LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 6000 Westown Parkway (Street and Number)
West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)
West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Scott Anthony Samuelson (Name), 515-457-1718 (Area Code) (Telephone Number)
ssamuelson@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

President Ronald James Grensteiner
Treasurer Ted Morris Johnson
Secretary Debra Jane Richardson
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
President

Debra Jane Richardson
CAO, Executive VP & Secretary

Ted Morris Johnson
CFO & Treasurer

Subscribed and sworn to before me this
6th day of February, 2015

Crystal D Mason

June 5th, 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)	30,903,443,600		30,903,443,600	27,101,710,995
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	28,500,400		28,500,400	4,000,400
	2.2 Common stocks	77,838,803		77,838,803	139,793,179
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,801,385,356		2,801,385,356	2,892,426,605
	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 ($ 7,079,714 , Schedule E - Part 1), cash equivalents ($ 206,095,591 , Schedule E - Part 2) and short-term investments ($ 612,081,250 , Schedule DA)	825,256,555		825,256,555	895,443,444
6.	Contract loans (including $ premium notes)	679,988		679,988	630,845
7.	Derivatives (Schedule DB)	259,015,319		259,015,319	223,475,907
8.	Other invested assets (Schedule BA)	544,143,642	673,940	543,469,702	592,449,201
9.	Receivables for securities	8,244,275		8,244,275	7,604,696
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)	35,448,507,939	673,940	35,447,833,998	31,857,535,271
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	333,044,014		333,044,014	307,096,564
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	7,387,075	7,165,419	221,656	259,640
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,276,848		1,276,848	1,231,342
	15.3 Accrued retrospective premiums				
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	5,966,404		5,966,404	2,836,890
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	2,656,221		2,656,221	
18.2	Net deferred tax asset	120,520,889	5,077,991	115,442,898	108,481,893
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	1,147,711		1,147,711	955,654
21.	Furniture and equipment, including health care delivery assets ($)	247,216	247,216		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	334,363		334,363	131,367
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	222,227,010	482,824	221,744,186	156,944,135
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	36,143,315,688	13,647,390	36,129,668,298	32,435,472,755
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	36,143,315,688	13,647,390	36,129,668,298	32,435,472,755
	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.	MISCELLANEOUS ASSETS	1,005,347		1,005,347	1,000,634
2502.	OTHER ASSETS NON-ADMITTED	482,824	482,824		
2503.	COLI	220,738,839		220,738,839	155,943,501
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	222,227,010	482,824	221,744,186	156,944,135

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 30,680,714,047 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 166,461,654 Modco Reserve)	30,680,714,047	27,109,981,777
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,003,791	1,018,216
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	339,519,619	388,342,083
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	345,750	305,750
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	33,262	26,949
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 $ 4,306 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	13,144	38,900
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	1,037,321	1,106,961
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	72,484,548	79,227,408
10.	Commissions to agents due or accrued-life and annuity contracts $ 21,793,301 accident and health $ and deposit-type contract funds $	21,793,301	20,262,148
11.	Commissions and expense allowances payable on reinsurance assumed	1,353	2,052
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	8,198,723	7,817,165
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)	3,346,708	6,010,336
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		13,946,776
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	9,703,290	8,347,354
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	50,977,386	49,822,164
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)	153,121,755	123,665,519
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,812,082,250	1,829,886,029
	24.04 Payable to parent, subsidiaries and affiliates	186,500	1,086,482
	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	21,997,896	60,358,162
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	780,652,947	863,492,188
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,957,213,592	30,564,744,417
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	33,957,213,592	30,564,744,417
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)	897,528,690	890,509,728
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,221,426,016	926,718,610
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)	2,169,954,706	1,868,228,338
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,172,454,706	1,870,728,338
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	36,129,668,298	32,435,472,755
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	15,385,682	12,256,379
2502.	INTEREST RATE DERIVATIVE COLLATERAL	743,014,117	818,185,410
2503.	LAWSUIT SETTLEMENT	20,285,000	30,375,500
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,968,149	2,674,899
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	780,652,947	863,492,188
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)	3,866,626,529	3,876,277,200
2.	Considerations for supplementary contracts with life contingencies	15,776,274	19,493,654
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,267,407,991	2,017,168,832
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	7,568,775	6,854,938
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)	70,593,121	60,206,133
7.	Reserve adjustments on reinsurance ceded	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	1,943,521	197,490
9.	Total (Lines 1 to 8.3)	6,394,362,370	5,980,198,245
10.	Death benefits	6,086,635	5,507,731
11.	Matured endowments (excluding guaranteed annual pure endowments)		(5,000)
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	363,379,050	327,363,042
13.	Disability benefits and benefits under accident and health contracts	346,598	309,346
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,298,029,957	1,156,101,311
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	12,710,753	14,248,708
18.	Payments on supplementary contracts with life contingencies	32,656,247	31,636,639
19.	Increase in aggregate reserves for life and accident and health contracts	3,570,717,845	3,470,641,844
20.	Totals (Lines 10 to 19)	5,283,927,085	5,005,803,621
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	426,992,861	429,905,072
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,831,972	203,571
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	61,579,949	60,448,719
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	8,240,957	16,899,450
25.	Increase in loading on deferred and uncollected premiums	(19,749)	(111,468)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	141,561,608	161,966,792
28.	Totals (Lines 20 to 27)	5,928,114,683	5,675,115,756
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	466,247,687	305,082,489
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	466,247,687	305,082,489
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	122,951,865	110,078,661
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)	343,295,822	195,003,828
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,774,501) (excluding taxes of $ 444,723 transferred to the IMR)	(3,295,502)	10,198,047
35.	Net income (Line 33 plus Line 34)	340,000,320	205,201,875
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,870,728,338	1,658,929,331
37.	Net income (Line 35)	340,000,320	205,201,875
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	1,460,887	(5,843,258)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(24,210,366)	4,344,088
41.	Change in nonadmitted assets	28,486,602	(2,214,460)
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	(29,456,237)	(41,669,387)
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		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(21,573,800)	38,721,465
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	7,018,962	13,258,684
54.	Net change in capital and surplus for the year (Lines 37 through 53)	301,726,368	211,799,007
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,172,454,706	1,870,728,338
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	1,943,521	197,490
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)	1,943,521	197,490
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	139,891,248	153,463,669
2702.	LAWSUIT SETTLEMENT	(2,340,000)	3,507,000
2703.	INTEREST ON SURPLUS NOTES	4,080,000	4,080,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	(69,640)	916,122
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	141,561,608	161,966,792
5301.	STOCK-BASED COMPENSATION	7,010,273	13,249,684
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	8,688	9,000
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	7,018,962	13,258,684

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,882,389,275	3,896,181,544
2.	Net investment income	2,663,807,443	2,362,741,905
3.	Miscellaneous income	50,962,842	53,903,622
4.	Total (Lines 1 through 3)	6,597,159,560	6,312,827,071
5.	Benefit and loss related payments	1,700,708,516	1,521,054,320
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	513,950,537	497,205,752
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	129,200,000	126,634,951
10.	Total (Lines 5 through 9)	2,343,859,053	2,144,895,022
11.	Net cash from operations (Line 4 minus Line 10)	4,253,300,508	4,167,932,049
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,685,946,970	3,832,149,616
	12.2 Stocks	534,786,640	726,812,757
	12.3 Mortgage loans	505,510,847	804,859,002
	12.4 Real estate		
	12.5 Other invested assets	130,641,032	132,510,871
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		1,286,839
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,856,885,489	5,497,619,085
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,458,239,189	8,532,965,330
	13.2 Stocks	493,414,355	741,591,018
	13.3 Mortgage loans	425,333,600	748,442,482
	13.4 Real estate		
	13.5 Other invested assets	77,167,036	92,938,517
	13.6 Miscellaneous applications	491,700,216	419,265,734
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,945,854,397	10,535,203,081
14.	Net increase (decrease) in contract loans and premium notes	49,143	7,844
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(4,089,018,051)	(5,037,591,840)
	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		310,928
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(61,533,217)	(47,123,709)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(172,936,128)	548,753,255
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(234,469,345)	501,940,473
	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)	(70,186,888)	(367,719,318)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	895,443,444	1,263,162,761
	19.2 End of year (Line 18 plus Line 19.1)	825,256,555	895,443,444

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

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	3,866,626,529		3,416,478	3,855,885,217			7,146,712		88,324		89,799	
2.	Considerations for supplementary contracts with life contingencies	15,776,274				15,776,274							
3.	Net investment income	2,267,407,991		1,995,298	2,251,921,142	9,213,689		4,173,836		51,583		52,445	
4.	Amortization of Interest Maintenance Reserve (IMR)	7,568,775			7,568,775								
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	70,593,121		50,814	70,542,307								
7.	Reserve adjustments on reinsurance ceded	164,446,157			164,446,157								
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	1,943,521		1,943,521									
9.	Totals (Lines 1 to 8.3)	6,394,362,370		7,406,111	6,350,363,598	24,989,963		11,320,547		139,907		142,244	
10.	Death benefits	6,086,635		2,145,635				3,941,000					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	363,379,050			363,379,050								
13.	Disability benefits and benefits under accident and health contracts	346,598								220,354		126,244	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,298,029,957		314,709	1,297,715,248								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	12,710,753			11,887,133	823,621							
18.	Payments on supplementary contracts with life contingencies	32,656,247			16,280,901	16,375,346							
19.	Increase in aggregate reserves for life and accident and health contracts	3,570,717,845		1,176,088	3,565,524,084	4,015,562		16,536		25,142		(39,567)	
20.	Totals (Lines 10 to 19)	5,283,927,085		3,636,432	5,254,786,415	21,214,529		3,957,536		245,496		86,677	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	426,992,861		547,678	424,217,924			2,227,259					
22.	Commissions and expense allowances on reinsurance assumed	5,831,972		5,576	5,800,636			9,758		15,568		435	
23.	General insurance expenses	61,579,949		54,087	61,043,075	249,756		113,141		59,449		60,441	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,240,957		7,180	8,103,197	33,154		15,019		40,862		41,545	
25.	Increase in loading on deferred and uncollected premiums	(19,749)		(13,701)						(6,048)			
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	141,561,608			141,631,248					(69,640)			
28.	Totals (Lines 20 to 27)	5,928,114,683		4,237,250	5,895,582,496	21,497,439		6,322,712		285,687		189,099	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	466,247,687		3,168,860	454,781,102	3,492,524		4,997,836		(145,780)		(46,855)	
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	466,247,687		3,168,860	454,781,102	3,492,524		4,997,836		(145,780)		(46,855)	
32.	Federal income taxes incurred (excluding tax on capital gains)	122,951,865		835,644	119,928,069	920,996		1,317,954		(38,443)		(12,356)	
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)	343,295,822		2,333,216	334,853,034	2,571,528		3,679,881		(107,337)		(34,499)	
	DETAILS OF WRITE-INS												
08.301.	INTEREST INCOME ON AGENT LOANS	235,329		235,329									
08.302.	MISCELLANEOUS INCOME	1,708,192		1,708,192									
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)	1,943,521		1,943,521									
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	139,891,248			139,891,248								
2702.	LAWSUIT SETTLEMENT	(2,340,000)			(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	(69,640)								(69,640)			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	141,561,608			141,631,248					(69,640)			

(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	27,109,981,778		20,021,867	26,964,181,902	125,436,125		341,884	
2. Tabular net premiums or considerations	3,881,248,459		3,482,887	3,855,885,218	15,776,272		6,104,082	
3. Present value of disability claims incurred	61,495				XXX		61,495	
4. Tabular interest	1,299,494,816		991,021	1,291,368,732	7,033,042		102,021	
5. Tabular less actual reserve released	(89,522,792)			(87,104,383)	(2,418,409)			
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	166,461,654			166,461,654				
8. Totals (Lines 1 to 7)	32,367,725,410		24,495,775	32,190,793,123	145,827,030		6,609,482	
9. Tabular cost	8,897,056		2,693,959		XXX		6,203,097	
10. Reserves released by death	375,180		375,180	XXX	XXX			XXX
11. Reserves released by other terminations (net)	1,323,062,462		228,681	1,322,785,816			47,965	
12. Annuity, supplementary contract and disability payments involving life contingencies	354,676,666			338,301,320	16,375,346			
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	1,687,011,364		3,297,820	1,661,087,136	16,375,346		6,251,062	
15. Reserve December 31, current year	30,680,714,046		21,197,955	30,529,705,987	129,451,684		358,420	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,351,931	1,315,671
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,414,543,529	1,441,516,117
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,813,268	1,813,268
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	35,755	34,914
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 170,938,282	170,036,425
4.	Real estate	(d)	
5	Contract loans	48,530	48,530
6	Cash, cash equivalents and short-term investments	(e) 601,691	567,569
7	Derivative instruments	(f) 713,924,820	713,924,820
8.	Other invested assets	40,867,072	40,815,016
9.	Aggregate write-ins for investment income	(35,418,512)	(35,418,512)
10.	Total gross investment income	2,308,706,366	2,334,653,816
11.	Investment expenses		(g) 66,810,107
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		435,719
16.	Total deductions (Lines 11 through 15)		67,245,825
17.	Net investment income (Line 10 minus Line 16)		2,267,407,991
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	6,081,367	6,081,367
0902.	Net Realized Losses on Ceded Options	(41,499,879)	(41,499,879)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(35,418,512)	(35,418,512)
1501.	Interest Expense on Derivative Collateral		417,940
1502.	Interest Expense on Repurchase Agreements		17,779
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		435,719

(a) Includes $ 87,288,917 accrual of discount less $ 56,756,890 amortization of premium and less $ 18,627,433 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 $ 628,543 accrual of discount less $ amortization of premium and less $ 136,197 paid for accrued interest on purchases.

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

(e) Includes $ 14 accrual of discount less $ amortization of premium and less $ 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					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	2,265,246	(2,983,999)	(718,753)	232,832	
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				3,886,409	
3.	Mortgage loans	340,237	(3,422,860)	(3,082,623)	(1,100,000)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets				(1,558,355)	
9.	Aggregate write-ins for capital gains (losses)		2,010	2,010		
10.	Total capital gains (losses)	2,605,483	(6,404,849)	(3,799,366)	1,460,887	
	DETAILS OF WRITE-INS					
0901.	Miscellaneous Capital Gains		2,010	2,010		
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)		2,010	2,010		

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	1,774		1,774								
2.	Deferred and accrued	105,750		105,750								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	107,524		107,524								
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)	107,524		107,524								
4.	Advance	25		25								
5.	Line 3.4 - Line 4	107,499		107,499								
6.	Collected during year:											
	6.1 Direct	3,965,795,134		320,698	3,965,467,878		6,558					
	6.2 Reinsurance assumed	99,279,470			99,279,470							
	6.3 Reinsurance ceded	287,898,381		8,062	287,890,319							
	6.4 Net	3,777,176,223		312,636	3,776,857,029		6,558					
7.	Line 5 + Line 6.4	3,777,283,722		420,135	3,776,857,029		6,558					
8.	Prior year (uncollected + deferred and accrued - advance)	139,609		139,609								
9.	First year premiums and considerations:											
	9.1 Direct	3,965,763,024		288,588	3,965,467,878		6,558					
	9.2 Reinsurance assumed	99,279,470			99,279,470							
	9.3 Reinsurance ceded	287,898,381		8,062	287,890,319							
	9.4 Net (Line 7 - Line 8)	3,777,144,113		280,526	3,776,857,029		6,558					
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	20,292		20,292								
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net	20,292		20,292								
	RENEWAL											
11.	Uncollected	276,934		63,728			204,398		3,199		5,609	
12.	Deferred and accrued	1,351,973		1,351,973								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	1,199,006		996,684			202,322					
	13.2 Reinsurance assumed	429,901		419,017			2,076		3,199		5,609	
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)	1,628,907		1,415,701			204,398		3,199		5,609	
14.	Advance	13,120		5,899			2,915				4,306	
15.	Line 13.4 - Line 14	1,615,788		1,409,802			201,483		3,199		1,304	
16.	Collected during year:											
	16.1 Direct	89,074,209		2,912,252	79,018,845		7,143,112					
	16.2 Reinsurance assumed	670,278		450,902	9,343		31,603		89,083		89,347	
	16.3 Reinsurance ceded	328,002		328,002								
	16.4 Net	89,416,485		3,035,152	79,028,188		7,174,715		89,083		89,347	
17.	Line 15 + Line 16.4	91,032,273		4,444,954	79,028,188		7,376,198		92,282		90,651	
18.	Prior year (uncollected + deferred and accrued - advance)	1,570,149		1,329,295			236,044		3,958		852	
19.	Renewal premiums and considerations:											
	19.1 Direct	89,063,993		2,936,104	79,018,845		7,109,044					
	19.2 Reinsurance assumed	726,133		507,557	9,343		31,110		88,324		89,799	
	19.3 Reinsurance ceded	328,002		328,002								
	19.4 Net (Line 17 - Line 18)	89,462,124		3,115,660	79,028,188		7,140,154		88,324		89,799	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	4,054,847,310		3,244,984	4,044,486,723		7,115,602					
	20.2 Reinsurance assumed	100,005,603		507,557	99,288,813		31,110		88,324		89,799	
	20.3 Reinsurance ceded	288,226,384		336,064	287,890,319							
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,866,626,529		3,416,478	3,855,885,217		7,146,712		88,324		89,799	

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	70,551,850		9,543	70,542,307							
	23.2 Reinsurance assumed	5,800,636			5,800,636							
	23.3 Net ceded less assumed	64,751,214		9,543	64,741,671							
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	41,271		41,271								
	25.2 Reinsurance assumed	31,336		5,576			9,758		15,568		435	
	25.3 Net ceded less assumed	9,935		35,696			(9,758)		(15,568)		(435)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	70,593,121		50,814	70,542,307							
	26.2 Reinsurance assumed (Page 6, Line 22)	5,831,972		5,576	5,800,636		9,758		15,568		435	
	26.3 Net ceded less assumed	64,761,149		45,238	64,741,671		(9,758)		(15,568)		(435)	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	421,417,054		341,529	421,075,526							
28.	Single	3,102		3,102								
29.	Renewal	5,572,704		203,047	3,142,399		2,227,259					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	426,992,861		547,678	424,217,924		2,227,259					

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	2,424,932		24,999		49,999	2,499,930
2.	Salaries and wages	29,377,599		30,008		600,155	30,007,762
3.11	Contributions for benefit plans for employees	5,668,315		5,790		115,798	5,789,903
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	843,717		8,698		17,396	869,812
3.32	Other agent welfare	222,265		2,245			224,510
4.1	Legal fees and expenses	1,642,229		1,689			1,643,918
4.2	Medical examination fees	2,819		28			2,848
4.3	Inspection report fees	25,280		255			25,536
4.4	Fees of public accountants and consulting actuaries	1,365,827		1,367			1,367,195
4.5	Expense of investigation and settlement of policy claims	(57,620)		(582)			(58,202)
5.1	Traveling expenses	3,296,283		3,300			3,299,583
5.2	Advertising	1,019,485		1,021			1,020,506
5.3	Postage, express, telegraph and telephone	2,246,201		2,248			2,248,449
5.4	Printing and stationery	1,676,821		1,679			1,678,499
5.5	Cost or depreciation of furniture and equipment	487,386		488			487,874
5.6	Rental of equipment	358,070		3,617			361,687
5.7	Cost or depreciation of EDP equipment and software	2,905,997		2,909			2,908,906
6.1	Books and periodicals	300,075		3,031			303,106
6.2	Bureau and association fees	337,400		338			337,738
6.3	Insurance, except on real estate	311,509		312			311,821
6.4	Miscellaneous losses	280,517		2,834			283,351
6.5	Collection and bank service charges	105,295		1,064			106,359
6.6	Sundry general expenses	1,744,773		17,624			1,762,397
6.7	Group service and administration fees	1,880		19			1,899
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)						
7.3	Agency conferences other than local meetings	4,869,438		4,874			4,874,312
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere					66,026,759	66,026,759
9.3	Aggregate write-ins for expenses	3,564		36			3,600
10.	General expenses incurred	61,460,059		119,890		66,810,107	(a) 128,390,055
11.	General expenses unpaid December 31, prior year	7,569,079		6,619		241,468	7,817,165
12.	General expenses unpaid December 31, current year	8,177,298		7,656		13,769	8,198,723
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)	60,851,840		118,853		67,037,805	128,008,497
	DETAILS OF WRITE-INS						
09.301.	Amortization of Goodwill	3,564		36			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)	3,564		36			3,600

(a) Includes management fees of $ 65,784,352 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	237				237
2.	State insurance department licenses and fees	4,635,801	46,826			4,682,627
3.	State taxes on premiums	263,307	2,660			265,967
4.	Other state taxes, including $ 79,842 for employee benefits	79,043	798			79,842
5.	U.S. Social Security taxes	1,744,129	17,617			1,761,746
6.	All other taxes	1,436,033	14,505			1,450,539
7.	Taxes, licenses and fees incurred	8,158,550	82,407			8,240,957
8.	Taxes, licenses and fees unpaid December 31, prior year	5,950,233	60,103			6,010,336
9.	Taxes, licenses and fees unpaid December 31, current year	3,313,242	33,466			3,346,708
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	10,795,541	109,044			10,904,585

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

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

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AM MEN (5) 3.5% NL	40,266		40,266		
0100002. 1958 CSO 3.0% CRVM	147,948		147,948		
0100003. 1958 CSO 3.0% NL	21,305		21,305		
0100004. 1958 CSO 3.5% CRVM	696,486		696,486		
0100005. 1958 CSO 3.5% NL	107,354		107,354		
0100006. 1958 CSO 4.0% NL	87,912		87,912		
0100007. 1958 CET 3.0% NL	6,568		6,568		
0100008. 1958 CET 3.5% NL	402,535		402,535		
0100009. 1958 CET 4.0% NL	34,891		34,891		
0100010. 1980 CSO 4.0% CRVM	5,011,298		5,011,298		
0100011. 1980 CSO 4.5% CRVM	1,704,511		1,704,511		
0100012. 1980 CSO 5.0% CRVM	688,301		688,301		
0100013. 1980 CSO 5.5% CRVM	3,973,914		3,973,914		
0100014. 1980 CSO 4.0% NL	95,262		95,262		
0100015. 1980 CSO 5.0% NL	5,163,219		5,163,219		
0100016. 1980 CSO 5.5% NL	85,033		85,033		
0100017. 1980 CET 4.0% NL	85,886		85,886		
0100018. 2001 CSO 3.5% CRVM	271,209		271,209		
0100019. 2001 CSO 4.0% CRVM	2,649,050		2,649,050		
0100020. NET UNEARNED PREMIUM	20,000				20,000
0199997. Totals (Gross)	21,292,948		21,272,948		20,000
0199998. Reinsurance ceded	815,644		815,644		
0199999. Life Insurance: Totals (Net)	20,477,304		20,457,304		20,000
0200001. SING PREM DEF 1.00%	407,046,479	XXX	407,046,479	XXX	
0200002. SING PREM DEF 2.00%	982,834,752	XXX	982,834,752	XXX	
0200003. SING PREM DEF 3.00%	181,996,846	XXX	181,996,846	XXX	
0200004. SING PREM DEF 4.00%	50,332,400	XXX	50,332,400	XXX	
0200005. FLEX PREM DEF 1.00%	92,783,130	XXX	92,783,130	XXX	
0200006. FLEX PREM DEF 1.50%	13,677,111,390	XXX	13,677,111,390	XXX	
0200007. FLEX PREM DEF 2.00%	200,949,575	XXX	200,949,575	XXX	
0200008. FLEX PREM DEF 2.20%	64,025,491	XXX	64,025,491	XXX	
0200009. FLEX PREM DEF 2.25%	5,486,903,131	XXX	5,486,903,131	XXX	
0200010. FLEX PREM DEF 3.00%	12,272,261,792	XXX	12,272,261,792	XXX	
0200011. FLEX PREM DEF 4.00%	19,107,851	XXX	19,107,851	XXX	
0200012. 1983 TABLE A, 6.25%	73,679	XXX	73,679	XXX	
0200013. 2000 TABLE, 6.25%	99,738	XXX	99,738	XXX	
0200014. 2000 TABLE, 7.00%	235,684	XXX	235,684	XXX	
0200015. 2000 TABLE, 6.75%	173,021	XXX	173,021	XXX	
0200016. 2000 TABLE, 6.50%	402,380	XXX	402,380	XXX	
0200017. 2000 TABLE, 6.00%	3,282,314	XXX	3,282,314	XXX	
0200018. 2000 TABLE, 5.50%	3,091,842	XXX	3,091,842	XXX	
0200019. 2000 TABLE, 5.25%	34,737,234	XXX	34,737,234	XXX	
0200020. 2000 TABLE, 5.00%	64,854,326	XXX	64,854,326	XXX	
0200021. 2000 TABLE, 4.25%	36,692,273	XXX	36,692,273	XXX	
0200022. 2000 TABLE, 4.00%	12,602,241	XXX	12,602,241	XXX	
0200023. 2000 TABLE, 4.50%	4,876,721	XXX	4,876,721	XXX	
0299997. Totals (Gross)	33,596,474,290	XXX	33,596,474,290	XXX	
0299998. Reinsurance ceded	3,066,768,304	XXX	3,066,768,304	XXX	
0299999. Annuities: Totals (Net)	30,529,705,986	XXX	30,529,705,986	XXX	
0300001. 1983 TABLE A, 6.75%	16,178		16,178		
0300002. 1983 TABLE A, 6.25%	117,659		117,659		
0300003. 2000 TABLE, 6.25%	599,286		599,286		
0300004. 2000 TABLE, 7.00%	1,488,084		1,488,084		
0300005. 2000 TABLE, 6.75%	1,890,560		1,890,560		
0300006. 2000 TABLE, 6.50%	3,482,168		3,482,168		
0300007. 2000 TABLE, 6.00%	20,491,311		20,491,311		
0300008. 2000 TABLE, 5.50%	33,882,239		33,882,239		
0300009. 2000 TABLE, 5.25%	40,454,220		40,454,220		
0300010. 2000 TABLE, 5.00%	20,627,878		20,627,878		
0300011. 2000 TABLE, 4.00%	2,528,865		2,528,865		
0300012. 2000 TABLE, 4.25%	3,977,872		3,977,872		
0399997. Totals (Gross)	129,556,320		129,556,320		
0399998. Reinsurance ceded	104,635		104,635		
0399999. SCWLC: Totals (Net)	129,451,685		129,451,685		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	630		630		
0499997. Totals (Gross)	630		630		
0499998. Reinsurance ceded	630		630		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	962		962		
0599997. Totals (Gross)	962		962		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	962		962		
0600001. 1970 INTERCOMPANY TBL	338,420				338,420
0699997. Totals (Gross)	338,420				338,420
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	338,420				338,420
0700001. IMMEDIATE PAYMENT OF CLAIMS	387,948		387,948		
0700002. DEFICIENCY RESERVES	351,741		351,741		
0799997. Totals (Gross)	739,689		739,689		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	739,689		739,689		
9999999. Totals (Net) - Page 3, Line 1	30,680,714,046		30,680,355,626		358,420

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: ..... $ 26,943,606,532

9.2 State the amount of reserves established for this business: ..... $ 23,403,710,428

9.3 Identify where the reserves are reported in the blank:
EXHIBIT 5

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	30,165	25,000				5,165			
2.	Additional contract reserves (a)	611,315					611,315			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits	287,243					287,243			
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	928,723	25,000				903,723			
8.	Reinsurance ceded									
9.	Totals (Net)	928,723	25,000				903,723			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	75,068	75,068							
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	75,068	75,068							
15.	Reinsurance ceded									
16.	Totals (Net)	75,068	75,068							
17.	TOTAL (Net)	1,003,791	100,068				903,723			
18.	TABULAR FUND INTEREST	30,114	3,002				27,112			
	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	388,678,835		330,556,351	58,122,484		
2. Deposits received during the year	45,138,057		18,813,421	26,324,636		
3. Investment earnings credited to the account	16,422,087		12,727,608	3,694,479		
4. Other net change in reserves	(3,779,023)		(840,474)	(2,938,549)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	105,496,826		86,558,347	18,938,479		
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)	340,963,130		274,698,559	66,264,571		
10. Reinsurance balance at the beginning of the year	(336,753)			(336,753)		
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	1,106,758			1,106,758		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,443,511)			(1,443,511)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	339,519,619		274,698,559	64,821,060		

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	185,750						185,750				
	2.22 Reinsurance assumed	7,905								7,905		
	2.23 Reinsurance ceded											
	2.24 Net	193,655		(b)	(b)		(b)	(b) 185,750		(b) 7,905	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	100,000						100,000				
	3.2 Reinsurance assumed	85,357		50,000				10,000		11,064		14,293
	3.3 Reinsurance ceded											
	3.4 Net	185,357		(b) 50,000	(b)		(b)	(b) 110,000		(b) 11,064	(b)	(b) 14,293
4. TOTALS	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	(a)	(a) 50,000				(a) 295,750		18,969		14,293

(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	519,367,931		2,053,955	480,764,230	32,656,247		3,893,500				
1.2 Reinsurance assumed	968,313		309,481	311,047			7,500		214,207		126,079
1.3 Reinsurance ceded	117,914,028		217,801	117,696,227							
1.4 Net	(d) 402,422,217		2,145,635	363,379,050	32,656,247		3,901,000		214,207		126,079
2. Liability December 31, current year from Part 1:											
2.1 Direct	285,750						285,750				
2.2 Reinsurance assumed	93,262		50,000				10,000		18,969		14,293
2.3 Reinsurance ceded											
2.4 Net	379,012		50,000				295,750		18,969		14,293
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	245,750						245,750				
4.2 Reinsurance assumed	86,949		50,000				10,000		12,822		14,127
4.3 Reinsurance ceded											
4.4 Net	332,699		50,000				255,750		12,822		14,127
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	519,407,931		2,053,955	480,764,230	32,656,247		3,933,500				
6.2 Reinsurance assumed	974,626		309,481	311,047			7,500		220,354		126,244
6.3 Reinsurance ceded	117,914,028		217,801	117,696,227							
6.4 Net	402,468,530		2,145,635	363,379,050	32,656,247		3,941,000		220,354		126,244

(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)	673,940	808,730	134,789
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)	673,940	808,730	134,789
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	7,165,419	4,754,966	(2,410,453)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
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	36,249,362	31,171,371
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets	247,216	290,984	43,768
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	482,824	29,951	(452,873)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	13,647,390	42,133,993	28,486,602
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	13,647,390	42,133,993	28,486,602
	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.	BILLS RECEIVABLE	45,533	21,960	(23,573)
2502.	OTHER ASSETS	4,225	7,825	3,600
2503.	RETURNED CHECKS	433,065	166	(432,899)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	482,824	29,951	(452,873)

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.

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:

	State of Domicile	2014	2013
Net income, Iowa basis	IA	$ 340,000,320	$ 205,201,875
State Prescribed Practices that increase/(decrease) NAIC SAP:			
Bulletin 08-18			
Net investment income - derivatives	IA	35,190,341	13,115,735
Reserves for indexed annuities	IA	126,460,533	(320,826,655)
Net income, NAIC SAP	IA	$ 501,651,194	$ (102,509,045)
Statutory surplus, Iowa basis	IA	$ 2,172,454,706	$ 1,870,728,338
State Prescribed Practices that increase/(decrease) NAIC SAP:			
Bulletin 08-18			
Derivative instruments	IA	443,983,167	594,769,600
Reserves for indexed annuities	IA	(433,654,994)	(560,115,527)
Tax impact	IA	(3,614,860)	(10,244,892)
Statutory surplus, NAIC SAP	IA	$ 2,179,168,019	$ 1,895,137,519

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.

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 Policies

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.

NOTES TO FINANCIAL STATEMENTS

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.

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.

NOTES TO FINANCIAL STATEMENTS

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. For 2015, up to $343,295,822 can be distributed as dividends without prior approval.

2 – ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

None.

3 – BUSINESS COMBINATIONS AND GOODWILL:

None

4 – DISCONTINUED OPERATIONS:

None

5 – INVESTMENTS:

A. Mortgage Loans

1. The maximum and minimum lending rates for commercial mortgage loans originated by the Company during 2014 were 5.20% and 3.90%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 7.03% and 6.65%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loans was 81%

	Current Year	Prior Year
3. Taxes, assessments and any amounts advanced not included in mortgage loan total	NONE	NONE

NOTES TO FINANCIAL STATEMENTS

4. Age Analysis of Mortgage Loans

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (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	0%	0%	0%	0%	0%	0%	0%
b. Prior Year							
1. Recorded Investment (All)							
a. Current	$ -	$ -	$ -	$ 2,559,422,616	$ -	$ 333,003,989	$ 2,892,426,605
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	0%	0%	0%	0%	0%	0%	0%

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ 24,677,177	$ -	$ -	$ 24,677,177
2. No Allowance for Credit Losses	-	-	-	-	-	-	-
b. Prior Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ 29,603,888	$ -	$ -	$ 29,603,888
2. No Allowance for Credit Losses	-	-	-	2,315,038	-	-	2,315,038

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current 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
b. Prior Year							
1. Average Recorded Investment	$ -	$ -	$ -	$ 21,920,223	$ -	$ -	$ 21,920,223
2. Interest Income Recognized	-	-	-	1,922,865	-	-	1,922,865
3. Recorded Investments on Nonaccrual Status	-	-	-	-	-	-	-
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	-	-	-	1,946,032	-	-	1,946,032

NOTES TO FINANCIAL STATEMENTS

	Current Year	Prior Year
7. Allowance for credit losses:		
a. Balance at the beginning of the period	$ 26,327,074	$ 25,198,065
b. Additions charged to operations	4,522,861	5,320,004
c. Direct write-downs against the allowance	(2,069,124)	(4,190,995)
d. Recoveries of amounts previously charged off	(8,672,049)	-
e. Balance at the end of the period	$ 20,108,762	$ 26,327,074

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

	Current Year	Prior Year
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	$ 20,787,299	$ 30,806,073
2. The realized capital losses related to these loans	2,938,529	3,094,269
3. The total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in debt restructurings	-	-

4. 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.

C. Reverse Mortgages

None.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

2. For the year ended December 31, 2014, the Company recognized other than temporary impairments on 6 loan-backed securities. The following table summarizes these impairments and the basis on which the impairments were made.

	Amortized Cost Prior to OTTI	Other-Than-Temporary Impairment Recognized in Loss		Fair Value
		Interest	Non-Interest	
OTTI recognized 1st quarter				
Intent to sell	$ -	$ -	$ -	$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	33,243,269	-	904,726	32,338,543
Total 1st quarter	$ 33,243,269	$ -	$ 904,726	$ 32,338,543
OTTI recognized 2nd quarter				
Intent to sell	$ -	$ -	$ -	$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	22,084,320	534,761	717,870	20,831,689
Total 2nd quarter	$ 22,084,320	$ 534,761	$ 717,870	$ 20,831,689
OTTI recognized 3rd quarter				
Intent to sell	$ -	$ -	$ -	$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	14,951,082	408,236	796,563	13,746,283
Total 3rd quarter	$ 14,951,082	$ 408,236	$ 796,563	$ 13,746,283
OTTI recognized 4th quarter				
Intent to sell	$ -	$ -	$ -	$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	24,892,366	279,268	564,839	24,048,259
Total 4th quarter	$ 24,892,366	$ 279,268	$ 564,839	$ 24,048,259
Total December 31, 2014		$ 1,222,265	$ 2,983,998	

3. The following table lists the loan-backed securities held by the Company at December 31, 2014 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 2014.

