/2014	06/28/2015	06/28/2015	Expiration	496	10,817,917	1960.96	198,654		439,905						(91,050)	439,905			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2015	06/29/2015	Expiration	432	7,406,566	1960.96	149,705		306,507						(68,615)	306,507			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2015	07/01/2015	Expiration	521	24,805,744	1973.32	526,821		1,019,778						(285,361)	1,019,778			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/02/2015	07/02/2015	Expiration	32	3,941,429	17068.26	76,917		124,194						(41,664)	124,194			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/03/2015	07/03/2015	Expiration	44	1,266,229	17068.26	24,331		39,180						(13,179)	39,180			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/05/2015	07/05/2015	Expiration	33	1,859,851	17068.26	31,718		54,428						(17,181)	54,428			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/06/2015	07/06/2015	Expiration	31	5,093,967	17068.26	102,262		163,649						(55,392)	163,649			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/07/2014	07/07/2015	07/07/2015	Expiration	541	11,261,406	1977.65	231,062		374,092						(125,159)	374,092			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2014	07/08/2015	07/08/2015	Expiration	331	8,132,874	1963.71	155,178		289,901						(84,055)	289,901			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/10/2014	07/10/2015	07/10/2015	Expiration	209	21,507,367	1964.68	440,573		844,735						(238,644)	844,735			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2014	07/11/2015	07/11/2015	Expiration	333	7,055,784	1967.57	128,195		233,220						(69,439)	233,220			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2014	07/12/2015	07/12/2015	Expiration	305	8,350,926	1967.57	158,092		263,075						(85,633)	263,075			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2014	07/13/2015	07/13/2015	Expiration	1,230	9,035,849	1967.57	186,455		302,601						(100,996)	302,601			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/21/2014	07/21/2015	07/21/2015	Expiration	1,995	28,922,831	1973.63	635,831		1,327,157						(344,408)	1,327,157			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2014	07/22/2015	07/22/2015	Expiration	311	12,924,738	1983.53	244,132		467,612						(132,238)	467,612			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/23/2014	07/23/2015	07/23/2015	Expiration	289	25,013,268	1987.01	511,690		977,316						(277,165)	977,316			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2014	07/24/2015	07/24/2015	Expiration	61	35,998,570	17083.8	721,615		365,048						(389,227)	365,048			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2014	07/25/2015	07/25/2015	Expiration	35	2,384,062	16960.57	41,420		80,563						(22,436)	80,563			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2014	07/26/2015	07/26/2015	Expiration	35	1,014,249	16960.57	20,058		42,798						(10,865)	42,798			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2014	07/27/2015	07/27/2015	Expiration	79	2,966,436	16960.57	67,528		90,825						(36,578)	90,825			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/28/2014	07/28/2015	07/28/2015	Expiration	4,773	26,203,941	1978.91	601,278		1,186,901						(325,692)	1,186,901			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2014	07/31/2015	07/31/2015	Expiration	399	72,195,935	1925.15	1,586,918		3,271,000						(930,695)	3,271,000			

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 KB1H1DSPRFMYMCUFXT09	08/01/2014	08/03/2015	08/03/2015	Expiration	491	26,987,869	1925.15	643,244		1,295,366						(402,027)	1,295,366			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2014	08/04/2015	08/04/2015	Expiration	303	12,863,193	1938.99	275,495		821,549						(172,184)	821,549			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/05/2014	08/05/2015	08/05/2015	Expiration	452	32,933,000	1920.21	748,407		1,486,970						(467,754)	1,486,970			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/06/2014	08/06/2015	08/06/2015	Expiration	681	12,628,735	1920.24	271,843		624,823						(169,902)	624,823			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2014	08/11/2015	08/11/2015	Expiration	212	40,452,671	1936.92	918,603		1,933,723						(574,127)	1,933,723			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2014	08/14/2015	08/14/2015	Expiration	3,311	76,095,315	1955.06	1,668,471		3,260,555						(1,042,795)	3,260,555			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/15/2015	08/15/2015	Expiration	453	11,167,081	1955.06	210,035		431,544						(131,272)	431,544			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/16/2015	08/16/2015	Expiration	787	12,405,088	1955.06	261,204		556,619						(163,252)	556,619			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/17/2015	08/17/2015	Expiration	1,763	40,009,398	1955.06	909,988		1,905,240						(568,742)	1,905,240			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2014	08/18/2015	08/18/2015	Expiration	38	3,626,604	16838.74	81,550		157,569						(50,969)	157,569			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2014	08/19/2015	08/19/2015	Expiration	401	12,044,821	1981.6	234,306		433,576						(146,441)	433,576			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2014	08/20/2015	08/20/2015	Expiration	410	14,003,697	1986.51	260,591		467,536						(162,869)	467,536			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2014	08/21/2015	08/21/2015	Expiration	579	11,850,628	1992.37	221,434		379,216						(138,396)	379,216			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2014	08/22/2015	08/22/2015	Expiration	1,304	10,069,027	1988.4	181,079		327,161						(113,174)	327,161			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/23/2014	08/23/2015	08/23/2015	Expiration	950	13,303,140	1988.4	254,038		475,929						(158,774)	475,929			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2014	08/24/2015	08/24/2015	Expiration	316	7,781,754	1988.4	161,774		269,891						(101,109)	269,891			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2014	08/26/2015	08/26/2015	Expiration	353	46,742,704	2000.02	979,411		438,984						(612,132)	438,984			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/28/2015	08/28/2015	Expiration	119	6,937,175	17098.45	147,231		21,455						(90,822)	21,455			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/29/2015	08/29/2015	Expiration	64	2,923,994	17098.45	51,806		73,998						(32,379)	73,998			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/30/2015	08/30/2015	Expiration	66	1,930,910	17098.45	38,851		56,483						(24,282)	56,483			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/31/2015	08/31/2015	Expiration	56	4,845,867	17098.45	110,078		44,752						(68,798)	44,752			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	09/01/2015	09/01/2015	Expiration	46	1,302,456	17098.45	30,353		12,942						(18,971)	12,942			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2014	09/02/2015	09/02/2015	Expiration	539	7,956,419	2002.28	164,079		183,417						(116,222)	183,417			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2014	09/03/2015	09/03/2015	Expiration	233	14,270,876	2000.72	275,492		351,600						(195,140)	351,600			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/04/2014	09/04/2015	09/04/2015	Expiration	518	9,556,065	1997.65	180,380		242,394						(127,769)	242,394			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/05/2014	09/05/2015	09/05/2015	Expiration	711	10,640,130	2007.71	198,652		204,478						(140,712)	204,478			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/05/2014	09/06/2015	09/06/2015	Expiration	352	7,672,591	2007.71	152,324		138,646						(107,896)	138,646			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/05/2014	09/07/2015	09/07/2015	Expiration	1,663	11,108,710	2007.71	226,620		202,781						(160,523)	202,781			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2014	09/08/2015	09/08/2015	Expiration	385	15,597,113	2001.54	324,473		308,700						(229,835)	308,700			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/10/2014	09/10/2015	09/10/2015	Expiration	539	12,273,898	1995.69	243,239		291,427						(172,294)	291,427			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/11/2014	09/11/2015	09/11/2015	Expiration	231	30,139,527	1997.45	599,031		238,719						(424,313)	238,719			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2014	09/12/2015	09/12/2015	Expiration	417	36,292,894	1985.54	686,922		287,444						(486,570)	287,444			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2014	09/13/2015	09/13/2015	Expiration	416	37,700,117	1985.54	759,809		277,370						(538,198)	277,370			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2014	09/14/2015	09/14/2015	Expiration	214	42,772,224	1985.54	918,663		354,561						(650,720)	354,561			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/15/2014	09/15/2015	09/15/2015	Expiration	307	13,543,039	1984.13	286,117		336,392						(202,666)	336,392			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2014	09/16/2015	09/16/2015	Expiration	454	19,529,229	1998.98	389,973		397,888						(276,231)	397,888			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/17/2014	09/17/2015	09/17/2015	Expiration	812	14,190,479	2001.57	258,213		336,005						(182,901)	336,005			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/18/2014	09/18/2015	09/18/2015	Expiration	358	30,405,986	2011.36	592,480		231,466						(419,673)	231,466			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/19/2014	09/19/2015	09/19/2015	Expiration	1,149	10,837,701	2010.4	194,586		223,365						(137,832)	223,365			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/19/2014	09/20/2015	09/20/2015	Expiration	693	16,294,761	2010.4	319,497		396,934						(226,311)	396,934			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/19/2014	09/21/2015	09/21/2015	Expiration	1,092	10,978,177	2010.4	225,916		271,237						(160,024)	271,237			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2014	09/22/2015	09/22/2015	Expiration	211	10,466,768	1994.29	211,684		330,736						(149,943)	330,736			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2014	09/23/2015	09/23/2015	Expiration	1,918	13,612,373	1982.77	274,426		482,746						(194,385)	482,746			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/24/2014	09/24/2015	09/24/2015	Expiration	1,579	22,801,034	1998.3	438,175		445,043						(310,374)	445,043			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2014	09/30/2015	09/30/2015	Expiration	289	14,570,799	1972.29	302,223		507,920						(214,074)	507,920			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/02/2015	10/02/2015	Expiration	213	15,477,217	1967.9	325,031		552,564						(257,316)	552,564			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/03/2015	10/03/2015	Expiration	1,040	12,117,559	1967.9	242,781		465,166						(192,201)	465,166			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/04/2015	10/04/2015	Expiration	693	14,115,982	1967.9	302,321		571,153						(239,338)	571,153			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/05/2015	10/05/2015	Expiration	199	12,582,256	1967.9	287,013		525,338						(227,219)	525,338			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/07/2014	10/07/2015	10/07/2015	Expiration	305	15,365,277	1935.1	322,323		701,939						(255,172)	701,939			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2014	10/09/2015	10/09/2015	Expiration	569	7,983,395	1928.21	176,869		377,225						(140,021)	377,225			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2014	10/14/2015	10/14/2015	Expiration	1,250	11,116,576	1877.7	237,523		514,531						(188,039)	514,531			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/15/2014	10/15/2015	10/15/2015	Expiration	3,397	20,763,362	1862.49	487,400		904,061						(385,859)	904,061			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/16/2014	10/16/2015	10/16/2015	Expiration	1,965	29,536,492	1862.76	472,639		27,337						(374,172)	27,337			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/21/2014	10/21/2015	10/21/2015	Expiration	1,347	19,517,163	1941.28	415,017		863,276						(328,555)	863,276			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/22/2014	10/22/2015	10/22/2015	Expiration	457	14,298,882	1927.11	296,614		668,735						(234,819)	668,735			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/23/2014	10/23/2015	10/23/2015	Expiration	4,341	31,335,412	1950.82	673,385		1,319,603						(533,097)	1,319,603			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/27/2014	10/27/2015	10/27/2015	Expiration	28	5,056,956	16817.94	123,052		229,470						(97,416)	229,470			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/29/2014	10/29/2015	10/29/2015	Expiration	794	13,718,690	1982.3	274,177		443,248						(217,057)	443,248			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2014	11/03/2015	11/03/2015	Expiration	1,296	22,503,641	2017.81	444,496								(388,934)				
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2014	11/04/2015	11/04/2015	Expiration	271	6,987,692	2012.1	141,403		127,878						(123,727)	127,878			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/05/2014	11/05/2015	11/05/2015	Expiration	206	43,863,065	2023.57	940,097		1,175,173						(822,585)	1,175,173			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/06/2014	11/06/2015	11/06/2015	Expiration	113	5,155,801	17554.47	107,773		54,105						(94,302)	54,105			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/10/2014	11/10/2015	11/10/2015	Expiration	365	35,605,517	2038.26	783,862		554,951						(685,879)	554,951			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2014	11/12/2015	11/12/2015	Expiration	266	14,520,201	2038.25	272,088		120,775						(238,077)	120,775			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/17/2014	11/17/2015	11/17/2015	Expiration	474	31,373,914	2041.32	706,472		228,750						(618,163)	228,750			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/19/2014	11/19/2015	11/19/2015	Expiration	589	47,193,823	2048.72	1,010,847		545,568						(884,491)	545,568			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/20/2014	11/20/2015	11/20/2015	Expiration	459	27,003,811	2052.75	588,155		364,731						(514,636)	364,731			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/24/2014	11/24/2015	11/24/2015	Expiration	366	15,259,868	2069.41	356,174		155,312						(311,652)	155,312			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/26/2014	11/25/2015	11/25/2015	Expiration	352	36,264,821	2072.83	790,253		321,534						(691,472)	321,534			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/26/2014	11/27/2015	11/27/2015	Expiration	390	24,212,897	2072.83	512,379		148,779						(448,332)	148,779			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2014	11/28/2015	11/28/2015	Expiration	86	1,527,222	17828.24	32,835								(28,731)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2014	11/29/2015	11/29/2015	Expiration	46	1,771,475	17828.24	32,579								(28,507)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2014	11/30/2015	11/30/2015	Expiration	37	6,835,758	17828.24	149,395								(130,721)				