1	2	3	4	5	6	7
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
16163BAW4	21,526,765	21,177,514	(349,251)	21,177,514	21,177,514	3/31/2014
46629AAK7	11,716,504	11,161,029	(555,475)	11,161,029	11,161,029	3/31/2014
12669GP62	1,415,796	1,174,700	(241,096)	1,174,700	644,443	6/30/2014
12669GP70	116,768	28,626	(88,142)	28,626	24,122	6/30/2014
86359DQS9	20,551,756	20,163,124	(388,632)	20,163,124	20,163,124	6/30/2014
12669GP62	1,357,795	927,688	(430,107)	927,688	520,535	9/30/2014
12669GP70	11,011	6,360	(4,651)	6,360	5,277	9/30/2014
86359DQS9	13,582,276	13,220,471	(361,805)	13,220,471	13,220,471	9/30/2014
12669GP62	810,688	654,513	(156,175)	654,513	375,245	12/31/2014
46629AAL5	24,081,678	22,630,032	(408,664)	23,673,014	23,673,014	12/31/2014
			(2,983,998)			

NOTES TO FINANCIAL STATEMENTS

4. Impaired securities at December 31, 2014 for which OTTI has not been recognized:

   a. The aggregate amount of unrealized losses
      1. Less than 12 months $ (9,769,183)
      2. 12 months or longer $ (14,398,846)

   b. The aggregate related fair value of securities with unrealized losses
      1. Less than 12 months $ 540,171,427
      2. 12 months or longer $ 373,860,349

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, 2014 and 2013, the Company had no exposure to subprime mortgage-backed securities. All of the owned mortgage-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. Fair values of residential mortgage-backed securities have continued at prices less than amortized cost as spreads in this sector have not improved like other sectors of the fixed income market. With the uncertainty of future foreclosures and high delinquencies on residential mortgages, these security prices will likely remain below the cost basis until the condition of the housing market improves.

E. Repurchase Agreements and/or Securities Lending Transactions

   At December 31, 2014 the Company had no repurchase or reverse repurchase agreements and no securities lending transactions.

F. Real Estate

   None

G. Low Income Housing Tax Credits

   None

H. Restricted Assets

   1. Restricted Assets (Including Pledged)

NOTES TO FINANCIAL STATEMENTS

	Gross Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total	Total From Prior Year	Increase/ (Decrease)	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	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0.0%	0.0%
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-	0.0%	0.0%
c Subject to repurchase agreements	-	-	-	-	-	-	-	-	0.0%	0.0%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	0.0%	0.0%
e. Subject to dollar repurchase agreements				-	-		-	-	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	0.0%	0.0%
g. Placed under option contracts	-	-	-	-	-	-	-	-	0.0%	0.0%
h. Letter stock or securities restricted as to sale	-	-	-	-	-	-	-	-	0.0%	0.0%
i. FHLB capital stock	-	-	-	-	-	-	-	-	0.0%	0.0%
j. On deposit with states	2,433,020	-	-	-	2,433,020	2,429,566	3,454	2,433,020	0.0%	0.0%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	0.0%	0.0%
l. Pledged collateral to FHLB	-	-	-	-	-	-	-	-	0.0%	0.0%
m. Pledged as collateral not captured in other catergories	-	-	-	-	-	-	-	-	0.0%	0.0%
n. Other restricted assets	2,715,988,384	-	-	-	2,715,988,384	2,630,576,456	85,411,928	2,715,988,384	7.5%	7.5%
o. Total Restricted Assets	$ 2,718,421,404	$ -	$ -	$ -	$ 2,718,421,404	$ 2,633,006,022	$ 85,415,382	$ 2,718,421,404	7.5%	7.5%

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

None

3. Detail of Other Restricted Assets

Other restricted assets consist of derivative collateral held by the Company, assets held related to a modified coinsurance agreement and assets held related to a funds withheld coinsurance agreement.

	Gross Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total	Total From Prior Year	Increase/ (Decrease)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative collateral	$ 743,014,117	$ -	$ -	$ -	$ 743,014,117	$ 818,185,410	$ (75,171,293)	$ 743,014,117	2.1%	2.1%
Funds withheld assets	1,805,831,505	-	-	-	1,805,831,505	1,812,391,046	(6,559,541)	1,805,831,505	5.0%	5.0%
Mod-co assets	167,142,762	-	-	-	167,142,762	-	167,142,762	167,142,762	0.5%	0.5%
Total	$ 2,715,988,384	$ -	$ -	$ -	$ 2,715,988,384	$ 2,630,576,456	$ 85,411,928	$ 2,715,988,384	7.5%	7.5%

I. Working Capital Finance Investments

None

J. Offsetting and Netting of Assets and Liabilities

None

K. Structured Notes

None

NOTES TO FINANCIAL STATEMENTS

6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

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 or on mortgage loans more than 90 days past due. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that is over 90 days past due is nonadmitted.

B. At December 31, 2014 and 2013, 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 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 counterparties prior to purchase of the contracts. As of December 31, 2014, all options had been purchased from nationally recognized investment banking institutions (See Note 16 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 years ended December 31, 2014 and 2013, proceeds received upon expiration of options and amortization of options (see Note 1 Derivative Instruments) included as components of net investment income were as follows:

	2014	2013
Proceeds received upon expiration	$ 1,170,085,623	$ 971,431,954
Amortization	(456,160,804)	(391,896,254)
	713,924,819	579,535,700
Less ceded options	(41,499,879)	(38,338,193)
	$ 672,424,940	$ 541,197,507

NOTES TO FINANCIAL STATEMENTS

9 – INCOME TAXES:

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

1.

		12/31/2014		
		(1)	(2)	(3) (Col 1+2)
		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 (1a-1b)	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 (1c-1d)	151,203,600	699,629	151,903,229
(f)	Deferred tax liabilities	36,460,331	-	36,460,331
(g)	Net admitted deferred tax assets / (net deferred tax liability) (1e-1f)	$ 114,743,269	$ 699,629	$ 115,442,898

		12/31/2013		
		(4)	(5)	(6) (Col 4+5)
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 151,599,710	$ 699,335	$ 152,299,045
(b)	Statutory valuation allowance adjustments	-	-	-
(c)	Adjusted gross deferred tax assets (1a-1b)	151,599,710	699,335	152,299,045
(d)	Deferred tax assets nonadmitted	36,249,363	-	36,249,363
(e)	Subtotal net admitted deferred tax assets (1c-1d)	115,350,347	699,335	116,049,682
(f)	Deferred tax liabilities	7,567,789	-	7,567,789
(g)	Net admitted deferred tax assets / (net deferred tax liability) (1e-1f)	$ 107,782,558	$ 699,335	$ 108,481,893

		Change		
		(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 4,681,881	$ 294	$ 4,682,175
(b)	Statutory valuation allowance adjustments	-	-	-
(c)	Adjusted gross deferred tax assets (1a-1b)	4,681,881	294	4,682,175
(d)	Deferred tax assets nonadmitted	(31,171,372)	-	(31,171,372)
(e)	Subtotal net admitted deferred tax assets (1c-1d)	35,853,253	294	35,853,547
(f)	Deferred tax liabilities	28,892,542	-	28,892,542
(g)	Net admitted deferred tax assets / (net deferred tax liability) (1e-1f)	$ 6,960,711	$ 294	$ 6,961,005

NOTES TO FINANCIAL STATEMENTS

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

	12/31/2014		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
Admission Calculation Components of SSAP No. 101			
(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 result of appliation of SSAP No. 101. (Total 2(a)+2(b)+2(c))	$ 151,203,600	$ 699,629	$ 151,903,229

	12/31/2013		
	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 107,782,558	$ 699,335	$ 108,481,893
(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	264,193,619
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities.	7,567,789	-	7,567,789
(d) Deferred tax assets admitted as the result of appliation of SSAP No. 101. (Total 2(a)+2(b)+2(c))	$ 115,350,347	$ 699,335	$ 116,049,682

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 6,960,711	$ 294	$ 6,961,005
(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	44,185,996
(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.	28,892,542	-	28,892,542
(d) Deferred tax assets admitted as the result of appliation of SSAP No. 101. (Total 2(a)+2(b)+2(c))	$ 35,853,253	$ 294	$ 35,853,547

NOTES TO FINANCIAL STATEMENTS

3.

		2014	2013
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	744%	664%
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	2,055,864,097	1,761,290,791

4.

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

	(1) Ordinary	(2) Capital
1. Adjusted Gross DTAs	$ 156,281,591	$ 699,629
2. Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0%	0%
3. Net Admitted DTAs	$ 151,203,600	$ 699,629
4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	0%	0%

	12/31/2013 (3) Ordinary	(4) Capital
1. Adjusted Gross DTAs	$ 151,599,710	$ 699,335
2. Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0%	0%
3. Net Admitted DTAs	$ 115,350,347	$ 699,335
4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	0%	0%

	Change (5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
1. Adjusted Gross DTAs	$ 4,681,881	$ 294
2. Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0%	0%
3. Net Admitted DTAs	$ 35,853,253	$ 294
4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	0%	0%

(b) Do the Company's tax-planning strategies include the use of reinsurance?

Yes _____ No X

B. Regarding deferred tax liabilities not recognized:

None

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

1. Current income tax:

		(1) 12/31/2014	(2) 12/31/2013	(3) (Col 1-2) Change
(a)	Federal	$ 122,951,865	$ 110,078,661	$ 12,873,204
(b)	Foreign	-	-	-
(c)	Subtotal	122,951,865	110,078,661	12,873,204
(d)	Federal income tax on net capital gains	(1,329,778)	4,572,592	(5,902,370)
(e)	Utilization of capital loss carry-forwards	-	-	-
(f)	Other	(4,160,211)	21,403,444	(25,563,655)
(g)	Federal & Foreign income tax incurred	$ 117,461,876	$ 136,054,697	$ (18,592,821)

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

		(1) 12/31/2014	(2) 12/31/2013	(3) (Col 1-2) Change
(a)	Ordinary:			
(1)	Discounting of unpaid losses	$ -	$ -	$ -
(2)	Unearned premium reserve	-	-	-
(3)	Policyholder reserves	2,253,980	1,646,639	607,341
(4)	Investments	3,605,000	4,474,221	(869,221)
(5)	Deferred acquisition costs	45,762,632	46,253,346	(490,714)
(6)	Policyholder dividends accrual	-	-	-
(7)	Fixed assets	-	-	-
(8)	Compensation and benefits accrual	9,244,444	12,162,592	(2,918,148)
(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)	95,415,535	87,062,912	8,352,623
(99)	Subtotal	156,281,591	151,599,710	4,681,881
(b)	Statutory valuation allowance adjustment	-	-	-
(c)	Nonadmitted	5,077,991	36,249,363	(31,171,372)
(d)	Admitted ordinary deferred tax assets (2a99-2b-2c)	151,203,600	115,350,347	35,853,253
(e)	Capital:			
(1)	Investments	699,629	699,335	294
(2)	Net capital loss carry-forward	-	-	-
(3)	Real estate	-	-	-
(4)	Other (including items <5% of total capital tax assets)	-	-	-
(99)	Subtotal	699,629	699,335	294
(f)	Statutory valuation allowance adjustment	-	-	-
(g)	Nonadmitted	-	-	-
(h)	Admitted capital deferred tax assets (2e99-2f-2g)	699,629	699,335	294
(i)	Admitted deferred tax assets (2d+2h)	$ 151,903,229	$ 116,049,682	$ 35,853,547

3. Deferred tax liabilities:

		(1) 12/31/2014	(2) 12/31/2013	(3) (Col 1-2) Change
(a)	Ordinary:			
(1)	Investments	$ 19,587,456	$ 2,980,302	$ 16,607,154
(2)	Fixed assets	-	-	-
(3)	Deferred and uncollected premium	471,829	455,248	16,581
(4)	Policyholder reserves	-	-	-
(5)	Other (including items <5% of total ordinary tax liabilities)	16,401,046	4,132,239	12,268,807
(99)	Subtotal	36,460,331	7,567,789	28,892,542
(b)	Capital:			
(1)	Investments	-	-	-
(2)	Real estate	-	-	-
(3)	Other (including items <5% of total capital tax liabilities)	-	-	-
(99)	Subtotal	-	-	-
(i)	Deferred tax liabilities (3a99+3b99)	$ 36,460,331	$ 7,567,789	$ 28,892,542

4.

Net Deferred Tax Assets/Liabilities (2i-3c)	$ 115,442,898	$ 108,481,893	$ 6,961,005

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, 2014:

	12/31/2014	
	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	161,856,913	35.00%
Tax exempt income deducted	(1,044,414)	-0.23%
Dividends received deduction	(11,308)	0.00%
Nondeductible Expenses	306,552	0.07%
IMR	(2,649,071)	-0.57%
Nonadmitted Assets	(939,669)	-0.20%
Stock compensation	(4,891,209)	-1.06%
Change in surplus as a result of reinsurance	(7,550,830)	-1.63%
Company owned life insurance	(2,613,600)	-0.57%
Income inclusion of disregarded subsidary	(742,249)	-0.16%
Other	(48,872)	-0.01%
Total	141,672,243	30.64%
Federal income tax incurred	122,951,865	26.59%
Realized capital gains/(losses) tax	(1,329,778)	-0.29%
Other	(4,160,211)	-0.90%
Change in net deferred income taxes	24,210,367	5.24%
Total statutory income tax	141,672,243	30.64%

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

1. At December 31, 2014, 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 is income taxes paid for 2014, 2013 and 2012 that is available for recoupment in the event of future net losses.

	Amount
2014	122,709,804
2013	126,945,803
2012	83,809,785

3. 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 American Equity Investment Life 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").

No capital contributions were made to the Company in 2014 or 2013.

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 $34,616,143 and $50,554,385 at December 31, 2014 and 2013, 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, 2014 and 2013, AERL, LC reimbursed the Company $17,217 and $74,394 and reimbursed the Holding Company $232,257 and $293,878, respectively.

NOTES TO FINANCIAL STATEMENTS

The Company has an Investment Advisory Agreement with the Holding Company whereby prior to the fourth quarter of 2013, the Company paid a quarterly fee based on an annual rate of 0.20% on the first $100,000,000 plus 0.15% on the amount in excess of $100,000,000 of the market value of invested assets. During the fourth quarter of 2013, the Agreement was amended and the Company is paying 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, 2014 and 2013, the Company incurred fees of $65,784,352 and $47,673,813, 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, 2014 and 2013, American Equity NY reimbursed the Company $553,699 and $514,175, respectively. During the years ended December 31, 2014 and 2013, Eagle Life reimbursed the Company $714,803 and $323,481, 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 year ended December 31, 2014 the Company received reimbursements of $28,600 from AE Capital.

11 – DEBT:

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

B. The Company has no FHLB agreements.

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

A. Defined Benefit Plans

None

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

None

F. Multiemployer Plans

None

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the “Plan”), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $17,500 in 2014 and 2013. 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 $389,938 and $312,603 for the years ended December 31, 2014 and 2013, 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, 2014 and 2013, shares of 48,849 and 155,071 were allocated and the Company recognized compensation expense of $2,066,644 and $2,965,046, respectively, related to the ESOP plan. There are no remaining unallocated ESOP shares as of December 31, 2014.

The Company has deferred compensation agreements with certain officers whereby these individuals may 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 $3,869,371 and $3,090,807 at December 31, 2014 and 2013, respectively. 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. At December 31, 2013, the assets of the Officer Rabbi Trust

NOTES TO FINANCIAL STATEMENTS

included investments in common stock of the Company's parent, the Holding Company, with a cost of $1,126,684 and fair market value of $2,731,675. 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 2003, the Company created the NMO Deferred Compensation Rabbi Trust to purchase and hold common stock of the Holding Company to fund the stock earned by agents under the NMO Deferred Compensation Plan. The Trust did not purchase any shares of the Holding Company during 2014 or 2013. During the years ended December 31, 2014 and 2013, 349,568 and 249,644 shares, respectively, were distributed by the Trust to agents. As of December 31, 2014 and 2013, the Trust held 543,120 and 892,688 shares of common stock of the Holding Company. In accordance with 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 may receive grants of restricted stock and restricted stock units of the Holding Company based upon their individual sales. The plan authorizes grants of up to 1,000,000 shares of our common stock. The Company recognizes 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. During 2014, the Company recognized expense of approximately $1.9 million related to this plan.

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 of authorized common stock with 2,500,000 shares issued and outstanding at December 31, 2014.

2. The Company has 500,000 shares of series preferred stock authorized but no shares have been issued or are outstanding.

3. Prior approval of statutory authorities is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2015, the Company may pay dividends to American Equity Investment Life Holding Company of $343,295,822 without prior approval of statutory authorities.

4. The Company did not pay any dividends to the Holding Company during 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 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 does not hold its stock or stock of affiliated companies for special purposes except as described in Note 12.

9. Not applicable.

10. Unassigned surplus was increased by $1,460,887 due to the change in unrealized gains and losses.

NOTES TO FINANCIAL STATEMENTS

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	$ 3,571,740	-	None
12/30/1998	8.00%	5,500,000	5,500,000	440,000	6,839,914	-	None
9/9/1999	8.00%	17,000,000	17,000,000	1,360,000	20,782,850	-	None
6/19/2001	8.00%	16,000,000	16,000,000	1,280,000	17,280,000	-	None
12/31/2002	8.00%	10,000,000	10,000,000	800,000	9,600,000	-	None
		$ 51,000,000	$ 51,000,000	$ 4,080,000	$ 58,074,504		

All of the surplus notes issued are held by the Holding Company and were issued in exchange for cash. Payments of interest on these notes are payable quarterly and require prior approval of the Insurance Division.

12. - 13. Not applicable.

14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS:

A. Contingent Commitments

None

B. Guaranty Fund and Other 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 $0.3 million and $5.3 million during the years ended December 31, 2014 and 2013, respectively. A liability has been established for additional assessments of $2.8 million at December 31, 2014.

During 2013, the Company recognized expense totaling $8,929,431 to cover assessments from state guaranty fund associations related to the insolvency of Executive Life Insurance Company of New York (ELNY). ELNY was placed into rehabilitation by the New York Insurance Department in 1991. The expense represents assessments received and estimates of assessments expected to be received related to the insolvency of ELNY. The estimates of assessments to be received are based upon information currently available and are subject to ongoing evaluation.

C. Gain Contingencies

None

D. Extra Contractual Obligations

None

E. All Other Contingencies

In accordance with applicable accounting guidelines, we establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing we, in conjunction with outside counsel, evaluate on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, we will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability. In connection with the matter described below, we recorded an estimated litigation liability of $26.8 million during the third quarter of 2012. We increased our estimated litigation liability for this matter to $30.4 million 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 that time. However, we decreased the liability by $2.3 million in the first quarter of 2014 as additional information become available concerning the nature and magnitude of the claims received. In addition, during the first quarter of 2014, we paid $7.8 million in legal fees to the plaintiffs counsel. As a result of the $2.3 million decrease in the liability and the payment of legal fees, the estimated litigation liability at December 31, 2014 is $20.3 million.

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

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 us. The allegations generally attacked the suitability of sales of deferred annuity products to persons over the age of 65. The plaintiffs sought rescission and injunctive relief including restitution and disgorgement of profits on behalf of all class members under California Business & Professions Code section 17200 et seq. and Racketeer Influenced and Corrupt Organizations Act; compensatory damages for breach of fiduciary duty and aiding and abetting of breach of fiduciary duty; unjust enrichment and constructive trust; and other pecuniary damages under California Civil Code section 1750 and California Welfare & Institutions Codes section 15600 et seq. On July 30, 2013, the parties entered into a settlement agreement and stipulated to certification of the case as a class

NOTES TO FINANCIAL STATEMENTS

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. 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 $20.3 million litigation liability referred to above represents our 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 our 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, 2014 and 2013, rent expense totaled $2,861,617 and $2,719,104 respectively.

2. At December 31, 2014, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

Year ended December 31st:	
2015	$ 2,137,849
2016	1,594,728
2017	1,473,419
2018	1,397,637
2019	1,376,876
Total	$ 7,980,509

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

B. Lessor Leasing Arrangements

None

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.

		Assets		Liabilities	
		2014	2013	2014	2013
a.	Swaps	$ -	$ -	$ -	$ -
b.	Futures	-	-	-	-
c.	Options	259,015,319	223,475,907	-	-
d.	Total	259,015,319	223,475,907	-	-

See Note 1 – Summary of Significant Accounting Polices 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. As of December 31, 2014 and 2013 the Company holds $743,014,117 and $818,185,410, respectively, 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. Transfers of receivables reported as sales

None

B. Transfer and servicing of financial assets

None

C. Wash Sales

None

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

None

NOTES TO FINANCIAL STATEMENTS

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

None

20 – FAIR VALUE MEASUREMENTS:

A.

1. The Company's financial assets measured at fair value on the reporting date of December 31, 2014 are as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds:				
Residential mortgage backed securities	$ -	$ 26,120,947	$ 375,245	$ 26,496,192
Common stock - unaffiliated	6,804,292	-	-	6,804,292
Other invested assets	-	66,028,566	49,668,611	115,697,177
Total assets at fair value	$ 6,804,292	$ 92,149,513	$ 50,043,856	$ 148,997,661

There were no financial liabilities measured at fair value at the reporting date of December 31, 2014.

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, 2014.

2. Fair value measurements in (Level 3) of the Fair Value Hierarchy at December 31, 2014 are as follows:

Description	Beginning Balance at 1/1/14	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance 12/31/14
a. Assets:										
Loan backed and structured Securities (NAIC 3-6)										
Residential mortgage backed securities	$ 1,375,873	$ -	$ -	$ (563,669)	$ 118,006	$ -	$ -	$ -	$ (554,965)	$ 375,245
Total Assets	$ 1,375,873	$ -	$ -	$ (563,669)	$ 118,006	$ -	$ -	$ -	$ (554,965)	$ 375,245

3. 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. As of December 31, 2014, the fair values of two residential mortgage backed securities with NAIC 6 ratings are below amortized cost. As a result, the Company carries the securities at fair value. Based upon the underlying valuation methodologies, no securities were included as a transfer into Level 3 of the fair value hierarchy during 2014.

4. 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 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.

NOTES TO FINANCIAL STATEMENTS

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. This practice was not practical for the Company's policy loans which are discussed further in Note 20D.

Type of Financial Instrument	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practical (Carrying Value)
Assets:						
Bonds	$ 33,149,183,184	$ 30,903,443,600	$ 2,122,867	$ 33,070,846,920	$ 76,213,397	$ -
Preferred stocks	29,072,400	28,500,400	24,510,800	4,561,600	-	-
Common stocks - unaffiliated	6,804,292	6,804,292	6,804,292	-	-	-
Mortgage loans on real estate	2,860,088,653	2,801,385,356	-	-	2,860,088,653	-
Derivative instruments	730,388,014	259,015,319	-	730,388,014	-	-
Policy loans	679,988	679,988	-	-	-	679,988
Other invested assets	592,778,837	543,469,702	-	478,922,132	113,856,705	-
Cash and short-term investments	825,256,555	825,256,555	825,133,823	122,732	-	-
Liabilities:						
Policy benefit reserves	$ 30,109,408,381	$ 30,706,518,990	$ -	$ -	$ 30,109,408,381	$ -

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

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

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

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

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

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

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

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

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

D. Reasons Not Practicable to Estimate Fair Value

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	Explanation
Policy loans	$ 679,988	NA	NA	See paragraph above

21 – OTHER ITEMS:

A. Extraordinary Items

None

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures

None

D. Business Interruption Insurance Recoveries

None

E. State Transferable Tax Credits

None

F. Subprime Mortgage-Related Risk Exposure

1. 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 at December 31, 2014 or 2013, or at any time during 2014 or 2013.

G. Retained Assets

None

22 – EVENTS SUBSEQUENT:

Type I – Recognized Subsequent Events:

Subsequent events have been considered through February 23, 2015.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through February 23, 2015.

There are no subsequent events to report.

As the Company does not write any direct health insurance, it will not be subject to an annual fee under section 9010 of the Affordable Care Act (ACA).

		Current Year	Prior Year
A.	ACA fee assessment payable for the upcoming year	$ -	$ -
B.	ACA fee assessment paid	$ -	$ -
C.	Premium written subject to ACA 9010 assessment	$ -	$ -
D.	Total Adjusted Capital before surplus adjustment	$ 2,327,334,916	
E.	Authorized Control Level before suplus adjustment	$ 312,686,530	
F.	Total Adjusted Capital after surplus adjustment	$ 2,327,334,916	
G.	Authorized Control Level after suplus adjustment	$ 312,686,530	
H.	Would reporting the ACA assessment as of Dec 31, 2014 triggered an RBC action level?	No	

NOTES TO FINANCIAL STATEMENTS

23 – REINSURANCE:

A. Ceded Insurance Report

Section 1 – General Interrogatories

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

   Yes ( ) No (X)

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

   Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

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

   Yes ( ) No (X)

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

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

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

   Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured I making their estimate. $46,147,664

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, 2014	December 31, 2013
Annuity Considerations	$ (1,875,948)	$ (2,338,339)
Commission and Expense Allowance	978,612	1,072,724
Benefits and Surrenders Ceded	(122,432,748)	(137,260,522)

Balance Sheet	December 31, 2014	December 31, 2013
Reserve Credit	(823,617,950)	(892,459,138)

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

NOTES TO FINANCIAL STATEMENTS

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 $6,500,000 for the year ended December 31, 2014. The transaction is summarized as follows:

Income Statement	December 31, 2014	December 31, 2013
Annuity Considerations	$ (33,742,165)	$ (30,498,041)
Commission and Expense Allowance	30,873,485	26,561,804
Benefits and Surrenders Ceded	(2,013,079)	(2,626,840)

Balance Sheet	December 31, 2014	December 31, 2013
Reserve Credit	$ (14,877,232)	$ (24,834,131)

This agreement is subject to full recapture beginning April 1, 2012.

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:

Income Statement	December 31, 2014	December 31, 2013
Annuity Considerations	$ (79,201,338)	$ (37,276,972)
Benefits and Surrenders Ceded	(63,518,535)	(30,233,215)

Balance Sheet	December 31, 2013	December 31, 2013
Reserve Credit	$ (322,476,321)	$ (288,232,558)

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, 2014 and 2013.

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, 2014	December 31, 2013
Annuity Considerations	$ (3,583,459)	$ (166,624,900)
Commission and Expense Allowance	7,782,583	13,285,825
Benefits and Surrenders Ceded	(156,930,352)	(71,078,520)

Balance Sheet	December 31, 2014	December 31, 2013
Reserve Credit	$ (1,760,165,067)	$ (1,812,929,143)
Funds Withheld Under Treaty	1,812,082,250	1,829,886,029

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, 2014
Annuity Considerations	$ (167,100,284)
Commission and Expense Allowance	8,580,488
Benefits and Surrenders Ceded	(759,830)

Balance Sheet	December 31, 2014
Reserve Credit	$ (166,461,654)

NOTES TO FINANCIAL STATEMENTS

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 as of and for the years ended December 31, 2014 and 2013, is summarized as follows:

Income Statement	December 31, 2014	December 31, 2013
Annuity Considerations	$ (2,663,758)	$ (19,444,178)
Commission and Expense Allowance	753,339	2,550,971
Benefits and Surrenders Ceded	(7,047,759)	(5,451,789)

Balance Sheet	December 31, 2014	December 31, 2013
Reserve Credit	$ (146,341,772)	$ (144,272,983)

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

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, 2014
Annuity Considerations	$ 99,279,470
Commission and Expense Allowance	(5,800,636)
Benefits and Surrenders Assumed	547,711

Balance Sheet	December 31, 2014
Reserves	$ 107,759,568

24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION:

None

25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

None

26 – INTERCOMPANY POOLING ARRANGEMENTS:

None

27 – STRUCTURED SETTLEMENTS:

None

28 – HEALTH CARE RECEIVABLES:

None

29 – PARTICIPATING POLICIES:

None

30 – PREMIUM DEFICIENCY RESERVES:

1. Liability carried for premium deficiency reserves	$ 351,741	
2. Date of the most recent evaluation of this liability	12/31/2014	
3. Was anticipated investment income utilized in the calculation?	Yes _____	No X

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.

NOTES TO FINANCIAL STATEMENTS

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, 2014, 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. 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 WITHDRWAL CHARACTERISTICS:

Annuity reserves as of December 31, 2014 are categorized as follows:

	(1) General Account	(2a) Separate Account with Guarantees	(2b) Separate Account Non-guaranteed	(3) Amount	(4) % of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment	$ 2,110,468,478	$ -	$ -	$ 2,110,468,478	6.20%
(2) At book value less current surrender charge of 5% or more	28,413,817,417	-	-	28,413,817,417	83.41%
(3) At fair value	-	-	-	-	0.00%
(4) Total with adjustment or at market value (Sum of 1 through 3)	30,524,285,895	-	-	30,524,285,895	89.61%
(5) At book value without adjustment (minimal or no charge or adjustment)	2,910,797,752	-	-	2,910,797,752	8.54%
B. Not subject to discretionary withdrawal	631,910,092	-	-	631,910,092	1.85%
C. Total (gross: direct + assumed)	34,066,993,739	-	-	34,066,993,739	100.00%
D. Reinsurance ceded	3,068,316,449	-	-	3,068,316,449	
E. Total (net)* (C-D)	$ 30,998,677,290	$ -	$ -	$ 30,998,677,290	

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

	Amount
F. Life, Accident and Health Annual Statement:	
(1) Exhibit 5 - Annuities Section, Total (net)	$ 30,529,705,987
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	129,451,684
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	339,519,618
(4) Subtotal	$ 30,998,677,289
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	-
(6) Exhibit 3, Line 0399999, 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	$ 30,998,677,289

33 – PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2014, were as follows:

	Gross	Net of Loading
1. Industrial	$ -	$ -
2. Ordinary new business	107,524	27,732
3. Ordinary renewal	1,415,701	1,314,742
4. Credit Life	-	-
5. Group Life	204,398	147,221
6. Group Annuity	-	-
7. Totals	$ 1,727,623	$ 1,489,696

34 – SEPARATE ACCOUNTS:

A. Separate Account Activity

None

B. General Nature and Characteristics of Separate Accounts Business

None

NOTES TO FINANCIAL STATEMENTS

C. Reconciliation of Net Transfers To or (From) Separate Accounts

None

35 – LOSS/CLAIM ADJUSTMENT EXPENSES:

Not Applicable

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. 12/31/2008

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). 01/07/2010

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 [ ] No [X]
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 CAPITAL, INC	WEST DES MOINES, IA				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, IA 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 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

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

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

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

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 10,584

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	$ 2,433,049
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	$ 1,972,974,267

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	31,721,620,442	33,967,360,025	2,245,739,583
30.2 Preferred stocks	28,500,400	29,072,400	572,000
30.3 Totals	31,750,120,842	33,996,432,425	2,246,311,583

30.4 Describe the sources or methods utilized in determining the fair values:
FAIR VALUES ARE DETERMINED BY USING MATRICIES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICE 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 Securities Valuation 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? ..... $ 337,738

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	238,331

34.1 Amount of payments for legal expenses, if any? ..... $ 10,059,864

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
BONNETT, FAIRBOURN, FRIEDMAN & BALINT PC	7,750,000

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	178,277	204,079
2.2	Premium Denominator	3,866,626,529	3,876,277,200
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	350,670	355,599
2.5	Reserve Denominator	30,681,357,161	27,110,697,830
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 [X]

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

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 ..... $ 65,784,352
4.22 Received ..... $ 1,307,169

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: ..... $ 897,528,690

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 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 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 ..... $ 3,253,243

13.2 Total Incurred Claims ..... $ 2,053,955

13.3 Number of Covered Lives 5,456

*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 2014	2 2013	3 2012	4 2011	5 2010
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	103,124	101,479	98,313	94,898	92,619
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	17,225	20,000	23,133	24,090	24,086
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	2,096,042	2,173,092	2,285,776	2,410,948	2,455,163
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	2,216,391	2,294,571	2,407,222	2,529,936	2,571,868
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	6,879	8,083	9,552	8,766	8,417
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)		105	1,340	1,049	1,435
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	13,517	17,950	824	32,436	70,704
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	20,396	26,138	11,716	42,251	80,556
	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)	3,416,478	3,633,390	3,264,069	3,010,303	2,673,751
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,855,885,217	3,864,557,655	3,472,551,904	4,499,873,200	4,039,349,732
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	7,146,712	7,881,139	8,729,480	8,534,145	9,193,423
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	88,324	105,467	117,424	135,851	156,582
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	89,799	99,550	102,068	96,419	118,143
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,866,626,529	3,876,277,200	3,484,764,945	4,511,649,917	4,051,491,631
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	36,129,668,298	32,435,472,755	28,078,993,081	24,685,608,866	21,125,165,844
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	33,957,213,592	30,564,744,417	26,420,063,750	23,088,591,206	19,724,480,869
23.	Aggregate life reserves (Page 3, Line 1)	30,680,714,047	27,109,981,777	23,708,821,468	20,837,159,971	17,269,373,786
24.	Aggregate A & H reserves (Page 3, Line 2)	1,003,791	1,018,216	1,105,926	1,177,465	1,301,222
25.	Deposit-type contract funds (Page 3, Line 3)	339,519,619	388,342,083	421,217,084	368,955,924	204,771,429
26.	Asset valuation reserve (Page 3, Line 24.01)	153,121,755	123,665,519	81,996,132	57,849,823	55,555,889
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)	2,169,954,706	1,868,228,338	1,656,429,332	1,594,517,660	1,398,184,975
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,253,300,508	4,167,932,049	3,015,372,893	3,636,835,285	3,257,536,360
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,327,334,916	1,995,657,821	1,741,637,670	1,655,204,876	1,456,678,929
31.	Authorized control level risk - based capital	312,686,530	290,042,381	262,464,195	239,511,724	215,032,175
	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)	87.2	85.1	81.2	81.5	80.7
33.	Stocks (Lines 2.1 and 2.2)	0.3	0.5	0.5	0.6	0.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	7.9	9.1	10.7	13.1	12.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.3	2.8	4.6	1.4	2.8
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.7	0.7	0.7	0.8	0.8
39.	Other invested assets (Line 8)	1.5	1.9	2.2	2.5	2.7
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 2014	2 2013	3 2012	4 2011	5 2010
	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),	71,034,512	67,140,603	38,161,464	36,447,169	32,775,966
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	34,616,143	50,554,385	66,699,006	83,721,441	43,946,681
50.	Total of above Lines 44 to 49	105,650,655	117,694,988	104,860,470	120,168,610	76,722,647
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)	13,647,390	42,133,994	39,919,534	15,169,908	4,079,271
53.	Total admitted assets (Page 2, Line 28, Col. 3)	36,129,668,298	32,435,472,755	28,078,993,081	24,685,608,866	21,125,501,127
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,267,407,991	2,017,168,832	1,458,355,800	1,387,121,640	1,276,759,319
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(3,295,502)	10,198,047	(17,117,692)	(26,090,860)	8,758,111
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,460,887	(5,843,258)	(4,003,431)	(9,880,129)	(4,475,236)
57.	Total of above Lines 54, 55 and 56	2,265,573,376	2,021,523,621	1,437,234,676	1,351,150,651	1,281,042,194
	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)	1,667,495,642	1,488,967,084	1,311,873,961	1,544,768,858	1,388,096,663
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	346,598	309,346	467,469	424,589	483,443
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	1,176,088	1,538,467	773,679	463,369	1,010,949
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(14,425)	(87,710)	(71,539)	(123,757)	(85,843)
62.	Dividends to policyholders (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	11.0	11.1	11.2	9.9	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	4.6	5.1	4.8	4.3	5.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	186.4	108.1	180.3	129.5	144.8
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)	122.4	137.5	93.4	90.2	69.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	113,154	93,513	131,225	162,883	205,119
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	62,748	114,349	153,193	228,670	264,119
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	44,021	41,290	73,770	65,878	71,363
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	14,127	18,228	14,249	28,699	11,343
	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)	2,333,216	765,885	567,116	(1,841,500)	410,470
74.	Ordinary - individual annuities (Col. 4)	334,853,034	196,229,364	105,304,649	177,443,095	177,699,562
75.	Ordinary-supplementary contracts (Col. 5)	2,571,528	(5,019,337)	(9,821,006)	19,677,452	9,193,619
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	3,679,881	3,150,089	3,263,067	295,179	327,306
78.	Group annuities (Col. 8)					
79.	A & H-group (Col. 9)	(107,337)	(124,015)	(94,396)	(91,957)	(82,770)
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	(34,499)	1,842	(62,412)	(26,021)	(45,161)
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	343,295,822	195,003,828	99,157,018	195,456,250	187,503,027