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	WAC KB1H1DSPRFMYMCUFXT09	12/01/2014	12/01/2015	12/01/2015	Expiration	246	10,666,121	2053.44	224,772								(215,406)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/02/2014	12/02/2015	12/02/2015	Expiration	65	5,894,084	17879.55	120,855								(115,819)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/05/2014	12/04/2015	12/04/2015	Expiration	265	44,288,874	2075.37	942,131		343,948						(902,876)	343,948			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/05/2014	12/07/2015	12/07/2015	Expiration	823	26,356,415	2075.37	598,260		21,589						(573,333)	21,589			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/08/2014	12/08/2015	12/08/2015	Expiration	747	13,979,232	2060.31	298,519		4,307						(286,081)	4,307			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/09/2014	12/09/2015	12/09/2015	Expiration	3,100	35,002,059	2059.82	618,520								(592,748)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/10/2014	12/10/2015	12/10/2015	Expiration	424	14,602,286	2026.14	313,027		260,987						(299,985)	260,987			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/11/2014	12/11/2015	12/11/2015	Expiration	1,248	49,999,664	2002.33	1,114,421		246,834						(1,067,987)	246,834			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/12/2015	12/12/2015	Expiration	852	9,741,596	2002.33	216,750		262,407						(207,718)	262,407			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/13/2015	12/13/2015	Expiration	1,094	15,217,384	2002.33	337,129		388,119						(323,082)	388,119			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/14/2015	12/14/2015	Expiration	3,598	35,343,224	2002.33	849,584		528,698						(814,185)	528,698			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/15/2014	12/15/2015	12/15/2015	Expiration	352	12,310,676	1989.63	288,738		429,243						(276,707)	429,243			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2014	12/17/2015	12/17/2015	Expiration	30	44,529,814	17356.87	775,005		68,828						(742,713)	68,828			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2014	12/23/2015	12/23/2015	Expiration	334	27,836,772	2082.17	650,681								(623,569)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2014	12/24/2015	12/24/2015	Expiration	212	10,688,769	2081.88	204,453								(195,934)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/29/2014	12/29/2015	12/29/2015	Expiration	990	24,389,477	2090.57	594,715								(569,936)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2014	12/30/2015	12/30/2015	Expiration	1,206	12,370,654	2080.35	264,358								(253,343)				
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/02/2015	12/31/2015	12/31/2015	Expiration	231	49,933,895	2058.2	857,844	118,238							(940,339)				
EXPIRED OPTION RECOVERY - LEHMAN			Equity/Index	LEH	03/31/2014	12/31/2014	12/31/2014							62,709							62,709			
0349999. Subtotal - Purchased Options - Other - Other												492,062,350	831,497	641,019,986			XXX			(260,412,568)	641,019,986			XXX
0359999. Subtotal - Purchased Options - Other												492,062,350	831,497	641,019,986			XXX			(260,412,568)	641,019,986			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												492,062,350	831,497	641,019,986			XXX			(260,412,568)	641,019,986			XXX
0429999. Total Purchased Options												492,062,350	831,497	641,019,986			XXX			(260,412,568)	641,019,986			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 Indx Opt MOPTPT			Equity/Index	EGL	01/14/2014	01/14/2015	01/14/2015	Expiration	(2	(4,000	1,838.88	(101		(87						4	(87			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/13/2014	01/13/2015	01/13/2015	Expiration	(5	(8,720	1,819.20	(228		(501						10	(501			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/14/2014	01/14/2015	01/14/2015	Expiration	(55	(102,020	1,838.88	(2,081		(4,336						87	(4,336			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/17/2014	01/16/2015	01/16/2015	Expiration	(5	(10,000	1,838.70	(262		(575						11	(575			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/17/2014	01/16/2015	01/16/2015	Expiration	(32	(59,295	1,838.70	(1,216		(2,520						51	(2,520			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/21/2014	01/21/2015	01/21/2015	Expiration	(6	(11,200	1,843.80	(295		(644						12	(644			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2014	01/22/2015	01/22/2015	Expiration	(17	(30,561	1,844.86	(743		(1,604						31	(1,604			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2014	01/22/2015	01/22/2015	Expiration	(21	(38,800	1,844.86	(1,013		(2,231						42	(2,231			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/23/2014	01/23/2015	01/23/2015	Expiration	(7	(12,000	1,828.46	(316		(690						13	(690			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2014	01/23/2015	01/23/2015	Expiration	(15	(26,000	1,790.29	(684		(1,495						28	(1,495			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2014	01/23/2015	01/23/2015	Expiration	(15	(26,888	1,790.29	(551		(1,143						23	(1,143			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/27/2014	01/27/2015	01/27/2015	Expiration	(11	(20,000	1,781.56	(530		(1,150						22	(1,150			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/28/2014	01/28/2015	01/28/2015	Expiration	(7	(12,927	1,792.50	(266		(549						11	(549			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/28/2014	01/28/2015	01/28/2015	Expiration	(8	(15,000	1,792.50	(396		(863						17	(863			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/05/2014	02/05/2015	02/05/2015	Expiration	(13	(22,838	1,751.64	(566		(1,199						71	(1,199			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/05/2014	02/05/2015	02/05/2015	Expiration	(15	(26,656	1,751.64	(714		(1,533						89	(1,533			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/10/2014	02/10/2015	02/10/2015	Expiration	(12	(21,951	1,799.84	(580		(1,262						72	(1,262			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/12/2014	02/12/2015	02/12/2015	Expiration	(48	(86,875	1,819.26	(1,955		(4,127						244	(4,127			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/12/2014	02/12/2015	02/12/2015	Expiration	(6	(10,000	1,819.26	(263		(575						33	(575			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/19/2014	02/19/2015	02/19/2015	Expiration	(25	(46,557	1,828.75	(1,141		(2,444						143	(2,444			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/19/2014	02/19/2015	02/19/2015	Expiration	(16	(29,632	1,828.75	(779		(1,704						97	(1,704			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/19/2014	02/19/2015	02/19/2015	Expiration	(5	(9,562	1,828.75	(269		(598						34	(598			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/26/2014	02/26/2015	02/26/2015	Expiration	(59	(109,248	1,845.16	(2,240		(4,643						280	(4,643			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/26/2014	02/26/2015	02/26/2015	Expiration	(40	(73,152	1,845.16	(1,924		(4,206						240	(4,206			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/26/2014	02/26/2015	02/26/2015	Expiration	(16	(28,910	1,845.16	(809		(1,807						101	(1,807			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/26/2014	02/26/2015	02/26/2015	Expiration	(5	(9,000	1,845.16	(205		(803						26	(803			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/27/2014	02/27/2015	02/27/2015	Expiration	(21	(38,982	1,854.29	(1,033		(2,241						129	(2,241			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/28/2014	02/27/2015	02/27/2015	Expiration	(12	(22,793	1,859.45	(597		(1,311						75	(1,311			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/05/2014	03/05/2015	03/05/2015	Expiration	(50	(93,721	1,873.81	(2,324		(4,920						484	(4,920			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/05/2014	03/05/2015	03/05/2015	Expiration	(26	(48,182	1,873.81	(1,282		(2,770						267	(2,770			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/07/2014	03/06/2015	03/06/2015	Expiration	(13	(24,000	1,878.04	(638		(1,380						133	(1,380			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/12/2014	03/12/2015	03/12/2015	Expiration	(8	(15,373	1,868.20	(380		(807						79	(807			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/12/2014	03/12/2015	03/12/2015	Expiration	(41	(76,194	1,868.20	(2,027		(4,381						422	(4,381			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/12/2014	03/12/2015	03/12/2015	Expiration	(6	(12,022	1,868.20	(641		(1,273						133	(1,273			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/12/2014	03/12/2015	03/12/2015	Expiration	(5	(10,000	1,868.20	(225		(203						47	(203			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/13/2014	03/13/2015	03/13/2015	Expiration	(20	(37,828	1,846.34	(1,018		(2,175						212	(2,175			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/14/2014	03/13/2015	03/13/2015	Expiration	(12	(21,880	1,841.13	(586		(1,258						122	(1,258			

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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 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	EGL	03/18/2014	03/18/2015	03/18/2015	Expiration	(15)	(27,782)	1,872.25	(731)		(1,597)						152	(1,597)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/18/2014	03/18/2015	03/18/2015	Expiration	(7)	(14,000)	1,872.25	(393)		(875)						82	(875)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/19/2014	03/19/2015	03/19/2015	Expiration	(60)	(111,040)	1,860.77	(2,754)		(5,830)						574	(5,830)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/19/2014	03/19/2015	03/19/2015	Expiration	(9)	(17,110)	1,860.77	(455)		(984)						95	(984)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/19/2014	03/19/2015	03/19/2015	Expiration	(5)	(9,471)	1,860.77	(208)		(212)						43	(212)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/20/2014	03/20/2015	03/20/2015	Expiration	(42)	(79,000)	1,872.01	(2,101)		(4,543)						438	(4,543)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/21/2014	03/20/2015	03/20/2015	Expiration	(22)	(41,000)	1,866.52	(1,087)		(2,358)						226	(2,358)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/24/2014	03/24/2015	03/24/2015	Expiration	(6)	(12,000)	1,857.44	(320)		(690)						67	(690)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/24/2014	03/24/2015	03/24/2015	Expiration	(11)	(19,500)	1,857.44	(556)		(1,219)						116	(1,219)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/25/2014	03/25/2015	03/25/2015	Expiration	(25)	(47,118)	1,865.62	(1,252)		(2,709)						261	(2,709)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/25/2014	03/25/2015	03/25/2015	Expiration	(11)	(20,408)	1,865.62	(579)		(1,276)						121	(1,276)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/26/2014	03/26/2015	03/26/2015	Expiration	(11)	(19,630)	1,852.56	(485)		(1,031)						101	(1,031)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/26/2014	03/26/2015	03/26/2015	Expiration	(14)	(25,123)	1,852.56	(668)		(1,445)						139	(1,445)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/26/2014	03/26/2015	03/26/2015	Expiration	(16)	(29,741)	1,852.56	(744)		(1,945)						155	(1,945)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/27/2014	03/27/2015	03/27/2015	Expiration	(11)	(20,000)	1,849.04	(534)		(1,150)						111	(1,150)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/27/2014	03/27/2015	03/27/2015	Expiration	(15)	(28,000)	1,849.04	(799)		(1,750)						166	(1,750)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/28/2014	03/27/2015	03/27/2015	Expiration	(13)	(25,000)	1,857.62	(663)		(1,438)						138	(1,438)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/28/2014	03/30/2015	03/30/2015	Expiration	(16)	(30,000)	1,857.62	(849)		(1,875)						177	(1,875)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/28/2014	03/29/2015	03/29/2015	Expiration	(5)	(10,000)	1,857.62	(250)		(690)						52	(690)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/31/2014	03/31/2015	03/31/2015	Expiration	(16)	(30,500)	1,872.34	(811)		(1,754)						169	(1,754)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/07/2014	04/07/2015	04/07/2015	Expiration	(7)	(12,326)	1,845.04	(277)		(576)						81	(576)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/16/2014	04/16/2015	04/16/2015	Expiration	(21)	(40,000)	1,862.31	(988)		(1,396)						288	(1,396)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/25/2014	04/26/2015	04/26/2015	Expiration	(11)	(20,000)	1,863.40	(494)		(1,651)						144	(1,651)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/25/2014	04/25/2015	04/25/2015	Expiration	(7)	(12,179)	1,863.40	(272)		(907)						79	(907)			
S&P Digital			Equity/Index	EGL	04/16/2014	04/16/2015	04/16/2015	Expiration	(7)	(12,400)	1,862.31	(181)		(310)						53	(310)			
S&P Digital			Equity/Index	EGL	04/30/2014	04/30/2015	04/30/2015	Expiration	(8)	(15,000)	1,883.95	(224)		(375)						65	(375)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/01/2014	04/01/2015	04/01/2015	Expiration	(7)	(12,625)	1,885.52	(356)		(789)						104	(789)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/01/2014	04/01/2015	04/01/2015	Expiration	(30)	(55,643)	1,885.52	(1,473)		(3,199)						430	(3,199)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/02/2014	04/02/2015	04/02/2015	Expiration	(67)	(126,747)	1,890.90	(3,340)		(7,288)						974	(7,288)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/02/2014	04/02/2015	04/02/2015	Expiration	(3)	(5,914)	1,890.90	(167)		(370)						49	(370)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/03/2014	04/02/2015	04/02/2015	Expiration	(10)	(19,200)	1,888.77	(540)		(1,200)						157	(1,200)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/03/2014	04/02/2015	04/02/2015	Expiration	(89)	(167,500)	1,888.77	(4,405)		(9,631)						1,285	(9,631)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/04/2014	04/02/2015	04/02/2015	Expiration	(15)	(28,000)	1,865.09	(736)		(1,610)						215	(1,610)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/07/2014	04/07/2015	04/07/2015	Expiration	(40)	(74,283)	1,845.04	(1,968)		(4,271)						574	(4,271)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/08/2014	04/08/2015	04/08/2015	Expiration	(10)	(18,692)	1,851.96	(531)		(1,168)						155	(1,168)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/08/2014	04/08/2015	04/08/2015	Expiration	(28)	(52,588)	1,851.96	(1,399)		(3,024)						408	(3,024)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/09/2014	04/09/2015	04/09/2015	Expiration	(8)	(14,230)	1,872.18	(376)		(818)						110	(818)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/09/2014	04/09/2015	04/09/2015	Expiration	(8)	(15,014)	1,872.18	(423)		(938)						123	(938)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/10/2014	04/10/2015	04/10/2015	Expiration	(13)	(23,558)	1,833.08	(630)		(1,355)						184	(1,355)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/11/2014	04/10/2015	04/10/2015	Expiration	(10)	(18,000)	1,815.69	(481)		(1,035)						140	(1,035)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/14/2014	04/14/2015	04/14/2015	Expiration	(25)	(45,845)	1,830.61	(1,307)		(2,865)						381	(2,865)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/14/2014	04/14/2015	04/14/2015	Expiration	(6)	(11,860)	1,830.61	(293)		(623)						85	(623)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/15/2014	04/15/2015	04/15/2015	Expiration	(22)	(40,021)	1,842.98	(993)		(2,101)						289	(2,101)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/16/2014	04/16/2015	04/16/2015	Expiration	(41)	(76,375)	1,862.31	(2,154)		(4,773)						628	(4,773)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/16/2014	04/16/2015	04/16/2015	Expiration	(19)	(35,549)	1,862.31	(839)		(1,777)						245	(1,777)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/16/2014	04/16/2015	04/16/2015	Expiration	(20)	(37,787)	1,862.31	(998)		(2,173)						291	(2,173)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2014	04/17/2015	04/17/2015	Expiration	(10)	(18,680)	1,864.85	(441)		(934)						129	(934)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2014	04/17/2015	04/17/2015	Expiration	(5)	(10,000)	1,864.85	(246)		(525)						72	(525)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/21/2014	04/21/2015	04/21/2015	Expiration	(9)	(17,400)	1,871.89	(426)		(914)						124	(914)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/22/2014	04/22/2015	04/22/2015	Expiration	(15)	(29,120)	1,879.55	(716)		(1,529)						209	(1,529)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/22/2014	04/22/2015	04/22/2015	Expiration	(6)	(10,465)	1,879.55	(247)		(523)						72	(523)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/22/2014	04/22/2015	04/22/2015	Expiration	(5)	(10,113)	1,879.55	(268)		(582)						78	(582)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/23/2014	04/23/2015	04/23/2015	Expiration	(39)	(73,200)	1,875.39	(1,932)		(4,209)						564	(4,209)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/23/2014	04/23/2015	04/23/2015	Expiration	(11)	(20,000)	1,875.39	(564)		(1,250)						165	(1,250)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/24/2014	04/24/2015	04/24/2015	Expiration	(5)	(8,792)	1,878.61	(231)		(506)						67	(506)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/25/2014	04/24/2015	04/24/2015	Expiration	(9)	(15,882)	1,863.40	(375)		(794)						109	(794)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/25/2014	04/24/2015	04/24/2015	Expiration	(14)	(26,022)	1,863.40	(687)		(1,496)						200	(1,496)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/29/2014	04/29/2015	04/29/2015	Expiration	(21)	(40,000)	1,878.33	(1,052)		(2,300)						307	(2,300)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/29/2014	04/29/2015	04/29/2015	Expiration	(13)	(25,230)	1,878.33	(618)		(1,325)						180	(1,325)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/30/2014	04/30/2015	04/30/2015	Expiration	(38)	(72,189)	1,883.95	(2,007)		(4,512)						585	(4,512)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/30/2014	04/30/2015	04/30/2015	Expiration	(5)	(10,000)	1,883.95	(242)		(525)						71	(525)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/07/2014	05/07/2015	05/07/2015	Expiration	(4)	(7,600)	1,878.21	(189)		(310)						71	(310)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/20/2014	05/20/2015	05/20/2015	Expiration	(24)	(45,045)	1,872.83	(1,122)		(1,488)						421	(1,488)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/27/2014	05/27/2015	05/27/2015	Expiration	(10)	(20,000)	1,911.91	(454)		(1,002)						170	(1,002)			
S&P Digital			Equity/Index	EGL	05/28/2014	05/28/2015	05/28/2015	Expiration	(6)	(11,644)	1,909.78	(172)		(291)						65	(291)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/01/2014	05/01/2015	05/01/2015	Expiration	(12)	(23,000)	1,883.68	(562)		(1,208)						211	(1,208)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/02/2014	05/01/2015	05/01/2015	Expiration	(5)	(9,427)	1,881.14	(222)		(471)						83	(471)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/05/2014	05/05/2015	05/05/2015	Expiration	(12)	(23,000)	1,884.66	(561)		(1,208)						210	(1,208)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/06/2014	05/06/2015	05/06/2015	Expiration	(18)	(32,737)	1,867.72	(799)		(1,719)						300	(1,719)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/07/2014	05/07/2015	05/07/2015	Expiration	(6)	(11,931)	1,878.21	(333)		(746)						125	(746)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/07/2014	05/07/2015	05/07/2015	Expiration	(20)	(36,979)	1,878.21	(902)		(1,941)						338	(1,941)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/07/2014	05/07/2015	05/07/2015	Expiration	(11)	(20,739)	1,878.21	(485)		(1,037)						182	(1,037)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2014	05/08/2015	05/08/2015	Expiration	(14)	(26,925)	1,875.63	(657)		(1,414)						246	(1,414)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2014	05/08/2015	05/08/2015	Expiration	(53)	(100,000)	1,875.63	(2,620)		(5,750)						983	(5,750)			