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 2014

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	3,253,243		7,149,670		10,402,913
2. Annuity considerations	4,044,486,723				4,044,486,723
3. Deposit-type contract funds	18,813,421	XXX		XXX	18,813,421
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,066,553,387		7,149,670		4,073,703,057
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	2,053,955		3,893,500		5,947,455
10. Matured endowments					
11. Annuity benefits	480,764,230				480,764,230
12. Surrender values and withdrawals for life contracts	1,532,592,867				1,532,592,867
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,015,411,052		3,893,500		2,019,304,552
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					14	245,750			14	245,750
17. Incurred during current year	150	2,053,955			260	3,933,500			410	5,987,455
Settled during current year:										
18.1 By payment in full	150	2,053,955			256	3,893,500			406	5,947,455
18.2 By payment on compromised claims										
18.3 Totals paid	150	2,053,955			256	3,893,500			406	5,947,455
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	150	2,053,955			256	3,893,500			406	5,947,455
19. Unpaid Dec. 31, current year (16+17-18.6)					18	285,750			18	285,750
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,334	121,478,079		(a)	135	2,165,573,107			7,469	2,287,051,186
21. Issued during year	447	6,879,250			3	13,516,500			450	20,395,750
22. Other changes to in force (Net)	(365)	(8,008,741)			(4)	(88,959,106)			(369)	(96,967,847)
23. In force December 31 of current year	7,416	120,348,588		(a)	134	2,090,130,501			7,550	2,210,479,089

(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			7,334	121,479			157	126,501	2,173,092	2,294,571
2.	Issued during year			447	6,879			3	1,081	13,517	20,396
3.	Reinsurance assumed								59	563	563
4.	Revived during year			23	736						736
5.	Increased during year (net)				695						695
6.	Subtotals, Lines 2 to 5			470	8,310			3	1,140	14,080	22,390
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)			7,804	129,789			160	127,641	2,187,172	2,316,961
	Deductions during year:										
10.	Death			171	2,342			XXX	256	3,894	6,236
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry			38	364						364
14.	Surrender			90	1,684						1,684
15.	Lapse			89	3,899			4	4,394	87,236	91,135
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				1,151						1,151
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			388	9,440			4	4,650	91,130	100,570
21.	In force end of year (Line 9 minus Line 20)			7,416	120,349			156	122,991	2,096,042	2,216,391
22.	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23.	Line 21 minus Line 22	XXX		XXX	120,349	XXX	(b)	XXX	XXX	2,096,042	2,216,391
	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			941	4,729
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			131	14,068
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			131	14,068
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	381	3,157
34.	Totals, whole life and endowment	447	6,879	6,904	103,124
35.	Totals (Lines 31 to 34)	447	6,879	7,416	120,349

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	6,879		120,349	
38.	Credit Life (Group and Individual)				
39.	Group	13,517		2,096,039	
40.	Totals (Lines 36 to 39)	20,396		2,216,388	

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)	509

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			36	475			122,991	2,096,039
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	36	(b) 475		(b)	122,991	(b) 2,096,039

(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	2,783	1,902		
2.	Issued during year	201	460		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2,984	2,362		
	Deductions during year:				
6.	Decreased (net)	109	269		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	109	269		
9.	In force end of year	2,875	2,093		
10.	Amount on deposit		(a)		(a)
11.	Income now payable	2,875	2,093		
12.	Amount of income payable	(a) 16,957,069	(a) 18,832,017	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	8,186	465,175	11	
2.	Issued during year	303	47,800		
3.	Reinsurance assumed		1,508		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	8,489	514,483	11	
	Deductions during year:				
6.	Decreased (net)	386	22,356		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	386	22,356		
9.	In force end of year	8,103	492,127	11	
	Income now payable:				
10.	Amount of income payable	(a) 101,114,365	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 35,158,458,803	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	483	103,050			1,231	101,146
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	483	XXX		XXX	1,231	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	52	XXX		XXX	57	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	52	XXX		XXX	57	XXX
10.	In force end of year	431	(a) 89,083		(a)	1,174	(a) 89,347

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	79,227,408
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,270,638 transferred into the reserve net of taxes of $ 444,723	825,915
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)	80,053,323
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	7,568,775
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	72,484,548

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.	2014	7,580,448	(11,673)		7,568,775
2.	2015	6,975,030	(23,181)		6,951,850
3.	2016	5,964,012	(22,962)		5,941,051
4.	2017	4,981,142	(19,915)		4,961,227
5.	2018	3,983,756	(16,464)		3,967,292
6.	2019	3,084,134	(13,774)		3,070,360
7.	2020	2,534,916	(7,280)		2,527,636
8.	2021	2,325,914	3,560		2,329,474
9.	2022	2,213,721	13,334		2,227,055
10.	2023	2,141,865	25,079		2,166,943
11.	2024	2,113,033	36,858		2,149,890
12.	2025	2,196,698	43,176		2,239,874
13.	2026	2,276,599	42,489		2,319,088
14.	2027	2,376,268	41,955		2,418,223
15.	2028	2,460,346	42,819		2,503,165
16.	2029	2,563,160	40,843		2,604,003
17.	2030	2,588,105	43,002		2,631,107
18.	2031	2,607,684	44,255		2,651,939
19.	2032	2,602,745	47,556		2,650,300
20.	2033	2,601,876	48,962		2,650,838
21.	2034	2,626,185	52,262		2,678,447
22.	2035	2,575,713	53,545		2,629,258
23.	2036	2,328,711	53,604		2,382,315
24.	2037	1,965,552	53,510		2,019,063
25.	2038	1,519,332	55,311		1,574,643
26.	2039	1,003,724	55,064		1,058,787
27.	2040	557,740	50,204		607,945
28.	2041	295,964	39,784		335,749
29.	2042	145,648	29,365		175,013
30.	2043	37,386	18,945		56,331
31.	2044 and Later		5,683		5,683
32.	Total (Lines 1 to 31)	79,227,408	825,915		80,053,323

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	79,780,231	33,272,494	113,052,725		10,612,793	10,612,793	123,665,519
2. Realized capital gains/(losses) net of taxes - General Account	(1,291,798)	(2,003,705)	(3,295,502)				(3,295,502)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	151,341	(715,000)	(563,659)		(1,012,930)	(1,012,930)	(1,576,589)
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	33,208,418	3,367,753	36,576,170		80,182	80,182	36,656,353
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	111,848,193	33,921,542	145,769,734		9,680,046	9,680,046	155,449,780
9. Maximum reserve	172,227,135	18,461,372	190,688,507		10,872,929	10,872,929	201,561,436
10. Reserve objective	118,856,557	14,218,407	133,074,963		10,734,694	10,734,694	143,809,657
11. 20% of (Line 10 - Line 8)	1,401,673	(3,940,627)	(2,538,954)		210,930	210,930	(2,328,025)
12. Balance before transfers (Lines 8 + 11)	113,249,865	29,980,915	143,230,780		9,890,975	9,890,975	153,121,755
13. Transfers	11,494,048	(11,494,048)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	124,743,913	18,486,867	143,230,780		9,890,975	9,890,975	153,121,755

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	129,919,754	XXX	XXX	129,919,754	0.0000		0.0000		0.0000	
2.	1	Highest Quality	18,721,766,979	XXX	XXX	18,721,766,979	0.0004	7,488,707	0.0023	43,060,064	0.0030	56,165,301
3.	2	High Quality	10,257,016,214	XXX	XXX	10,257,016,214	0.0019	19,488,331	0.0058	59,490,694	0.0090	92,313,146
4.	3	Medium Quality	594,294,590	XXX	XXX	594,294,590	0.0093	5,526,940	0.0230	13,668,776	0.0340	20,206,016
5.	4	Low Quality	21,373,135	XXX	XXX	21,373,135	0.0213	455,248	0.0530	1,132,776	0.0750	1,602,985
6.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
7.	6	In or Near Default	375,245	XXX	XXX	375,245	0.0000		0.2000	75,049	0.2000	75,049
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	29,724,745,917	XXX	XXX	29,724,745,917	XXX	32,959,225	XXX	117,427,359	XXX	170,362,497
		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	611,918,501	XXX	XXX	611,918,501	0.0004	244,767	0.0023	1,407,413	0.0030	1,835,756
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality	122,732	XXX	XXX	122,732	0.0093	1,141	0.0230	2,823	0.0340	4,173
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)	612,081,250	XXX	XXX	612,081,250	XXX	245,909	XXX	1,410,235	XXX	1,839,928
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	8,209,839	XXX	XXX	8,209,839	0.0004	3,284	0.0023	18,883	0.0030	24,630
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	8,209,839	XXX	XXX	8,209,839	XXX	3,284	XXX	18,883	XXX	24,630
34.		Total (Lines 9 + 17 + 25 + 33)	30,345,037,406	XXX	XXX	30,345,037,406	XXX	33,208,418	XXX	118,856,557	XXX	172,227,135

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	2,133,254,343		XXX	2,133,254,343	0.0010	2,133,254	0.0050	10,666,272	0.0065	13,866,153
44.		Commercial Mortgages - All Other - CM2 - High Quality	222,609,320		XXX	222,609,320	0.0035	779,133	0.0100	2,226,093	0.0130	2,893,921
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	69,992,569		XXX	69,992,569	0.0060	419,955	0.0175	1,224,870	0.0225	1,574,833
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	3,372,393		XXX	3,372,393	0.0105	35,410	0.0300	101,172	0.0375	126,465
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)	2,429,228,625		XXX	2,429,228,625	XXX	3,367,753	XXX	14,218,407	XXX	18,461,372
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,429,228,625		XXX	2,429,228,625	XXX	3,367,753	XXX	14,218,407	XXX	18,461,372

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	71,034,511	XXX	XXX	71,034,511	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)	71,034,511			71,034,511	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	121,254,562	XXX	XXX	121,254,562	0.0004	48,502	0.0023	278,885	0.0030	363,764
31.	2	High Quality	16,673,940	XXX	XXX	16,673,940	0.0019	31,680	0.0058	96,709	0.0090	150,065
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	137,928,502	XXX	XXX	137,928,502	XXX	80,182	XXX	375,594	XXX	513,829
		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	79,685,382	XXX		79,685,382	0.0000		0.1300	10,359,100	0.1300	10,359,100
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)	79,685,382	XXX		79,685,382	XXX		XXX	10,359,100	XXX	10,359,100
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	217,613,884			217,613,884	XXX	80,182	XXX	10,734,694	XXX	10,872,929

(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	176,600	XXX	88,324	XXX		XXX		XXX		XXX	88,276	XXX		XXX		XXX		XXX
2. Premiums earned	178,277	XXX	88,324	XXX		XXX		XXX		XXX	89,953	XXX		XXX		XXX		XXX
3. Incurred claims	371,741	208.5	245,496	277.9							126,245	140.3						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	371,741	208.5	245,496	277.9							126,245	140.3						
6. Increase in contract reserves	(39,414)	(22.1)									(39,414)	(43.8)						
7. Commissions (a)	16,003	9.0	15,568	17.6							435	0.5						
8. Other general insurance expenses	119,890	67.2	59,449	67.3							60,441	67.2						
9. Taxes, licenses and fees	82,407	46.2	40,862	46.3							41,545	46.2						
10. Total other expenses incurred	218,300	122.4	115,879	131.2							102,421	113.9						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(372,350)	(208.9)	(273,051)	(309.1)							(99,299)	(110.4)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(372,350)	(208.9)	(273,051)	(309.1)							(99,299)	(110.4)						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	30,165	25,000				5,165			
2. Advance premiums	4,306					4,306			
3. Reserve for rate credits									
4. Total premium reserves, current year	34,471	25,000				9,471			
5. Total premium reserves, prior year	36,147	25,000				11,147			
6. Increase in total premium reserves	(1,676)					(1,676)			
B. Contract Reserves:									
1. Additional reserves (a)	611,315					611,315			
2. Reserve for future contingent benefits	287,243					287,243			
3. Total contract reserves, current year	898,558					898,558			
4. Total contract reserves, prior year.	937,972					937,972			
5. Increase in contract reserves	(39,414)					(39,414)			
C. Claim Reserves and Liabilities:									
1. Total current year	108,330	94,037				14,293			
2. Total prior year	76,875	62,748				14,127			
3. Increase	31,455	31,289				166			
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	91,093	55,791				35,302			
1.2 On claims incurred during current year	249,193	158,416				90,777			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	66,082	57,363				8,719			
2.2 On claims incurred during current year	42,248	36,674				5,574			
3. Test:									
3.1 Lines 1.1 and 2.1	157,175	113,154				44,021			
3.2 Claim reserves and liabilities, December 31, prior year	76,875	62,748				14,127			
3.3 Line 3.1 minus Line 3.2	80,300	50,406				29,894			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	176,600	88,324				88,276			
2. Premiums earned	178,277	88,324				89,953			
3. Incurred claims	371,740	245,496				126,244			
4. Commissions	16,003	15,568				435			
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			371,740	371,740
6. Beginning Claim Reserves and Liabilities			76,875	76,875
7. Ending Claim Reserves and Liabilities			108,330	108,330
8. Claims Paid			340,285	340,285
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			371,740	371,740
14. Beginning Claim Reserves and Liabilities			76,875	76,875
15. Ending Claim Reserves and Liabilities			108,330	108,330
16. Claims Paid			340,285	340,285
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			371,740	371,740
18. Beginning Reserves and Liabilities			76,875	76,875
19. Ending Reserves and Liabilities			108,330	108,330
20. Paid Claims and Cost Containment Expenses			340,285	340,285

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		107,759,568	99,279,470			
0299999. General Account - U.S. Affiliates - Other							107,759,568	99,279,470			
0399999. Total General Account - U.S. Affiliates							107,759,568	99,279,470			
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates							107,759,568	99,279,470			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	5,908,708	20,000	31,110	10,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	28,879,478	8,603,307	507,557	50,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	ACO/I			9,343			
0899999. General Account - U.S. Non-Affiliates						34,788,186	8,623,307	548,010	60,000		
1099999. Total General Account - Non-Affiliates						34,788,186	8,623,307	548,010	60,000		
1199999. Total General Account						34,788,186	116,382,875	99,827,480	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)						34,788,186	116,382,875	99,827,480	60,000		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						34,788,186	116,382,875	99,827,480	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	88,324	25,000	75,068	18,969		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	89,799	5,165	898,558	14,293		
0899999. U.S. Non-Affiliates						178,123	30,165	973,626	33,262		
1099999. Total - Non-Affiliates						178,123	30,165	973,626	33,262		
1199999. Total U.S. (Sum of 0399999 and 0899999)						178,123	30,165	973,626	33,262		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						178,123	30,165	973,626	33,262		

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		146,341,773	144,272,983	2,663,758				
0299999. General Account - Authorized U.S. Affiliates - Other								146,341,773	144,272,983	2,663,758				
0399999. Total General Account - Authorized U.S. Affiliates								146,341,773	144,272,983	2,663,758				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								146,341,773	144,272,983	2,663,758				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	OL		630	716					
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	ACO/I	OL		823,617,950	892,459,138	1,875,948				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		784,241	744,984	306,941				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	IA		413,540	361,317	663,867				
88340	59-2859797	03/31/2011	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		14,877,232	24,834,131	33,742,165				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		322,476,321	288,232,558	79,201,338				
97071	13-3126819	01/01/1997	OPTIMA RE	MO	OTH/I	OL		31,403	34,896	29,123				
0899999. General Account - Authorized U.S. Non-Affiliates								1,162,201,317	1,206,667,740	115,819,382				
1099999. Total General Account - Authorized Non-Affiliates								1,162,201,317	1,206,667,740	115,819,382				
1199999. Total General Account Authorized								1,308,543,090	1,350,940,723	118,483,140				
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		424,566	362,100	495,581				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	OL		1,758,616,922	1,812,532,611	2,147,379				1,812,082,250
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	SC		1,548,145	396,532	1,436,080				
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	AMCOFW/I	OL				167,100,284			166,461,654	167,142,762
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								1,760,589,633	1,813,291,243	171,179,324			166,461,654	1,979,225,012
2199999. Total General Account - Unauthorized Non-Affiliates								1,760,589,633	1,813,291,243	171,179,324			166,461,654	1,979,225,012
2299999. Total General Account Unauthorized								1,760,589,633	1,813,291,243	171,179,324			166,461,654	1,979,225,012
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								3,069,132,723	3,164,231,966	289,662,464			166,461,654	1,979,225,012
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)								1,308,543,090	1,350,940,723	118,483,140				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)								1,760,589,633	1,813,291,243	171,179,324			166,461,654	1,979,225,012
9999999 - Totals								3,069,132,723	3,164,231,966	289,662,464			166,461,654	1,979,225,012

SCHEDULE S - PART 3 - SECTION 2

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

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

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	424,566			424,566	424,566	0001					424,566
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	1,760,165,067			1,760,165,067				1,812,082,250			1,760,165,067
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD			166,461,654	166,461,654				167,142,762			166,461,654
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,760,589,633		166,461,654	1,927,051,287	424,566	XXX		1,979,225,012			1,927,051,287
1099999. Total General Account - Life and Annuity Non-Affiliates				1,760,589,633		166,461,654	1,927,051,287	424,566	XXX		1,979,225,012			1,927,051,287
1199999. Total General Account Life and Annuity				1,760,589,633		166,461,654	1,927,051,287	424,566	XXX		1,979,225,012			1,927,051,287
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				1,760,589,633		166,461,654	1,927,051,287	424,566	XXX		1,979,225,012			1,927,051,287
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)				1,760,589,633		166,461,654	1,927,051,287	424,566	XXX		1,979,225,012			1,927,051,287
9999999 - Totals				1,760,589,633		166,461,654	1,927,051,287	424,566	XXX		1,979,225,012			1,927,051,287

(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	424,566

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 2014	2 2013	3 2012	4 2011	5 2010
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	288,226	292,831	342,379	544,948	576,369
2.	Commissions and reinsurance expense allowances	70,593	60,206	77,984	98,207	77,149
3.	Contract claims	117,914	107,113	100,995	91,686	83,119
4.	Surrender benefits and withdrawals for life contracts	235,006	160,588	158,366	157,088	164,844
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	164,446			(229)	(34)
7.	Increase in aggregate reserve for life and accident and health contracts	(95,099)	212,078	142,413	347,253	381,761
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected			5	6	6
9.	Aggregate reserves for life and accident and health contracts	3,067,689	3,164,232	2,952,154	2,809,741	2,462,488
10.	Liability for deposit-type contracts	1,444				
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid				6,137	2,039
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	5,099	2,388	5,195		
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers				XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,979,225	1,829,886	1,646,913	1,441,870	1,125,407
19.	Letters of credit (L)	425	362	368	279	128
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust				XXX	XXX
23.	Funds deposited by and withheld from (F)				XXX	XXX
24.	Letters of credit (L)				XXX	XXX
25.	Trust agreements (T)				XXX	XXX
26.	Other (O)				XXX	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)	35,447,833,998		35,447,833,998
2.	Reinsurance (Line 16)	5,966,404	(5,099,230)	867,173
3.	Premiums and considerations (Line 15)	1,498,504		1,498,504
4.	Net credit for ceded reinsurance	XXX	1,257,900,533	1,257,900,533
5.	All other admitted assets (balance)	674,369,392	(11,101,753)	663,267,640
6.	Total assets excluding Separate Accounts (Line 26)	36,129,668,298	1,241,699,550	37,371,367,848
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	36,129,668,298	1,241,699,550	37,371,367,848
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	30,681,717,838	3,067,689,213	33,749,407,051
10.	Liability for deposit-type contracts (Line 3)	339,519,619	1,443,510	340,963,129
11.	Claim reserves (Line 4)	379,012		379,012
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	13,144		13,144
14.	Other contract liabilities (Line 9)	73,521,869		73,521,869
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)	1,812,082,250	(1,812,082,250)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,049,979,859	(15,350,923)	1,034,628,936
20.	Total liabilities excluding Separate Accounts (Line 26)	33,957,213,592	1,241,699,550	35,198,913,142
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	33,957,213,592	1,241,699,550	35,198,913,142
23.	Capital & surplus (Line 38)	2,172,454,706	XXX	2,172,454,706
24.	Total liabilities, capital & surplus (Line 39)	36,129,668,298	1,241,699,550	37,371,367,848
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,067,689,213		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	1,443,510		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	5,099,230		
32.	Other ceded reinsurance recoverables	11,101,753		
33.	Total ceded reinsurance recoverables	3,085,333,706		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,812,082,250		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	15,350,923		
40.	Total ceded reinsurance payable/offsets	1,827,433,173		
41.	Total net credit for ceded reinsurance	1,257,900,533		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	1,291,664	9,217,540			10,509,204	
2. Alaska	AK	L		1,999,019			1,999,019	
3. Arizona	AZ	L	34,795	169,898,817			169,933,612	492,573
4. Arkansas	AR	L	848,548	28,735,759			29,584,306	80,000
5. California	CA	L	9,925	385,090,534			385,100,459	602,873
6. Colorado	CO	L	13,701	112,903,985			112,917,686	628,877
7. Connecticut	CT	L	1,055	43,829,126			43,830,181	92,176
8. Delaware	DE	L	1,709	18,630,820			18,632,529	
9. District of Columbia	DC	L	3,295	1,748,410			1,751,705	
10. Florida	FL	L	965,354	360,976,916			361,942,270	1,004,682
11. Georgia	GA	L	927,630	104,645,825			105,573,454	232,643
12. Hawaii	HI	L	1,207	6,309,058			6,310,265	40,003
13. Idaho	ID	L	1,214	25,522,789			25,524,003	47,623
14. Illinois	IL	L	60,005	227,909,223			227,969,228	1,103,086
15. Indiana	IN	L	264,532	99,339,317			99,603,848	255,850
16. Iowa	IA	L	208,108	89,368,217			89,576,324	861,879
17. Kansas	KS	L	338,835	57,711,272			58,050,107	160,006
18. Kentucky	KY	L	353,372	72,716,146			73,069,518	323,918
19. Louisiana	LA	L	207,222	51,344,163			51,551,385	557,697
20. Maine	ME	L		16,002,865			16,002,865	
21. Maryland	MD	L	701	73,706,064			73,706,765	296,460
22. Massachusetts	MA	L	68,961	95,833,078			95,902,038	1,164,005
23. Michigan	MI	L	49,555	142,728,470			142,778,025	298,540
24. Minnesota	MN	L	1,026	34,666,978			34,668,004	145,616
25. Mississippi	MS	L	51,256	32,635,411			32,686,666	549,052
26. Missouri	MO	L	89,668	93,950,887			94,040,555	309,495
27. Montana	MT	L	16,475	14,909,108			14,925,583	300,000
28. Nebraska	NE	L	4,962	35,326,433			35,331,396	50,000
29. Nevada	NV	L	10,471	30,762,340			30,772,811	
30. New Hampshire	NH	L		28,793,282			28,793,282	430,091
31. New Jersey	NJ	L	43,977	99,844,500			99,888,477	457,384
32. New Mexico	NM	L	29,008	22,464,814			22,493,822	555,132
33. New York	NY	N	3,874	24,547,633			24,551,506	126,286
34. North Carolina	NC	L	1,290,486	142,580,563			143,871,049	265,746
35. North Dakota	ND	L	236	16,436,492			16,436,728	148,114
36. Ohio	OH	L	581,287	148,844,386			149,425,674	1,500,807
37. Oklahoma	OK	L	20,828	72,048,075			72,068,903	184,000
38. Oregon	OR	L	1,173	34,114,007			34,115,180	712,615
39. Pennsylvania	PA	L	18,690	226,943,316			226,962,006	1,277,662
40. Rhode Island	RI	L		14,055,118			14,055,118	
41. South Carolina	SC	L	23,632	107,031,997			107,055,630	589,486
42. South Dakota	SD	L	67,694	20,500,411			20,568,104	
43. Tennessee	TN	L	1,011,974	97,032,388			98,044,361	1,225,754
44. Texas	TX	L	1,339,789	279,913,744			281,253,533	661,497
45. Utah	UT	L	1,891	34,218,178			34,220,069	
46. Vermont	VT	L		5,391,458			5,391,458	50,003
47. Virginia	VA	L	55,639	84,994,253			85,049,891	353,402
48. Washington	WA	L	4,633	57,559,325			57,563,958	136,280
49. West Virginia	WV	L	80,469	16,506,516			16,586,985	
50. Wisconsin	WI	L	1,324	60,585,635			60,586,959	542,109
51. Wyoming	WY	L	1,064	11,478,275			11,479,339	
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		183,790			183,790	
59. Subtotal		(a) 50	10,402,913	4,044,486,723			4,054,889,636	18,813,421
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	10,402,913	4,044,486,723			4,054,889,636	18,813,421
96. Plus reinsurance assumed		XXX	482,504	99,288,813	178,430		99,949,748	
97 Totals (All Business)		XXX	10,885,417	4,143,775,536	178,430		4,154,839,384	18,813,421
98. Less reinsurance ceded		XXX	336,064	287,890,319			288,226,384	
99. Totals (All Business) less Reinsurance Ceded		XXX	10,549,353	3,855,885,217	(b) 178,430		3,866,613,001	18,813,421
DETAILS OF WRITE-INS								
58001. DEU Germany		XXX		144,000			144,000	
58002. MEX Mexico		XXX		24,265			24,265	
58003. ZZZ Other Alien (Military)		XXX		15,525			15,525	
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		183,790			183,790	
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.

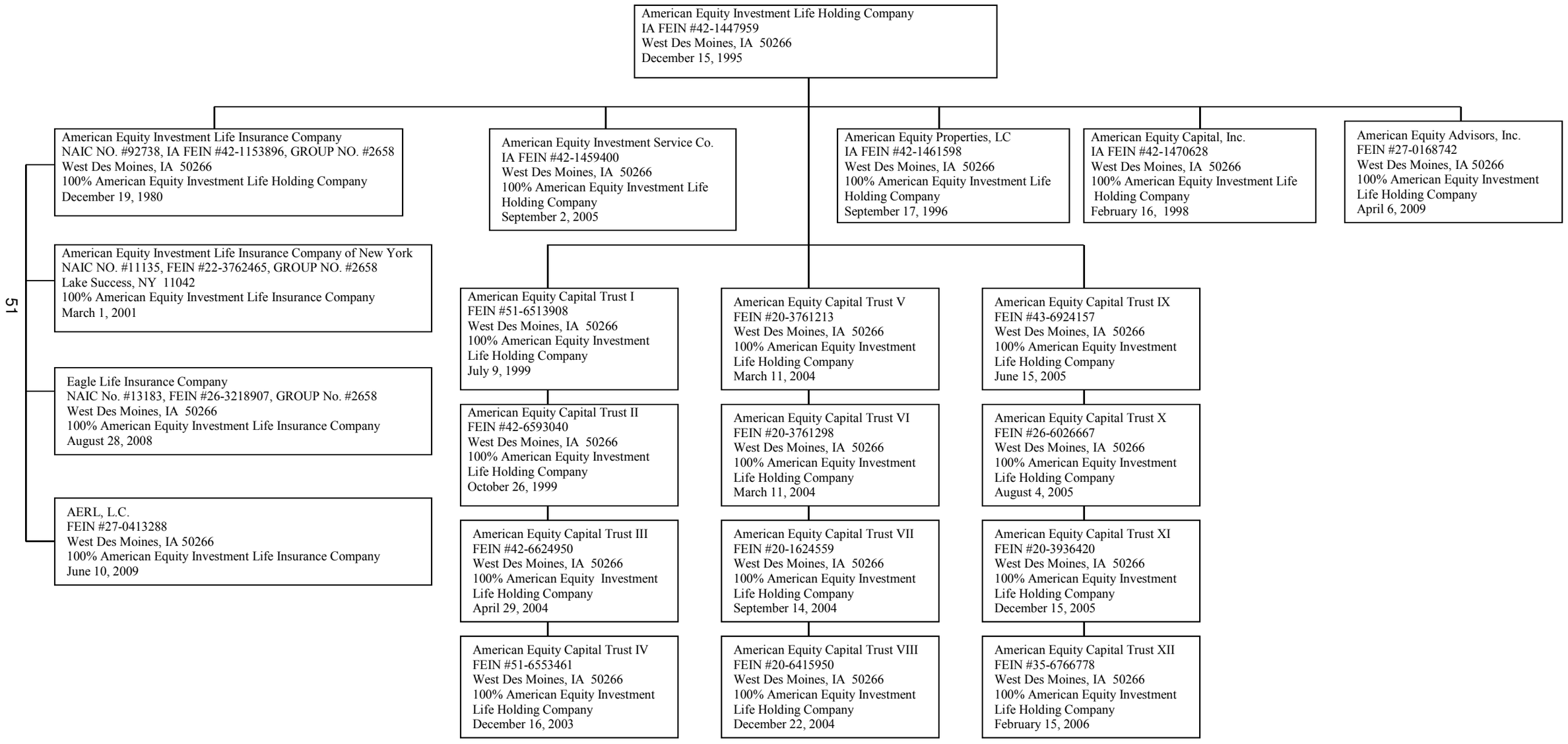
SCHEDULE T - PART 2

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	1,291,664	9,217,540				10,509,204
2. Alaska	AK		1,999,019				1,999,019
3. Arizona	AZ	34,795	169,898,817			492,573	170,426,185
4. Arkansas	AR	848,548	28,735,759			80,000	29,664,306
5. California	CA	9,925	385,090,534			602,873	385,703,332
6. Colorado	CO	13,701	112,903,985			628,877	113,546,564
7. Connecticut	CT	1,055	43,829,126			92,176	43,922,357
8. Delaware	DE	1,709	18,630,820				18,632,529
9. District of Columbia	DC	3,295	1,748,410				1,751,705
10. Florida	FL	965,354	360,976,916			1,004,682	362,946,951
11. Georgia	GA	927,630	104,645,825			232,643	105,806,097
12. Hawaii	HI	1,207	6,309,058			40,003	6,350,268
13. Idaho	ID	1,214	25,522,789			47,623	25,571,626
14. Illinois	IL	60,005	227,909,223			1,103,086	229,072,314
15. Indiana	IN	264,532	99,339,317			255,850	99,859,699
16. Iowa	IA	208,108	89,368,217			861,879	90,438,203
17. Kansas	KS	338,835	57,711,272			160,006	58,210,113
18. Kentucky	KY	353,372	72,716,146			323,918	73,393,436
19. Louisiana	LA	207,222	51,344,163			557,697	52,109,082
20. Maine	ME		16,002,865				16,002,865
21. Maryland	MD	701	73,706,064			296,460	74,003,225
22. Massachusetts	MA	68,961	95,833,078			1,164,005	97,066,044
23. Michigan	MI	49,555	142,728,470			298,540	143,076,565
24. Minnesota	MN	1,026	34,666,978			145,616	34,813,620
25. Mississippi	MS	51,256	32,635,411			549,052	33,235,718
26. Missouri	MO	89,668	93,950,887			309,495	94,350,051
27. Montana	MT	16,475	14,909,108			300,000	15,225,583
28. Nebraska	NE	4,962	35,326,433			50,000	35,381,396
29. Nevada	NV	10,471	30,762,340				30,772,811
30. New Hampshire	NH		28,793,282			430,091	29,223,373
31. New Jersey	NJ	43,977	99,844,500			457,384	100,345,861
32. New Mexico	NM	29,008	22,464,814			555,132	23,048,954
33. New York	NY	3,874	24,547,633			126,286	24,677,792
34. North Carolina	NC	1,290,486	142,580,563			265,746	144,136,795
35. North Dakota	ND	236	16,436,492			148,114	16,584,842
36. Ohio	OH	581,287	148,844,386			1,500,807	150,926,480
37. Oklahoma	OK	20,828	72,048,075			184,000	72,252,903
38. Oregon	OR	1,173	34,114,007			712,615	34,827,795
39. Pennsylvania	PA	18,690	226,943,316			1,277,662	228,239,667
40. Rhode Island	RI		14,055,118				14,055,118
41. South Carolina	SC	23,632	107,031,997			589,486	107,645,116
42. South Dakota	SD	67,694	20,500,411				20,568,104
43. Tennessee	TN	1,011,974	97,032,388			1,225,754	99,270,115
44. Texas	TX	1,339,789	279,913,744			661,497	281,915,030
45. Utah	UT	1,891	34,218,178				34,220,069
46. Vermont	VT		5,391,458			50,003	5,441,461
47. Virginia	VA	55,639	84,994,253			353,402	85,403,293
48. Washington	WA	4,633	57,559,325			136,280	57,700,238
49. West Virginia	WV	80,469	16,506,516				16,586,985
50. Wisconsin	WI	1,324	60,585,635			542,109	61,129,068
51. Wyoming	WY	1,064	11,478,275				11,479,339
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		183,790				183,790
59. Total		10,402,913	4,044,486,723			18,813,421	4,073,703,057