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	EGL	05/09/2014	05/08/2015	05/08/2015	Expiration	(50)	(93,579)	1,878.48	(2,442)		(5,381)						916	(5,381)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/12/2014	05/12/2015	05/12/2015	Expiration	(38)	(72,899)	1,896.65	(1,764)		(3,827)						662	(3,827)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/13/2014	05/13/2015	05/13/2015	Expiration	(15)	(28,644)	1,897.45	(693)		(1,504)						260	(1,504)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/13/2014	05/13/2015	05/13/2015	Expiration	(22)	(41,884)	1,897.45	(972)		(2,094)						364	(2,094)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/14/2014	05/14/2015	05/14/2015	Expiration	(6)	(11,455)	1,888.53	(266)		(573)						100	(573)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/14/2014	05/14/2015	05/14/2015	Expiration	(9)	(17,561)	1,888.53	(425)		(922)						159	(922)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2014	05/15/2015	05/15/2015	Expiration	(19)	(35,000)	1,870.85	(861)		(1,838)						323	(1,838)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2014	05/15/2015	05/15/2015	Expiration	(29)	(54,278)	1,870.85	(1,281)		(2,714)						480	(2,714)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/16/2014	05/18/2015	05/18/2015	Expiration	(6)	(10,604)	1,877.86	(258)		(557)						97	(557)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/20/2014	05/20/2015	05/20/2015	Expiration	(27)	(51,485)	1,872.83	(1,251)		(2,703)						469	(2,703)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/21/2014	05/21/2015	05/21/2015	Expiration	(16)	(30,000)	1,888.03	(777)		(1,725)						291	(1,725)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/21/2014	05/21/2015	05/21/2015	Expiration	(1)	(2,626)	1,888.03	(127)		(338)						48	(338)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/21/2014	05/21/2015	05/21/2015	Expiration	(10)	(19,100)	1,888.03	(460)		(1,003)						173	(1,003)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/21/2014	05/21/2015	05/21/2015	Expiration	(25)	(47,313)	1,888.03	(1,098)		(2,366)						412	(2,366)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2014	05/22/2015	05/22/2015	Expiration	(16)	(30,000)	1,892.49	(728)		(1,575)						273	(1,575)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/23/2014	05/26/2015	05/26/2015	Expiration	(15)	(29,000)	1,900.53	(702)		(1,523)						263	(1,523)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/23/2014	05/22/2015	05/22/2015	Expiration	(76)	(144,625)	1,900.53	(3,370)		(7,231)						1,264	(7,231)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/27/2014	05/27/2015	05/27/2015	Expiration	(14)	(26,671)	1,911.91	(650)		(1,411)						244	(1,411)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/28/2014	05/28/2015	05/28/2015	Expiration	(28)	(53,817)	1,909.78	(1,405)		(3,094)						527	(3,094)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/28/2014	05/28/2015	05/28/2015	Expiration	(7)	(13,165)	1,909.78	(320)		(691)						120	(691)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/28/2014	05/28/2015	05/28/2015	Expiration	(4)	(8,370)	1,909.78	(413)		(925)						155	(925)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/30/2014	05/29/2015	05/29/2015	Expiration	(13)	(25,056)	1,923.57	(586)		(1,253)						220	(1,253)			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	EGL	04/02/2014	04/02/2015	04/02/2015	Expiration	(1,031)	(101,000)	98.00	(1,303)								380				
UST 2.750% 02/15/24 Total Return Options			Equity/Index	EGL	04/16/2014	04/17/2015	04/17/2015	Expiration	(224)	(22,000)	98.00	(314)								92				
UST 2.750% 02/15/24 Total Return Options			Equity/Index	EGL	05/28/2014	05/29/2015	05/29/2015	Expiration	(106)	(10,400)	98.00	(143)								54				
UST 2.750% 02/15/24 Total Return Options			Equity/Index	EGL	05/14/2014	05/15/2015	05/15/2015	Expiration	(816)	(80,000)	98.00	(1,293)								485				
UST 2.750% 02/15/24 Total Return Options			Equity/Index	EGL	05/07/2014	05/08/2015	05/08/2015	Expiration	(816)	(80,000)	98.00	(1,186)								445				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/23/2014	06/23/2015	06/23/2015	Expiration	(8)	(14,762)	1,962.61	(337)		(554)						154	(554)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/05/2014	06/05/2015	06/05/2015	Expiration	(10)	(18,544)	1,940.46	(408)		(753)						187	(753)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/20/2014	06/20/2015	06/20/2015	Expiration	(8)	(15,638)	1,962.87	(357)								163				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/24/2014	06/24/2015	06/24/2015	Expiration	(8)	(15,231)	1,949.98	(339)		(583)						155	(583)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/04/2014	06/04/2015	06/04/2015	Expiration	(10)	(18,936)	1,927.88	(462)		(994)						212	(994)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/04/2014	06/04/2015	06/04/2015	Expiration	(2)	(3,246)	1,927.88	(164)		(283)						75	(283)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/02/2014	06/02/2015	06/02/2015	Expiration	(5)	(9,749)	1,924.97	(238)		(512)						109	(512)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2014	06/05/2015	06/05/2015	Expiration	(19)	(36,083)	1,940.46	(841)		(1,804)						385	(1,804)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/13/2014	06/12/2015	06/12/2015	Expiration	(19)	(37,514)	1,936.16	(880)		(1,876)						403	(1,876)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/17/2014	06/17/2015	06/17/2015	Expiration	(44)	(85,806)	1,941.99	(2,095)		(4,505)						960	(4,505)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/11/2014	06/11/2015	06/11/2015	Expiration	(35)	(67,288)	1,943.89	(1,562)		(3,364)						716	(3,364)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/17/2014	06/17/2015	06/17/2015	Expiration	(75)	(146,594)	1,941.99	(3,439)		(7,330)						1,576	(7,330)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/06/2014	06/05/2015	06/05/2015	Expiration	(24)	(47,473)	1,949.44	(1,101)		(2,374)						505	(2,374)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/06/2014	06/05/2015	06/05/2015	Expiration	(42)	(81,572)	1,949.44	(1,966)		(4,283)						901	(4,283)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/10/2014	06/10/2015	06/10/2015	Expiration	(32)	(61,712)	1,950.79	(1,424)		(3,086)						653	(3,086)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/10/2014	06/10/2015	06/10/2015	Expiration	(15)	(28,277)	1,950.79	(679)		(1,485)						311	(1,485)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/10/2014	06/10/2015	06/10/2015	Expiration	(10)	(19,600)	1,950.79	(942)		(1,551)						432	(1,551)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2014	06/05/2015	06/05/2015	Expiration	(69)	(133,086)	1,940.46	(3,226)		(6,987)						1,479	(6,987)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/20/2014	06/19/2015	06/19/2015	Expiration	(38)	(74,497)	1,962.87	(1,732)		(3,725)						794	(3,725)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/27/2014	06/26/2015	06/26/2015	Expiration	(59)	(115,190)	1,960.96	(2,534)		(5,356)						1,162	(5,356)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/26/2014	06/26/2015	06/26/2015	Expiration	(29)	(56,352)	1,957.22	(1,373)		(2,958)						629	(2,958)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/26/2014	06/26/2015	06/26/2015	Expiration	(7)	(13,927)	1,957.22	(326)		(696)						149	(696)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/25/2014	06/25/2015	06/25/2015	Expiration	(2)	(3,049)	1,959.53	(152)		(222)						70	(222)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/25/2014	06/25/2015	06/25/2015	Expiration	(8)	(15,870)	1,959.53	(386)		(833)						177	(833)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/25/2014	06/25/2015	06/25/2015	Expiration	(15)	(29,436)	1,959.53	(686)		(1,472)						314	(1,472)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/12/2014	06/12/2015	06/12/2015	Expiration	(23)	(44,670)	1,930.11	(1,048)		(2,234)						480	(2,234)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/23/2014	06/23/2015	06/23/2015	Expiration	(28)	(55,673)	1,962.61	(1,350)		(2,923)						619	(2,923)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/11/2014	06/11/2015	06/11/2015	Expiration	(7)	(13,000)	1,943.89	(337)		(748)						155	(748)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/19/2014	06/19/2015	06/19/2015	Expiration	(24)	(46,400)	1,959.48	(1,118)		(2,436)						513	(2,436)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/18/2014	06/18/2015	06/18/2015	Expiration	(14)	(26,888)	1,956.98	(652)		(1,412)						299	(1,412)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/18/2014	06/18/2015	06/18/2015	Expiration	(62)	(121,487)	1,956.98	(2,837)		(6,074)						1,300	(6,074)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/30/2014	06/30/2015	06/30/2015	Expiration	(7)	(14,200)	1,960.23	(344)		(745)						158	(745)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/12/2014	06/12/2015	06/12/2015	Expiration	(13)	(24,547)	1,930.11	(599)		(1,289)						275	(1,289)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/16/2014	06/16/2015	06/16/2015	Expiration	(25)	(48,000)	1,937.78	(1,171)		(2,520)						537	(2,520)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/24/2014	06/24/2015	06/24/2015	Expiration	(44)	(86,165)	1,949.98	(2,249)		(4,954)						1,031	(4,954)			
S&P Digital			Equity/Index	EGL	06/20/2014	06/19/2015	06/19/2015	Expiration	(8)	(15,058)	1,962.87	(223)		(376)						102	(376)			
S&P Digital			Equity/Index	EGL	06/16/2014	06/16/2015	06/16/2015	Expiration	(2)	(4,000)	1,937.78	(53)		(90)						24	(90)			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	06/25/2014	06/26/2015	06/26/2015	Expiration	(406)	(39,800)	98.00	(498)								228				
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	06/11/2014	06/12/2015	06/12/2015	Expiration	(1,635)	(160,200)	98.00	(2,159)								989				

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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 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	06/18/2014	06/19/2015	06/19/2015	Expiration	(165)	(16,200)	98.00	(207)								95				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	07/16/2014	07/16/2015	07/16/2015	Expiration	(28)	(55,000)	1,981.57	(1,408)								763				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	07/31/2014	07/31/2015	07/31/2015	Expiration	(11)	(21,500)	1,930.67	(470)		(722)						254	(722)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	07/18/2014	07/19/2015	07/19/2015	Expiration	(4)	(8,012)	1,978.22	(206)		(7)						112	(7)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/29/2014	07/29/2015	07/29/2015	Expiration	(47)	(93,016)	1,969.95	(2,391)		(5,116)						1,295	(5,116)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/30/2014	07/30/2015	07/30/2015	Expiration	(21)	(42,095)	1,970.07	(1,037)		(2,210)						562	(2,210)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/30/2014	07/30/2015	07/30/2015	Expiration	(32)	(63,804)	1,970.07	(1,690)		(3,669)						916	(3,669)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/29/2014	07/29/2015	07/29/2015	Expiration	(17)	(32,729)	1,969.95	(808)		(1,718)						438	(1,718)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2014	07/10/2015	07/10/2015	Expiration	(11)	(22,079)	1,964.68	(539)		(1,159)						292	(1,159)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/21/2014	07/21/2015	07/21/2015	Expiration	(62)	(121,604)	1,973.63	(3,004)		(6,384)						1,627	(6,384)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/08/2014	07/08/2015	07/08/2015	Expiration	(62)	(122,466)	1,963.71	(2,987)		(5,174)						1,618	(5,174)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/01/2014	07/01/2015	07/01/2015	Expiration	(32)	(62,709)	1,973.32	(1,521)		(3,292)						824	(3,292)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/02/2014	07/02/2015	07/02/2015	Expiration	(47)	(92,237)	1,974.62	(2,131)		(4,612)						1,154	(4,612)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/02/2014	07/02/2015	07/02/2015	Expiration	(37)	(72,200)	1,974.62	(1,865)		(3,735)						1,010	(3,735)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/03/2014	07/02/2015	07/02/2015	Expiration	(6)	(12,229)	1,985.44	(282)		(563)						153	(563)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/03/2014	07/06/2015	07/06/2015	Expiration	(27)	(53,121)	1,985.44	(1,275)		(2,229)						691	(2,229)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/31/2014	07/31/2015	07/31/2015	Expiration	(36)	(69,624)	1,930.67	(1,734)		(3,655)						939	(3,655)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/16/2014	07/16/2015	07/16/2015	Expiration	(29)	(57,259)	1,981.57	(1,391)		(3,006)						754	(3,006)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/25/2014	07/24/2015	07/24/2015	Expiration	(10)	(20,000)	1,978.34	(486)		(1,024)						263	(1,024)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/24/2014	07/24/2015	07/24/2015	Expiration	(18)	(35,000)	1,987.98	(861)		(1,614)						466	(1,614)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/23/2014	07/23/2015	07/23/2015	Expiration	(2)	(4,761)	1,987.01	(237)		(276)						128	(276)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/23/2014	07/23/2015	07/23/2015	Expiration	(17)	(33,347)	1,987.01	(817)		(1,751)						443	(1,751)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/22/2014	07/22/2015	07/22/2015	Expiration	(5)	(10,609)	1,983.53	(262)		(557)						142	(557)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/09/2014	07/09/2015	07/09/2015	Expiration	(5)	(8,997)	1,972.83	(219)		(358)						118	(358)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/16/2014	07/16/2015	07/16/2015	Expiration	(6)	(11,038)	1,981.57	(533)		(795)						289	(795)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2014	07/10/2015	07/10/2015	Expiration	(6)	(12,025)	1,964.68	(283)		(601)						153	(601)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/16/2014	07/16/2015	07/16/2015	Expiration	(34)	(67,151)	1,981.57	(1,571)		(3,358)						851	(3,358)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/15/2014	07/15/2015	07/15/2015	Expiration	(40)	(79,649)	1,973.28	(1,943)		(4,182)						1,053	(4,182)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/14/2014	07/14/2015	07/14/2015	Expiration	(30)	(59,090)	1,977.10	(1,439)		(3,102)						779	(3,102)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/11/2014	07/13/2015	07/13/2015	Expiration	(20)	(40,128)	1,967.57	(783)		(2,107)						424	(2,107)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/28/2014	07/28/2015	07/28/2015	Expiration	(110)	(218,372)	1,978.91	(5,394)		(11,465)						2,922	(11,465)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/09/2014	07/09/2015	07/09/2015	Expiration	(1)	(2,774)	1,972.83	(135)		(110)						73	(110)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/18/2014	07/17/2015	07/17/2015	Expiration	(31)	(60,440)	1,978.22	(1,426)		(3,022)						773	(3,022)			
S&P Digital			Equity/Index	EGL	07/02/2014	07/02/2015	07/02/2015	Expiration	(3)	(6,216)	1,974.62	(91)		(155)						49	(155)			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	07/30/2014	07/31/2015	07/31/2015	Expiration	(486)	(47,600)	98.00	(668)								362				
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	07/02/2014	07/02/2015	07/02/2015	Expiration	(500)	(49,000)	98.00	(568)								308				
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	07/09/2014	07/10/2015	07/10/2015	Expiration	(659)	(64,600)	98.00	(767)								416				
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	07/23/2014	07/24/2015	07/24/2015	Expiration	(190)	(18,600)	98.00	(229)								124				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/08/2014	08/08/2015	08/08/2015	Expiration	(10)	(20,000)	1,931.59	(424)		(971)						265	(971)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/26/2014	08/26/2015	08/26/2015	Expiration	(26)	(51,884)	2,000.02	(1,307)								817				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/20/2014	08/20/2015	08/20/2015	Expiration	(17)	(33,480)	1,986.51	(753)								471				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/18/2014	08/18/2015	08/18/2015	Expiration	(9)	(16,800)	1,971.74	(420)								263				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/14/2014	08/14/2015	08/14/2015	Expiration	(4)	(8,660)	1,955.18	(459)		(604)						287	(604)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/14/2014	08/14/2015	08/14/2015	Expiration	(28)	(53,914)	1,955.18	(1,337)		(2,830)						836	(2,830)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/13/2014	08/13/2015	08/13/2015	Expiration	(46)	(89,885)	1,946.72	(2,238)		(4,719)						1,399	(4,719)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/15/2014	08/14/2015	08/14/2015	Expiration	(55)	(107,314)	1,955.06	(2,683)		(5,634)						1,677	(5,634)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/08/2014	08/07/2015	08/07/2015	Expiration	(30)	(58,214)	1,931.59	(1,472)		(3,056)						920	(3,056)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/06/2014	08/06/2015	08/06/2015	Expiration	(62)	(119,394)	1,920.24	(3,244)		(6,865)						2,027	(6,865)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/06/2014	08/06/2015	08/06/2015	Expiration	(55)	(106,171)	1,920.24	(2,678)		(5,574)						1,674	(5,574)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/05/2014	08/05/2015	08/05/2015	Expiration	(39)	(74,362)	1,920.21	(1,874)		(3,904)						1,171	(3,904)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/04/2014	08/04/2015	08/04/2015	Expiration	(40)	(76,916)	1,938.99	(1,923)		(4,038)						1,202	(4,038)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/12/2014	08/12/2015	08/12/2015	Expiration	(12)	(22,568)	1,933.75	(571)		(1,185)						357	(1,185)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/07/2014	08/07/2015	08/07/2015	Expiration	(10)	(18,975)	1,909.57	(484)		(996)						302	(996)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/19/2014	08/19/2015	08/19/2015	Expiration	(48)	(94,357)	1,981.60	(2,349)		(4,667)						1,468	(4,667)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/29/2014	08/28/2015	08/28/2015	Expiration	(35)	(70,450)	2,003.37	(1,754)								1,096				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/20/2014	08/20/2015	08/20/2015	Expiration	(48)	(95,727)	1,986.51	(2,384)		(2,372)						1,490	(2,372)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/21/2014	08/21/2015	08/21/2015	Expiration	(89)	(176,587)	1,992.37	(4,362)								2,726				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/22/2014	08/21/2015	08/21/2015	Expiration	(21)	(41,801)	1,988.40	(1,037)								648				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/22/2014	08/21/2015	08/21/2015	Expiration	(4)	(7,496)	1,988.40	(382)								238				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/25/2014	08/25/2015	08/25/2015	Expiration	(24)	(48,600)	1,997.92	(1,200)								750				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/26/2014	08/26/2015	08/26/2015	Expiration	(66)	(132,623)	2,000.02	(3,263)								2,039				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/27/2014	08/27/2015	08/27/2015	Expiration	(45)	(89,980)	2,000.12	(2,217)								1,386				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/27/2014	08/27/2015	08/27/2015	Expiration	(3)	(5,744)	2,000.12	(293)								183				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/28/2014	08/28/2015	08/28/2015	Expiration	(29)	(58,527)	1,996.74	(1,451)								907				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/18/2014	08/18/2015	08/18/2015	Expiration	(44)	(86,087)	1,971.74	(2,139)		(4,520)						1,337	(4,520)			
S&P Digital			Equity/Index	EGL	08/06/2014	08/06/2015	08/06/2015	Expiration	(7)	(13,156)	1,920.24	(174)		(296)						109	(296)			
S&P Digital			Equity/Index	EGL	08/20/2014	08/20/2015	08/20/2015	Expiration	(2)	(4,095)	1,986.51	(55)		(92)						35	(92)			
UST 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	08/06/2014	08/07/2015	08/07/2015	Expiration	(733)	(71,800)	98.00	(853)								533				