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 PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			42-1470628				AMERICAN EQUITY 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				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				AMERICAN EQUITY CAPITAL TRUST V	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	
			20-3761298				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					66,703,749				66,703,749	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		13,817,529			(64,477,183)	98,068,463			47,408,810	38,582,205
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(1,026,860)				(1,026,860)	
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY					(1,364,583)	(98,068,463)			(99,433,047)	(38,582,205)
	27-0413288	AERL		(13,817,529)			(17,217)				(13,834,747)	
	42-1470628	AMERICAN EQUITY CAPITAL					182,094				182,094	
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:

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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 Liabilities Line 25

	1 Current Year	2 Prior Year
2504. MORTGAGE LOAN SUSPENSE	1,968,149	2,674,899
2597. Summary of remaining write-ins for Line 25 from overflow page	1,968,149	2,674,899

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(69,640)	916,122
2797. Summary of remaining write-ins for Line 27 from overflow page	(69,640)	916,122

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
5804. REINSURANCE - ATHENE FWH	O	REINSURANCE			1,805,831,505	1,870,739,288
5805. REINSURANCE - ATHENE MODCO	O	REINSURANCE			167,142,762	128,431,736
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			1,972,974,267	1,999,171,024

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(69,640)								(69,640)			
2797. Summary of remaining write-ins for Line 27 from overflow page	(69,640)								(69,640)			

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	102,295,510	0.285	102,295,510		102,295,510	0.289
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	1,370,632,260	3.816	1,370,632,260		1,370,632,260	3.867
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	281,127,502	0.783	281,127,502		281,127,502	0.793
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	291,306,256	0.811	291,306,256		291,306,256	0.822
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,179,179,480	3.283	1,179,179,480		1,179,179,480	3.327
1.43 Revenue and assessment obligations	1,824,060,357	5.078	1,824,060,357		1,824,060,357	5.146
1.44 Industrial development and similar obligations	6,613,371	0.018	6,613,371		6,613,371	0.019
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000				0.000
1.512 Issued or guaranteed by FNMA and FHLMC	550,358,433	1.532	550,358,433		550,358,433	1.553
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	435,587,319	1.213	435,587,319		435,587,319	1.229
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	76,911,883	0.214	76,911,883		76,911,883	0.217
1.523 All other	3,586,886,690	9.986	3,586,886,690		3,586,886,690	10.119
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,995,067,165	44.530	15,995,067,165		15,995,067,165	45.123
2.2 Unaffiliated non-U.S. securities (including Canada)	5,203,417,374	14.486	5,203,417,374		5,203,417,374	14.679
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	6,804,292	0.019	6,804,292		6,804,292	0.019
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	28,500,400	0.079	28,500,400		28,500,400	0.080
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	71,034,511	0.198	71,034,511		71,034,511	0.200
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	2,418,928,628	6.734	2,418,928,628		2,418,928,628	6.824
4.6 Mezzanine real estate loans	382,456,727	1.065	382,456,727		382,456,727	1.079
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	679,988	0.002	679,988		679,988	0.002
7. Derivatives	730,388,015	2.033	259,015,319		259,015,319	0.731
8. Receivables for securities	8,244,275	0.023	8,244,275		8,244,275	0.023
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	825,256,555	2.297	825,256,555		825,256,555	2.328
11. Other invested assets	544,143,642	1.515	543,469,702		543,469,702	1.533
12. Total invested assets	35,919,880,634	100.000	35,447,833,998		35,447,833,998	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
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)	

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,892,426,602
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	423,733,601	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,600,000	425,333,601
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		628,543
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(1,100,000)	
	5.2 Totals, Part 3, Column 8		(1,100,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		340,239
7.	Deduct amounts received on disposals, Part 3, Column 15		512,820,769
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	(219,514)	
	10.2 Totals, Part 3, Column 10	3,642,374	3,422,860
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,801,385,355
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		2,801,385,355
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,801,385,355

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		593,257,929
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	61,504,473	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	23,239,103	84,743,576
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		622,110
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(824,057)	
	5.2 Totals, Part 3, Column 9	(2,758,362)	(3,582,419)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		130,368,433
8.	Deduct amortization of premium and depreciation		529,124
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)		544,143,640
12.	Deduct total nonadmitted amounts		673,940
13.	Statement value at end of current period (Line 11 minus Line 12)		543,469,700

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		27,245,504,573
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,951,653,548
3.	Accrual of discount		87,288,917
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,366,682)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(7,620,836)	
	4.4. Part 4, Column 11	11,691,737	1,704,219
5.	Total gain (loss) on disposals, Part 4, Column 19		4,098,549
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,220,726,110
7.	Deduct amortization of premium		56,756,890
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	2,624,935	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	359,064	2,983,999
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		31,009,782,808
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		31,009,782,808

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	129,919,755	130,345,971	130,585,658	126,658,996
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	281,127,502	299,484,276	280,975,130	280,850,000
	4.	Totals	411,047,257	429,830,247	411,560,788	407,508,996
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	259,545,607	287,207,738	260,127,102	256,605,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,185,896,559	1,324,871,817	1,187,674,366	1,183,823,000
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	4,196,290,531	4,589,500,099	4,188,479,226	4,255,490,016
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	19,748,733,117	21,178,614,217	19,777,784,337	19,616,090,198
	9.	Canada	1,003,644,640	1,038,744,631	1,004,669,799	983,731,343
	10.	Other Countries	4,098,285,891	4,300,414,435	4,073,606,035	4,099,457,066
	11.	Totals	24,850,663,648	26,517,773,283	24,856,060,171	24,699,278,607
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	30,903,443,602	33,149,183,184	30,903,901,653	30,802,705,619
PREFERRED STOCKS	14.	United States	4,000,400	4,572,400	4,000,400	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	24,500,000	24,500,000	24,500,000	
	17.	Totals	28,500,400	29,072,400	28,500,400	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	28,500,400	29,072,400	28,500,400	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	6,804,292	6,804,292	6,804,292	
	23.	Totals	6,804,292	6,804,292	6,804,292	
Parent, Subsidiaries and Affiliates	24.	Totals	71,034,512	71,034,512	81,027,000	
	25.	Total Common Stocks	77,838,804	77,838,804	87,831,292	
	26.	Total Stocks	106,339,204	106,911,204	116,331,692	
	27.	Total Bonds and Stocks	31,009,782,806	33,256,094,388	31,020,233,345	

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	72,394,273	104,393,664	7,860,074	9,041,447	7,363,448	201,052,906	0.6	241,404,339	0.9	199,093,806	1,959,100
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	72,394,273	104,393,664	7,860,074	9,041,447	7,363,448	201,052,906	0.6	241,404,339	0.9	199,093,806	1,959,100
2. All Other Governments											
2.1 NAIC 1		14,290,331	4,975,540	100,000,000	117,277,560	236,543,431	0.7	41,470,728	0.1	150,000,000	86,543,431
2.2 NAIC 2			30,156,548		14,427,523	44,584,071	0.1	44,641,597	0.2	44,584,071	
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals		14,290,331	35,132,088	100,000,000	131,705,083	281,127,502	0.9	86,112,325	0.3	194,584,071	86,543,431
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	500,000	14,090,656	4,418,924	235,600,404	4,935,623	259,545,607	0.8	248,604,078	0.9	259,545,607	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	500,000	14,090,656	4,418,924	235,600,404	4,935,623	259,545,607	0.8	248,604,078	0.9	259,545,607	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	15,026	31,416,584	209,232,459	849,337,938	83,671,782	1,173,673,789	3.7	1,186,405,165	4.2	1,173,673,789	
4.2 NAIC 2				5,359,526	6,863,244	12,222,770	0.0	6,868,999	0.0	12,222,769	1
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	15,026	31,416,584	209,232,459	854,697,464	90,535,026	1,185,896,559	3.7	1,193,274,164	4.3	1,185,896,558	1
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	125,662,183	33,931,369	609,059,834	3,151,995,938	390,673,291	4,311,322,615	13.6	4,132,056,356	14.7	4,267,313,994	44,008,621
5.2 NAIC 2		150,174	5,499,697	11,790,382	2,530,119	19,970,372	0.1	19,983,541	0.1	19,970,372	
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	125,662,183	34,081,543	614,559,531	3,163,786,320	393,203,410	4,331,292,987	13.7	4,152,039,897	14.8	4,287,284,366	44,008,621

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	801,876,223	1,095,775,472	5,000,442,356	2,554,431,221	4,569,989,590	14,022,514,862	44.2	11,967,505,435	42.7	9,480,670,515	4,541,844,347
6.2 NAIC 2	85,717,174	1,099,994,786	6,049,473,365	1,188,661,740	2,151,270,539	10,575,117,604	33.3	9,473,528,862	33.8	7,969,680,038	2,605,437,566
6.3 NAIC 3	32,154,846	188,560,271	281,567,518	110,603,031	106,966,193	719,851,859	2.3	496,300,833	1.8	290,410,263	429,441,596
6.4 NAIC 4	386,817	1,332,608	12,401,197	1,292,480	12,408,142	27,821,244	0.1	81,572,755	0.3	17,323,913	10,497,331
6.5 NAIC 5											
6.6 NAIC 6	1,237,257	4,843,110	21,702,146	266,690	1,545,016	29,594,219	0.1	4,901,701	0.0	29,218,973	375,246
6.7 Totals	921,372,317	2,390,506,247	11,365,586,582	3,855,255,162	6,842,179,480	25,374,899,788	80.0	22,023,809,586	78.6	17,787,303,702	7,587,596,086
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	5,653,782	0.0	5,645,796	
7.3 NAIC 3					77,159,297	77,159,297	0.2	76,986,250	0.3		77,159,297
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals		5,000,000		5,645,796	77,159,297	87,805,093	0.3	87,640,032	0.3	5,645,796	82,159,297
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) 1,000,447,705	1,298,898,076	5,835,989,187	6,900,406,948	5,173,911,294	20,209,653,210	63.7	XXX	XXX	15,530,297,711	4,679,355,499
9.2 NAIC 2	(d) 85,717,174	1,100,144,960	6,085,129,610	1,211,457,444	2,175,091,425	10,657,540,613	33.6	XXX	XXX	8,052,103,046	2,605,437,567
9.3 NAIC 3	(d) 32,154,846	188,560,271	281,567,518	110,603,031	184,125,490	797,011,156	2.5	XXX	XXX	290,410,263	506,600,893
9.4 NAIC 4	(d) 386,817	1,332,608	12,401,197	1,292,480	12,408,142	27,821,244	0.1	XXX	XXX	17,323,913	10,497,331
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d) 1,237,257	4,843,110	21,702,146	266,690	1,545,016	(c) 29,594,219	0.1	XXX	XXX	29,218,973	375,246
9.7 Totals	1,119,943,799	2,593,779,025	12,236,789,658	8,224,026,593	7,547,081,367	(b) 31,721,620,442	100.0	XXX	XXX	23,919,353,906	7,802,266,536
9.8 Line 9.7 as a % of Col. 6	3.5	8.2	38.6	25.9	23.8	100.0	XXX	XXX	XXX	75.4	24.6
10. Total Bonds Prior Year											
10.1 NAIC 1	1,154,960,268	1,061,767,893	5,328,613,246	6,272,898,042	4,004,206,652	XXX	XXX	17,822,446,101	63.6	13,461,620,053	4,360,826,048
10.2 NAIC 2	88,692,362	719,008,234	5,607,076,392	1,043,742,381	2,092,157,412	XXX	XXX	9,550,676,781	34.1	7,269,290,583	2,281,386,198
10.3 NAIC 3	7,369,840	95,066,275	227,770,924	61,964,398	181,115,646	XXX	XXX	573,287,083	2.0	156,872,404	416,414,679
10.4 NAIC 4	905,203	13,710,647	4,439,334	8,404,541	54,113,030	XXX	XXX	81,572,755	0.3	53,905,594	27,667,161
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6	558,964	1,493,944	794,363	450,655	1,603,775	XXX	XXX	(c) 4,901,701	0.0	3,525,829	1,375,872
10.7 Totals	1,252,486,637	1,891,046,993	11,168,694,259	7,387,460,017	6,333,196,515	XXX	XXX	(b) 28,032,884,421	100.0	20,945,214,463	7,087,669,958
10.8 Line 10.7 as a % of Col. 8	4.5	6.7	39.8	26.4	22.6	XXX	XXX	100.0	XXX	74.7	25.3
11. Total Publicly Traded Bonds											
11.1 NAIC 1	926,162,354	883,412,658	3,726,504,314	5,758,014,164	4,236,204,222	15,530,297,712	49.0	13,461,620,053	48.0	15,530,297,712	XXX
11.2 NAIC 2	44,609,579	612,969,534	4,591,114,944	895,231,743	1,908,177,247	8,052,103,047	25.4	7,269,290,583	25.9	8,052,103,047	XXX
11.3 NAIC 3	27,031,842	36,818,676	64,277,298	84,225,377	78,057,070	290,410,263	0.9	156,872,404	0.6	290,410,263	XXX
11.4 NAIC 4			5,045,980		12,277,933	17,323,913	0.1	53,905,594	0.2	17,323,913	XXX
11.5 NAIC 5											XXX
11.6 NAIC 6	1,180,922	4,683,572	21,598,834	210,629	1,545,016	29,218,973	0.1	3,525,829	0.0	29,218,973	XXX
11.7 Totals	998,984,697	1,537,884,440	8,408,541,370	6,737,681,913	6,236,261,488	23,919,353,908	75.4	20,945,214,463	74.7	23,919,353,908	XXX
11.8 Line 11.7 as a % of Col. 6	4.2	6.4	35.2	28.2	26.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.1	4.8	26.5	21.2	19.7	75.4	XXX	XXX	XXX	75.4	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	74,285,351	415,485,418	2,109,484,873	1,142,392,784	937,707,072	4,679,355,498	14.8	4,360,826,048	15.6	XXX	4,679,355,498
12.2 NAIC 2	41,107,595	487,175,426	1,494,014,666	316,225,701	266,914,178	2,605,437,566	8.2	2,281,386,198	8.1	XXX	2,605,437,566
12.3 NAIC 3	5,123,004	151,741,595	217,290,220	26,377,654	106,068,420	506,600,893	1.6	416,414,679	1.5	XXX	506,600,893
12.4 NAIC 4	386,817	1,332,608	7,355,217	1,292,480	130,209	10,497,331	0.0	27,667,161	0.1	XXX	10,497,331
12.5 NAIC 5										XXX	
12.6 NAIC 6	56,335	159,538	103,312	56,061		375,246	0.0	1,375,872	0.0	XXX	375,246
12.7 Totals	120,959,102	1,055,894,585	3,828,248,288	1,486,344,680	1,310,819,879	7,802,266,534	24.6	7,087,669,958	25.3	XXX	7,802,266,534
12.8 Line 12.7 as a % of Col. 6	1.6	13.5	49.1	19.1	16.8	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	3.3	12.1	4.7	4.1	24.6	XXX	XXX	XXX	XXX	24.6

(a) Includes $ 5,848,193,308 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 98,719,297 current year, $ 25,000,000 prior year of bonds with Z designations and $ 15,000,000 , current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ current year, $ 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 $ 102,008,871 ; NAIC 2 $; NAIC 3 $ 122,732 ; 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	72,394,273	104,393,664	7,860,074	9,041,447	7,363,448	201,052,906	0.6	241,404,339	0.9	199,093,806	1,959,100
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	72,394,273	104,393,664	7,860,074	9,041,447	7,363,448	201,052,906	0.6	241,404,339	0.9	199,093,806	1,959,100
2. All Other Governments											
2.1 Issuer Obligations		14,290,331	35,132,088	100,000,000	131,705,083	281,127,502	0.9	86,112,325	0.3	194,584,071	86,543,431
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		14,290,331	35,132,088	100,000,000	131,705,083	281,127,502	0.9	86,112,325	0.3	194,584,071	86,543,431
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	500,000	14,090,656	4,418,924	235,600,404	4,935,623	259,545,607	0.8	248,604,078	0.9	259,545,606	1
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	500,000	14,090,656	4,418,924	235,600,404	4,935,623	259,545,607	0.8	248,604,078	0.9	259,545,606	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	15,026	31,416,584	209,232,459	854,697,464	90,535,026	1,185,896,559	3.7	1,193,274,163	4.3	1,185,896,559	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	15,026	31,416,584	209,232,459	854,697,464	90,535,026	1,185,896,559	3.7	1,193,274,163	4.3	1,185,896,559	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	135,589,312	46,667,027	281,550,389	2,506,685,256	380,041,816	3,350,533,800	10.6	3,180,620,276	11.3	3,306,525,179	44,008,621
5.2 Residential Mortgage-Backed Securities	(13,067,785)	(29,307,339)	259,735,401	454,449,406	10,660,618	682,470,301	2.2	670,375,109	2.4	682,470,302	(1)
5.3 Commercial Mortgage-Backed Securities	3,140,655	16,721,855	73,273,741	202,651,657	2,500,976	298,288,884	0.9	301,044,513	1.1	298,288,885	(1)
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	125,662,182	34,081,543	614,559,531	3,163,786,319	393,203,410	4,331,292,985	13.7	4,152,039,898	14.8	4,287,284,366	44,008,619
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	716,725,153	1,455,393,616	8,431,521,777	3,109,998,564	6,534,159,169	20,247,798,279	63.8	17,300,432,846	61.7	15,560,327,941	4,687,470,338
6.2 Residential Mortgage-Backed Securities	167,531,903	441,167,216	282,897,329	170,387,466	63,919,149	1,125,903,063	3.5	1,352,747,244	4.8	990,445,935	135,457,128
6.3 Commercial Mortgage-Backed Securities	1,820,417	32,075,397	2,053,368,536	343,030,119		2,430,294,469	7.7	1,590,750,173	5.7	1,095,433,280	1,334,861,189
6.4 Other Loan-Backed and Structured Securities	35,294,845	461,870,017	597,798,940	231,839,014	244,101,163	1,570,903,979	5.0	1,779,879,322	6.3	141,096,546	1,429,807,433
6.5 Totals	921,372,318	2,390,506,246	11,365,586,582	3,855,255,163	6,842,179,481	25,374,899,790	80.0	22,023,809,585	78.6	17,787,303,702	7,587,596,088
7. Hybrid Securities											
7.1 Issuer Obligations		5,000,000		5,645,796	77,159,297	87,805,093	0.3	87,640,032	0.3	5,645,796	82,159,297
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	77,159,297	87,805,093	0.3	87,640,032	0.3	5,645,796	82,159,297
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	925,223,764	1,671,251,878	8,969,715,711	6,821,668,931	7,225,899,462	25,613,759,746	80.7	XXX	XXX	20,711,618,958	4,902,140,788
9.2 Residential Mortgage-Backed Securities	154,464,118	411,859,877	542,632,730	624,836,872	74,579,767	1,808,373,364	5.7	XXX	XXX	1,672,916,237	135,457,127
9.3 Commercial Mortgage-Backed Securities	4,961,072	48,797,252	2,126,642,277	545,681,776	2,500,976	2,728,583,353	8.6	XXX	XXX	1,393,722,165	1,334,861,188
9.4 Other Loan-Backed and Structured Securities	35,294,845	461,870,017	597,798,940	231,839,014	244,101,163	1,570,903,979	5.0	XXX	XXX	141,096,546	1,429,807,433
9.5 Totals	1,119,943,799	2,593,779,024	12,236,789,658	8,224,026,593	7,547,081,368	31,721,620,442	100.0	XXX	XXX	23,919,353,906	7,802,266,536
9.6 Line 9.5 as a % of Col. 6	3.5	8.2	38.6	25.9	23.8	100.0	XXX	XXX	XXX	75.4	24.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,021,681,039	992,527,985	8,283,802,458	6,093,662,294	5,946,414,283	XXX	XXX	22,338,088,059	79.7	18,186,101,202	4,151,986,858
10.2 Residential Mortgage-Backed Securities	192,964,139	518,331,597	538,421,371	697,360,434	76,044,812	XXX	XXX	2,023,122,353	7.2	1,811,819,467	211,302,886
10.3 Commercial Mortgage-Backed Securities	4,389,598	36,887,640	1,429,658,684	385,386,940	35,471,824	XXX	XXX	1,891,794,686	6.7	849,515,516	1,042,279,170
10.4 Other Loan-Backed and Structured Securities	33,451,862	343,299,772	916,811,746	211,050,348	275,265,594	XXX	XXX	1,779,879,322	6.3	97,778,274	1,682,101,048
10.5 Totals	1,252,486,638	1,891,046,994	11,168,694,259	7,387,460,016	6,333,196,513	XXX	XXX	28,032,884,420	100.0	20,945,214,459	7,087,669,961
10.6 Line 10.5 as a % of Col. 8	4.5	6.7	39.8	26.4	22.6	XXX	XXX	100.0	XXX	74.7	25.3
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	855,709,454	1,129,562,362	6,765,088,280	5,809,199,822	6,152,059,041	20,711,618,959	65.3	18,186,101,202	64.9	20,711,618,959	XXX
11.2 Residential Mortgage-Backed Securities	132,574,557	343,061,853	509,739,166	613,763,297	73,777,365	1,672,916,238	5.3	1,811,819,467	6.5	1,672,916,238	XXX
11.3 Commercial Mortgage-Backed Securities	3,978,144	24,677,300	1,073,995,917	288,569,828	2,500,976	1,393,722,165	4.4	849,515,516	3.0	1,393,722,165	XXX
11.4 Other Loan-Backed and Structured Securities	6,722,541	40,582,925	59,718,007	26,148,965	7,924,107	141,096,545	0.4	97,778,274	0.3	141,096,545	XXX
11.5 Totals	998,984,696	1,537,884,440	8,408,541,370	6,737,681,912	6,236,261,489	23,919,353,907	75.4	20,945,214,459	74.7	23,919,353,907	XXX
11.6 Line 11.5 as a % of Col. 6	4.2	6.4	35.2	28.2	26.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.1	4.8	26.5	21.2	19.7	75.4	XXX	XXX	XXX	75.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	69,514,310	541,689,516	2,204,627,431	1,012,469,109	1,073,840,421	4,902,140,787	15.5	4,151,986,858	14.8	XXX	4,902,140,787
12.2 Residential Mortgage-Backed Securities	21,889,561	68,798,024	32,893,564	11,073,575	802,402	135,457,126	0.4	211,302,886	0.8	XXX	135,457,126
12.3 Commercial Mortgage-Backed Securities	982,928	24,119,952	1,052,646,360	257,111,948		1,334,861,188	4.2	1,042,279,170	3.7	XXX	1,334,861,188
12.4 Other Loan-Backed and Structured Securities	28,572,304	421,287,092	538,080,933	205,690,049	236,177,056	1,429,807,434	4.5	1,682,101,048	6.0	XXX	1,429,807,434
12.5 Totals	120,959,103	1,055,894,584	3,828,248,288	1,486,344,681	1,310,819,879	7,802,266,535	24.6	7,087,669,961	25.3	XXX	7,802,266,535
12.6 Line 12.5 as a % of Col. 6	1.6	13.5	49.1	19.1	16.8	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	3.3	12.1	4.7	4.1	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	615,349,904	615,349,904			
2. Cost of short-term investments acquired	5,635,341,157	5,635,341,157			
3. Accrual of discount	14	14			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	5,638,609,825	5,638,609,825			
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)	612,081,250	612,081,250			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	612,081,250	612,081,250			

(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)			223,475,905
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	491,048,897		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	651,321		491,700,218
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			1,170,085,622
5.	Considerations received/(paid) on terminations, Section 2, Column 15			1,170,085,622
6.	Amortization:			
	6.1 Section 1, Column 19	(232,149,390)		
	6.2 Section 2, Column 21	(224,011,416)		(456,160,806)
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)			259,015,317
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			259,015,317

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	259,015,321	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		259,015,321
4.	Part D, Section 1, Column 5	259,663,180	
5.	Part D, Section 1, Column 6	(647,859)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	730,388,015	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		730,388,015
10.	Part D, Section 1, Column 8	731,553,030	
11.	Part D, Section 1, Column 9	(1,165,018)	
12	Total (Line 9 minus Line 10 minus Line 11)		3

		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	315,823,522	315,823,522	
2. Cost of cash equivalents acquired	783,502,023	783,502,023	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	893,229,954	893,229,954	
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)	206,095,591	206,095,591	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	206,095,591	206,095,591	

(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
0900061		JACKSONVILLE	FL		07/08/2002	7.680	719,674						5,000,000	06/06/2002
0900075		FISHERS	IN		08/16/2002	7.500	308,025						1,450,000	07/23/2002
0900111		FISHERS	IN		02/11/2003	6.750	386,382						1,675,000	11/22/2002
0900113		SIDNEY	OH		02/25/2003	6.375	893,743						5,575,000	03/01/2003
0900131		SOLON	OH		01/30/2003	6.500	1,457,704						4,500,000	01/09/2003
0900163		SIERRA VISTA	AZ		05/01/2003	6.400	338,721						3,020,000	03/27/2003
0900189		SPOKANE	WA		08/01/2003	5.750	488,163						1,760,000	07/02/2003
0900201		CECIL TOWNSHIP	PA		09/24/2003	5.750	530,236						2,175,000	07/24/2003
0900206		SAN ANTONIO	TX		09/25/2003	5.850	123,741						1,940,000	09/02/2003
0900208		DUBLIN	OH		10/07/2003	5.875	427,604						1,720,000	09/19/2003
0900209		COLUMBUS	OH		10/07/2003	5.875	855,208						2,900,000	09/19/2003
0900225		FISHERS	IN		12/17/2003	6.250	821,067						2,300,000	01/01/2004
0900235		COLUMBUS	OH		02/06/2004	6.150	1,808,939						4,460,000	05/30/2007
0900249		ALICE	TX		04/15/2004	6.400	1,246,037						3,500,000	01/16/2004
0900254		SPOKANE	WA		03/31/2004	6.000	2,293,979						9,150,000	01/20/2004
0900274		HOUSTON	TX		04/30/2004	6.050	950,762						3,000,000	04/02/2004
0900277		INTERNATIONAL FALLS	MN		06/23/2004	5.700	834,495						2,430,000	05/05/2004
0900278		DULUTH	MN		06/23/2004	5.700	567,455						2,120,000	04/07/2004
0900279		CHAMPLIN	MN		06/23/2004	5.700	1,235,051						4,270,000	04/07/2004
0900280		DULUTH	MN		06/23/2004	5.700	654,757						1,700,000	04/07/2004
0900282		DULUTH	MN		06/23/2004	5.700	600,836						1,800,000	04/06/2004
0900283		DULUTH	MN		06/23/2004	5.700	1,874,403						5,170,000	04/07/2004
0900285		DULUTH	MN		06/23/2004	5.700	984,703						2,800,000	04/07/2004
0900292		AMMON	ID		05/27/2004	5.750	1,273,391						4,400,000	04/17/2004
0900295		DULUTH	MN		06/02/2004	5.940	5,915,469						18,250,000	05/03/2004
0900327		CHESTERFIELD	VA		08/30/2004	6.200	1,884,429			925,410			5,850,000	08/29/2004
0900332		ST AUGUSTINE	FL		09/15/2004	6.450	685,314						2,340,000	07/13/2004
0900339		MORENO VALLEY	CA		09/21/2004	6.330	4,399,685						12,370,000	08/08/2004
0900344		LIVONIA	MI		10/28/2004	6.275	1,710,095						4,250,000	07/28/2004
0900353		EL PASO	TX		10/28/2004	6.190	1,550,746						4,700,000	10/06/2004
0900357		SAN ANTONIO	TX		02/07/2005	6.080	2,409,353						4,960,000	01/12/2005
0900362		HICKORY	NC		11/04/2004	5.930	1,853,801						3,200,000	09/27/2004
0900369		SALT LAKE CITY	UT		12/17/2004	5.820	2,315,705						4,250,000	05/27/2004
0900374		NORCROSS	GA		12/16/2004	6.000	318,754						1,060,000	11/24/2004
0900377		KNOXVILLE	TN		12/14/2004	5.880	853,618						2,540,000	11/08/2004
0900378		SNELLVILLE	GA		12/06/2004	5.800	1,928,449						4,250,000	10/21/2004
0900379		BRANCHBURG	NJ		04/28/2005	5.700	2,325,498						5,100,000	04/25/2005
0900393		MARIETTA	GA		03/31/2005	5.900	528,007						1,275,000	01/14/2005
0900402		GREENVILLE	SC		04/06/2005	5.870	2,748,742						5,600,000	08/01/2005
0900403		BRIGHTON	MI		02/28/2005	5.850	1,996,769			(1,871,053)			4,900,000	02/03/2005
0900410		NAPLES	FL		02/22/2005	5.790	1,294,994						3,400,000	01/10/2005
0900413		OREM	UT		03/18/2005	5.900	1,123,890						3,200,000	02/03/2005
0900418		FORT WORTH	TX		03/03/2005	5.910	1,955,270						4,000,000	01/26/2005
0900419		JACKSONVILLE	FL		03/17/2005	5.900	1,030,233						3,200,000	02/01/2005
0900422		WALLA WALLA	WA		03/29/2005	6.000	1,490,362						3,130,000	01/05/2005
0900426		MODESTO	CA		03/31/2005	5.990	3,999,151						7,580,000	03/08/2005
0900428		LANGHORNE	PA		04/21/2005	5.910	1,661,218						5,700,000	02/21/2005
0900433		PORTLAND	OR		03/15/2005	5.840	780,318						1,870,050	02/15/2005
0900434		WALLINGFORD	CT		06/15/2005	5.790	2,511,456						12,000,000	10/01/2004
0900436		PORTLAND	OR		04/21/2005	5.850	1,088,902						3,750,000	03/10/2005
0900438		HILLSBORO	OR		04/19/2005	5.800	1,331,161						5,600,000	03/10/2005
0900439		POWDER SPRINGS	GA		04/27/2005	5.750	890,377						2,225,000	12/01/2004
0900440		POWDER SPRINGS	GA		04/27/2005	5.750	1,150,788						3,400,000	09/23/2009
0900441		FOUNTAIN VALLEY	CA		05/16/2005	5.820	1,569,453						5,300,000	03/05/2005
0900447		MEMPHIS	TN		05/10/2005	5.800	1,142,426						2,700,000	03/17/2005
0900452		ALPHARETTA	GA		09/14/2005	6.080	1,056,999						1,775,000	03/09/2005
0900453		GILBERT	AZ		06/09/2005	6.020	635,376						1,965,000	03/29/2005
0900457		OXFORD	AL		06/23/2005	6.100	1,865,586						6,800,000	05/18/2005
0900458		OXFORD	AL		06/23/2005	6.100	2,623,480						9,100,000	05/18/2005
0900461		TAMPA	FL		08/30/2005	6.170	1,216,666						2,030,000	04/27/2005
0900463		OPELIKA	AL		06/30/2005	6.230	1,874,145						3,200,000	04/25/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		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
0900466		ST. LOUIS	MO		10/13/2005	6.200	5,722,203						10,060,000	09/01/2005
0900472		FAIRLESS HILLS	PA		06/29/2005	6.000	332,427						1,650,000	05/25/2005
0900473		POMPANO BEACH	FL		09/01/2005	5.950	2,623,752						4,500,000	05/26/2005
0900480		PORTLAND	OR		06/07/2005	5.840	78,781						184,950	02/15/2005
0900487		WEST DES MOINES	IA		02/01/2006	5.600	4,185,440						8,000,000	12/01/2005
0900492		BLOOMFIELD HILLS	MI		08/11/2005	5.800	1,100,663						2,130,000	06/28/2005
0900493		FRANKLIN	OH		10/28/2005	5.800	2,627,446						5,250,000	08/22/2005
0900494		HOWELL	NJ		08/30/2005	5.600	2,332,700						4,000,000	08/04/2005
0900495		SALT LAKE CITY	UT		07/15/2005	5.600	946,240						2,600,000	07/14/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	969,518						2,425,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	451,074						1,140,000	07/13/2005
0900513		DORAVILLE	GA		09/19/2005	6.000	379,389						1,730,000	09/08/2005
0900515		BAY CITY	MI		10/05/2005	5.700	1,769,954						3,200,000	08/30/2005
0900516		BLAINE	MN		07/10/2006	6.100	2,667,357						4,930,000	11/03/2005
0900528		DALLAS	TX		10/12/2005	5.800	1,827,123						5,400,000	08/12/2005
0900529		SYRACUSE	NY		11/30/2005	5.930	762,152						1,749,000	08/31/2005
0900530		MAPLE HEIGHTS	OH		11/14/2005	5.800	995,769						1,920,000	10/05/2005
0900531		EUCLID	OH		01/19/2006	5.870	2,026,525						3,650,000	10/10/2005
0900535		FOREST	VA		11/30/2005	5.680	1,603,884						5,500,000	10/13/2005
0900537		GRANVILLE	OH		12/20/2005	5.660	638,077						2,380,000	09/22/2005
0900540		RICHMOND	VA		12/09/2005	5.890	1,044,040						1,900,000	10/27/2005
0900542		MONTGOMERY	AL		12/29/2005	6.080	760,804						2,130,000	11/21/2005
0900544		TWINSBURG	OH		12/13/2005	5.650	3,397,893						10,600,000	10/28/2005
0900549		MANASSAS	VA		12/15/2005	5.800	1,232,855						5,375,000	11/18/2005
0900550		CLAWSON	MI		12/13/2005	5.750	2,979,233						5,570,000	11/10/2005
0900553		FISHERS	IN		12/15/2005	5.800	596,698						1,375,000	12/01/2005
0900554		FORT MYERS	FL		01/18/2006	6.140	2,135,037						11,265,000	11/10/2005
0900558		RIO RANCHO	NM		12/05/2005	5.890	2,087,210						7,600,000	11/17/2005
0900561		SOUTHFIELD	MI		12/15/2005	5.950	5,812,854						9,350,000	11/09/2005
0900567		GARDNER	KS		03/13/2006	5.950	2,840,222						5,730,000	02/14/2006
0900569		PEARL	MS		12/16/2005	5.950	873,444						2,790,000	11/22/2005
0900570		BOUNTIFUL	UT		12/21/2005	5.970	1,175,312						2,000,000	12/12/2005
0900571		MEMPHIS	TN		12/22/2005	6.000	725,147						1,230,000	11/02/2005
0900572		CHESTERFIELD	MO		02/09/2006	6.000	3,730,246						6,870,000	12/22/2005
0900576		WOODBURY	MN		12/16/2005	6.070	756,913						1,250,000	11/29/2005
0900577		PORTLAND	OR		12/22/2005	6.160	789,438						2,610,000	11/18/2005
0900587		WALNUT CREEK	CA		12/20/2005	6.140	2,637,406						4,900,000	11/29/2005
0900588		CAREFREE	AZ		02/21/2006	6.160	699,816						4,200,000	12/12/2005
0900589		SCOTTSDALE	AZ		04/13/2006	6.160	549,642						4,500,000	12/28/2005
0900590		MESA	AZ		02/21/2006	6.160	683,469						4,800,000	02/12/2006
0900598		WIXOM	MI		01/23/2006	6.000	1,582,665						2,820,000	12/14/2005
0900600		ENGLEWOOD	CO		01/31/2006	6.030	2,061,938						3,450,000	02/01/2006
0900601		SAN ANTONIO	TX		02/16/2006	6.160	1,618,767						4,750,000	01/26/2006
0900605		ELPASO	TX		01/31/2006	6.250	698,777						1,300,000	12/15/2005
0900610		WOODSTOCK	GA		02/27/2006	6.250	1,306,783						2,600,000	01/05/2006
0900617		MAPLE HEIGHTS	OH		03/28/2006	5.880	1,134,409						2,000,000	02/01/2006
0900623		PEORIA	AZ		03/21/2006	6.020	955,918						2,400,000	02/27/2006
0900636		PORTLAND	OR		02/24/2006	5.930	887,714						1,775,000	01/24/2006
0900637		GILBERT	AZ		04/06/2006	6.000	752,732						2,995,000	02/25/2006
0900638		CHANDLER	AZ		04/06/2006	6.000	4,568,580						8,125,000	02/13/2006
0900640		OXFORD	AL		03/09/2006	6.320	1,006,585						2,470,000	02/08/2006
0900641		LOGAN	UT		05/05/2006	6.180	659,202						1,300,000	01/25/2006
0900643		ROLLA	MO		04/05/2006	6.000	2,331,000						4,200,000	04/01/2008
0900644		COLUMBUS	OH		04/21/2006	6.000	1,321,133						2,200,000	02/16/2006
0900646		PEORIA	AZ		03/14/2006	6.190	817,467						3,175,000	02/07/2006
0900653		DALTON	GA		07/11/2006	6.230	907,965						1,650,000	05/22/2006
0900657		NAPLES	FL		05/05/2006	6.200	1,199,019						4,200,000	03/17/2006
0900658		OGDEN	UT		06/27/2006	6.060	2,135,675						3,800,000	05/15/2006
0900659		SALEM	OR		05/23/2006	6.150	2,688,961						5,970,000	02/07/2006
0900665		PUNTA GORDA	FL		05/26/2006	6.250	727,316						2,100,000	04/27/2006
0900670		SCOTTSDALE	AZ		05/01/2006	6.320	1,151,943						2,180,000	04/22/2006