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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 2.500% 05/15/24 Total Return Options			Equity/Index	EGL	08/13/2014	08/14/2015	08/14/2015	Expiration	(331)	(32,400)	98.00	(379)								237				
UST 2.375% Total Return Options			Equity/Index	EGL	08/20/2014	08/21/2015	08/21/2015	Expiration	(114)	(11,200)	98.00	(140)								87				
UST 2.375% Total Return Options			Equity/Index	EGL	08/27/2014	08/28/2015	08/28/2015	Expiration	(194)	(19,000)	98.00	(281)								176				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/08/2014	09/08/2015	09/08/2015	Expiration	(3)	(6,186)	2,001.54	(139)								98				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/10/2014	09/10/2015	09/10/2015	Expiration	(3)	(5,144)	1,995.69	(118)								83				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/09/2014	09/09/2015	09/09/2015	Expiration	(12)	(24,126)	1,988.44	(555)								393				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/25/2014	09/25/2015	09/25/2015	Expiration	(5)	(10,769)	1,965.99	(237)								168				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/02/2014	09/02/2015	09/02/2015	Expiration	(16)	(32,618)	2,002.28	(832)								589				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/17/2014	09/17/2015	09/17/2015	Expiration	(3)	(6,600)	2,001.57	(151)								107				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/08/2014	09/08/2015	09/08/2015	Expiration	(3)	(6,186)	2,001.54	(155)								110				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/08/2014	09/08/2015	09/08/2015	Expiration	(3)	(5,526)	2,001.54	(290)								205				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/15/2014	09/15/2015	09/15/2015	Expiration	(31)	(62,407)	1,984.13	(1,567)								1,110				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/11/2014	09/11/2015	09/11/2015	Expiration	(31)	(62,899)	1,997.45	(1,572)								1,114				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/05/2014	09/04/2015	09/04/2015	Expiration	(62)	(124,413)	2,007.71	(3,077)								2,179				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/02/2014	09/02/2015	09/02/2015	Expiration	(14)	(27,787)	2,002.28	(692)								490				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/02/2014	09/02/2015	09/02/2015	Expiration	(5)	(10,808)	2,002.28	(573)								406				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/18/2014	09/18/2015	09/18/2015	Expiration	(14)	(27,200)	2,011.36	(675)								478				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/04/2014	09/04/2015	09/04/2015	Expiration	(35)	(70,588)	1,997.65	(1,758)								1,246				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/09/2014	09/09/2015	09/09/2015	Expiration	(40)	(79,739)	1,988.44	(1,993)								1,412				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/10/2014	09/10/2015	09/10/2015	Expiration	(35)	(70,825)	1,995.69	(1,771)								1,254				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/03/2014	09/03/2015	09/03/2015	Expiration	(41)	(82,814)	2,000.72	(2,219)								1,572				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/19/2014	09/18/2015	09/18/2015	Expiration	(42)	(85,168)	2,010.40	(2,120)								1,502				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/29/2014	09/29/2015	09/29/2015	Expiration	(80)	(158,563)	1,977.80	(4,327)								3,065				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/29/2014	09/29/2015	09/29/2015	Expiration	(29)	(58,058)	1,977.80	(1,469)								1,041				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/26/2014	09/25/2015	09/25/2015	Expiration	(31)	(62,216)	1,982.85	(1,577)								1,117				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/25/2014	09/25/2015	09/25/2015	Expiration	(31)	(60,126)	1,965.99	(1,527)								1,082				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/24/2014	09/24/2015	09/24/2015	Expiration	(9)	(17,905)	1,998.30	(949)								672				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/24/2014	09/24/2015	09/24/2015	Expiration	(110)	(219,219)	1,998.30	(5,524)								3,913				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/23/2014	09/23/2015	09/23/2015	Expiration	(46)	(90,516)	1,982.77	(2,450)								1,736				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/11/2014	09/11/2015	09/11/2015	Expiration	(3)	(5,541)	1,997.45	(292)								207				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/22/2014	09/22/2015	09/22/2015	Expiration	(38)	(76,196)	1,994.29	(1,920)								1,360				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/03/2014	09/03/2015	09/03/2015	Expiration	(111)	(222,801)	2,000.72	(5,548)								3,930				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/17/2014	09/17/2015	09/17/2015	Expiration	(2)	(4,200)	2,001.57	(212)								150				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/17/2014	09/17/2015	09/17/2015	Expiration	(51)	(101,306)	2,001.57	(2,705)								1,916				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/17/2014	09/17/2015	09/17/2015	Expiration	(113)	(226,716)	2,001.57	(5,623)								3,983				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/16/2014	09/16/2015	09/16/2015	Expiration	(50)	(100,899)	1,998.98	(2,533)								1,794				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/15/2014	09/15/2015	09/15/2015	Expiration	(8)	(15,827)	1,984.13	(853)								604				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/30/2014	09/30/2015	09/30/2015	Expiration	(86)	(169,340)	1,972.29	(4,352)								3,083				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/12/2014	09/11/2015	09/11/2015	Expiration	(32)	(63,524)	1,985.54	(1,589)								1,126				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/23/2014	09/23/2015	09/23/2015	Expiration	(36)	(71,134)	1,982.77	(1,790)								1,268				
S&P Digital			Equity/Index	EGL	09/16/2014	09/16/2015	09/16/2015	Expiration	(14)	(27,744)	1,998.98	(413)								293				
S&P Digital			Equity/Index	EGL	09/08/2014	09/08/2015	09/08/2015	Expiration	(4)	(8,412)	2,001.54	(125)								88				
S&P Digital			Equity/Index	EGL	09/05/2014	09/04/2015	09/04/2015	Expiration	(12)	(24,874)	2,007.71	(369)								262				
S&P Digital			Equity/Index	EGL	09/03/2014	09/03/2015	09/03/2015	Expiration	(2)	(3,206)	2,000.72	(48)								34				
S&P Digital			Equity/Index	EGL	09/17/2014	09/17/2015	09/17/2015	Expiration	(4)	(8,057)	2,001.57	(108)								77				
UST 2.375% Total Return Options			Equity/Index	EGL	09/03/2014	09/04/2015	09/04/2015	Expiration	(43)	(4,200)	98.00	(53)								38				
UST 2.375% Total Return Options			Equity/Index	EGL	09/17/2014	09/18/2015	09/18/2015	Expiration	(184)	(18,400)	100.00	(298)		(736)						211	(736)			
UST 2.375% Total Return Options			Equity/Index	EGL	09/17/2014	09/18/2015	09/18/2015	Expiration	(641)	(62,800)	98.00	(912)								646				
UST 2.375% Total Return Options			Equity/Index	EGL	09/24/2014	09/25/2015	09/25/2015	Expiration	(159)	(15,600)	98.00	(199)								141				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/06/2014	10/06/2015	10/06/2015	Expiration	(7)	(14,000)	1,964.82	(300)								237				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/01/2014	10/01/2015	10/01/2015	Expiration	(13)	(26,109)	1,946.16	(554)								438				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/15/2014	10/15/2015	10/15/2015	Expiration	(2)	(3,000)	1,862.49	(58)								46				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/20/2014	10/20/2015	10/20/2015	Expiration	(26)	(50,000)	1,904.01	(1,123)								889				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/10/2014	10/10/2015	10/10/2015	Expiration	(12)	(23,000)	1,906.13	(476)								377				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/22/2014	10/22/2015	10/22/2015	Expiration	(1)	(2,480)	1,927.11	(53)								42				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/23/2014	10/23/2015	10/23/2015	Expiration	(9)	(18,000)	1,950.82	(389)								308				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/03/2014	10/03/2015	10/03/2015	Expiration	(3)	(5,000)	1,967.90	(105)								83				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/24/2014	10/24/2015	10/24/2015	Expiration	(10)	(19,600)	1,964.58	(417)								331				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/07/2014	10/07/2015	10/07/2015	Expiration	(64)	(124,304)	1,935.10	(3,165)		(3,901)						2,505	(3,901)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/27/2014	10/27/2015	10/27/2015	Expiration	(55)	(108,134)	1,961.63	(2,762)		(5,677)						2,186	(5,677)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/01/2014	10/01/2015	10/01/2015	Expiration	(24)	(47,402)	1,946.16	(1,309)								1,036				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/01/2014	10/01/2015	10/01/2015	Expiration	(18)	(34,237)	1,946.16	(877)								694				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2014	10/09/2015	10/09/2015	Expiration	(18)	(33,774)	1,928.21	(2,010)		(1,518)						1,591	(1,518)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/27/2014	10/27/2015	10/27/2015	Expiration	(27)	(53,000)	1,961.63	(3,139)		(2,817)						2,485	(2,817)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2014	10/09/2015	10/09/2015	Expiration	(19)	(35,948)	1,928.21	(920)		(1,616)						729	(1,616)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/06/2014	10/06/2015	10/06/2015	Expiration	(10)	(19,825)	1,964.82	(1,127)		(152)						892	(152)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/07/2014	10/07/2015	10/07/2015	Expiration	(8)	(16,300)	1,935.10	(937)		(512)						742	(512)			

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	EGL	10/03/2014	10/02/2015	10/02/2015	Expiration	22	43,444	1,967.90	(1,099)								870				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/01/2014	10/01/2015	10/01/2015	Expiration	14	27,000	1,946.16	(1,569)								1,242				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/10/2014	10/09/2015	10/09/2015	Expiration	59	112,048	1,906.13	(2,865)		(5,883)						2,268	(5,883)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/28/2014	10/28/2015	10/28/2015	Expiration	53	105,042	1,985.05	(2,679)		(5,515)						2,121	(5,515)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/06/2014	10/06/2015	10/06/2015	Expiration	11	22,500	1,964.82	(575)		(173)						455	(173)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/28/2014	10/28/2015	10/28/2015	Expiration	12	24,660	1,985.05	(1,425)		(1,308)						1,128	(1,308)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/02/2014	10/02/2015	10/02/2015	Expiration	5	10,000	1,946.17	(255)		(27)						202	(27)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/08/2014	10/08/2015	10/08/2015	Expiration	22	43,512	1,968.89	(1,107)		(984)						877	(984)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/20/2014	10/20/2015	10/20/2015	Expiration	46	88,388	1,904.01	(2,286)		(4,640)						1,810	(4,640)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/30/2014	10/30/2015	10/30/2015	Expiration	8	15,863	1,994.65	(917)		(674)						726	(674)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/30/2014	10/30/2015	10/30/2015	Expiration	39	78,353	1,994.65	(1,982)		(3,328)						1,569	(3,328)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/29/2014	10/29/2015	10/29/2015	Expiration	11	22,500	1,982.30	(1,319)		(1,216)						1,044	(1,216)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/29/2014	10/29/2015	10/29/2015	Expiration	14	27,000	1,982.30	(680)		(1,418)						539	(1,418)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/24/2014	10/23/2015	10/23/2015	Expiration	4	7,000	1,964.58	(415)		(394)						328	(394)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/24/2014	10/23/2015	10/23/2015	Expiration	81	159,016	1,964.58	(4,351)		(8,950)						3,444	(8,950)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/24/2014	10/23/2015	10/23/2015	Expiration	25	49,469	1,964.58	(1,256)		(2,597)						994	(2,597)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/22/2014	10/22/2015	10/22/2015	Expiration	36	69,475	1,927.11	(1,793)		(3,647)						1,420	(3,647)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/21/2014	10/21/2015	10/21/2015	Expiration	3	6,000	1,941.28	(361)		(240)						285	(240)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/14/2014	10/14/2015	10/14/2015	Expiration	12	21,855	1,877.70	(567)		(1,147)						449	(1,147)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/20/2014	10/20/2015	10/20/2015	Expiration	10	19,500	1,904.01	(1,248)		(1,298)						988	(1,298)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/10/2014	10/09/2015	10/09/2015	Expiration	10	20,000	1,906.13	(1,202)		(1,141)						952	(1,141)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/17/2014	10/16/2015	10/16/2015	Expiration	6	11,500	1,886.76	(737)		(892)						583	(892)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/17/2014	10/16/2015	10/16/2015	Expiration	70	131,420	1,886.76	(3,423)		(6,900)						2,710	(6,900)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2014	10/16/2015	10/16/2015	Expiration	6	10,625	1,862.76	(723)		(972)						572	(972)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2014	10/16/2015	10/16/2015	Expiration	21	40,000	1,862.76	(1,048)		(2,100)						830	(2,100)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/15/2014	10/15/2015	10/15/2015	Expiration	13	23,861	1,862.49	(1,670)		(2,067)						1,322	(2,067)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/15/2014	10/15/2015	10/15/2015	Expiration	11	20,394	1,862.49	(532)		(1,071)						421	(1,071)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/31/2014	11/02/2015	11/02/2015	Expiration	48	96,911	2,018.05	(2,432)		(4,130)						1,926	(4,130)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/14/2014	10/14/2015	10/14/2015	Expiration	63	118,406	1,877.70	(3,559)		(7,349)						2,818	(7,349)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/23/2014	10/23/2015	10/23/2015	Expiration	44	86,478	1,950.82	(2,214)		(4,540)						1,753	(4,540)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/21/2014	10/21/2015	10/21/2015	Expiration	63	122,326	1,941.28	(3,119)		(4,894)						2,469	(4,894)			
S&P Digital			Equity/Index	EGL	10/08/2014	10/08/2015	10/08/2015	Expiration	5	9,373	1,968.89	(126)		(211)						99	(211)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/01/2014	10/01/2015	10/01/2015	Expiration	3	6,750	2,207.08	(113)								90				
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/29/2014	10/29/2015	10/29/2015	Expiration	5	10,288	2,232.69	(217)								172				
UST 2.375% Total Return Options			Equity/Index	EGL	10/22/2014	10/23/2015	10/23/2015	Expiration	165	16,200	98.00	(200)								158				
UST 2.375% Total Return Options			Equity/Index	EGL	10/29/2014	10/30/2015	10/30/2015	Expiration	118	11,600	98.00	(167)								132				
UST 2.375% Total Return Options			Equity/Index	EGL	10/08/2014	10/09/2015	10/09/2015	Expiration	118	11,600	98.00	(168)								133				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/14/2014	11/14/2015	11/14/2015	Expiration	10	20,000	2,039.82	(448)								392				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/26/2014	11/26/2015	11/26/2015	Expiration	13	26,000	2,072.83	(559)								489				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/04/2014	11/04/2015	11/04/2015	Expiration	10	20,000	2,012.10	(442)								387				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/05/2014	11/05/2015	11/05/2015	Expiration	3	6,204	2,023.57	(138)								121				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/12/2014	11/12/2015	11/12/2015	Expiration	10	20,000	2,038.25	(456)								399				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/25/2014	11/25/2015	11/25/2015	Expiration	5	11,250	2,067.03	(255)								223				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/21/2014	11/21/2015	11/21/2015	Expiration	12	24,540	2,063.50	(557)								487				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/26/2014	11/25/2015	11/25/2015	Expiration	5	10,800	2,072.83	(261)		(84)						229	(84)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/26/2014	11/25/2015	11/25/2015	Expiration	18	37,554	2,072.83	(946)		(291)						828	(291)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/11/2014	11/11/2015	11/11/2015	Expiration	9	18,968	2,039.68	(1,049)		(328)						918	(328)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/11/2014	11/11/2015	11/11/2015	Expiration	84	171,480	2,039.68	(4,647)		(2,969)						4,066	(2,969)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/11/2014	11/11/2015	11/11/2015	Expiration	21	42,350	2,039.68	(1,063)		(733)						930	(733)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/10/2014	11/10/2015	11/10/2015	Expiration	55	113,096	2,038.26	(2,839)		(2,411)						2,484	(2,411)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/07/2014	11/06/2015	11/06/2015	Expiration	1	2,250	2,031.92	(126)		(75)						110	(75)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/07/2014	11/06/2015	11/06/2015	Expiration	55	111,617	2,031.92	(2,789)		(3,696)						2,440	(3,696)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2014	11/06/2015	11/06/2015	Expiration	16	33,400	2,031.21	(845)		(1,118)						739	(1,118)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/13/2014	11/13/2015	11/13/2015	Expiration	9	18,043	2,039.33	(1,009)								883				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/26/2014	11/25/2015	11/25/2015	Expiration	67	137,847	2,072.83	(3,749)		(1,067)						3,281	(1,067)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/05/2014	11/05/2015	11/05/2015	Expiration	13	26,578	2,023.57	(1,526)		(1,003)						1,335	(1,003)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/05/2014	11/05/2015	11/05/2015	Expiration	74	149,799	2,023.57	(3,790)		(5,653)						3,316	(5,653)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/26/2014	11/25/2015	11/25/2015	Expiration	26	53,573	2,072.83	(2,963)		(415)						2,592	(415)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/04/2014	11/04/2015	11/04/2015	Expiration	4	9,000	2,012.10	(524)		(404)						458	(404)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/04/2014	11/04/2015	11/04/2015	Expiration	21	41,866	2,012.10	(1,063)		(1,877)						930	(1,877)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/03/2014	11/03/2015	11/03/2015	Expiration	21	41,795	2,017.81	(2,403)		(1,905)						2,103	(1,905)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/03/2014	11/03/2015	11/03/2015	Expiration	71	144,127	2,017.81	(3,939)		(6,570)						3,447	(6,570)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2014	11/06/2015	11/06/2015	Expiration	32	64,864	2,031.21	(3,691)		(2,171)						3,229	(2,171)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/19/2014	11/19/2015	11/19/2015	Expiration	33	67,600	2,048.72	(1,710)		(1,073)						1,497	(1,073)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/24/2014	11/24/2015	11/24/2015	Expiration	20	40,650	2,069.41	(2,232)		(388)						1,953	(388)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/24/2014	11/24/2015	11/24/2015	Expiration	42	86,128	2,069.41	(2,170)		(821)						1,899	(821)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/25/2014	11/25/2015	11/25/2015	Expiration	36	73,938	2,067.03	(4,096)		(781)						3,584	(781)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/21/2014	11/20/2015	11/20/2015	Expiration	11	23,500	2,063.50	(1,316)		(292)						1,151	(292)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/21/2014	11/20/2015	11/20/2015	Expiration	42	87,324	2,063.50	(2,449)		(1,086)						2,142	(1,086)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/21/2014	11/20/2015	11/20/2015	Expiration	47	98,000	2,063.50	(2,472)		(1,219)						2,163	(1,219)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/20/2014	11/20/2015	11/20/2015	Expiration	30	61,363	2,052.75	(3,406)		(1,089)						2,980	(1,089)			