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
0900671		BONITA SPRINGS	FL		05/24/2006	6.380	1,321,951						2,900,000	03/01/2006
0900677		PORTLAND	OR		06/20/2006	6.230	1,526,672						4,000,000	05/11/2006
0900678		FOUNTAIN HILL	AZ		05/11/2006	6.340	1,219,400			228,912			2,820,000	05/05/2006
0900681		GILBERT	AZ		06/08/2006	6.450	2,133,005						4,000,000	05/12/2006
0900684		LAKE RIDGE	MN		06/02/2006	6.450	2,407,315						3,900,000	05/16/2006
0900686		FERNANDINA BEACH	FL		07/12/2006	6.450	5,287,546						11,600,000	07/01/2006
0900690		SANTE FE	NM		06/22/2006	6.550	974,134						2,200,000	05/16/2006
0900695		CHARLOTTE	NC		05/25/2006	6.630	1,035,867						2,925,000	04/16/2004
0900698		PHOENIX	AZ		06/29/2006	6.600	1,854,316						4,150,000	05/26/2006
0900699		TEMPE	AZ		06/29/2006	6.600	1,487,620						3,000,000	05/26/2006
0900702		SALINA	NY		06/30/2006	6.500	3,314,415						6,000,000	06/14/2006
0900703		CARMEL	IN		08/03/2006	6.540	1,839,316						3,000,000	06/16/2006
0900705		ANN ARBOR	MI		07/21/2006	6.570	1,883,165						3,350,000	05/25/2006
0900713		PHOENIX	AZ		07/11/2006	6.760	1,237,357						2,750,000	06/01/2006
0900719		ROCHESTER	MN		06/09/2006	6.670	5,927,978						10,550,000	03/09/2006
0900721		NEWPORT NEWS	VA		06/29/2006	6.700	1,037,429						2,250,000	05/30/2006
0900725		RATON	NM		08/16/2006	6.500	1,211,032						2,090,000	07/07/2006
0900728		MERIDIAN	ID		08/31/2006	6.650	1,416,901						2,350,000	08/01/2006
0900731		SANTA ANA	CA		08/25/2006	6.500	380,166						4,580,000	06/29/2006
0900735		LELAND	NC		09/07/2006	6.580	550,558						1,150,000	02/14/2006
0900736		MIAMISBURG	OH		10/19/2006	6.600	1,440,871						2,710,000	05/17/2006
0900747		ORCHARD PARK	NY		12/22/2006	6.630	2,729,393						4,775,000	11/17/2006
0900750		LOCUST GROVE	GA		09/15/2006	6.590	965,302						1,910,000	08/16/2006
0900755		TUALATIN	OR		10/11/2006	6.450	797,828						3,230,000	09/11/2006
0900761		WEST VALLEY CITY	UT		11/17/2006	6.400	1,032,716						2,550,000	11/01/2006
0900762		FT MYERS	FL		12/19/2006	6.500	483,849						2,600,000	10/27/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	2,187,597						5,270,000	04/01/2007
0900768		WARREN	MI		01/12/2007	6.250	942,459						1,760,000	11/28/2006
0900770		TALLAHASSEE	FL		01/03/2007	6.600	338,247						560,000	11/03/2006
0900771		MARCO ISLAND	FL		01/11/2007	6.350	1,054,016						2,420,000	11/08/2006
0900772		SANTA FE	NM		04/11/2007	6.370	1,573,068						4,075,000	03/15/2007
0900773		EAGLE MOUNTAIN	UT		02/28/2007	6.250	1,000,514						1,875,000	02/01/2007
0900775		TENAFLY	NJ		02/09/2007	6.350	1,437,063						2,450,000	12/12/2006
0900777		BAYONNE	NJ		01/23/2007	6.250	1,191,014						2,510,000	12/18/2006
0900783		GARDENDALE	AL		02/16/2007	6.250	585,481						1,500,000	01/31/2007
0900784		JACKSON	MS		02/22/2007	6.200	1,072,405						2,500,000	01/03/2007
0900789		COLUMBUS	OH		02/28/2007	6.250	2,129,245						3,400,000	01/23/2007
0900790		BIRMINGHAM	AL		03/09/2007	6.300	877,993						1,600,000	02/09/2007
0900792		ST LOUIS	MO		03/30/2007	6.180	733,106						5,427,000	05/01/2007
0900793		ST LOUIS	MO		03/30/2007	6.180	1,267,964						5,807,000	01/11/2007
0900797		CLEVELAND	TN		06/20/2007	6.400	4,072,271						6,355,000	05/14/2007
0900807		WIXOM	MI		08/06/2007	6.240	1,097,804						2,260,000	06/19/2007
0900809		FAYETTEVILLE	NC		04/26/2007	6.340	414,905						1,630,000	03/30/2007
0900812		DALLAS	TX		04/26/2007	6.240	1,525,102						2,400,000	03/26/2007
0900813		WESTERVILLE	OH		06/25/2007	6.050	953,607						2,500,000	03/08/2007
0900816		NEW KENSINGTON	PA		07/13/2007	6.050	174,860						2,950,000	03/16/2007
0900820		FARMINGTON HILLS	MI		05/04/2007	6.000	680,247						1,440,000	04/04/2007
0900821		LIVONIA	MI		04/30/2007	6.050	2,575,879						4,350,000	04/16/2007
0900827		FLOWOOD	MS		05/31/2007	6.050	6,974,508						11,300,000	04/13/2007
0900828		AMERICAN FORK	UT		07/12/2007	6.180	937,428						1,850,000	07/03/2007
0900830		MESA	AZ		06/11/2007	6.360	1,793,049						5,760,000	05/17/2007
0900833		LOGAN	UT		04/23/2007	5.800	1,187,256						2,400,000	04/05/2007
0900834		BLACKLICK	OH		08/08/2007	6.150	870,631						1,360,000	07/11/2007
0900836		RALEIGH	NC		06/29/2007	6.320	821,946						2,000,000	02/01/2007
0900838		ALBERT LEA	MN		06/14/2007	6.190	4,979,431						8,300,000	06/06/2007
0900839		ORLANDO	FL		05/31/2007	6.280	1,942,330						4,350,000	04/26/2007
0900843		CENTERVILLE	OH		07/18/2007	6.160	736,470						1,168,000	06/20/2007
0900860		SAN ANTONIO	TX		08/30/2007	6.700	1,503,382						2,560,000	08/21/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	888,759						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	1,706,417						3,490,000	08/01/2007
0900867		DULUTH	MN		09/18/2007	6.500	2,897,847						5,800,000	07/02/2007

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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
0900869		BAKERSFIELD	CA		10/03/2007	6.570	1,103,369						5,120,000	09/14/2007
0900873		WHEATLAND	PA		09/19/2007	6.700	2,809,059						5,000,000	08/27/2007
0900876		PHOENIX	AZ		09/27/2007	6.400	711,577						1,790,000	08/10/2007
0900880		CARROLLTON	TX		09/25/2007	6.400	1,485,648						3,780,000	08/30/2007
0900883		BEACHWOOD	OH		10/15/2007	6.400	880,189						1,660,000	10/18/2007
0900886		CINCINNATI	OH		10/23/2007	6.400	1,729,972						2,940,000	09/26/2007
0900888		ATLANTA	GA		10/30/2007	6.410	431,306						1,425,000	10/17/2007
0900892		GILBERT	AZ		10/10/2007	6.400	2,098,019						4,470,000	09/20/2007
0900893		MONTCHANIN	DE		11/19/2007	6.400	1,599,432						3,000,000	10/11/2007
0900899		NORTH OLMSTED	OH		12/03/2007	6.150	1,219,512						2,500,000	11/09/2007
0900909		JACKSONVILLE	FL		12/06/2007	6.330	1,507,803			366,345			3,200,000	11/09/2007
0900910		PANAMA CITY BEACH	FL		12/06/2007	6.330	1,661,629						2,600,000	04/09/2007
0900912		RICHMOND	KY		12/19/2007	6.230	3,783,124						7,000,000	11/05/2007
0900917		MARION	AR		12/20/2007	6.250	2,115,906						3,340,000	10/15/2007
0900918		SAN JOSE	CA		10/31/2007	6.170	3,003,247						7,500,000	08/30/2007
0900921		SAN ANTONIO	TX		11/30/2007	6.350	2,504,517						4,680,000	11/06/2007
0900922		COLUMBUS	OH		01/03/2008	6.200	951,049						1,950,000	03/03/2007
0900923		NOVI	MI		12/12/2007	6.230	5,575,697						9,125,000	11/02/2007
0900925		COLLEGE STATION	TX		02/13/2008	6.250	781,111						3,125,000	01/22/2008
0900926		ROCKVILLE	MD		12/06/2007	6.240	3,410,627						5,900,000	10/24/2007
0900928		FRESNO	CA		12/03/2007	6.260	4,182,801						11,500,000	11/16/2007
0900932		DALLAS	TX		12/13/2007	6.200	1,008,024						1,880,000	11/19/2007
0900933		DULUTH	GA		01/23/2008	6.350	2,081,592						3,900,000	11/16/2007
0900934		SALT LAKE CITY	UT		12/18/2007	6.200	543,441						1,950,000	08/29/2007
0900935		VIRGINIA BEACH	VA		04/30/2008	6.200	1,955,369						3,200,000	12/07/2007
0900940		CONYERS	GA		03/31/2008	6.250	1,301,755						2,100,000	01/01/2008
0900941		NORTH CANTON	OH		01/30/2008	6.200	3,112,523						4,800,000	12/21/2007
0900946		BROADVIEW HEIGHTS	OH		01/17/2008	6.200	1,086,020						4,000,000	12/03/2007
0900947		TOPEKA	KS		12/21/2007	6.200	1,174,173						3,360,000	11/29/2007
0900949		PENNSAUKEN	NJ		08/28/2008	6.400	783,636						1,425,000	11/30/2007
0900953		PALM BAY	FL		02/22/2008	6.250	2,553,134						8,720,000	12/28/2007
0900955		GLENPOOL	OK		12/30/2008	6.750	1,789,665						3,410,000	10/14/2008
0900956		COLUMBUS	OH		03/19/2008	6.200	2,597,874						4,620,000	02/20/2008
0900960		ALBUQUERQUE	NM		03/05/2008	6.250	984,781						2,150,000	02/06/2008
0900961		PANAMA CITY	FL		02/14/2008	6.250	3,334,003						5,800,000	12/27/2007
0900962		INDIANAPOLIS	IN		02/28/2008	6.200	3,082,066						5,900,000	02/15/2008
0900964		HUNTSVILLE	AL		03/28/2008	6.250	1,565,554						2,500,000	01/28/2008
0900965		LAYTON	UT		02/27/2008	6.250	1,058,838						2,187,000	01/23/2008
0900967		COLUMBUS	OH		03/19/2008	6.200	1,529,184						2,710,000	02/20/2008
0900971		SANDPOINT	ID		02/28/2008	6.200	1,603,931						3,500,000	02/06/2008
0900972		FARMERS BRANCH	TX		02/26/2008	6.200	869,356						3,050,000	02/07/2008
0900973		SALT LAKE CITY	UT		04/10/2008	6.150	575,266						2,150,000	03/17/2008
0900974		SYRACUSE	NY		03/20/2008	6.100	2,388,554						4,200,000	03/10/2008
0900975		GREENVILLE	TX		03/25/2008	6.100	3,511,545						5,400,000	02/04/2008
0900976		PONTIAC	MI		02/29/2008	6.150	2,482,361						4,500,000	02/12/2008
0900977		CHARLOTTESVILLE	VA		02/28/2008	6.100	1,731,256						6,500,000	12/11/2007
0900978		BELLEVUE	NE		04/24/2008	6.100	4,269,003						7,369,526	03/24/2008
0900984		MARTINSBURG	WV		03/17/2008	6.100	2,228,759						8,940,000	02/26/2008
0900985		BELLEVILLE	MI		04/11/2008	6.150	919,665						2,000,000	03/02/2008
0900986		AUBURN HILLS	MI		05/01/2008	6.150	2,023,168						4,600,000	03/25/2008
0900987		HARLEYSVILLE	PA		05/12/2008	6.100	3,233,099						7,375,000	04/02/2008
0900988		PITTSBURGH	PA		04/17/2008	6.100	4,526,990						7,400,000	05/01/2008
0900989		SARATOGA SPRINGS	UT		05/21/2008	6.100	1,350,129						2,550,000	04/11/2008
0900993		HOUSTON	TX		04/30/2008	6.100	869,182						1,450,000	05/05/2008
0900997		SUNNYVALE	CA		04/22/2008	6.100	1,738,363						5,240,000	03/13/2008
0900999		SAN ANTONIO	TX		05/14/2008	6.180	675,993						2,100,000	04/08/2008
0901003		JACKSONVILLE	FL		06/06/2008	6.100	2,600,133						5,190,000	04/01/2008
0901004		ATLANTA	GA		05/29/2008	6.250	926,883						5,500,000	03/03/2008
0901006		PHOENIX	AZ		05/08/2008	6.000	2,524,009						4,840,000	03/26/2008
0901007		PHOENIX	AZ		05/08/2008	6.000	3,046,217						6,470,000	03/26/2008
0901008		PHOENIX	AZ		05/08/2008	6.000	4,960,983						10,025,000	03/26/2008

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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
0901009		PHOENIX	AZ		05/08/2008	6.000	1,827,731						3,955,000	03/26/2008
0901011		BRYAN	TX		05/08/2008	6.200	2,138,393						4,000,000	04/08/2008
0901013		PHOENIX	AZ		05/08/2008	6.000	1,392,556						2,790,000	03/26/2008
0901016		PHOENIX	AZ		03/31/2008	6.100	2,167,620						4,850,000	03/28/2008
0901017		HOUSTON	TX		04/30/2008	6.100	1,825,281						3,400,000	03/26/2008
0901018		UPPER MARLBOROUGH	MD		05/30/2008	6.100	5,909,834						20,700,000	05/01/2008
0901019		HOUSTON	TX		04/23/2008	6.100	1,365,679						3,070,000	04/02/2008
0901020		LAS VEGAS	NV		05/22/2008	6.100	2,090,522						7,600,000	03/25/2008
0901021		EL PASO	TX		05/12/2008	6.100	2,042,147						7,500,000	04/11/2008
0901024		MENOMINEE	MI		03/28/2008	6.150	4,023,412						11,800,000	02/21/2008
0901025		CHADDS FORD	PA		05/22/2008	6.100	2,326,779						6,600,000	05/02/2008
0901028		CHADDS FORD	PA		05/22/2008	6.100	1,725,026						4,600,000	05/02/2008
0901029		CHADDS FORD	PA		05/22/2008	6.100	2,768,064						7,300,000	05/02/2008
0901033		EL SEGUNDO	CA		06/02/2008	6.150	2,834,422						9,640,000	04/28/2008
0901034		CAMARILLO	CA		05/08/2008	6.200	698,251						3,670,000	04/17/2008
0901036		GULF BREEZE	FL		05/29/2008	6.150	4,054,276						7,265,000	05/01/2008
0901037		CORDELE	GA		05/28/2008	6.250	1,122,692						1,720,000	04/21/2008
0901038		AMERICUS	GA		05/28/2008	6.250	1,310,535						2,250,000	04/21/2008
0901040		COLUMBUS	OH		08/01/2008	6.150	975,747						2,070,000	05/08/2008
0901041		COLUMBUS	OH		08/01/2008	6.150	2,590,777						5,590,000	05/08/2008
0901043		HILLIARD	OH		06/25/2008	6.150	2,231,446						4,680,000	06/06/2008
0901049		MENLO PARK	CA		06/02/2008	6.500	2,904,200						13,500,000	04/17/2008
0901051		SANTA FE SPRINGS	CA		06/30/2008	6.150	3,583,548						10,200,000	05/05/2008
0901052		ROCHESTER	MN		06/12/2008	6.150	1,704,371						2,800,000	05/05/2008
0901057		WILSON	NC		07/15/2008	6.150	650,776						1,910,000	06/06/2008
0901059		JACKSON	MS		07/09/2008	6.220	2,675,076						4,100,000	04/25/2008
0901060		PACOIMA	CA		07/02/2008	6.150	3,249,851						9,400,000	05/07/2008
0901070		OCOEE	FL		08/27/2008	6.250	1,383,826						4,000,000	07/03/2008
0901071		ORLANDO	FL		08/27/2008	6.250	2,157,140						6,100,000	07/03/2008
0901072		LITTLE ROCK	AR		08/29/2008	6.500	3,410,203						6,500,000	08/11/2008
0901073		WORTHINGTON	OH		09/29/2008	6.310	3,110,586						4,750,000	07/31/2008
0901077		MADISON HEIGHTS	MI		11/14/2008	6.350	2,240,516						3,550,000	11/01/2008
0901081		TALLAHASSEE	FL		07/21/2008	6.300	3,821,206						6,400,000	06/30/2008
0901082		ORLANDO	FL		08/13/2008	6.440	1,147,330						2,400,000	07/08/2008
0901083		SAN ANTONIO	TX		08/14/2008	6.500	675,229						1,340,000	07/24/2008
0901085		FULLERTON	CA		08/27/2008	6.730	1,328,340						7,764,000	07/01/2008
0901086		SAN JOSE	CA		08/27/2008	6.730	2,878,070						8,850,000	06/30/2008
0901094		PINEVILLE	NC		08/28/2008	6.430	983,549						4,300,000	06/19/2008
0901099		SCOTTSDALE	AZ		09/09/2008	6.400	1,521,626						2,550,000	08/18/2008
0901111		JACKSON	MS		10/23/2008	6.400	1,891,890						3,300,000	08/04/2008
0901114		WIXOM	MI		12/17/2008	6.400	2,227,305						4,750,000	06/01/2009
0901116		BLOOMINGDALE	IL		11/12/2008	6.400	1,651,208						6,205,000	11/05/2008
0901117		DALLAS	TX		11/18/2008	6.550	2,234,381						4,490,000	09/22/2008
0901124		SAN JOSE	CA		12/01/2008	6.250	1,416,406						3,030,000	10/09/2008
0901125		HILLIARD	OH		12/01/2008	6.250	3,647,246						7,300,000	11/17/2008
0901127		SCOTTSDALE	AZ		12/02/2008	6.300	3,721,215						7,500,000	10/23/2008
0901130		KANSAS CITY	MO		12/15/2008	6.500	1,380,996						2,500,000	11/20/2008
0901131		RICHMOND	VA		12/04/2008	6.350	2,665,821						4,900,000	11/01/2008
0901132		AUSTIN	TX		12/30/2008	6.600	358,552						3,300,000	11/21/2008
0901138		LANCASTER	PA		02/05/2009	6.500	4,923,248						8,250,000	01/02/2009
0901139		SHERMAN	TX		01/15/2009	6.750	2,031,130						5,000,000	11/29/2008
0901148		TALLAHASSEE	FL		01/29/2009	7.250	3,315,183						6,500,000	01/05/2009
0901150		BLOOMINGTON	MN		02/25/2009	6.750	3,146,229						7,000,000	02/05/2009
0901156		SAN MARCOS	CA		06/01/2009	7.000	1,268,341						7,300,000	04/02/2009
0901157		PAINESVILLE	OH		05/07/2009	7.000	1,497,465						2,600,000	03/09/2009
0901161		EDINA	MN		05/01/2009	7.000	4,077,088						10,250,000	03/19/2009
0901164		ATLANTA	GA		05/19/2009	7.000	1,040,831						5,400,000	03/18/2009
0901171		TREVOSE	PA		12/31/2009	7.225	1,160,068						2,750,000	12/01/2009
0901172		BETHESDA	MD		07/30/2009	7.000	2,565,840						8,800,000	06/02/2009
0901174		FOUNTAIN VALLEY	CA		06/17/2009	7.000	1,089,336						3,900,000	05/04/2009
0901176		NEW CASTLE	DE		07/06/2009	7.000	1,366,326						4,100,000	05/14/2009

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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
0901179		MADISON	TN		08/17/2009	7.000	1,532,553						3,550,000	12/15/2014
0901180		JONESBORO	AR		12/02/2009	7.250	2,166,647						3,860,000	08/26/2009
0901182		CRESTWOOD	MO		08/26/2009	7.000	1,186,110						1,990,000	07/01/2009
0901184		OFALLON	MO		09/24/2009	7.000	4,388,025						7,600,000	07/31/2009
0901187		DALLAS	TX		08/17/2009	7.000	1,009,733						2,185,000	06/29/2009
0901188		BEACHWOOD	OH		09/09/2009	7.000	407,494						1,450,000	07/01/2009
0901189		LAKE WORTH	TX		09/29/2009	7.100	547,562						2,370,000	08/27/2009
0901190		IRVINE	CA		07/29/2009	7.000	1,562,066						8,500,000	07/10/2009
0901192		CHARLOTTE	NC		10/15/2009	7.000	3,252,790						5,600,000	09/15/2009
0901194		HAZELWOOD	MO		09/10/2009	7.000	2,093,940						3,860,000	07/01/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	3,118,251						8,040,000	09/22/2009
0901196		FLOWOOD	MS		09/15/2009	7.000	1,279,840						2,200,000	07/28/2009
0901198		WEST VALLEY CITY	UT		10/02/2009	7.000	2,220,480						4,200,000	09/15/2009
0901202		FORT MYERS BEACH	FL		11/20/2009	7.250	2,349,711						6,750,000	10/12/2009
0901205		AUSTIN	TX		10/30/2009	7.300	2,468,426						7,600,000	08/31/2009
0901207		HICKORY	NC		10/29/2009	4.950	2,168,486						5,935,000	09/10/2009
0901208		WACO	TX		09/30/2009	7.150	795,988						1,470,000	09/09/2009
0901209		WALTON HILLS	OH		11/20/2009	7.000	3,907,060						7,600,000	11/03/2009
0901211		GREECE	NY		12/14/2009	7.000	2,282,688						4,275,000	10/27/2009
0901212		AMHERST	NY		11/23/2009	7.000	894,485						1,675,000	11/03/2009
0901213		SALEM	OR		12/29/2009	7.250	4,142,273						8,840,000	11/01/2009
0901214		KINGWOOD	TX		12/04/2009	7.300	1,375,847						3,000,000	11/17/2009
0901215		SAN ANTONIO	TX		12/04/2009	7.300	2,726,904						5,510,000	11/05/2009
0901223		PASADENA	CA		01/28/2010	6.650	3,938,839						16,970,000	11/12/2009
0901226		ALBUQUERQUE	NM		12/23/2009	6.750	5,836,186						11,200,000	11/30/2009
0901227		TUKWILA	WA		12/29/2009	6.750	1,007,314						3,300,000	11/19/2009
0901228		BEACHWOOD	OH		12/15/2009	7.000	1,489,076						3,800,000	11/17/2009
0901230		SEATTLE	WA		12/29/2009	6.500	1,087,006						10,600,000	11/09/2009
0901231		INDIANAPOLIS	IN		12/15/2009	6.750	4,379,275						8,000,000	11/11/2009
0901232		SOUTH BEND	IN		02/17/2010	6.500	98,243						5,225,000	01/02/2010
0901233		OVERLAND PARK	KS		02/01/2010	6.650	3,618,899						9,900,000	01/06/2010
0901234		CINCINNATI	OH		02/18/2010	6.750	1,973,693						4,000,000	01/26/2010
0901237		PHOENIX	AZ		02/17/2010	6.950	2,557,082						5,335,000	02/03/2010
0901239		MURRAY	UT		02/19/2010	6.750	2,850,638						5,900,000	10/08/2009
0901240		TORRANCE	CA		03/29/2010	6.750	832,671						2,500,000	02/08/2010
0901241		RALEIGH	NC		03/23/2010	6.850	1,789,225						3,250,000	02/22/2010
0901245		MADISON HEIGHTS	MI		04/15/2010	7.000	921,576						1,650,000	03/18/2010
0901246		CHARLOTTE	NC		03/15/2010	5.000	1,244,435						2,920,000	02/16/2010
0901251		FISHERS	IN		04/08/2010	7.250	1,758,761						3,150,000	01/06/2010
0901252		HOUSTON	TX		04/01/2010	6.875	1,068,660						2,450,000	10/24/2002
0901253		SALT LAKE CITY	UT		04/13/2010	6.750	2,666,248						4,800,000	03/29/2010
0901254		BRECKSVILLE	OH		04/19/2010	6.650	4,608,112						7,700,000	02/26/2010
0901259		EUGENE	OR		04/07/2010	6.750	2,768,476						5,200,000	03/12/2010
0901261		HELENA	MT		05/06/2010	6.750	279,264						610,000	04/14/2010
0901262		BETHANY	OK		05/06/2010	6.750	323,148						670,000	04/20/2010
0901264		LOS ANGELES	CA		05/27/2010	6.750	924,316						3,160,000	04/22/2010
0901268		CULVER CITY	CA		07/02/2010	6.625	1,481,772						3,950,000	05/17/2010
0901274		SOUTH JORDAN	UT		06/04/2010	6.750	3,009,673						9,000,000	05/25/2010
0901275		BLOOMINGTON	MN		07/01/2010	6.600	2,497,559						4,670,000	08/09/2002
0901283		PLANO	TX		05/24/2010	6.875	1,093,660						2,000,000	04/16/2010
0901290		VANDALIA	OH		08/05/2010	6.500	1,876,467						4,000,000	06/24/2010
0901291		SALT LAKE CITY	UT		06/18/2010	6.650	1,553,822						2,900,000	04/30/2010
0901293		JACKSONVILLE	FL		08/12/2010	6.750	2,308,836						5,830,000	07/18/2010
0901294		INDIANAPOLIS	IN		07/01/2010	6.450	1,845,089						4,250,000	06/02/2010
0901295		SOUTHFIELD	MI		09/29/2010	6.750	2,652,495						5,000,000	06/22/2010
0901297		INDIANAPOLIS	IN		09/27/2010	6.250	1,857,426						3,240,000	09/01/2010
0901298		KENT	WA		08/04/2010	6.600	1,247,251						2,600,000	06/09/2010
0901299		ARTESIA	CA		08/25/2010	6.600	389,476						875,000	06/22/2010
0901301		ARTESIA	CA		08/25/2010	6.600	1,562,542						3,500,000	06/22/2010
0901302		ARTESIA	CA		08/25/2010	6.600	380,203						900,000	06/22/2010
0901303		ARTESIA	CA		08/25/2010	6.600	547,121						1,400,000	06/22/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901304		AUSTINTOWN	OH		08/19/2010	6.350	2,080,104						3,560,000	07/16/2010
0901305		OREM	UT		07/01/2010	6.250	4,611,957						11,600,000	06/15/2010
0901306		SANTA FE	NM		07/06/2010	6.375	553,932						1,370,000	06/17/2010
0901307		ALBUQUERQUE	NM		07/06/2010	6.375	923,219						1,750,000	06/24/2010
0901308		ALBUQUERQUE	NM		07/06/2010	6.375	923,219						2,390,000	06/25/2010
0901309		BALCH SPRINGS	TX		08/06/2010	6.750	2,276,034						4,460,000	05/13/2010
0901310		BEDFORD HEIGHTS	OH		09/22/2010	6.300	1,371,925						2,320,000	06/25/2010
0901314		PHOENIX	AZ		09/08/2010	6.500	2,662,771						7,350,000	08/04/2010
0901315		BROOK PARK	OH		12/01/2010	6.150	6,464,421						12,600,000	07/23/2010
0901316		WEST HENRIETTA	NY		09/14/2010	6.250	469,954						900,000	08/11/2010
0901317		HAMBURG	NY		09/28/2010	6.250	715,516						1,325,000	08/16/2010
0901318		HOUSTON	TX		08/26/2010	6.000	5,200,339						9,700,000	07/23/2010
0901320		NEW CASTLE	DE		09/08/2010	6.250	1,480,234						3,500,000	07/23/2010
0901321		RICHLAND	MS		10/20/2010	6.250	408,224						1,000,000	09/15/2010
0901322		JACKSON	MS		10/29/2010	6.100	2,867,624						4,900,000	09/01/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	512,989						1,840,000	09/15/2010
0901326		SPARKS	NV		10/19/2010	6.100	1,896,332						3,900,000	08/13/2010
0901328		BLUE ASH	OH		11/15/2010	6.100	2,240,206						3,800,000	11/10/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	1,036,627						2,100,000	10/01/2010
0901333		LAS VEGAS	NV		11/04/2010	6.000	1,709,562						2,900,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	1,561,326						3,300,000	10/22/2010
0901335		FOREST CITY	CA		10/27/2010	5.900	5,536,593						9,270,000	10/05/2010
0901338		ALHAMBRA	CA		12/03/2010	5.750	2,081,518						3,910,000	11/01/2010
0901339		NORTH HOLLYWOOD	CA		12/21/2010	5.900	1,267,957						2,930,000	10/21/2010
0901342		STERLING HEIGHTS	MI		11/30/2010	6.100	2,130,902						3,450,000	11/10/2010
0901343		HIGHLANDS RANCH	CO		11/02/2010	5.500	5,704,235						9,000,000	10/05/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	1,364,260						3,016,000	10/11/2010
0901347		NASHVILLE	TN		12/17/2010	6.000	747,168						2,350,000	11/12/2010
0901348		MILWAUKEE	WI		11/19/2010	5.750	6,126,368						9,900,000	11/04/2010
0901349		CHATTANOOGA	TN		03/01/2011	5.750	2,321,361						3,500,000	02/04/2011
0901350		CREVE COEUR	MO		12/23/2010	5.500	7,440,013						11,455,000	10/11/2010
0901351		SKOKIE	IL		12/23/2010	5.500	4,608,924						7,100,000	11/22/2010
0901352		MANKATO	MN		12/15/2010	5.650	3,097,355						6,980,000	11/17/2010
0901354		POMPANO BEACH	FL		12/17/2010	5.750	1,531,417						3,150,000	11/09/2010
0901355		PENNSAUKEN	NJ		12/09/2010	5.750	491,160						1,600,000	11/02/2010
0901356		MONTCLAIR	CA		03/01/2011	5.650	1,296,041						6,000,000	12/17/2010
0901358		OMAHA	NE		01/11/2011	5.500	5,102,467						8,300,000	10/20/2010
0901359		INDIANAPOLIS	IN		03/11/2011	5.900	2,287,991						3,850,000	02/04/2011
0901360		MINNEAPOLIS	MN		12/21/2010	5.700	2,036,809						5,320,000	11/16/2010
0901361		LINCOLN	NE		02/01/2011	5.900	1,884,299						3,565,000	12/28/2010
0901363		BEEVILLE	TX		01/20/2011	6.000	3,566,849						6,900,000	12/21/2010
0901364		PITTSFORD	NY		12/21/2010	5.800	1,170,694						2,175,000	11/23/2010
0901365		LAWRENCE	KS		01/07/2011	5.900	1,519,744						2,800,000	11/29/2010
0901366		EL PASO	TX		11/22/2010	5.900	1,142,848						2,175,000	10/07/2010
0901367		FLORA	MS		12/16/2010	5.850	1,200,060						2,625,000	12/06/2010
0901368		HOUSTON	TX		01/13/2011	5.900	1,455,286						2,600,000	12/20/2010
0901370		COLUMBUS	OH		02/28/2011	5.500	6,818,860						11,250,000	02/03/2011
0901371		BOULDER	CO		01/14/2011	5.500	1,662,342						3,070,000	12/02/2010
0901372		BLOOMINGTON	IN		01/28/2011	5.500	8,127,006						14,100,000	12/30/2010
0901373		COLUMBUS	OH		01/26/2011	5.700	2,797,245						5,000,000	12/20/2010
0901374		HYATTSVILLE	MD		01/24/2011	5.600	3,166,872						5,400,000	12/10/2011
0901375		BOWIE	MD		01/24/2011	5.600	2,773,903						6,300,000	12/10/2010
0901376		MOBILE	AL		01/31/2011	5.800	2,757,007						5,800,000	01/07/2011
0901377		ATHENS	GA		01/26/2011	5.450	1,569,039						2,680,000	12/06/2010
0901378		ATHENS	GA		01/26/2011	5.450	3,045,782						4,800,000	12/06/2010
0901379		TACOMA	WA		01/28/2011	5.750	1,667,306						2,700,000	01/03/2011
0901380		DENVER	CO		01/27/2011	5.750	2,220,955						4,680,000	11/10/2010
0901381		ELLISVILLE	MO		03/04/2011	5.600	7,428,912						13,300,000	01/14/2011
0901382		CORONA	CA		01/27/2011	5.750	2,130,447						3,700,000	12/14/2010
0901383		VISTA	CA		02/01/2011	5.600	4,160,854						9,050,000	12/30/2010
0901384		CARROLLTON	TX		02/22/2011	5.750	2,044,894						3,500,000	12/16/2010