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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 Index Option PTPT			Equity/Index	EGL	11/20/2014	11/20/2015	11/20/2015	Expiration	(20)	(40,856)	2,052.75	(1,030)		(725)						901	(725)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/13/2014	11/13/2015	11/13/2015	Expiration	(64)	(131,227)	2,039.33	(3,307)								2,894				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/19/2014	11/19/2015	11/19/2015	Expiration	(24)	(49,959)	2,048.72	(1,409)		(793)						1,233	(793)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/14/2014	11/13/2015	11/13/2015	Expiration	(6)	(12,897)	2,039.82	(715)								625				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/18/2014	11/18/2015	11/18/2015	Expiration	(39)	(79,742)	2,051.80	(4,402)		(1,235)						3,852	(1,235)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/18/2014	11/18/2015	11/18/2015	Expiration	(44)	(90,744)	2,051.80	(2,287)		(1,406)						2,001	(1,406)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/17/2014	11/17/2015	11/17/2015	Expiration	(9)	(18,249)	2,041.32	(1,007)		(82)						881	(82)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/17/2014	11/17/2015	11/17/2015	Expiration	(65)	(132,904)	2,041.32	(3,336)		(594)						2,919	(594)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/26/2014	11/25/2015	11/25/2015	Expiration	(7)	(14,998)	2,072.83	(316)		(116)						277	(116)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/03/2014	11/03/2015	11/03/2015	Expiration	(46)	(92,864)	2,017.81	(2,355)		(4,233)						2,061	(4,233)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/14/2014	11/13/2015	11/13/2015	Expiration	(45)	(92,233)	2,039.82	(2,310)								2,022				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/25/2014	11/25/2015	11/25/2015	Expiration	(53)	(108,941)	2,067.03	(2,756)		(1,151)						2,412	(1,151)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/13/2014	11/13/2015	11/13/2015	Expiration	(84)	(170,322)	2,039.33	(4,633)								4,054				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/19/2014	11/19/2015	11/19/2015	Expiration	(17)	(34,864)	2,048.72	(1,952)		(553)						1,708	(553)			
S&P Digital			Equity/Index	EGL	11/12/2014	11/12/2015	11/12/2015	Expiration	(6)	(12,396)	2,038.25	(164)		(279)						143	(279)			
S&P Digital			Equity/Index	EGL	11/14/2014	11/13/2015	11/13/2015	Expiration	(30)	(61,285)	2,039.82	(809)								708				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/05/2014	11/05/2015	11/05/2015	Expiration	(1)	(3,241)	2,254.83	(69)								60				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/26/2014	11/25/2015	11/25/2015	Expiration	(42)	(94,939)	2,285.03	(1,851)								1,620				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/19/2014	11/19/2015	11/19/2015	Expiration	(6)	(12,540)	2,274.37	(270)								236				
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/12/2014	11/12/2015	11/12/2015	Expiration	(2)	(5,049)	2,264.76	(109)								95				
UST Total Return Options			Equity/Index	EGL	11/26/2014	11/27/2015	11/27/2015	Expiration	(318)	(31,200)	98.00	(444)								388				
UST Total Return Options			Equity/Index	EGL	11/19/2014	11/20/2015	11/20/2015	Expiration	(106)	(10,400)	98.00	(144)								126				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	04/09/2015	04/09/2015	Expiration	(491)	(920,000)	1,872.18	(31,832)		(50,812)						22,282	(50,812)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	10/16/2015	10/16/2015	Expiration	(1,074)	(2,000,000)	1,862.76	(34,400)								29,709				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	04/23/2015	04/23/2015	Expiration	(1,120)	(2,100,000)	1,875.39	(77,910)		(114,710)						54,537	(114,710)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	04/09/2015	04/09/2015	Expiration	(908)	(1,700,000)	1,872.18	(45,050)		(78,591)						31,535	(78,591)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	04/02/2015	04/02/2015	Expiration	(1,137)	(2,150,000)	1,890.90	(81,270)		(46,780)						56,889	(46,780)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	04/23/2015	04/23/2015	Expiration	(603)	(1,130,000)	1,875.39	(52,093)		(75,285)						36,465	(75,285)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	11/11/2014	04/02/2015	04/02/2015	Expiration	(529)	(1,000,000)	1,890.90	(27,300)		(3,758)						19,110	(3,758)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/12/2014	12/12/2015	12/12/2015	Expiration	(27)	(54,000)	2,002.33	(1,237)								1,185				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/02/2014	12/02/2015	12/02/2015	Expiration	(15)	(30,611)	2,066.55	(722)								692				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/03/2014	12/03/2015	12/03/2015	Expiration	(10)	(21,468)	2,074.33	(515)								494				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/11/2014	12/11/2015	12/11/2015	Expiration	(9)	(18,078)	2,035.33	(430)								412				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/16/2014	12/16/2015	12/16/2015	Expiration	(13)	(25,629)	1,972.74	(554)		(828)						531	(828)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/01/2014	12/01/2015	12/01/2015	Expiration	(29)	(60,000)	2,053.44	(1,356)								1,300				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/08/2014	12/08/2015	12/08/2015	Expiration	(4)	(9,033)	2,060.31	(230)								221				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/22/2014	12/22/2015	12/22/2015	Expiration	(12)	(25,000)	2,078.54	(583)								558				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/23/2014	12/23/2015	12/23/2015	Expiration	(6)	(12,941)	2,082.17	(308)								295				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/01/2014	12/01/2015	12/01/2015	Expiration	(31)	(63,000)	2,053.44	(1,610)		(1,509)						1,543	(1,509)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/05/2014	12/04/2015	12/04/2015	Expiration	(6)	(11,520)	2,075.37	(244)		(91)						234	(91)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/29/2014	12/29/2015	12/29/2015	Expiration	(30)	(62,244)	2,090.57	(1,649)								1,581				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/16/2014	12/16/2015	12/16/2015	Expiration	(13)	(26,333)	1,972.74	(1,772)		(1,339)						1,698	(1,339)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/16/2014	12/16/2015	12/16/2015	Expiration	(52)	(101,662)	1,972.74	(2,674)		(5,170)						2,562	(5,170)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/29/2014	12/29/2015	12/29/2015	Expiration	(17)	(36,170)	2,090.57	(2,138)								2,049				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/11/2014	12/11/2015	12/11/2015	Expiration	(8)	(15,400)	2,035.33	(942)								903				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/11/2014	12/11/2015	12/11/2015	Expiration	(43)	(87,831)	2,035.33	(2,310)								2,214				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/01/2014	12/01/2015	12/01/2015	Expiration	(25)	(51,250)	2,053.44	(2,934)		(1,228)						2,812	(1,228)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/15/2014	12/15/2015	12/15/2015	Expiration	(70)	(139,059)	1,989.63	(3,963)		(3,759)						3,796	(3,759)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/15/2014	12/15/2015	12/15/2015	Expiration	(28)	(55,506)	1,989.63	(1,465)		(1,500)						1,404	(1,500)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/04/2014	12/04/2015	12/04/2015	Expiration	(11)	(22,446)	2,071.92	(1,241)		(214)						1,190	(214)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/30/2014	12/30/2015	12/30/2015	Expiration	(135)	(280,740)	2,080.35	(7,468)								7,157				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/30/2014	12/30/2015	12/30/2015	Expiration	(19)	(38,593)	2,080.35	(2,319)								2,223				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/03/2014	12/03/2015	12/03/2015	Expiration	(19)	(39,200)	2,074.33	(2,183)								2,092				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/03/2014	12/03/2015	12/03/2015	Expiration	(42)	(86,951)	2,074.33	(2,382)								2,283				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/03/2014	12/03/2015	12/03/2015	Expiration	(20)	(41,468)	2,074.33	(970)								930				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/31/2014	12/31/2015	12/31/2015	Expiration	(70)	(143,856)	2,058.90	(3,855)								3,695				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/02/2014	12/02/2015	12/02/2015	Expiration	(41)	(83,782)	2,066.55	(4,709)		(525)						4,513	(525)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/15/2014	12/15/2015	12/15/2015	Expiration	(6)	(12,625)	1,989.63	(848)		(341)						813	(341)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/18/2014	12/18/2015	12/18/2015	Expiration	(36)	(74,648)	2,061.23	(1,965)								1,884				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(13)	(27,605)	2,081.88	(615)								589				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/23/2014	12/23/2015	12/23/2015	Expiration	(15)	(31,221)	2,082.17	(1,864)								1,786				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/23/2014	12/23/2015	12/23/2015	Expiration	(46)	(95,121)	2,082.17	(2,739)								2,625				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/23/2014	12/23/2015	12/23/2015	Expiration	(96)	(200,257)	2,082.17	(5,347)								5,124				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(26)	(54,002)	2,081.88	(1,262)								1,210				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/22/2014	12/22/2015	12/22/2015	Expiration	(6)	(12,790)	2,078.54	(776)								744				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/22/2014	12/22/2015	12/22/2015	Expiration	(142)	(295,652)	2,078.54	(8,456)								8,103				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/22/2014	12/22/2015	12/22/2015	Expiration	(27)	(56,050)	2,078.54	(1,485)								1,423				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/08/2014	12/08/2015	12/08/2015	Expiration	(32)	(66,527)	2,060.31	(1,710)		(106)						1,639	(106)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/18/2014	12/18/2015	12/18/2015	Expiration	(50)	(102,659)	2,061.23	(2,916)								2,794				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/10/2014	12/10/2015	12/10/2015	Expiration	(17)	(34,369)	2,026.14	(2,117)		(443)						2,029	(443)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(36)	(75,458)	2,081.88	(2,020)								1,936				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/17/2014	12/17/2015	12/17/2015	Expiration	(40)	(80,342)	2,012.89	(2,113)		(1,158)						2,025	(1,158)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/31/2014	12/31/2015	12/31/2015	Expiration	(19)	(40,138)	2,058.90	(2,505)								2,400				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(48)	(100,237)	2,081.88	(2,894)								2,774				