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0901386		CONROE	TX		02/22/2011	5.750	1,079,781						1,750,000	01/20/2011
0901387		SALT LAKE CITY	UT		01/28/2011	5.750	710,480						1,220,000	01/10/2011
0901388		SCOTTSDALE	AZ		02/04/2011	5.850	1,562,935						3,210,000	10/26/2010
0901390		WESTMINSTER	CO		03/08/2011	5.750	3,145,546						6,070,000	02/10/2011
0901392		MADISON	AL		02/23/2011	5.750	1,630,619						3,270,000	01/07/2011
0901393		HUNTSVILLE	AL		02/23/2011	5.750	1,051,320						1,950,000	01/05/2011
0901394		PORTLAND	OR		02/16/2011	5.750	2,321,361						3,900,000	01/10/2011
0901395		EUGENE	OR		02/22/2011	5.800	4,645,410						9,750,000	01/11/2011
0901398		STROUDSBURG	PA		01/31/2011	5.500	2,777,284						6,000,000	12/31/2010
0901399		WARREN	MI		03/08/2011	5.750	2,468,811						4,130,000	01/18/2011
0901400		SAN FRANCISCO	CA		03/15/2011	5.500	5,101,485						9,900,000	01/21/2011
0901403		TEMPE	AZ		02/28/2011	5.750	1,732,952						5,100,000	01/25/2011
0901408		BRIGHTON	CO		03/23/2011	5.750	947,776						1,730,000	02/21/2011
0901410		AUBURN	WA		03/22/2011	5.970	1,814,859						3,500,000	02/03/2011
0901411		TACOMA	WA		03/22/2011	5.970	3,802,561						7,800,000	02/03/2011
0901412		AUBURN	WA		03/22/2011	5.970	2,592,655						5,350,000	02/03/2011
0901413		WESTLAKE VILLAGE	CA		03/10/2011	5.780	2,884,606						5,000,000	02/10/2011
0901414		ALTOONA	IA		07/27/2011	6.000	1,931,894						4,200,000	06/01/2011
0901417		CINCINNATI	OH		04/04/2011	5.890	1,714,432						2,970,000	02/22/2011
0901418		SKOKIE	IL		04/19/2011	5.870	3,272,684						4,900,000	03/01/2011
0901419		ST LOUIS	MO		04/26/2011	5.900	7,765,703						11,340,000	04/01/2011
0901420		RIDGELAND	MS		04/21/2011	5.860	2,960,918						5,500,000	03/03/2011
0901421		IRVINE	CA		04/06/2011	5.890	3,370,547						8,850,000	03/15/2011
0901422		HOPKINSVILLE	KY		03/31/2011	5.850	6,135,292						9,800,000	03/08/2011
0901424		PINEVILLE	NC		03/17/2011	5.750	2,158,342						3,390,000	02/04/2011
0901427		CORPUS CHRISTI	TX		04/20/2011	5.950	2,381,936						4,100,000	12/06/2010
0901428		PASADENA	CA		05/02/2011	5.900	3,267,456						7,900,000	03/08/2011
0901432		MONROE	NC		04/12/2011	5.900	1,654,667						3,340,000	03/23/2011
0901433		WEBSTER	NY		04/14/2011	5.850	1,879,989						3,335,000	03/01/2011
0901434		BELLEVILLE	MI		04/14/2011	6.170	936,445						1,500,000	11/25/2009
0901435		SANTA CLARA	CA		04/29/2011	6.160	1,652,868						4,950,000	03/09/2011
0901436		SWEDESBORO	NJ		04/07/2011	5.850	1,026,384						1,875,000	02/18/2011
0901437		SWEDESBORO	NJ		03/30/2011	5.850	2,421,250						4,125,000	02/18/2011
0901439		JACKSON	MS		04/20/2011	6.070	5,113,454						7,600,000	03/01/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	1,100,265						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	838,763						1,480,000	04/19/2011
0901446		IRWINDALE	CA		11/01/2011	6.000	1,890,644						4,500,000	09/27/2011
0901447		SIOUX FALLS	SD		04/29/2011	5.920	3,875,223						6,040,000	03/14/2011
0901448		SIOUX FALLS	SD		04/29/2011	5.920	3,968,602						6,120,000	03/14/2011
0901449		SIOUX FALLS	SD		04/29/2011	5.920	1,400,683						2,300,000	03/14/2011
0901450		WEST VALLEY CITY	UT		05/04/2011	5.980	7,019,845						13,000,000	03/28/2011
0901451		ANAHEIM	CA		05/31/2011	5.980	3,322,727						6,000,000	04/07/2011
0901452		CLINTON	MS		06/02/2011	5.930	568,162						1,200,000	03/17/2011
0901453		LOS ANGELES	CA		06/08/2011	5.840	2,060,088						5,560,000	05/09/2011
0901455		BREA	CA		05/31/2011	5.750	2,731,052						5,240,000	04/07/2011
0901456		OMAHA	NE		05/31/2011	5.780	2,218,963						3,600,000	05/11/2011
0901457		COLORADO SPRINGS	CO		05/25/2011	5.780	3,175,579						6,400,000	04/19/2011
0901458		RIVERSIDE	CA		06/23/2011	5.840	2,523,871						6,500,000	04/29/2011
0901459		BEDFORD HEIGHTS	OH		05/26/2011	5.800	1,309,736						2,250,000	04/27/2011
0901460		BEDFORD HEIGHTS	OH		05/26/2011	5.800	2,305,494						3,900,000	04/27/2011
0901461		BEDFORD HEIGHTS	OH		05/26/2011	5.800	520,306						900,000	04/27/2011
0901462		STOW	OH		06/09/2011	5.750	3,700,252						5,850,000	05/20/2011
0901463		BURNSVILLE	MN		06/01/2011	5.710	1,959,909						3,670,000	05/12/2011
0901464		HUNTSVILLE	AL		06/23/2011	5.950	1,836,067						3,800,000	05/09/2011
0901466		BISMARCK	ND		06/21/2011	5.680	2,123,709						3,290,000	04/22/2011
0901467		CHANHASSEN	MN		08/29/2011	5.950	3,351,384						6,810,000	06/22/2011
0901468		EAGAN	MN		07/01/2011	5.800	982,814						1,620,000	05/19/2011
0901469		WARNER ROBINS	GA		05/27/2011	6.000	2,391,644						3,600,000	04/18/2011
0901470		ANNAPOLIS	MD		06/30/2011	5.620	7,006,774						11,500,000	05/23/2011
0901472		MAYFIELD HEIGHTS	OH		07/28/2011	5.650	2,387,594						5,000,000	06/06/2011
0901473		LONGMONT	CO		06/20/2011	5.690	2,524,314						5,900,000	05/13/2011

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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
0901474		MONTCLAIR	CA		08/11/2011	5.660	4,736,523						11,500,000	07/14/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	1,133,717						2,350,000	06/07/2011
0901476		INDIANAPOLIS	IN		08/11/2011	5.600	1,811,941						2,675,000	07/13/2011
0901480		MILWAUKEE	WI		07/12/2011	5.600	2,145,229						3,300,000	06/01/2011
0901481		ORLANDO	FL		09/27/2011	5.750	1,152,199						2,200,000	05/19/2011
0901482		JACKSON	MS		07/21/2011	5.600	846,833						1,425,000	06/02/2011
0901484		WEST ALLIS	WI		07/19/2011	5.500	1,012,323						3,000,000	06/16/2011
0901485		MAPLE GROVE	MN		07/21/2011	5.500	1,486,216						4,320,000	07/07/2011
0901486		BOULDER	CO		12/06/2011	5.600	1,699,708						3,150,000	10/28/2011
0901487		HYATTSVILLE	MD		07/29/2011	5.600	2,798,125						7,300,000	06/07/2011
0901488		CINCINNATI	OH		08/10/2011	5.600	874,393						2,340,000	06/29/2011
0901489		CINCINNATI	OH		08/10/2011	5.600	699,514						1,750,000	06/29/2011
0901492		CARLSBAD	CA		07/29/2011	5.600	1,450,339						2,690,000	06/09/2011
0901493		CHARLESTON	SC		07/28/2011	5.650	821,969						1,625,000	06/10/2011
0901494		SAVANNAH	GA		08/03/2011	5.600	1,115,458						2,300,000	06/20/2011
0901496		SPRINGFIELD	MA		08/12/2011	6.000	2,565,754						4,900,000	06/29/2011
0901497		SANTA TERESA	NM		07/22/2011	5.600	1,640,685						4,600,000	04/14/2011
0901499		SKOKIE	IL		08/19/2011	5.600	5,419,199						8,100,000	07/14/2011
0901500		CAMBRIDGE	MN		09/01/2011	5.600	1,148,266						2,550,000	07/08/2011
0901501		COON RAPIDS	MN		09/01/2011	5.600	1,218,568						2,050,000	07/08/2011
0901502		NASHVILLE	TN		08/04/2011	5.600	1,588,731						2,325,000	07/01/2011
0901503		CHADDS FORD	PA		08/19/2011	5.750	3,630,053						6,000,000	08/16/2011
0901504		DALLAS	TX		06/30/2011	5.750	4,055,219						7,200,000	12/28/2010
0901505		SCOTTSDALE	AZ		08/12/2011	5.950	750,376						1,100,000	07/20/2011
0901508		PEPPER PIKE	OH		08/31/2011	5.600	2,343,400						3,500,000	08/05/2011
0901509		WHITE BEAR LAKE	MN		09/21/2011	5.600	2,517,045						4,050,000	08/24/2011
0901510		ST. ANTHONY	MN		09/21/2011	5.600	3,972,798						6,170,000	08/24/2011
0901511		ST. CLOUD	MN		09/21/2011	5.600	2,385,557						4,000,000	08/23/2011
0901512		ROSEVILLE	MN		09/21/2011	5.600	5,353,416						8,670,000	08/24/2011
0901513		MAPLE GROVE	MN		12/09/2011	5.700	4,300,328						8,000,000	09/01/2011
0901514		GLENDALE	WI		09/23/2011	5.600	2,715,499						4,075,000	07/19/2011
0901515		RICHMOND	KY		09/13/2011	5.600	3,995,192						6,200,000	07/29/2011
0901516		ALPHARETTA	GA		09/12/2011	5.600	908,686						1,850,000	07/27/2011
0901518		SIOUX FALLS	SD		09/01/2011	5.600	2,437,136						4,460,000	08/16/2011
0901520		BROCKTON	MA		11/30/2011	5.600	3,196,922						9,730,000	09/22/2011
0901521		TAYLORSVILLE	UT		09/30/2011	5.600	2,052,432						3,600,000	08/23/2011
0901522		SAN ANTONIO	TX		08/30/2011	5.800	2,136,754						3,040,000	05/27/2011
0901523		KNOXVILLE	TN		09/30/2011	5.600	1,556,934						4,200,000	08/31/2011
0901524		ROSEVILLE	MI		08/30/2011	5.850	1,568,985						2,850,000	07/29/2011
0901525		NIAGARA FALLS	NY		11/29/2011	5.750	1,066,746						2,100,000	09/06/2011
0901526		URBANDALE	IA		11/14/2011	5.600	5,679,743						10,050,000	10/25/2011
0901528		EDEN PRAIRIE	MN		09/26/2011	5.600	2,351,744						4,210,000	08/16/2011
0901529		AMERICAN FALLS	ID		09/01/2011	5.650	2,128,669						4,740,000	08/16/2011
0901530		EAGLE	ID		09/01/2011	5.650	1,958,376						4,100,000	08/17/2011
0901531		MERIDIAN	ID		09/01/2011	5.650	3,235,577						7,280,000	08/17/2011
0901532		SODA SPRINGS	ID		09/01/2011	5.650	766,321						2,470,000	08/15/2011
0901533		INDEPENDENCE	OH		11/29/2011	5.600	2,278,214						4,300,000	09/29/2011
0901534		SAN ANTONIO	TX		09/12/2011	5.750	1,618,958						4,270,000	08/08/2011
0901535		SALT LAKE CITY	UT		10/18/2011	5.750	1,062,600						2,400,000	08/11/2011
0901536		WEST BLOOMFIELD	MI		10/05/2011	5.750	1,407,945						2,475,000	10/01/2011
0901537		PEPPER PIKE	OH		11/01/2011	5.600	5,629,208						9,900,000	09/16/2011
0901538		KIRKLAND	WA		12/02/2011	5.600	941,001						2,475,000	09/19/2011
0901539		COLUMBUS	OH		12/09/2011	5.600	3,202,191						5,000,000	11/01/2011
0901540		NAPERVILLE	IL		12/01/2011	5.600	8,443,811						13,900,000	10/14/2011
0901542		DRAPER	UT		12/15/2011	5.600	2,105,750						3,900,000	11/16/2011
0901543		CHARLOTTE	NC		11/16/2011	5.600	4,752,238						8,900,000	09/28/2011
0901544		LADUE	MO		12/20/2011	5.350	3,712,185						5,350,000	12/01/2011
0901545		COLUMBUS	OH		12/23/2011	5.600	2,965,807						4,750,000	12/05/2011
0901547		PHOENIX	AZ		12/15/2011	5.750	1,651,998						2,630,000	11/09/2011
0901548		AUBURN HILLS	MI		12/23/2011	5.750	868,945						2,300,000	12/02/2011
0901549		BEAVERCREEK	OH		01/18/2012	5.400	1,406,436						2,150,000	12/27/2011

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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
0901551		MILWAUKEE	WI		12/20/2011	5.600	3,334,479						5,300,000	11/18/2011
0901552		JENKINTOWN	PA		12/28/2011	5.350	6,665,599						11,450,000	09/09/2011
0901553		OAK LAWN	IL		01/25/2012	5.350	4,237,412						7,700,000	01/02/2012
0901557		CHARLOTTE	NC		02/06/2012	5.350	983,674						1,410,000	01/10/2012
0901559		TACOMA	WA		02/15/2012	5.350	4,505,392						9,000,000	12/15/2011
0901560		TACOMA	WA		02/15/2012	5.350	2,390,616						5,200,000	12/15/2011
0901563		TUCSON	AZ		03/29/2012	5.400	3,933,814						9,100,000	01/23/2012
0901565		CHARLOTTE	NC		03/28/2012	5.000	2,550,609						4,240,000	02/17/2012
0901567		EAST POINT	GA		05/10/2012	5.350	3,518,685						5,500,000	02/24/2012
0901568		TOPEKA	KS		03/27/2012	5.150	3,142,878						4,670,000	02/01/2012
0901569		MEMPHIS	TN		03/27/2012	5.250	2,833,717						4,250,000	10/25/2011
0901571		HARRISON CITY	PA		04/30/2012	5.100	8,791,370						13,900,000	03/20/2012
0901572		EGAN	MN		04/05/2012	5.100	1,705,286						3,450,000	03/02/2012
0901575		ABERDEEN	NC		04/26/2012	5.000	7,856,646						13,230,000	04/06/2012
0901577		SAN LEANDRO	CA		05/15/2012	5.100	3,052,890						7,500,000	02/16/2012
0901578		NAPLES	FL		05/31/2012	5.250	774,144						1,190,000	03/13/2012
0901579		JACKSON	MS		04/17/2012	5.100	6,118,187						9,200,000	03/14/2012
0901580		MEMPHIS	TN		03/27/2012	5.350	5,671,976						9,370,000	02/27/2012
0901582		ROSWELL	GA		04/25/2012	5.250	1,185,704						2,375,000	03/08/2012
0901583		WIXOM	MI		04/19/2012	5.000	939,928						1,700,000	03/19/2012
0901584		LAS VEGAS	NV		03/14/2012	5.350	2,463,524						4,100,000	01/09/2012
0901585		DRAPER	UT		03/30/2012	4.950	1,035,023						2,460,000	03/07/2012
0901586		FOUNTAIN VALLEY	CA		05/10/2012	4.850	991,146						1,950,000	04/03/2012
0901587		CHARLOTTE	NC		05/01/2012	5.000	2,534,612						6,100,000	03/22/2012
0901588		KENNESAW	GA		06/12/2012	4.950	9,243,835						15,000,000	05/13/2012
0901589		SMYRNA	GA		06/12/2012	4.950	4,404,871		6,892				7,100,000	05/13/2012
0901590		SMYRNA	GA		06/12/2012	4.950	5,830,727						10,150,000	05/13/2012
0901591		CARTERSVILLE	GA		06/12/2012	4.950	3,555,321						5,900,000	05/13/2012
0901592		PANAMA CITY	FL		06/12/2012	4.950	4,433,331		12,221				7,300,000	05/03/2012
0901593		GIG HARBOR	WA		05/23/2012	4.750	6,293,383						12,775,000	04/19/2012
0901595		FREDERICK	MD		05/31/2012	5.500	6,379,136						12,200,000	04/25/2012
0901597		VENTURA	CA		05/29/2012	4.750	2,015,062						4,700,000	04/10/2012
0901598		MINNEAPOLIS	MN		06/15/2012	4.750	7,240,505		7,241				10,300,000	04/10/2012
0901599		LOUISVILLE	KY		06/05/2012	4.850	1,679,009						2,750,000	02/08/2012
0901600		OMAHA	NE		06/14/2012	4.900	1,542,888						3,175,000	05/02/2012
0901601		ST PAUL	MN		07/10/2012	4.850	4,245,072		5,956				7,900,000	04/12/2012
0901602		TIGARD	OR		06/13/2012	4.850	2,051,602						4,700,000	05/07/2012
0901603		ALISA VIEJO	CA		05/31/2012	4.750	3,785,494						7,900,000	05/11/2012
0901604		FORT COLLINS	CO		06/08/2012	5.250	4,086,049						7,100,000	04/11/2012
0901605		SUGARLAND	TX		06/21/2012	5.250	3,298,131						8,300,000	05/24/2012
0901606		ATLANTA	GA		06/13/2012	4.900	1,663,909						2,760,000	04/16/2012
0901607		TEGA CAY	SC		07/12/2012	4.850	2,805,068						4,300,000	06/08/2012
0901608		BRENTWOOD	TN		05/31/2012	4.750	2,966,044						4,500,000	04/19/2012
0901609		NAPERVILLE	IL		07/11/2012	5.200	4,909,155						8,800,000	05/12/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,823,268						2,800,000	06/11/2012
0901611		PENNSAUKEN	NJ		05/18/2012	5.000	1,398,790						2,300,000	02/10/2012
0901612		AKRON	OH		06/27/2012	4.750	2,365,110		4,662				3,900,000	06/14/2012
0901613		LOS ANGELES	CA		06/28/2012	5.000	1,520,368						3,800,000	05/17/2012
0901614		WEST DES MOINES	IA		07/18/2012	4.720	15,797,337						24,250,000	02/28/2014
0901615		WESTMONT	IL		07/05/2012	4.750	4,552,805						7,300,000	06/12/2012
0901616		ANDERSON	IN		07/12/2012	4.750	4,742,505						8,500,000	05/15/2012
0901617		JACKSON	MS		06/28/2012	5.000	2,004,974						3,690,000	05/21/2012
0901618		ORANGE	CA		06/27/2012	4.850	1,186,370						2,500,000	05/23/2012
0901620		NE ALBUQUERQUE	NM		07/02/2012	4.850	3,364,726						5,750,000	06/15/2012
0901621		WESTLAKE VILLAGE	CA		06/28/2012	4.700	7,583,567						13,000,000	05/25/2012
0901622		MINNEAPOLIS	MN		07/10/2012	5.000	1,427,945						2,850,000	05/23/2012
0901623		OREM	UT		07/30/2012	5.000	685,922						1,150,000	07/09/2012
0901624		BARTLETT	TN		07/31/2012	5.000	1,934,762		1,835				2,900,000	05/22/2012
0901625		RIVERVIEW	FL		08/28/2012	4.950	4,293,318						6,900,000	06/15/2012
0901627		GARDNER	KS		09/04/2012	4.800	1,524,317						2,760,000	07/19/2012
0901628		CORPUS CHRISTI	TX		08/16/2012	5.100	2,283,412						4,340,000	07/11/2012

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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	1,630,192		5,818				2,800,000	07/30/2012
0901631		FISHERS	IN		08/09/2012	4.900	1,092,335						1,650,000	06/22/2012
0901632		SOMERSET	KY		09/07/2012	5.000	3,080,015						5,650,000	07/20/2012
0901633		DULUTH	GA		10/04/2012	5.000	2,680,369						4,700,000	09/14/2012
0901634		ATLANTA	GA		08/30/2012	4.750	6,758,689						11,000,000	06/26/2012
0901636		PASADENA	CA		09/04/2012	4.600	4,564,843						11,100,000	08/01/2012
0901640		SAN DIEGO	CA		08/30/2012	4.700	6,565,838						10,500,000	08/15/2012
0901641		JOHNSON CITY	TN		09/10/2012	4.650	6,672,192						13,300,000	08/16/2012
0901642		LOGAN	UT		09/11/2012	4.650	5,576,046						9,260,000	07/18/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	1,162,191						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	2,912,487						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	2,658,645						4,350,000	07/14/2012
0901646		BENICIA	CA		09/05/2012	5.000	894,845						2,790,000	07/17/2002
0901647		VICTORIA	TX		08/30/2012	4.800	2,612,683						4,000,000	08/16/2012
0901648		FOUNTAIN VALLEY	CA		09/10/2012	4.600	1,278,156						2,900,000	08/20/2012
0901650		PORTLAND	OR		11/15/2012	4.550	2,623,702						4,450,000	09/26/2012
0901651		MILL VALLEY	CA		09/25/2012	4.850	2,591,917						6,020,000	08/22/2012
0901652		DALLAS	GA		09/20/2012	4.850	3,675,008						5,350,000	09/07/2012
0901653		NEENAH	WI		10/01/2012	4.600	6,373,912						9,800,000	07/30/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,361,531						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	1,192,778						2,000,000	09/03/2012
0901656		MILWAUKEE	WI		10/18/2012	4.600	8,773,030						12,800,000	07/25/2012
0901657		SAN ANTONIO	TX		10/29/2012	4.500	1,192,463						2,300,000	09/10/2012
0901658		HOPE MILLS	NC		09/26/2012	4.500	2,285,087						4,200,000	07/30/2012
0901659		MASCOT	TN		10/17/2012	4.500	2,634,606						3,775,000	09/27/2012
0901660		LEXINGTON	KY		12/04/2012	4.250	4,895,069						7,210,000	09/25/2012
0901661		PINSON	AL		11/20/2012	4.550	4,106,866						6,525,000	09/26/2012
0901662		COLUMBUS	OH		11/20/2012	4.350	4,768,679						7,300,000	08/30/2012
0901663		GAINESVILLE	GA		10/24/2012	4.750	6,584,637						9,750,000	10/08/2012
0901664		LEXINGTON	KY		11/01/2012	4.500	3,264,114						5,500,000	09/19/2012
0901665		ATLANTA	GA		11/13/2012	4.500	2,564,156						4,700,000	10/30/2012
0901666		MARIETTA	GA		11/06/2012	4.600	3,437,186						5,200,000	10/10/2012
0901667		GRAFTON	WI		11/08/2012	4.500	1,384,280						2,350,000	09/04/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,646,956						3,200,000	10/26/2012
0901669		EDINA	MN		11/21/2012	4.350	1,543,782						2,490,000	10/09/2012
0901670		RICHMOND	VA		11/20/2012	4.750	3,519,101						5,800,000	10/02/2012
0901671		CORDOVA	TN		11/28/2012	4.500	3,341,366						4,750,000	10/29/2012
0901672		GRANDVIEW	MO		11/28/2012	4.400	5,376,357						7,600,000	10/21/2012
0901673		DRAPER	UT		11/21/2012	4.500	1,355,241						2,400,000	10/18/2012
0901674		LEXINGTON	KY		11/19/2012	4.350	3,724,367						5,575,000	10/25/2012
0901675		MINNEAPOLIS	MN		12/18/2012	4.630	2,803,885						4,600,000	12/14/2012
0901676		Sterling Heights	MI		12/21/2012	4.550	3,541,076						5,750,000	10/26/2012
0901677		WIXOM	MI		12/21/2012	4.500	3,663,505						16,125,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,592,942						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	2,816,251						5,200,000	11/07/2012
0901680		KANSAS CITY	KS		12/13/2012	4.400	1,875,164						3,300,000	11/20/2012
0901681		ORO VALLEY	AZ		12/18/2012	4.700	4,029,945						6,500,000	11/02/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	2,396,018						3,850,000	11/29/2012
0901683		NEW BERLIN	WI		12/28/2012	4.250	9,837,895						16,740,000	11/27/2012
0901684		KANSAS CITY	MO		12/12/2012	4.350	2,837,213						4,000,000	11/16/2012
0901685		RAYTOWN	MO		12/12/2012	4.350	1,560,467						2,300,000	11/16/2012
0901686		REDMOND	WA		12/20/2012	4.350	2,005,408						4,600,000	11/06/2012
0901687		LYNNWOOD	WA		12/20/2012	4.350	1,098,200						2,400,000	11/06/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,662,674						2,400,000	11/06/2012
0901689		SOMERSET	NJ		01/07/2013	4.500	1,919,235						6,800,000	11/15/2012
0901690		AMERICAN FORK	UT		12/27/2012	4.500	2,538,138						4,020,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,537,309						4,100,000	11/28/2012
0901692		SIGNAL HILL	CA		12/27/2012	4.350	2,248,587						5,970,000	12/07/2012
0901693		CINCINNATI	OH		12/27/2012	4.260	2,779,143		32,956				6,710,000	11/07/2012
0901694		SIMPSONVILLE	SC		01/10/2013	4.750	1,811,648						3,300,000	11/20/2012
0901695		BENSALEM	PA		01/08/2013	4.350	8,375,392						14,150,000	12/21/2012

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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
0901696		ORINDA	CA		02/01/2013	4.500	1,695,645						5,400,000	12/07/2012
0901697		DURHAM	NC		02/25/2013	4.750	1,956,165						3,400,000	12/07/2012
0901698		FORT LAUDERDALE	FL		01/24/2013	4.600	4,993,089						10,400,000	12/05/2012
0901699		FLORENCE	KY		01/24/2013	4.250	1,802,059						4,360,000	12/04/2012
0901700		FRANKLIN	TN		02/19/2013	4.500	1,439,390						2,900,000	01/13/2013
0901701		SNYDER	TX		02/20/2013	4.850	2,083,924						3,750,000	01/04/2013
0901702		ANDREWS	TX		02/19/2013	4.700	1,490,458						3,550,000	01/10/2013
0901703		PACE	FL		02/01/2013	4.500	2,969,110						4,500,000	12/04/2012
0901704		TOWN OF PERINTON	NY		01/28/2013	4.600	1,552,309						2,525,000	12/17/2012
0901705		KENNESAW	GA		01/09/2013	4.650	2,317,708						4,190,000	12/04/2012
0901706		ANNISTON	AL		01/16/2013	4.250	3,305,484						5,900,000	08/20/2014
0901707		TUCSON	AZ		03/28/2013	4.600	6,163,815						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,634,806						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	4,537,836						9,000,000	01/18/2013
0901710		ROCK HALL	MD		01/29/2013	4.350	589,216						2,275,000	01/05/2013
0901711		COMMERCE TOWNSHIP	MI		02/28/2013	4.350	1,249,269						3,200,000	12/28/2012
0901712		MEMPHIS	TN		01/30/2013	4.200	3,448,101						7,350,000	12/21/2012
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	2,199,248		13,952				5,500,000	01/22/2013
0901714		ST LOUIS PARK	MN		03/20/2013	4.450	2,167,624						3,890,000	02/01/2013
0901715		FAYETTEVILLE	NC		02/20/2013	4.180	3,898,363						7,300,000	01/08/2013
0901716		KENNESAW	GA		02/28/2013	4.350	1,393,389						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	3,311,829						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	6,587,735						11,000,000	03/04/2013
0901719		GLENDALE	WI		03/28/2013	4.250	2,405,693						4,000,000	01/24/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,945,336						7,600,000	01/23/2013
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,443,416						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,880,369						5,900,000	03/21/2013
0901723		GURNEE	IL		04/19/2013	4.000	6,249,422						9,220,000	02/14/2013
0901724		BENSENVILLE	IL		04/19/2013	4.000	12,190,706						18,390,000	02/14/2013
0901725		MINNETONKA	MN		04/01/2013	3.850	4,646,080						11,670,000	02/12/2013
0901726		MINNETONKA	MN		04/01/2013	3.850	4,646,080						12,910,000	02/12/2013
0901730		GLAINE	MN		04/01/2013	3.850	3,716,864						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,473,343						2,500,000	03/05/2013
0901732		CHULA VISTA	CA		04/24/2013	4.250	1,928,570						3,440,000	02/15/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	1,388,080						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,536,529						9,500,000	03/12/2013
0901736		PLANTATION	FL		04/11/2013	4.250	2,437,130						10,900,000	03/24/2013
0901737		KENOSHA	WI		04/16/2013	3.880	5,863,835						10,530,000	03/13/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	3,373,116						6,350,000	03/08/2013
0901739		MEMPHIS	TN		03/07/2013	3.950	7,684,550						12,100,000	12/27/2012
0901740		MEMPHIS	TN		03/07/2013	3.950	7,684,550						11,150,000	12/27/2012
0901741		SARASOTA	FL		05/13/2013	4.350	1,576,088						5,600,000	02/28/2013
0901742		SARASOTA	FL		05/13/2013	4.350	2,571,262						6,600,000	02/28/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,304,443						2,450,000	03/01/2013
0901744		ALPHARETTA	GA		04/30/2013	4.350	5,594,937						9,900,000	03/19/2013
0901745		MANSFIELD	TX		05/16/2013	4.360	1,315,162						2,400,000	04/15/2013
0901746		MOBILE	AL		05/24/2013	4.350	1,131,744						2,000,000	03/17/2013
0901747		IRVINE	CA		05/16/2013	4.000	3,280,749						6,930,000	04/02/2013
0901748		SOUTH JORDAN	UT		05/22/2013	4.000	2,894,639						5,100,000	04/25/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,854,632						5,215,000	06/15/2013
0901750		TUCSON	AZ		05/22/2013	4.350	9,695,635						18,100,000	03/12/2013
0901751		HAMBURG	NY		05/09/2013	4.450	1,090,291						1,800,000	03/25/2013
0901752		LEE'S SUMMIT	MO		04/23/2013	4.000	4,424,807						6,470,000	03/06/2013
0901753		KIRKLAND	WA		04/30/2013	3.850	1,670,712						4,200,000	03/24/2013
0901754		NOVI	MI		05/15/2013	4.450	1,086,258						1,650,000	04/24/2013
0901755		DEERFIELD	IL		05/22/2013	4.150	2,317,564						3,750,000	03/08/2013
0901756		CITY OF INDUSTRY	CA		05/24/2013	4.000	1,312,644						5,840,000	04/04/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	1,009,796						1,730,000	03/19/2013
0901758		OSHKOSH	WI		06/14/2013	3.950	5,002,639						9,500,000	05/17/2013
0901759		SUWANEE	GA		05/20/2013	4.400	1,982,172						2,960,000	04/20/2013
0901760		SPRING	TX		05/30/2013	4.250	2,772,880						4,180,000	05/02/2013

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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
0901761		FAIRFIELD	OH		05/15/2013	3.950	3,512,968						7,540,000	04/08/2013
0901762		CINCINNATI	OH		05/15/2013	3.950	1,756,484						3,920,000	04/08/2013
0901763		WHITEFISH BAY	WI		06/06/2013	3.900	2,044,673						4,000,000	05/13/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,684,204						3,620,000	05/07/2013
0901765		HAWTHORNE	CA		07/16/2013	4.200	3,506,802						10,300,000	05/24/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	1,411,207						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	1,076,558						2,270,000	04/22/2013
0901768		RAPID CITY	SD		06/05/2013	4.100	3,966,459						6,400,000	04/16/2013
0901769		SAINT JOHNS	FL		06/20/2013	4.150	3,706,474						6,750,000	05/06/2013
0901770		KANSAS CITY	MO		06/14/2013	4.100	6,141,224						10,140,000	05/15/2013
0901771		INDIANAPOLIS	IN		06/25/2013	4.150	1,280,854						2,100,000	05/07/2013
0901772		TORRANCE	CA		06/27/2013	4.000	1,929,984						3,900,000	05/19/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	1,278,398						2,100,000	05/25/2013
0901774		WINTER PARK	FL		07/09/2013	4.250	1,122,487						3,660,000	04/24/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	3,935,444						6,500,000	05/13/2013
0901776		MELBOURNE	FL		08/05/2013	4.250	7,339,541						14,000,000	06/05/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	2,516,055						4,700,000	04/29/2013
0901778		ALPHARETTA	GA		06/27/2013	4.350	1,238,627		3,178				2,150,000	05/13/2013
0901779		CHATSWORTH	CA		08/01/2013	4.180	2,337,609						6,800,000	07/11/2013
0901780		ORANGE	CA		06/28/2013	4.150	1,064,439						2,200,000	05/30/2013
0901781		CHARLOTTE	NC		07/19/2013	4.250	2,137,913						4,100,000	06/24/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	2,274,589						9,000,000	07/12/2013
0901783		PLANTATION	FL		08/06/2013	4.150	1,651,460						4,300,000	06/07/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,523,205						3,950,000	06/18/2013
0901787		WILMINGTON	NC		08/01/2013	3.800	1,341,276						2,680,000	06/27/2013
0901788		FERGUSON	MO		08/13/2013	3.900	5,094,448						10,800,000	07/09/2013
0901789		ST. PETERSBURG	FL		07/30/2013	4.250	1,938,822						6,630,000	05/30/2013
0901790		ST. PETERSBURG	FL		08/28/2013	4.250	2,781,091						6,790,000	05/30/2013
0901791		ARVADA	CO		07/31/2013	4.000	1,283,760						2,950,000	06/10/2013
0901792		NEW BERLIN	WI		08/07/2013	3.850	3,104,254						4,700,000	06/04/2013
0901793		WINDER	GA		07/18/2013	4.350	2,053,469						3,815,000	06/11/2013
0901796		LANSING	MI		09/12/2013	4.100	6,034,127						9,100,000	07/09/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	7,762,968						13,000,000	07/12/2013
0901798		MILWAUKEE	WI		08/08/2013	3.920	7,080,622						12,000,000	06/06/2013
0901800		WEST JORDAN	UT		08/20/2013	4.340	1,993,107						4,100,000	07/23/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	5,481,501						9,150,000	08/01/2013
0901802		NEWPORT NEWS	VA		08/01/2013	4.000	5,862,905						11,100,000	06/19/2013
0901803		HAMBURG	NY		08/15/2013	4.170	3,497,515						5,700,000	06/21/2013
0901804		WEST JORDAN	UT		08/27/2013	4.150	5,464,390						14,230,000	07/19/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	8,097,603						13,950,000	07/16/2013
0901806		BROOKLYN	NY		08/02/2013	4.050	7,112,721						15,100,000	06/24/2013
0901807		EL PASO	TX		09/05/2013	4.500	744,850						1,792,727	07/15/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	2,064,976						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	2,061,242						3,000,000	07/01/2013
0901811		CORAL SPRINGS	FL		08/15/2013	4.300	1,503,558						3,100,000	05/28/2013
0901812		MILWAUKEE	WI		09/20/2013	4.480	8,100,225						12,950,000	07/16/2013
0901814		TUSCON	AZ		09/26/2013	4.690	1,864,015						6,397,368	07/16/2013
0901815		ATLANTA	GA		09/10/2013	4.570	2,090,581						3,700,000	07/03/2013
0901816		ATLANTA	GA		09/10/2013	4.570	2,495,240						4,600,000	07/03/2013
0901818		SYRACUSE	NY		09/17/2013	4.620	2,568,740						3,675,000	07/31/2013
0901819		LAWRENCEVILLE	NJ		10/09/2013	4.650	2,149,650						4,000,000	08/14/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	1,361,206						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	2,388,080						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	3,122,687						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	3,322,280						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	1,863,610						3,270,000	07/31/2013
0901825		RIVERSIDE	CA		10/10/2013	4.680	1,755,892						3,700,000	09/10/2013
0901826		BELLEVUE	WA		09/30/2013	4.660	1,288,574						4,700,000	08/13/2013
0901827		SAN ANTONIO	TX		09/30/2013	4.680	3,121,606						4,650,000	08/20/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	4,044,311						5,750,000	08/26/2013
0901829		ADDISON	IL		10/10/2013	4.500	9,246,975						16,400,000	09/06/2013

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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
0901830		BREA	CA		10/30/2013	4.490	2,441,372						5,100,000	09/12/2013
0901831		REDMOND	WA		10/07/2013	4.550	4,004,723						7,500,000	08/16/2013
0901832		DECATUR	GA		10/31/2013	4.680	2,296,463						3,190,000	09/18/2013
0901833		MIDDLETON	WI		11/01/2013	4.590	2,757,938						4,250,000	08/27/2013
0901834		MADISON HEIGHTS	MI		10/17/2013	4.630	1,944,627						4,450,000	08/27/2013
0901835		LORTON	VA		11/21/2013	4.810	7,542,016						10,700,000	09/05/2013
0901836		SAINT JOHNS	FL		10/03/2013	4.900	946,567						1,700,000	09/10/2013
0901837		SCOTTSDALE	AZ		10/24/2013	4.600	1,074,632						2,575,000	09/26/2013
0901838		SCOTTSDALE	AZ		10/24/2013	4.600	1,465,407						5,000,000	09/26/2013
0901839		SCOTTSDALE	AZ		10/24/2013	4.600	1,953,876						5,200,000	09/26/2013
0901840		KANSAS CITY	MO		10/17/2013	4.640	1,757,573						2,520,000	08/27/2013
0901841		HOFFMAN ESTATES	IL		11/06/2013	4.680	3,402,304						6,600,000	08/31/2013
0901842		MIDDLETON	WI		10/24/2013	4.670	6,449,412						11,900,000	09/09/2013
0901843		OAK RIDGE	NC		10/31/2013	4.650	8,110,043						14,600,000	09/03/2013
0901844		HOUSTON	TX		11/12/2013	5.150	1,444,397						2,160,000	10/14/2013
0901845		ORANGE	CA		11/06/2013	4.570	4,249,777						10,600,000	09/18/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	9,137,131						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,961,191						3,350,000	10/02/2013
0901848		WINSTON SALEM	NC		10/31/2013	5.050	1,931,543						3,250,000	09/26/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	2,563,785						5,181,496	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	1,192,987						1,979,167	10/22/2013
0901851		TALLAHASSEE	FL		12/09/2013	5.040	9,474,468						20,400,000	10/16/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	1,540,104						3,113,514	10/03/2013
0901853		UKIAH	CA		11/21/2013	5.150	6,177,455						16,900,000	10/15/2013
0901854		LUBBOCK	TX		11/20/2013	5.140	2,118,370						4,000,000	10/23/2013
0901855		WITCHITA FALLS	TX		11/19/2013	5.150	1,612,706						2,900,000	10/10/2013
0901856		MURRELLS INLET	SC		01/08/2014	4.710	7,958,609						12,600,000	11/04/2013
0901857		NEW YORK	NY		11/22/2013	4.850	3,318,340						4,600,000	10/17/2013
0901858		LAS VEGAS	NV		12/20/2013	4.910	1,864,733						3,300,000	11/12/2013
0901859		KILLEEN	TX		12/16/2013	5.160	3,323,861						6,420,000	10/28/2013
0901860		BROOMFIELD	CO		12/05/2013	4.800	4,709,376						7,700,000	10/15/2013
0901861		LOUISVILLE	KY		01/02/2014	4.600	4,046,059						6,900,000	11/21/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	1,896,578						3,640,000	10/25/2013
0901863		CHITTENANGO	NY		12/19/2013	4.900	2,895,525						4,800,000	11/06/2013
0901864		ALBUQUERQUE	NM		12/19/2013	4.500	1,224,136						2,901,786	11/14/2013
0901865		ALBUQUERQUE	NM		12/19/2013	4.500	4,903,254						10,486,784	11/14/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	2,113,425						4,888,889	10/22/2013
0901867		BRIDGEVIEW	IL		01/09/2014	4.800	9,430,901						15,130,000	11/21/2013
0901868		MESA	AZ		12/19/2013	5.000	2,454,241						4,880,000	11/20/2013
0901869		COUNTRYSIDE	IL		01/09/2014	4.820	8,350,710						12,680,000	11/21/2013
0901870		ST. PETER	MN		02/07/2014	4.850	2,610,183						4,190,000	12/12/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	4,852,334						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,252,812						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	10,130,200						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,424,843						2,150,000	12/12/2013
0901876		ALBUQUERQUE	NM		01/09/2014	4.700	3,327,525						6,930,000	11/11/2013
0901877		TUALATIN	OR		01/22/2014	4.750	2,357,419						6,000,000	12/04/2013
0901878		STONE MOUNTAIN	GA		01/22/2014	4.650	5,909,042						9,400,000	11/18/2013
0901879		CORPUS CHRISTI	TX		12/31/2013	5.100	3,380,446						6,070,000	11/08/2013
0901880		MINNEAPOLIS	MN		01/31/2014	4.790	13,655,393						18,900,000	12/03/2013
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,839,857						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	868,920		2,512				2,268,452	11/22/2013
0901883		LOGAN	UT		04/14/2014	4.740	9,420,238						17,600,000	02/28/2014
0901884		ALBUQUERQUE	NM		03/04/2014	4.600	1,251,170						1,805,556	01/09/2014
0901886		DUBLIN	OH		02/20/2014	4.860	2,144,443						3,940,000	12/30/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	8,967,941						15,031,250	01/09/2014
0901888		COLORADO SPRINGS	CO		05/16/2014	5.030	4,282,988						7,250,000	12/31/2013
0901889		CORPUS CHRISTI	TX		03/20/2014	5.200	2,488,093						4,400,000	01/24/2014
0901890		LAKEWOOD	NJ		03/26/2014	5.090	2,072,948						4,500,000	03/20/2014
0901891		KANNAPOLIS	NC		04/01/2014	5.090	2,961,354						4,350,000	03/03/2014
0901892		CHARLOTTE	NC		03/27/2014	5.010	1,973,900						5,090,000	02/24/2014

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0901893		MIDLOTHIAN	VA		03/27/2014	4.840	2,201,358						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	4,365,122						7,190,000	01/27/2014
0901895		MINNEAPOLIS	MN		04/30/2014	4.760	4,286,026						7,200,000	03/03/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,961,150						3,750,000	02/10/2014
0901897		SNELLVILLE	GA		05/02/2014	4.700	1,976,178						4,100,000	03/18/2014
0901898		ODESSA	TX		04/30/2014	4.900	2,737,499						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	3,128,571						5,890,000	04/03/2014
0901900		GAINESVILLE	FL		04/15/2014	4.900	4,102,158						8,100,000	03/25/2014
0901901		VICTORIA	TX		05/14/2014	4.870	2,113,963		2,833				3,240,000	03/19/2014
0901902		MEBANE	NC		05/01/2014	4.790	7,609,629						11,540,000	03/17/2014
0901903		INDIANAPOLIS	IN		06/27/2014	4.600	5,204,894						7,350,000	01/17/2014
0901904		INDIANAPOLIS	IN		05/22/2014	4.500	2,967,144						4,430,000	03/14/2014
0901905		INDIANAPOLIS	IN		05/28/2014	4.500	3,931,465						6,000,000	03/14/2014
0901906		WICHITA FALLS	TX		05/01/2014	4.500	7,320,587						10,650,000	03/19/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	2,018,614						3,520,000	03/20/2014
0901908		BALTIMORE	MD		04/29/2014	4.630	5,152,192						7,500,000	03/20/2014
0901909		TEMECULA	CA		05/30/2014	4.550	2,077,968						3,700,000	04/17/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	3,937,685						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	4,135,234						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,669,231						6,200,000	04/24/2014
0901914		DENVER	CO		05/01/2014	4.630	3,568,342						5,950,000	04/08/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	5,728,947						10,055,000	05/02/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	1,529,459						6,065,217	05/21/2014
0901917		RIALTO	CA		06/16/2014	4.650	4,174,524						13,840,000	05/13/2014
0901918		TEMPLE	TX		07/01/2014	4.970	2,727,763						3,840,000	05/20/2014
0901919		KATY	TX		07/21/2014	4.730	3,960,664						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	6,955,789						10,300,000	06/10/2014
0901921		CHESAPEAKE	MD		06/30/2014	4.560	7,137,738						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	4,433,038						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	2,167,573						3,300,000	06/04/2014
0901925		ROME	GA		07/01/2014	4.600	4,323,345						6,515,000	06/11/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	5,257,399						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	2,387,428						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	3,487,952						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,581,741						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	3,602,244						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	2,483,921						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	2,650,000						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,795,047						4,930,000	08/27/2014
0901935		ANNISTON	AL		10/01/2014	4.500	562,779						5,900,000	08/20/2014
0901936		AUSTELL	GA		10/30/2014	4.500	3,044,485						5,000,000	09/28/2014
0901937		LOUISVILLE	KY		10/31/2014	4.250	2,692,843						4,320,000	08/28/2014
0901938		URBANDALE	IA		11/03/2014	4.050	13,600,000						18,200,000	10/07/2014
0901939		RIVERSIDE	CA		12/01/2014	4.100	2,000,000						3,930,000	09/25/2014
0901940		PORTLAND	OR		11/20/2014	4.100	7,000,000						12,950,000	10/03/2014
0901942		READINGTON	NJ		12/23/2014	4.100	12,550,000						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	7,485,000						21,155,237	09/03/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	4,500,000						7,400,000	10/29/2014
0901947		CHICAGO	IL		12/12/2014	3.960	4,000,000						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	3,460,000						5,225,000	10/17/2014
0901949		BRANCHBURG	NJ		11/25/2014	4.020	5,650,000						10,300,000	10/01/2014
0901953		HOUSTON	TX		12/18/2014	4.300	3,600,000						6,700,000	11/21/2014
0901954		SARTELL	MN		12/17/2014	4.050	5,500,000						7,900,000	10/27/2014
0901956		KENNESAW	GA		12/17/2014	4.150	2,300,000						4,450,000	11/03/2014
0901957		FOREST GROVE	OR		12/23/2014	3.900	2,900,000						4,800,000	11/12/2014
0901958		FOREST GROVE	OR		12/23/2014	3.900	1,950,000						3,020,000	11/12/2014
0901959		TUCSON	AZ		12/23/2014	4.250	2,074,947						3,965,453	10/29/2014
0901961		VALENCIA	CA		12/30/2014	3.950	5,000,000						11,700,000	11/04/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,500,000						3,900,000	12/03/2014
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,965,000						5,550,000	08/25/2014
900027A		PISCATAWAY	NJ		11/24/2004	5.600	2,602,566						6,800,000	10/09/2001

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
900135A		WALLINGFORD	CT		07/01/2005	5.790	4,005,843						12,000,000	10/01/2005
General Loan Loss Reserve							(10,300,000)	(1,100,000)						
0599999. Mortgages in good standing - Commercial mortgages-all other							2,415,754,628	(1,100,000)	100,056	(350,386)			4,871,774,064	XXX
922SZS1	0	NEW YORK CITY	NY		08/14/2013	6.920	60,000,000						302,000,000	06/15/2013
922USA1	0	VARIOUS	AL		09/11/2013	7.375	68,006,337		241,807				430,140,000	03/01/2013
923FUGI	0	VARIOUS	NH		11/19/2013	6.318	30,000,000						48,076,920	10/01/2013
970NKY1	0	ARLINGTON	VA		03/14/2012	8.000	11,000,000						917,000,000	12/31/2011
975ADV9	0	VARIOUS	CA		07/07/2011	8.000	24,805,103						150,000,000	05/01/2011
975TRGI	0	LANCASTER	PA		08/18/2011	8.000	11,412,884						22,593,675	04/01/2011
977MBYI	0	WASHINGTON	DC		05/23/2011	7.000	53,364,536		254,327				112,264,151	02/01/2011
979GYWI	0	OVERLAND PARK	KS		10/11/2013	6.918	40,000,000						300,800,000	08/01/2013
979MAQI	0	NEW YORK CITY	NY		01/30/2014	7.025	19,996,074						541,000,000	10/03/2013
987CMS4	0	SACRAMENTO	CA		08/21/2014	6.905	10,000,000						13,177,000	07/02/2014
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	33,871,793						64,814,815	01/07/2011
987LABC	0	NORTHRIDGE	CA		12/16/2014	6.911	10,000,000						139,000,000	11/05/2014
987PGA1	0	PALM BEACH GARDENS	FL		12/03/2014	6.655	10,000,000						216,000,000	08/14/2014
0699999. Mortgages in good standing - Mezzanine Loans							382,456,727		496,134				3,256,866,561	XXX
0899999. Total Mortgages in good standing							2,798,211,355	(1,100,000)	596,190	(350,386)			8,128,640,625	XXX
1699999. Total - Restructured Mortgages														XXX
0900361		NASHVILLE	TN		12/15/2004	5.820	3,174,000			130,872			3,450,000	11/07/2014
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							3,174,000			130,872			3,450,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							3,174,000			130,872			3,450,000	XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							2,801,385,355	(1,100,000)	596,190	(219,514)			8,132,090,625	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
0901614	WEST DES MOINES	IA		07/18/2012	4.720		1,600,000	24,250,000
0901846	MEMPHIS	TN		01/15/2014	4.840	9,300,000		14,600,000
0901852	SANTA MONICA	CA		01/14/2014	5.090	1,600,000		3,113,514
0901856	MURRELLS INLET	SC		01/08/2014	4.710	8,100,000		12,600,000
0901861	LOUISVILLE	KY		01/02/2014	4.600	4,100,000		6,900,000
0901862	FORT WORTH	TX		01/02/2014	4.900	2,000,000		3,640,000
0901866	GERMANTOWN	WI		01/07/2014	4.600	2,200,000		4,888,889
0901867	BRIDGEVIEW	IL		01/09/2014	4.800	9,600,000		15,130,000
0901869	COUNTRYSIDE	IL		01/09/2014	4.820	8,500,000		12,680,000
0901870	ST. PETER	MN		02/07/2014	4.850	2,650,000		4,190,000
0901871	CHANHASSEN	MN		01/21/2014	4.690	4,960,000		8,780,000
0901872	ARDMORE	PA		01/07/2014	4.730	1,275,000		2,000,000
0901873	BROOKFIELD	WI		01/17/2014	4.500	10,320,000		15,650,000
0901875	CHARLOTTE	NC		01/16/2014	4.750	1,450,000		2,150,000
0901876	ALBUQUERQUE	NM		01/09/2014	4.700	3,450,000		6,930,000
0901877	TUALATIN	OR		01/22/2014	4.750	2,400,000		6,000,000
0901878	STONE MOUNTAIN	GA		01/22/2014	4.650	6,015,000		9,400,000
0901880	MINNEAPOLIS	MN		01/31/2014	4.790	13,895,000		18,900,000
0901881	VIRGINIA BEACH	VA		01/31/2014	4.910	1,900,000		2,930,000
0901882	EXTON	PA		01/23/2014	5.000	901,296		2,268,452
0901883	LOGAN	UT		04/14/2014	4.740	9,500,000		17,600,000
0901884	ALBUQUERQUE	NM		03/04/2014	4.600	1,300,000		1,805,556
0901886	DUBLIN	OH		02/20/2014	4.860	2,250,000		3,940,000
0901887	FORT WAYNE	IN		03/17/2014	4.950	9,250,000		15,031,250
0901888	COLORADO SPRINGS	CO		05/16/2014	5.030	4,325,000		7,250,000
0901889	CORPUS CHRISTI	TX		03/20/2014	5.200	2,550,000		4,400,000
0901890	LAKEWOOD	NJ		03/26/2014	5.090	2,100,000		4,500,000
0901891	KANNAPOLIS	NC		04/01/2014	5.090	3,000,000		4,350,000
0901892	CHARLOTTE	NC		03/27/2014	5.010	2,000,000		5,090,000
0901893	MIDLOTHIAN	VA		03/27/2014	4.840	2,235,000		3,700,000
0901894	MARIETTA	GA		04/10/2014	5.050	4,450,000		7,190,000
0901895	MINNEAPOLIS	MN		04/30/2014	4.760	4,350,000		7,200,000
0901896	TUCSON	AZ		03/27/2014	4.900	2,000,000		3,750,000
0901897	SNELLVILLE	GA		05/02/2014	4.700	2,000,000		4,100,000
0901898	ODESSA	TX		04/30/2014	4.900	2,800,000		5,240,000
0901899	ODESSA	TX		04/30/2014	4.900	3,200,000		5,890,000
0901900	GAINESVILLE	FL		04/15/2014	4.900	4,150,000		8,100,000
0901901	VICTORIA	TX		05/14/2014	4.870	2,152,358		3,240,000
0901902	MEBANE	NC		05/01/2014	4.790	7,700,000		11,540,000
0901903	INDIANAPOLIS	IN		06/27/2014	4.600	5,250,000		7,350,000
0901904	INDIANAPOLIS	IN		05/22/2014	4.500	3,000,000		4,430,000
0901905	INDIANAPOLIS	IN		05/28/2014	4.500	3,975,000		6,000,000
0901906	WICHITA FALLS	TX		05/01/2014	4.500	7,400,000		10,650,000
0901907	SOUTHAVEN	MS		05/14/2014	4.670	2,050,000		3,520,000
0901908	BALTIMORE	MD		04/29/2014	4.630	5,215,000		7,500,000
0901909	TEMECULA	CA		05/30/2014	4.550	2,100,000		3,700,000
0901911	NEW HUDSON	MI		06/02/2014	4.830	4,000,000		6,350,000
0901912	BLOOMFIELD HILLS	MI		06/02/2014	4.930	4,200,000		7,000,000
0901913	HOUSTON	TX		06/05/2014	4.800	3,700,000		6,200,000
0901914	DENVER	CO		05/01/2014	4.630	3,650,000		5,950,000
0901915	GAINESVILLE	FL		06/25/2014	4.730	5,800,000		10,055,000
0901916	CRANBURY	NJ		09/09/2014	4.500	1,550,000		6,065,217
0901917	RIALTO	CA		06/16/2014	4.650	4,200,000		13,840,000
0901918	TEMPLE	TX		07/01/2014	4.970	2,750,000		3,840,000
0901919	KATY	TX		07/21/2014	4.730	4,000,000		6,000,000
0901920	FORT WORTH	TX		10/01/2014	4.680	7,000,000		10,300,000
0901921	CHESAPEAKE	MD		06/30/2014	4.560	7,200,000		12,000,000
0901922	WINCHESTER	KY		07/30/2014	4.610	4,465,000		6,100,000
0901923	DOTHAN	AL		10/01/2014	4.650	2,175,000		3,300,000
0901925	ROME	GA		07/01/2014	4.600	4,400,000		6,515,000
0901926	MINNETONKA	MN		07/29/2014	4.540	5,300,000		9,500,000
0901927	LONG BEACH	CA		08/18/2014	4.600	2,400,000		4,900,000
0901928	ANNADALE	VA		09/02/2014	4.600	3,500,000		5,600,000
0901930	CHICAGO	IL		07/31/2014	4.500	2,600,000		5,275,000
0901931	AMES	IA		09/18/2014	4.740	3,625,000		5,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0901932	KENNESAW	GA		09/17/2014	4.500	2,500,000		5,160,000
0901933	CRANBURY	NJ		12/02/2014	4.500	2,650,000		4,598,529
0901934	AUSTIN	TX		10/21/2014	4.650	2,800,000		4,930,000
0901935	ANNISTON	AL		10/01/2014	4.500	565,000		5,900,000
0901936	AUSTELL	GA		10/30/2014	4.500	3,050,000		5,000,000
0901937	LOUISVILLE	KY		10/31/2014	4.250	2,700,000		4,320,000
0901938	URBANDALE	IA		11/03/2014	4.050	13,600,000		18,200,000
0901939	RIVERSIDE	CA		12/01/2014	4.100	2,000,000		3,930,000
0901940	PORTLAND	OR		11/20/2014	4.100	7,000,000		12,950,000
0901942	READINGTON	NJ		12/23/2014	4.100	12,550,000		24,345,113
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	7,485,000		21,155,237
0901945	BRENTWOOD	CA		12/01/2014	4.400	4,500,000		7,400,000
0901947	CHICAGO	IL		12/12/2014	3.960	4,000,000		6,000,000
0901948	CHICAGO	IL		12/12/2014	3.960	3,460,000		5,225,000
0901949	BRANCHBURG	NJ		11/25/2014	4.020	5,650,000		10,300,000
0901953	HOUSTON	TX		12/18/2014	4.300	3,600,000		6,700,000
0901954	SARTELL	MN		12/17/2014	4.050	5,500,000		7,900,000
0901956	KENNESAW	GA		12/17/2014	4.150	2,300,000		4,450,000
0901957	FOREST GROVE	OR		12/23/2014	3.900	2,900,000		4,800,000
0901958	FOREST GROVE	OR		12/23/2014	3.900	1,950,000		3,020,000
0901959	TUCSON	AZ		12/23/2014	4.250	2,074,947		3,965,453
0901961	VALENCIA	CA		12/30/2014	3.950	5,000,000		11,700,000
0901963	GRAND FORKS	ND		12/30/2014	4.150	2,500,000		3,900,000
0901979	ROCK TAVERN	NY		12/23/2014	4.100	1,965,000		5,550,000
0599999. Mortgages in good standing - Commercial mortgages-all other						373,733,601	1,600,000	669,557,210
979MAQ1	NEW YORK CITY	NY		01/30/2014	7.025	20,000,000		541,000,000
987CMS4	SACRAMENTO	CA		08/21/2014	6.905	10,000,000		13,177,000
987LABC	NORTHRIDGE	CA		12/16/2014	6.911	10,000,000		139,000,000
987PGA1	PALM BEACH GARDENS	FL		12/03/2014	6.655	10,000,000		216,000,000
0699999. Mortgages in good standing - Mezzanine Loans						50,000,000		909,177,000
0899999. Total Mortgages in good standing						423,733,601	1,600,000	1,578,734,210
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						423,733,601	1,600,000	1,578,734,210

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					
0900076	SOUTH PORTLAND	ME		11/21/2002	11/26/2014	429,846							37,019	37,019			
0900145	PONTIAC	MI		03/04/2003	11/20/2014	567,995							502,414	502,414			
0900191	COLUMBUS	OH		10/07/2003	07/01/2014	1,096,485							1,054,847	1,054,847			
0900192	COLUMBUS	OH		10/07/2003	10/07/2014	1,509,654							1,423,041	1,423,041			
0900203	PINELLAS PARK	FL		09/15/2003	08/15/2014	464,742							415,826	415,826			
0900220	HANFORD	CA		11/07/2003	01/23/2014	1,771,749							1,766,474	1,766,474			
0900224	WOONSOCKET	RI		10/16/2003	04/15/2014	1,862,627							1,828,910	1,828,910			
0900246	SMITHFIELD	UT		03/08/2004	03/10/2014	1,405,692							1,392,477	1,392,477			
0900256	GERMANTOWN	MD		04/28/2004	05/22/2014	1,792,158							1,768,475	1,768,475			
0900257	ROCKVILLE	MD		04/28/2004	05/22/2014	3,233,675							3,190,943	3,190,943			
0900258	ASHTON	MD		04/28/2004	05/22/2014	2,283,052							2,252,882	2,252,882			
0900260	WARREN	MI		04/07/2004	08/19/2014	668,532							641,610	641,610			
0900263	EASTLAKE	OH		06/01/2004	12/04/2014	4,447,299							4,231,669	4,231,669			
0900267	DUBLIN	OH		04/27/2004	09/18/2014	742,224							683,303	683,303			
0900272	LARGO	FL		04/28/2004	04/29/2014	1,341,722							1,318,659	1,318,659			
0900287	OREM	UT		06/11/2004	08/13/2014	4,575,640							4,458,077	4,458,077			
0900288	SALT LAKE CITY	UT		05/28/2004	05/23/2014	5,749,227							5,736,751	5,736,751			
0900289	PHOENIX	AZ		04/29/2004	04/25/2014	1,283,752							1,266,891	1,266,891			
0900291	DERRY	NH		06/18/2004	06/18/2014	1,172,304							1,149,198	1,149,198			
0900293	SAN DIEGO	CA		06/10/2004	05/22/2014	674,754							659,488	659,488			
0900299	WALDORF	MD		06/01/2004	02/20/2014	591,149							587,970	587,970			
0900300	MIDDLETOWN	RI		05/27/2004	04/25/2014	1,453,552							1,435,321	1,435,321			
0900301	COLUMBUS	OH		08/06/2004	11/26/2014	3,533,707							3,206,145	3,206,145			
0900313	BELLEVUE	WA		07/29/2004	07/22/2014	2,475,191							2,422,244	2,422,244			
0900320	MIAMI	FL		07/29/2004	10/20/2014	2,752,999							2,670,669	2,670,669			
0900325	WEST HOLLYWOOD	CA		10/27/2004	04/10/2014	1,528,758							1,458,985	1,458,985			
0900329	LOGAN TOWNSHIP	NJ		09/10/2004	05/05/2014	1,649,872							1,625,256	1,625,256			
0900330	SANDY	UT		09/16/2004	05/22/2014	1,315,573							1,296,355	1,296,355			
0900341	CINCINNATI	OH		10/22/2004	12/10/2014	3,306,596			1,015,201		(1,015,201)		2,166,948	2,250,000		83,052	83,052
0900347	ROUND ROCK	TX		09/28/2004	09/26/2014	1,044,728							994,701	994,701			
0900354	SEATTLE	WA		10/27/2004	12/30/2014	883,239							792,990	792,990			
0900355	BELLEVUE	WA		10/27/2004	08/29/2014	2,060,891							1,921,882	1,921,882			
0900370	RIVERTON	UT		12/17/2004	06/24/2014	802,122							787,557	787,557			
0900372	MINNEAPOLIS	MN		12/13/2004	12/09/2014	4,836,912							4,673,031	4,673,031			
0900373	TEMPE	AZ		10/22/2004	08/29/2014	1,137,240							1,088,516	1,088,516			
0900387	TOWN & COUNTRY	MO		01/20/2005	06/12/2014	8,433,129							8,280,307	8,280,307			
0900392	SPRING	TX		02/02/2006	03/28/2014	1,054,190							1,039,850	1,039,850			
0900400	AUSTIN	TX		02/16/2005	10/21/2014	1,653,157							1,603,462	1,603,462			
0900411	WARREN	MI		03/07/2005	08/19/2014	553,222							510,809	510,809			
0900442	CUYAHOGA FALLS	OH		05/12/2005	05/30/2014	2,564,535							2,499,917	2,499,917			
0900446	KAYSVILLE	UT		05/16/2005	07/09/2014	1,342,203							1,305,655	1,305,655			
0900469	DUBLIN	OH		07/08/2005	08/04/2014	1,352,831							1,321,928	1,321,928			
0900488	DUBLIN	OH		11/15/2005	02/20/2014	1,136,428							1,125,629	1,125,629			
0900489	COLUMBUS	OH		11/15/2005	02/20/2014	1,136,428							1,125,629	1,125,629			
0900506	RIVERSIDE	CA		10/25/2005	11/17/2014	1,365,553							1,293,257	1,293,257			
0900536	GROVEPORT	OH		11/22/2005	10/06/2014	2,387,919							2,319,699	2,319,699			
0900546	MASON	OH		12/14/2005	05/28/2014	839,216							818,730	818,730			
0900547	GROVE CITY	OH		10/10/2006	03/19/2014	907,664							896,681	896,681			
0900573	ALBUQUERQUE	NM		12/21/2005	06/13/2014	791,457							778,577	778,577			
0900595	SCOTTSDALE	AZ		01/03/2006	04/01/2014	2,012,755							1,994,412	1,994,412			
0900597	MINNEAPOLIS	MN		02/21/2006	02/07/2014	6,059,563							6,028,725	6,028,725			
0900628	DALLAS	TX		03/15/2006	12/16/2014	700,139							646,869	646,869			
0900634	COLUMBUS	OH		04/27/2006	10/30/2014	1,883,473			504,344		(504,344)		1,318,035	1,318,524		488	488
0900635	DAYTON	OH		04/27/2006	10/30/2014	2,343,727			966,841		(966,841)		1,305,011	1,306,242		1,231	1,231
0900673	ATLANTA	GA		05/05/2006	07/01/2014	3,401,594							3,350,193	3,350,193			
0900676	BLOOMINGTON	IN		06/15/2006	07/16/2014	835,707							798,942	798,942			
0900689	CARROLLTON	TX		05/23/2006	05/14/2014	1,458,301							1,458,301	1,713,768		255,467	255,467
0900696	EL PASO	TX		07/06/2006	08/19/2014	670,766							657,862	657,862			
0900700	PHOENIX	AZ		06/29/2006	09/11/2014	1,013,022							993,441	993,441			
0900701	LONG BEACH	CA		08/18/2006	08/17/2014	2,154,491							2,113,342	2,113,342			

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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					
0900712	PLYMOUTH	MI		06/13/2006	09/11/2014	1,137,125							1,106,632	1,106,632			
0900724	SOUTHAVEN	MS		09/27/2006	09/17/2014	786,786							744,503	744,503			
0900729	CINCINNATI	OH		08/30/2006	05/21/2014	1,508,806							1,490,752	1,490,752			
0900732	CHARLOTTE	NC		07/31/2006	10/23/2014	1,977,897							1,930,161	1,930,161			
0900737	POWELL	OH		10/30/2006	10/01/2014	1,254,947							1,187,799	1,187,799			
0900739	LEHI	UT		09/14/2006	01/07/2014	2,818,056							2,811,981	2,811,981			
0900740	GRAND RAPIDS	MI		12/07/2006	11/07/2014	2,801,806							2,701,112	2,701,112			
0900744	MISSOULA	MT		09/14/2006	02/28/2014	3,414,475							3,414,475	3,414,475			
0900751	HILLIARD	OH		11/01/2006	05/30/2014	2,774,158							2,737,775	2,737,775			
0900752	DUBLIN	OH		11/01/2006	05/30/2014	5,959,303							5,881,148	5,881,148			
0900763	PHOENIX	AZ		12/18/2006	04/30/2014	564,915							559,673	559,673			
0900776	MAHWAH	NJ		01/12/2007	11/06/2014	3,392,643							3,303,146	3,303,146			
0900788	CIRCLEVILLE	OH		03/16/2007	09/24/2014	4,703,651							4,479,167	4,479,167			
0900791	CEDAR CITY	UT		06/29/2007	06/30/2014	673,209							631,873	631,873			
0900801	MINNEAPOLIS	MN		04/30/2007	01/31/2014	4,186,026							4,176,891	4,176,891			
0900802	PLAINFIELD	IL		04/30/2007	01/31/2014	1,055,227							1,052,925	1,052,925			
0900803	QUEEN CREEK	AZ		04/30/2007	01/31/2014	5,119,161							5,107,990	5,107,990			
0900804	CLIVE	IA		04/30/2007	01/31/2014	3,488,355							3,480,742	3,480,742			
0900817	SOCORRO	TX		05/31/2007	07/07/2014	448,707							441,264	441,264			
0900824	HELENA	MT		04/26/2007	02/12/2014	1,540,651							1,531,991	1,531,991			
0900825	WOODMERE	OH		06/12/2007	08/05/2014	1,869,928							1,776,883	1,776,883			
0900831	ST CLAIR SHORES	MI		06/14/2007	11/06/2014	4,836,009							4,668,658	4,668,658			
0900837	NEW HAVEN	CT		05/30/2007	12/12/2014	1,933,737							1,843,208	1,843,208			
0900854	COLUMBUS	OH		08/01/2007	05/30/2014	728,423							717,213	717,213			
0900871	NORTH LAS VEGAS	NV		09/05/2007	05/15/2014	3,103,166							3,069,351	3,069,351			
0900877	GRAND RAPIDS	MI		03/06/2008	09/12/2014	4,041,738							3,949,851	3,949,851			
0900887	Auburn Hills	MI		10/12/2007	10/15/2014	2,087,523							2,025,651	2,025,651			
0900889	EDISON	NJ		10/19/2007	03/19/2014	6,024,174							5,983,900	5,983,900			
0900896	GRAND PRAIRIE	TX		01/15/2008	02/28/2014	1,885,657							1,878,281	1,878,281			
0900900	FAYETTEVILLE	GA		11/28/2007	08/20/2014	3,151,253							3,093,425	3,093,425			
0900902	HORN LAKE	MS		11/19/2007	01/21/2014	2,651,572							2,646,009	2,646,009			
0900913	EXTON	PA		12/06/2007	01/23/2014	795,388							790,147	790,147			
0900916	JESSUP	MD		12/11/2007	04/11/2014	1,771,940							1,756,189	1,756,189			
0900927	CINCINNATI	OH		12/18/2007	12/22/2014	1,410,580							1,360,397	1,360,397			
0900936	TUCSON	AZ		12/17/2007	12/22/2014	2,131,323							2,074,947	2,074,947			
0900948	CHICAGO	IL		01/18/2008	12/11/2014	3,996,996							3,890,655	3,890,655			
0900963	MOAB	UT		03/18/2008	07/24/2014	2,493,205							2,405,039	2,405,039			
0900968	COLUMBUS	OH		03/19/2008	10/31/2014	1,561,396							1,527,445	1,527,445			
0900990	THOUSAND OAKS	CA		04/30/2008	08/07/2014	981,953							964,839	964,839			
0900991	OGDEN	UT		05/12/2008	11/05/2014	751,964							735,745	735,745			
0900992	OGDEN	UT		05/12/2008	11/05/2014	492,357							481,737	481,737			
0900994	LAS VEGAS	NV		05/01/2008	12/11/2014	2,142,443							2,086,036	2,086,036			
0900995	LAS VEGAS	NV		07/01/2008	12/11/2014	2,153,209							2,097,687	2,097,687			
0900996	LAS VEGAS	NV		07/01/2008	11/05/2014	1,166,322							1,141,357	1,141,357			
0901014	PHOENIX	AZ		06/02/2008	12/19/2014	6,692,392							6,403,754	6,403,754			
0901015	CHESAPEAKE	MD		06/02/2008	06/30/2014	5,826,778							5,751,845	5,751,845			
0901042	FORT COLLINS	CO		07/15/2008	10/06/2014	4,585,466							3,480,036	3,480,036			
0901047	SPEARFISH	SD		07/10/2008	07/14/2014	1,422,165							1,372,457	1,372,457			
0901053	CARSON CITY	NV		05/29/2008	03/18/2014	2,741,043							2,713,206	2,713,206			
0901056	EL PASO	TX		05/30/2008	01/21/2014	1,645,430							1,642,181	1,642,181			
0901058	PORT CHARLOTTE	FL		05/29/2008	07/24/2014	1,680,861							1,639,737	1,639,737			
0901062	SAINT GEORGE	UT		07/31/2008	04/07/2014	3,145,096							3,124,868	3,124,868			
0901063	DEADWOOD	SD		07/15/2008	09/05/2014	4,033,883							3,873,641	3,873,641			
0901076	LIVERPOOL	NY		08/14/2008	09/30/2014	1,172,656							1,150,793	1,150,793			
0901080	WEST JORDAN	UT		09/24/2008	07/10/2014	1,174,700							1,136,431	1,136,431			
0901090	LOUISVILLE	KY		09/18/2008	01/17/2014	996,664							993,477	993,477			
0901097	ALBUQUERQUE	NM		10/01/2008	01/16/2014	3,899,609							3,892,375	3,892,375			
0901103	EUSTIS	FL		10/10/2008	01/21/2014	2,273,632							2,269,489	2,269,489			
0901119	MIDDLEBURG HEIGHTS	OH		11/18/2008	06/19/2014	3,178,787							3,140,343	3,140,343			
0901142	CHANDLER	AZ		04/30/2009	12/23/2014	1,496,879							1,464,266	1,464,266			