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S&P 500 Index Option PTPT			Equity/Index	EGL	12/02/2014	12/02/2015	12/02/2015	Expiration	(35)	(72,775)	2,066.55	(1,849)		(456)						1,772	(456)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/10/2014	12/10/2015	12/10/2015	Expiration	(68)	(137,850)	2,026.14	(3,625)		(1,775)						3,474	(1,775)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/09/2014	12/09/2015	12/09/2015	Expiration	(20)	(41,162)	2,059.82	(2,433)								2,331				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/09/2014	12/09/2015	12/09/2015	Expiration	(18)	(36,290)	2,059.82	(940)								901				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(30)	(61,446)	2,081.88	(3,728)								3,573				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/19/2014	12/18/2015	12/18/2015	Expiration	(9)	(17,803)	2,070.65	(1,100)								1,054				
S&P Digital			Equity/Index	EGL	12/03/2014	12/03/2015	12/03/2015	Expiration	(5)	(10,207)	2,074.33	(138)								132				
S&P Digital			Equity/Index	EGL	12/10/2014	12/10/2015	12/10/2015	Expiration	(3)	(5,248)	2,026.14	(71)		(118)						68	(118)			
S&P Digital			Equity/Index	EGL	12/17/2014	12/17/2015	12/17/2015	Expiration	(4)	(7,400)	2,012.89	(100)		(167)						96	(167)			
S&P Digital			Equity/Index	EGL	12/23/2014	12/23/2015	12/23/2015	Expiration	(18)	(36,542)	2,082.17	(555)								532				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/17/2014	12/17/2015	12/17/2015	Expiration	(4)	(10,000)	2,262.17	(223)								214				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(8)	(18,400)	2,293.65	(416)								399				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	EGL	12/03/2014	12/04/2015	12/04/2015	Expiration	(214)	(21,000)	98.00	(287)								275				
UST 2.250% 12/04/15 Total Return Options			Equity/Index	EGL	12/24/2014	12/24/2015	12/24/2015	Expiration	(208)	(20,400)	98.00	(244)								234				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	06/18/2015	06/18/2015	Expiration	(715)	(1,400,000)	1,956.98			(9,520)	(680)					9,520	(680)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	06/25/2015	06/25/2015	Expiration	(903)	(1,770,000)	1,959.53			(34,515)	(20,075)					34,515	(20,075)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	07/09/2015	07/09/2015	Expiration	(887)	(1,750,000)	1,972.83			(37,800)						37,800				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	07/23/2015	07/23/2015	Expiration	(740)	(1,470,000)	1,987.01			(23,961)	(6,975)					23,961	(6,975)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	07/23/2015	07/23/2015	Expiration	(901)	(1,790,000)	1,987.01			(44,571)	(26,393)					44,571	(26,393)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	07/30/2015	07/30/2015	Expiration	(1,020)	(2,010,000)	1,970.07			(25,728)	(10,916)					25,728	(10,916)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	07/30/2015	07/30/2015	Expiration	(751)	(1,480,000)	1,970.07			(26,344)	(18,254)					26,344	(18,254)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	08/06/2015	08/06/2015	Expiration	(677)	(1,300,000)	1,920.24			(47,970)	(38,093)					47,970	(38,093)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	08/06/2015	08/06/2015	Expiration	(1,016)	(1,950,000)	1,920.24			(95,940)	(80,539)					95,940	(80,539)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	08/27/2015	08/27/2015	Expiration	(475)	(950,000)	2,000.12			(15,865)						15,865				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	10/01/2015	10/01/2015	Expiration	(555)	(1,080,000)	1,946.16			(21,492)						21,492				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	10/01/2015	10/01/2015	Expiration	(591)	(1,150,000)	1,946.16			(39,445)						39,445				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	10/07/2015	10/07/2015	Expiration	(1,080)	(2,090,000)	1,935.10			(81,301)						81,301				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	10/08/2015	10/08/2015	Expiration	(980)	(1,930,000)	1,968.89			(93,412)	(13,173)					93,412	(13,173)			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	10/22/2015	10/22/2015	Expiration	(726)	(1,400,000)	1,927.11			(43,120)						43,120				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	10/29/2015	10/29/2015	Expiration	(1,160)	(2,300,000)	1,982.30			(63,480)						63,480				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	11/12/2015	11/12/2015	Expiration	(1,217)	(2,480,000)	2,038.25			(43,400)						43,400				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	11/19/2015	11/19/2015	Expiration	(586)	(1,200,000)	2,048.72			(14,280)						14,280				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS	06/02/2015	12/10/2015	12/10/2015	Expiration	(1,086)	(2,200,000)	2,026.14			(51,480)						51,480				
0769999. Subtotal - Written Options - Other - Other												(945,639)	(813,624)	(1,213,871)			XXX			1,461,483	(1,213,871)			XXX
0779999. Subtotal - Written Options - Other												(945,639)	(813,624)	(1,213,871)			XXX			1,461,483	(1,213,871)			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												(945,639)	(813,624)	(1,213,871)			XXX			1,461,483	(1,213,871)			XXX
0849999. Total Written Options												(945,639)	(813,624)	(1,213,871)			XXX			1,461,483	(1,213,871)			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
1139999. Subtotal - Swaps - Other - Other																	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
1409999. Subtotal - Hedging Other																	XXX							XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other												491,116,711	17,873	639,806,115			XXX			(258,951,085)	639,806,115			XXX
1449999 - Totals												491,116,711	17,873	639,806,115			XXX			(258,951,085)	639,806,115			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								
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	69,710,000	61,476,589			67,661,751				
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N			(1,521,395)			(1,932,453)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	28,015,000	24,022,617			35,280,185		7,265,185		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	5,097,000	13,438,024		8,341,024	16,960,612		11,863,612		
CITI BANK	E57ODZWZ7FF32TWEFA76	Y	Y	31,580,000	35,921,327		4,341,327	23,586,868				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y		12,795,520		12,795,520	12,541,087		12,541,087		
DEUTCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	12,797,039	14,689,513		1,892,474	10,704,276				
HSBC	1IE8VN30JCEQV1H4R804	Y	Y									
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y		6,962,452		6,962,452	5,297,942		5,297,942		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	44,274,892	36,234,273	(12,153)		33,170,868				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	55,430,000	37,869,166			48,654,524				
SUNTRUST BANK	549300VBMI85QISCSJ683	Y	Y	20,540,000	16,774,901			20,027,663				
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	82,312,271	49,543,817			63,441,977				
0299999. Total NAIC 1 Designation				349,756,202	309,728,199	(1,533,548)	34,332,797	337,327,753	(1,932,453)	36,967,826		
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Gross Totals				349,756,202	309,728,199	(1,533,548)	34,332,797	337,327,753	(1,932,453)	36,967,826		
1. Offset per SSAP No. 64					1,533,548	(1,533,548)						
2. Net after right of offset per SSAP No. 64					308,194,651							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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)
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	69,710,000	69,710,000	XXX		V
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	28,015,000	28,015,000	XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		CASH	5,097,000	5,097,000	XXX		V
CITI BANK E570DZWZ7FF32TWEFA76	Cash		CASH	31,580,000	31,580,000	XXX		V
DEUTCHE BANK 7LTWFZYICNSX8D621K86	Cash		CASH	12,797,039	12,797,039	XXX		V
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	44,274,892	44,274,892	XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	55,430,000	55,430,000	XXX		V
SUNTRUST BANK 549300V8M850ISCSJ683	Cash		CASH	20,540,000	20,540,000	XXX		V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138EE-PW-3	FNMA POOL AK9436	68,135,555	112,395,165	XXX	03/01/2042	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138W2-LV-5	FNMA POOL AR4839	14,176,715	16,805,197	XXX	01/01/2043	V
0299999 - Total				349,756,201	396,644,293	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					19,421,151	XXX
WELLS FARGO BANK	BIRMINGHAM, ALABAMA					664,878	XXX
WESTBANK	WEST DES MOINES, IOWA		0.110	2,503		(38,306,632)	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	6		327,122	XXX
0199999. Totals - Open Depositories		XXX	XXX	2,509		(17,893,481)	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	2,509		(17,893,481)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	300	XXX
0599999 Total - Cash		XXX	XXX	2,509		(17,893,181)	XXX

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

1.	January	34,856,534	4.	April	62,435,529	7.	July	34,564,952	10.	October	(7,179,473)
2.	February	79,418,911	5.	May	99,873,560	8.	August	1,167,187	11.	November	20,628,745
3.	March	46,364,698	6.	June	101,588,333	9.	September	(19,347,612)	12.	December	(17,893,481)

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							
FNMA POOL AK9436	M	12/31/2015	0.000	03/01/2042	68,135,555		
FNMA POOL AR4839	M	12/31/2015	0.000	01/01/2043	14,176,715		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					82,312,270		
3199999. Total - U.S. Special Revenues Bonds					82,312,270		
BENNINGTON STARK CAP CO		12/28/2015	0.430	01/04/2016	19,999,283	956	955
BENNINGTON STARK CAP CO		12/28/2015	0.430	01/05/2016	19,999,044	956	955
BENNINGTON STARK		12/31/2015	0.450	01/19/2016	14,996,625	188	187
CHESAM FINANCE		12/23/2015	0.400	01/06/2016	24,998,611	2,500	2,499
EBURY FINANCE		12/23/2015	0.400	01/06/2016	29,998,333	3,000	2,999
HALKIN FINANCE		12/30/2015	0.400	01/13/2016	19,997,333	444	444
CHESHAM FINANCE		12/29/2015	0.400	01/05/2016	4,999,778	167	167
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					134,989,007	8,211	8,206
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					134,989,007	8,211	8,206
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					217,301,277	8,211	8,206
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					217,301,277	8,211	8,206
8699999 - Total Cash Equivalents					217,301,277	8,211	8,206

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			110,241	116,634
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			148,609	153,211
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	0	STATUTORY REQUIREMENT	38,032,160,298	38,724,082,280		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME	B	STATUTORY REQUIREMENT			200,437	212,063
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			511,348	496,953
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			200,437	212,063
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			100,219	106,031
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			488,079	487,344
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			327,445	353,281
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	0	STATUTORY REQUIREMENT			369,191	379,441
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			2,521,633,898	2,552,625,200
59. Subtotal	XXX	XXX	38,032,160,298	38,724,082,280	2,524,114,918	2,555,167,235
DETAILS OF WRITE-INS						
5801. FNMA POOLS	ST	DERIVATIVE COLLATERAL			82,312,271	82,312,271
5802. COMMERCIAL PAPER (NET OF INTEREST)	ST	DERIVATIVE COLLATERAL			134,674,616	134,674,616
5803. STATE STREET INSTITUTIONAL LIQUID RESERVES FUND	ST	DERIVATIVE COLLATERAL			133,169,290	133,169,290
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			2,171,477,721	2,202,469,023
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			2,521,633,898	2,552,625,200

SUPPLEMENT FOR THE YEAR 2015 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2015
(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 2011	2 2012	3 2013	4 2014	5 2015(a)
1. Prior	69	86	86	86	86
2. 2011	197	241	257	257	257
3. 2012	XXX	175	214	230	230
4. 2013	XXX	XXX	157	197	212
5. 2014	XXX	XXX	XXX	158	196
6. 2015	XXX	XXX	XXX	XXX	148

Section B - Other Accident and Health

1. Prior	57	78	78	78	78
2. 2011	147	189	200	200	200
3. 2012	XXX	161	183	195	195
4. 2013	XXX	XXX	84	108	117
5. 2014	XXX	XXX	XXX	91	110
6. 2015	XXX	XXX	XXX	XXX	74

Section C - Credit Accident and Health

1. Prior					
2. 2011					
3. 2012	XXX				
4. 2013	XXX	XXX			
5. 2014	XXX	XXX	XXX		
6. 2015	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2011					
3. 2012	XXX				
4. 2013	XXX	XXX			
5. 2014	XXX	XXX	XXX		
6. 2015	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2011					
3. 2012	XXX				
4. 2013	XXX	XXX			
5. 2014	XXX	XXX	XXX		
6. 2015	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2011					
3. 2012	XXX				
4. 2013	XXX	XXX			
5. 2014	XXX	XXX	XXX		
6. 2015	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2011					
3. 2012	XXX				
4. 2013	XXX	XXX			
5. 2014	XXX	XXX	XXX		
6. 2015	XXX	XXX	XXX	XXX	

NONE

(a) See paragraph 9 of the Annual Audited Financial Report in the General 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 2011	2 2012	3 2013	4 2014	5 2015
1. 2011	257	292	268	XXX	XXX
2. 2012	XXX	219	242	247	XXX
3. 2013	XXX	XXX	181	240	229
4. 2014	XXX	XXX	XXX	197	241
5. 2015	XXX	XXX	XXX	XXX	188

Section B - Other Accident and Health

1. 2011	153	197	203	XXX	XXX
2. 2012	XXX	168	189	197	XXX
3. 2013	XXX	XXX	90	114	119
4. 2014	XXX	XXX	XXX	96	114
5. 2015	XXX	XXX	XXX	XXX	78

Section C - Credit Accident and Health

1. 2011				XXX	XXX
2. 2012	XXX				XXX
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2011				XXX	XXX
2. 2012	XXX				XXX
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2011				XXX	XXX
2. 2012	XXX				XXX
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2011				XXX	XXX
2. 2012	XXX				XXX
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2011				XXX	XXX
2. 2012	XXX				XXX
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	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 2011	2 2012	3 2013	4 2014	5 2015
1. 2011	257	292	268	257	257
2. 2012	XXX	219	242	247	229
3. 2013	XXX	XXX	181	240	229
4. 2014	XXX	XXX	XXX	197	241
5. 2015	XXX	XXX	XXX	XXX	188

Section B - Other Accident and Health

1. 2011	153	197	203	200	200
2. 2012	XXX	168	189	197	195
3. 2013	XXX	XXX	90	114	119
4. 2014	XXX	XXX	XXX	96	114
5. 2015	XXX	XXX	XXX	XXX	78

Section C - Credit Accident and Health

1. 2011					
2. 2012	XXX				
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2011					
2. 2012	XXX				
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2011					
2. 2012	XXX				
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2011					
2. 2012	XXX				
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2011					
2. 2012	XXX				
3. 2013	XXX	XXX			
4. 2014	XXX	XXX	XXX		
5. 2015	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	516
7. Group Annuities		
8 Group Accident and Health	NET LEVEL	102
9 Credit Accident and Health		
10. Other Accident and Health	NET LEVEL	10
11. Total		678

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ANNUAL STATEMENT BLANK

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