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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					
0901144	WESTFORD	MA		05/29/2009	06/09/2014	1,573,292							1,556,416	1,556,416			
0901152	WAYNE	NJ		04/10/2009	07/10/2014	1,479,346							1,463,482	1,463,482			
0901153	VALLEY COTTAGE	NY		04/10/2009	04/17/2014	2,034,101							2,019,517	2,019,517			
0901154	VALLEY COTTAGE	NY		04/10/2009	04/17/2014	2,034,101							2,019,517	2,019,517			
0901155	HOUSTON	TX		03/02/2009	11/25/2014	2,261,288							2,156,464	2,156,464			
0901159	JACKSONVILLE	FL		04/17/2009	06/20/2014	2,608,196							2,547,646	2,547,646			
0901166	TUALATIN	OR		05/26/2009	01/22/2014	2,317,994							2,314,297	2,314,297			
0901177	CHICAGO	IL		06/22/2009	12/11/2014	3,545,494							3,420,967	3,420,967			
0901185	FLORENCE	KY		09/30/2009	03/07/2014	1,249,430							1,230,204	1,230,204			
0901193	CREVE COEUR	MO		09/10/2009	09/30/2014	2,003,164							1,972,393	1,972,393			
0901203	CHANHASSEN	MN		09/29/2009	01/21/2014	4,666,812							4,659,603	4,659,603			
0901216	HOBBS	NM		01/29/2010	10/20/2014	651,262							618,527	618,527			
0901219	CARLSBAD	CA		12/02/2009	06/30/2014	3,142,759							3,089,577	3,089,577			
0901220	MURRELLS INLET	SC		12/30/2009	01/07/2014	7,798,678							7,786,135	7,786,135			
0901224	COLORADO SPRINGS	CO		12/17/2009	06/04/2014	2,297,517							2,278,174	2,278,174			
0901225	MISSOURI CITY	TX		12/17/2009	06/16/2014	2,438,181							2,413,851	2,413,851			
0901229	FLORENCE	KY		04/15/2010	09/30/2014	510,271							488,404	488,404			
0901236	BROOKFIELD	WI		02/25/2010	03/31/2014	3,285,869							3,268,690	3,268,690			
0901242	KENNESAW	GA		03/26/2010	09/17/2014	2,292,177							2,213,150	2,213,150			
0901243	DAMASCUS	OR		03/10/2010	07/01/2014	1,278,711							1,265,786	1,265,786			
0901244	HOOD RIVER	OR		03/10/2010	12/01/2014	939,288							921,865	921,865			
0901247	SCOTTSDALE	AZ		04/30/2010	11/07/2014	3,208,665							3,151,349	3,151,349			
0901258	OGDEN	UT		05/06/2010	11/05/2014	1,183,524							1,151,316	1,151,316			
0901265	GREENFIELD	WI		06/11/2010	05/05/2014	3,332,011							3,294,300	3,294,300			
0901266	MILWAUKEE	WI		06/11/2010	06/20/2014	2,574,941							2,530,990	2,530,990			
0901267	ST. FRANCIS	WI		06/11/2010	05/05/2014	4,855,216							4,800,266	4,800,266			
0901270	VANCOUVER	WA		07/06/2010	04/02/2014	733,352							729,646	729,646			
0901272	SALEM	OR		06/29/2010	04/02/2014	1,105,514							1,099,892	1,099,892			
0901289	NEW BERLIN	WI		06/24/2010	11/17/2014	2,000,294							1,963,189	1,963,189			
0901292	SOUTHHAVEN	MS		07/09/2010	12/02/2014	2,076,770							2,038,532	2,038,532			
0901296	REXBURG	ID		07/14/2010	06/27/2014	1,886,335							1,866,830	1,866,830			
0901311	GULFPORT	MS		03/17/2011	09/30/2014	2,125,539							2,094,251	2,094,251			
0901312	JACKSONVILLE	FL		09/01/2010	12/31/2014	2,241,254							2,085,956	2,085,956			
0901336	LINCOLN	NE		11/23/2010	08/29/2014	2,160,661							2,076,689	2,076,689			
0901337	BIRMINGHAM	AL		12/28/2010	12/29/2014	3,135,800							3,033,338	3,033,338			
0901341	PORTLAND	OR		12/15/2010	01/13/2014	945,533							943,923	943,923			
0901346	ONTARIO	CA		12/10/2010	12/18/2014	2,217,029							2,166,194	2,166,194			
0901385	EVESHAM TOWNSHIP	NJ		02/17/2011	12/02/2014	5,678,513							5,523,397	5,523,397			
0901389	VICTORIA	TX		02/25/2011	05/13/2014	1,618,559							1,588,071	1,588,071			
0901396	RIALTO	CA		02/11/2011	12/18/2014	3,749,527							3,667,751	3,667,751			
0901405	PEPPER PIKE	OH		03/08/2011	11/18/2014	2,541,896							2,462,685	2,462,685			
0901409	LENEXA	KS		03/10/2011	01/14/2014	3,705,498							3,695,844	3,695,844			
0901429	BOULDER	CO		03/25/2011	10/23/2014	2,952,247							2,900,630	2,900,630			
0901443	SANTA ANA	CA		06/20/2011	09/12/2014	1,827,174							1,768,122	1,768,122			
0901465	MURFREESBORO	TN		05/27/2011	11/04/2014	2,236,290							2,194,629	2,194,629			
0901471	NEWPORT BEACH	CA		07/21/2011	06/17/2014	6,637,028							6,566,312	6,566,312			
0901498	TUPELO	MS		08/25/2011	02/13/2014	1,532,660							1,527,587	1,527,587			
0901546	JACKSONVILLE	FL		12/22/2011	01/28/2014	1,204,150							1,202,147	1,202,147			
0901550	PEORIA	AZ		12/28/2011	09/12/2014	2,671,931							2,618,004	2,618,004			
0901554	NEWARK	DE		02/01/2012	10/14/2014	4,252,203							4,252,203	4,252,203			
0901555	NEWARK	DE		02/01/2012	10/14/2014	3,191,178							3,191,178	3,191,178			
0901556	JACKSON	MS		01/31/2012	12/30/2014	2,702,488							2,645,040	2,645,040			
0901576	NEWARK	DE		04/24/2012	01/16/2014	1,034,624							1,031,109	1,031,109			
0901619	JACKSON	MS		08/07/2012	09/04/2014	1,850,720							1,823,154	1,823,154			
0901629	AURORA	CO		07/30/2012	07/09/2014	3,161,070							3,119,840	3,119,840			
0901635	CHAPEL HILL	NC		09/17/2012	09/25/2014	2,457,725							2,378,898	2,378,898			
0901637	COLUMBUS	OH		10/25/2012	03/11/2014	3,653,796		32,353			32,353		3,633,231	3,665,002			
0901786	OAKLAND	CA		08/09/2013	08/20/2014	2,383,484							2,344,176	2,344,176			
0901795	GREENVILLE	SC		08/21/2013	10/31/2014	1,988,541							1,949,477	1,949,477			
0901799	TEMPE	AZ		08/29/2013	06/20/2014	3,820,015							3,759,052	3,759,052			

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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					
900008A	ALCOA	TN		07/28/2004	06/25/2014	2,701,807							2,636,558	2,636,558			
900074A	RALEIGH	NC		05/06/2005	06/13/2014	1,064,974							1,046,835	1,046,835			
0199999. Mortgages closed by repayment						421,039,796		32,353	2,486,386		(2,454,033)		408,535,592	408,907,602		340,239	340,239
0900061	JACKSONVILLE	FL		07/08/2002		918,369								198,696			
0900075	FISHERS	IN		08/16/2002		398,210								90,186			
0900076	SOUTH PORTLAND	ME		11/21/2002		429,846								392,827			
0900111	FISHERS	IN		02/11/2003		489,238								102,857			
0900113	SIDNEY	OH		02/25/2003		1,233,127								339,386			
0900131	SOLON	OH		01/30/2003		1,676,897								219,194			
0900145	PONTIAC	MI		03/04/2003		567,995								65,582			
0900163	SIERRA VISTA	AZ		05/01/2003		464,298								125,579			
0900189	SPOKANE	WA		08/01/2003		556,312								68,151			
0900191	COLUMBUS	OH		10/07/2003		1,096,485								41,639			
0900192	COLUMBUS	OH		10/07/2003		1,509,654								86,614			
0900201	CECIL TOWNSHIP	PA		09/24/2003		650,427								120,192			
0900203	PINELLAS PARK	FL		09/15/2003		464,742								48,917			
0900206	SAN ANTONIO	TX		09/25/2003		251,666								127,926			
0900208	DUBLIN	OH		10/07/2003		484,123								56,520			
0900209	COLUMBUS	OH		10/07/2003		968,246								113,039			
0900220	HANFORD	CA		11/07/2003		1,771,749								5,275			
0900224	WOONSOCKET	RI		10/16/2003		1,862,627								33,717			
0900225	FISHERS	IN		12/17/2003		928,670								107,603			
0900235	COLUMBUS	OH		02/06/2004		2,030,751								221,812			
0900246	SMITHFIELD	UT		03/08/2004		1,405,692								13,216			
0900249	ALICE	TX		04/15/2004		1,391,988								145,951			
0900254	SPOKANE	WA		03/31/2004		2,727,361								433,382			
0900256	GERMANTOWN	MD		04/28/2004		1,792,158								23,683			
0900257	ROCKVILLE	MD		04/28/2004		3,233,675								42,732			
0900258	ASHTON	MD		04/28/2004		2,283,052								30,170			
0900260	WARREN	MI		04/07/2004		668,532								26,922			
0900263	EASTLAKE	OH		06/01/2004		4,447,299								215,631			
0900267	DUBLIN	OH		04/27/2004		742,224								58,920			
0900272	LARGO	FL		04/28/2004		1,341,722								23,062			
0900274	HOUSTON	TX		04/30/2004		1,064,057								113,295			
0900277	INTERNATIONAL FALLS	MN		06/23/2004		932,649								98,154			
0900278	DULUTH	MN		06/23/2004		634,200								66,745			
0900279	CHAMPLIN	MN		06/23/2004		1,380,320								145,268			
0900280	DULUTH	MN		06/23/2004		731,770								77,013			
0900282	DULUTH	MN		06/23/2004		671,507								70,671			
0900283	DULUTH	MN		06/23/2004		2,094,873								220,469			
0900285	DULUTH	MN		06/23/2004		1,100,525								115,822			
0900287	OREM	UT		06/11/2004		4,575,640								117,562			
0900288	SALT LAKE CITY	UT		05/28/2004		5,749,227								12,477			
0900289	PHOENIX	AZ		04/29/2004		1,283,752								16,862			
0900291	DERRY	NH		06/18/2004		1,172,304								23,105			
0900292	AMMON	ID		05/27/2004		1,425,114								151,724			
0900293	SAN DIEGO	CA		06/10/2004		674,754								15,266			
0900295	DULUTH	MN		06/02/2004		6,602,694								687,225			
0900299	WALDORF	MD		06/01/2004		591,149								3,178			
0900300	MIDDLETOWN	RI		05/27/2004		1,453,552								18,231			
0900301	COLUMBUS	OH		08/06/2004		3,533,707								327,562			
0900313	BELLEVUE	WA		07/29/2004		2,475,191								52,947			
0900320	MIAMI	FL		07/29/2004		2,752,999								82,329			
0900325	WEST HOLLYWOOD	CA		10/27/2004		1,528,758								69,773			
0900327	CHESTERFIELD	VA		08/30/2004		3,084,347								274,501			
0900329	LOGAN TOWNSHIP	NJ		09/10/2004		1,649,872								24,616			
0900330	SANDY	UT		09/16/2004		1,315,573								19,218			
0900332	ST AUGUSTINE	FL		09/15/2004		788,960								103,646			
0900339	MORENO VALLEY	CA		09/21/2004		4,886,826								487,140			
0900341	CINCINNATI	OH		10/22/2004		3,306,596								124,447			

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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					
0900344	LIVONIA	MI		10/28/2004		1,752,005								41,910			
0900347	ROUND ROCK	TX		09/28/2004		1,044,728								50,027			
0900353	EL PASO	TX		10/28/2004		1,803,506								252,760			
0900354	SEATTLE	WA		10/27/2004		883,239								90,249			
0900355	BELLEVUE	WA		10/27/2004		2,060,891								139,008			
0900357	SAN ANTONIO	TX		02/07/2005		2,567,022								157,669			
0900361	NASHVILLE	TN		12/15/2004		3,433,712								128,840			
0900362	HICKORY	NC		11/04/2004		1,924,360								70,559			
0900369	SALT LAKE CITY	UT		12/17/2004		2,414,797								99,092			
0900370	RIVERTON	UT		12/17/2004		802,122								14,566			
0900372	MINNEAPOLIS	MN		12/13/2004		4,836,912								163,881			
0900373	TEMPE	AZ		10/22/2004		1,137,240								48,724			
0900374	NORCROSS	GA		12/16/2004		370,830								52,076			
0900377	KNOXVILLE	TN		12/14/2004		978,338								124,720			
0900378	SNELLVILLE	GA		12/06/2004		2,002,317								73,869			
0900379	BRANCHBURG	NJ		04/28/2005		2,562,989								237,492			
0900387	TOWN & COUNTRY	MO		01/20/2005		8,433,129								152,822			
0900392	SPRING	TX		02/02/2006		1,054,190								14,340			
0900393	MARIETTA	GA		03/31/2005		582,817								54,810			
0900400	AUSTIN	TX		02/16/2005		1,653,157								49,695			
0900402	GREENVILLE	SC		04/06/2005		2,888,600								139,858			
0900403	BRIGHTON	MI		02/28/2005		294,208								168,492			
0900410	NAPLES	FL		02/22/2005		1,388,808								93,814			
0900411	WARREN	MI		03/07/2005		553,222								42,414			
0900413	OREM	UT		03/18/2005		1,292,628								168,738			
0900418	FORT WORTH	TX		03/03/2005		2,027,396								72,126			
0900419	JACKSONVILLE	FL		03/17/2005		1,172,483								142,250			
0900422	WALLA WALLA	WA		03/29/2005		1,544,794								54,432			
0900426	MODESTO	CA		03/31/2005		4,145,372								146,222			
0900428	LANGHORNE	PA		04/21/2005		1,906,051								244,832			
0900433	PORTLAND	OR		03/15/2005		809,325								29,007			
0900434	WALLINGFORD	CT		06/15/2005		2,598,919								87,463			
0900436	PORTLAND	OR		04/21/2005		1,249,783								160,881			
0900438	HILLSBORO	OR		04/19/2005		1,466,262								135,101			
0900439	POWDER SPRINGS	GA		04/27/2005		980,983								90,606			
0900440	POWDER SPRINGS	GA		04/27/2005		1,266,718								115,930			
0900441	FOUNTAIN VALLEY	CA		05/16/2005		1,626,995								57,541			
0900442	CUYAHOGA FALLS	OH		05/12/2005		2,564,535								64,618			
0900446	KAYSVILLE	UT		05/16/2005		1,342,203								36,549			
0900447	MEMPHIS	TN		05/10/2005		1,256,863								114,437			
0900452	ALPHARETTA	GA		09/14/2005		1,093,450								36,450			
0900453	GILBERT	AZ		06/09/2005		725,406								90,030			
0900457	OXFORD	AL		06/23/2005		2,046,930								181,344			
0900458	OXFORD	AL		06/23/2005		2,878,494								255,015			
0900461	TAMPA	FL		08/30/2005		1,258,550								41,884			
0900463	OPELIKA	AL		06/30/2005		1,939,202								65,057			
0900466	ST. LOUIS	MO		10/13/2005		5,905,959								183,756			
0900469	DUBLIN	OH		07/08/2005		1,352,831								30,903			
0900472	FAIRLESS HILLS	PA		06/29/2005		434,073								101,647			
0900473	POMPANO BEACH	FL		09/01/2005		2,716,360								92,608			
0900480	PORTLAND	OR		06/07/2005		81,638								2,858			
0900487	WEST DES MOINES	IA		02/01/2006		4,439,296								253,856			
0900488	DUBLIN	OH		11/15/2005		1,136,428								10,800			
0900489	COLUMBUS	OH		11/15/2005		1,136,428								10,800			
0900492	BLOOMFIELD HILLS	MI		08/11/2005		1,155,030								54,367			
0900493	FRANKLIN	OH		10/28/2005		2,720,286								92,841			
0900494	HOWELL	NJ		08/30/2005		2,422,547								89,847			
0900495	SALT LAKE CITY	UT		07/15/2005		1,007,145								60,905			
0900506	RIVERSIDE	CA		10/25/2005		1,365,553								72,296			
0900509	ALBUQUERQUE	NM		09/15/2005		1,062,852								93,334			

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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					
0900510	ALBUQUERQUE	NM		09/15/2005		494,499								43,424			
0900513	DORAVILLE	GA		09/19/2005		430,558								51,169			
0900515	BAY CITY	MI		10/05/2005		1,856,589								86,635			
0900516	BLAINE	MN		07/10/2006		2,813,777								146,420			
0900528	DALLAS	TX		10/12/2005		2,071,724								244,601			
0900529	SYRACUSE	NY		11/30/2005		809,500								47,348			
0900530	MAPLE HEIGHTS	OH		11/14/2005		1,043,624								47,855			
0900531	EUCLID	OH		01/19/2006		2,121,663								95,138			
0900535	FOREST	VA		11/30/2005		1,831,023								227,139			
0900536	GROVEPORT	OH		11/22/2005		2,387,919								68,220			
0900537	GRANVILLE	OH		12/20/2005		660,629								22,551			
0900540	RICHMOND	VA		12/09/2005		1,079,986								35,947			
0900542	MONTGOMERY	AL		12/29/2005		858,211								97,407			
0900544	TWINSBURG	OH		12/13/2005		3,972,083								574,190			
0900546	MASON	OH		12/14/2005		839,216								20,486			
0900547	GROVE CITY	OH		10/10/2006		907,664								10,983			
0900549	MANASSAS	VA		12/15/2005		1,392,659								159,804			
0900550	CLAWSON	MI		12/13/2005		3,121,838								142,605			
0900553	FISHERS	IN		12/15/2005		652,952								56,253			
0900554	FORT MYERS	FL		01/18/2006		2,267,464								132,427			
0900558	RIO RANCHO	NM		12/05/2005		2,315,038								227,828			
0900561	SOUTHFIELD	MI		12/15/2005		6,014,867								202,013			
0900567	GARDNER	KS		03/13/2006		3,005,933								165,711			
0900569	PEARL	MS		12/16/2005		892,518								19,073			
0900570	BOUNTIFUL	UT		12/21/2005		1,215,409								40,097			
0900571	MEMPHIS	TN		12/22/2005		749,801								24,654			
0900572	CHESTERFIELD	MO		02/09/2006		3,854,846								124,600			
0900573	ALBUQUERQUE	NM		12/21/2005		791,457								12,880			
0900576	WOODBURY	MN		12/16/2005		782,440								25,527			
0900577	PORTLAND	OR		12/22/2005		890,153								100,716			
0900587	WALNUT CREEK	CA		12/20/2005		2,725,635								88,229			
0900588	CAREFREE	AZ		02/21/2006		779,246								79,430			
0900589	SCOTTSDALE	AZ		04/13/2006		610,115								60,473			
0900590	MESA	AZ		02/21/2006		761,292								77,823			
0900595	SCOTTSDALE	AZ		01/03/2006		2,012,755								18,343			
0900597	MINNEAPOLIS	MN		02/21/2006		6,059,563								30,838			
0900598	WIXOM	MI		01/23/2006		1,656,086								73,420			
0900600	ENGLEWOOD	CO		01/31/2006		2,131,284								69,345			
0900601	SAN ANTONIO	TX		02/16/2006		1,759,961								141,193			
0900605	ELPASO	TX		01/31/2006		730,453								31,676			
0900610	WOODSTOCK	GA		02/27/2006		1,349,167								42,384			
0900617	MAPLE HEIGHTS	OH		03/28/2006		1,172,553								38,145			
0900623	PEORIA	AZ		03/21/2006		987,540								31,622			
0900628	DALLAS	TX		03/15/2006		700,139								53,270			
0900634	COLUMBUS	OH		04/27/2006		1,883,473								61,093			
0900635	DAYTON	OH		04/27/2006		2,343,727								71,875			
0900636	PORTLAND	OR		02/24/2006		917,846								30,132			
0900637	GILBERT	AZ		04/06/2006		798,835								46,103			
0900638	CHANDLER	AZ		04/06/2006		4,694,707								126,127			
0900640	OXFORD	AL		03/09/2006		1,128,000								121,414			
0900641	LOGAN	UT		05/05/2006		699,385								40,183			
0900643	ROLLA	MO		04/05/2006		2,398,261								67,261			
0900644	COLUMBUS	OH		04/21/2006		1,364,576								43,443			
0900646	PEORIA	AZ		03/14/2006		843,972								26,505			
0900653	DALTON	GA		07/11/2006		957,283								49,318			
0900657	NAPLES	FL		05/05/2006		1,247,092								48,073			
0900658	OGDEN	UT		06/27/2006		2,204,325								68,650			
0900659	SALEM	OR		05/23/2006		2,775,188								86,228			
0900665	PUNTA GORDA	FL		05/26/2006		767,548								40,232			
0900670	SCOTTSDALE	AZ		05/01/2006		1,188,408								36,465			

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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
0900671	BONITA SPRINGS	FL		05/24/2006		1,363,189								41,238			
0900673	ATLANTA	GA		05/05/2006		3,401,594								51,401			
0900676	BLOOMINGTON	IN		06/15/2006		835,707								36,765			
0900677	PORTLAND	OR		06/20/2006		1,574,756								48,084			
0900678	FOUNTAIN HILL	AZ		05/11/2006		1,489,595								41,283			
0900681	GILBERT	AZ		06/08/2006		2,193,002								59,998			
0900684	LAKE RIDGE	MN		06/02/2006		2,481,141								73,825			
0900686	FERNANDINA BEACH	FL		07/12/2006		5,582,194								294,648			
0900690	SANTE FE	NM		06/22/2006		1,053,090								78,956			
0900695	CHARLOTTE	NC		05/25/2006		1,155,247								119,379			
0900696	EL PASO	TX		07/06/2006		670,766								12,903			
0900698	PHEONIX	AZ		06/29/2006		1,910,146								55,831			
0900699	TEMPE	AZ		06/29/2006		1,532,410								44,790			
0900700	PHOENIX	AZ		06/29/2006		1,013,022								19,581			
0900701	LONG BEACH	CA		08/18/2006		2,154,491								41,149			
0900702	SALINA	NY		06/30/2006		3,492,200								177,786			
0900703	CARMEL	IN		08/03/2006		1,894,282								54,966			
0900705	ANN ARBOR	MI		07/21/2006		1,961,423								78,258			
0900712	PLYMOUTH	MI		06/13/2006		1,137,125								30,493			
0900713	PHOENIX	AZ		07/11/2006		1,285,002								47,646			
0900719	ROCHESTER	MN		06/09/2006		6,104,925								176,947			
0900721	NEWPORT NEWS	VA		06/29/2006		1,092,169								54,739			
0900724	SOUTHAVEN	MS		09/27/2006		786,786								42,283			
0900725	RATON	NM		08/16/2006		1,247,400								36,369			
0900728	MERIDIAN	ID		08/31/2006		1,458,672								41,771			
0900729	CINCINNATI	OH		08/30/2006		1,508,806								18,054			
0900731	SANTA ANA	CA		08/25/2006		571,678								191,512			
0900732	CHARLOTTE	NC		07/31/2006		1,977,897								47,736			
0900735	LELAND	NC		09/07/2006		593,503								42,945			
0900736	MIAMISBURG	OH		10/19/2006		1,543,291								102,421			
0900737	POWELL	OH		10/30/2006		1,254,947								67,148			
0900739	LEHI	UT		09/14/2006		2,818,056								6,075			
0900740	GRAND RAPIDS	MI		12/07/2006		2,801,806								100,694			
0900747	ORCHARD PARK	NY		12/22/2006		2,807,516								78,122			
0900750	LOCUST GROVE	GA		09/15/2006		993,726								28,424			
0900751	HILLIARD	OH		11/01/2006		2,774,158								36,382			
0900752	DUBLIN	OH		11/01/2006		5,959,303								78,154			
0900755	TUALATIN	OR		10/11/2006		859,834								62,006			
0900761	WEST VALLEY CITY	UT		11/17/2006		1,063,360								30,644			
0900762	FT MYERS	FL		12/19/2006		546,783								62,934			
0900763	PHOENIX	AZ		12/18/2006		564,915								5,242			
0900767	ANN ARBOR	MI		04/30/2007		2,409,180								221,582			
0900768	WARREN	MI		01/12/2007		986,904								44,445			
0900770	TALLAHASSEE	FL		01/03/2007		348,716								10,469			
0900771	MARCO ISLAND	FL		01/11/2007		1,108,048								54,032			
0900772	SANTA FE	NM		04/11/2007		1,687,358								114,290			
0900773	EAGLE MOUNTAIN	UT		02/28/2007		1,051,142								50,628			
0900775	TENAFLY	NJ		02/09/2007		1,478,910								41,847			
0900776	MAHWAH	NJ		01/12/2007		3,392,643								89,498			
0900777	BAYONNE	NJ		01/23/2007		1,239,493								48,479			
0900783	GARDENDALE	AL		02/16/2007		629,357								43,876			
0900784	JACKSON	MS		02/22/2007		1,113,877								41,472			
0900788	CIRCLEVILLE	OH		03/16/2007		4,703,651								224,484			
0900789	COLUMBUS	OH		02/28/2007		2,192,030								62,785			
0900790	BIRMINGHAM	AL		03/09/2007		903,736								25,743			
0900791	CEDAR CITY	UT		06/29/2007		673,209								41,336			
0900792	ST LOUIS	MO		03/30/2007		825,429								92,323			
0900793	ST LOUIS	MO		03/30/2007		1,404,906								136,942			
0900797	CLEVELAND	TN		06/20/2007		4,186,504								114,233			
0900801	MINNEAPOLIS	MN		04/30/2007		4,186,026								9,135			

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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
0900802	PLAINFIELD	IL		04/30/2007		1,055,227								2,303			
0900803	QUEEN CREEK	AZ		04/30/2007		5,119,161								11,172			
0900804	CLIVE	IA		04/30/2007		3,488,355								7,613			
0900807	WIXOM	MI		08/06/2007		1,136,577								38,773			
0900809	FAYETTEVILLE	NC		04/26/2007		532,139								117,234			
0900812	DALLAS	TX		04/26/2007		1,569,440								44,338			
0900813	WESTERVILLE	OH		06/25/2007		981,572								27,965			
0900816	NEW KENSINGTON	PA		07/13/2007		309,889								135,029			
0900817	SOCORRO	TX		05/31/2007		448,707								7,443			
0900820	FARMINGTON HILLS	MI		05/04/2007		707,631								27,384			
0900821	LIVONIA	MI		04/30/2007		2,679,890								104,011			
0900824	HELENA	MT		04/26/2007		1,540,651								8,660			
0900825	WOODMERE	OH		06/12/2007		1,869,928								93,045			
0900827	FLOWOOD	MS		05/31/2007		7,180,686								206,178			
0900828	AMERICAN FORK	UT		07/12/2007		964,279								26,852			
0900830	MESA	AZ		06/11/2007		1,843,605								50,556			
0900831	ST CLAIR SHORES	MI		06/14/2007		4,836,009								167,350			
0900833	LOGAN	UT		04/23/2007		1,228,960								41,704			
0900834	BLACKLICK	OH		08/08/2007		895,488								24,857			
0900836	RALEIGH	NC		06/29/2007		954,857								132,911			
0900837	NEW HAVEN	CT		05/30/2007		1,933,737								90,529			
0900838	ALBERT LEA	MN		06/14/2007		5,122,898								143,467			
0900839	ORLANDO	FL		05/31/2007		1,998,112								55,782			
0900843	CENTERVILLE	OH		07/18/2007		760,844								24,374			
0900854	COLUMBUS	OH		08/01/2007		728,423								11,210			
0900860	SAN ANTONIO	TX		08/30/2007		1,572,515								69,133			
0900863	MADISON HEIGHTS	MI		09/12/2007		949,611								60,852			
0900864	BRIGHTON	MI		09/12/2007		1,823,253								116,836			
0900867	DULUTH	MN		09/18/2007		2,976,296								78,449			
0900869	BAKERSFIELD	CA		10/03/2007		1,204,695								101,327			
0900871	NORTH LAS VEGAS	NV		09/05/2007		3,103,166								33,815			
0900873	WHEATLAND	PA		09/19/2007		2,883,728								74,669			
0900876	PHOENIX	AZ		09/27/2007		760,333								48,757			
0900877	GRAND RAPIDS	MI		03/06/2008		4,041,738								91,887			
0900880	CARROLLTON	TX		09/25/2007		1,623,281								137,633			
0900883	BEACHWOOD	OH		10/15/2007		939,850								59,660			
0900886	CINCINNATI	OH		10/23/2007		1,810,157								80,185			
0900887	Auburn Hills	MI		10/12/2007		2,087,523								61,872			
0900888	ATLANTA	GA		10/30/2007		443,035								11,730			
0900889	EDISON	NJ		10/19/2007		6,024,174								40,274			
0900892	GILBERT	AZ		10/10/2007		2,164,517								66,498			
0900893	MONTCHANIN	DE		11/19/2007		1,642,631								43,199			
0900896	GRAND PRAIRIE	TX		01/15/2008		1,885,657								7,375			
0900899	NORTH OLMSTED	OH		12/03/2007		1,295,378								75,866			
0900900	FAYETTEVILLE	GA		11/28/2007		3,151,253								57,828			
0900902	HORN LAKE	MS		11/19/2007		2,651,572								5,563			
0900909	JACKSONVILLE	FL		12/06/2007		1,917,446								43,297			
0900910	PANAMA CITY BEACH	FL		12/06/2007		1,710,417								48,788			
0900912	RICHMOND	KY		12/19/2007		4,036,848								253,725			
0900913	EXTON	PA		12/06/2007		795,388								5,241			
0900916	JESSUP	MD		12/11/2007		1,771,940								15,751			
0900917	MARION	AR		12/20/2007		2,173,770								57,864			
0900918	SAN JOSE	CA		10/31/2007		3,087,489								84,242			
0900921	SAN ANTONIO	TX		11/30/2007		2,572,604								68,086			
0900922	COLUMBUS	OH		01/03/2008		977,044								25,994			
0900923	NOVI	MI		12/12/2007		5,792,005								216,308			
0900925	COLLEGE STATION	TX		02/13/2008		802,132								21,021			
0900926	ROCKVILLE	MD		12/06/2007		3,504,018								93,392			
0900927	CINCINNATI	OH		12/18/2007		1,410,580								50,183			
0900928	FRESNO	CA		12/03/2007		4,462,758								279,957			

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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
0900932	DALLAS	TX		12/13/2007		1,075,768								67,744			
0900933	DULUTH	GA		01/23/2008		2,137,387								55,794			
0900934	SALT LAKE CITY	UT		12/18/2007		575,163								31,722			
0900935	VIRGINIA BEACH	VA		04/30/2008		2,007,947								52,578			
0900936	TUCSON	AZ		12/17/2007		2,131,323								56,376			
0900940	CONYERS	GA		03/31/2008		1,336,807								35,053			
0900941	NORTH CANTON	OH		01/30/2008		3,197,596								85,073			
0900946	BROADVIEW HEIGHTS	OH		01/17/2008		1,158,238								72,219			
0900947	TOPEKA	KS		12/21/2007		1,281,320								107,147			
0900948	CHICAGO	IL		01/18/2008		3,996,996								106,341			
0900949	PENNSAUKEN	NJ		08/28/2008		831,285								47,648			
0900953	PALM BAY	FL		02/22/2008		2,720,324								167,190			
0900955	GLENPOOL	OK		12/30/2008		1,831,445								41,780			
0900956	COLUMBUS	OH		03/19/2008		2,667,757								69,883			
0900960	ALBUQUERQUE	NM		03/05/2008		1,049,268								64,488			
0900961	PANAMA CITY	FL		02/14/2008		3,431,340								97,337			
0900962	INDIANAPOLIS	IN		02/28/2008		3,170,443								88,378			
0900963	MOAB	UT		03/18/2008		2,493,205								88,167			
0900964	HUNTSVILLE	AL		03/28/2008		1,607,392								41,838			
0900965	LAYTON	UT		02/27/2008		1,087,333								28,495			
0900967	COLUMBUS	OH		03/19/2008		1,570,319								41,135			
0900968	COLUMBUS	OH		03/19/2008		1,561,396								33,950			
0900971	SANDPOINT	ID		02/28/2008		1,647,379								43,448			
0900972	FARMERS BRANCH	TX		02/26/2008		927,109								57,753			
0900973	SALT LAKE CITY	UT		04/10/2008		624,618								49,352			
0900974	SYRACUSE	NY		03/20/2008		2,497,162								108,608			
0900975	GREENVILLE	TX		03/25/2008		3,607,249								95,704			
0900976	PONTIAC	MI		02/29/2008		2,573,582								91,222			
0900977	CHARLOTTESVILLE	VA		02/28/2008		1,883,999								152,743			
0900978	BELLEVUE	NE		04/24/2008		4,385,304								116,301			
0900984	MARTINSBURG	WV		03/17/2008		2,460,179								231,421			
0900985	BELLEVILLE	MI		04/11/2008		979,018								59,353			
0900986	AUBURN HILLS	MI		05/01/2008		2,067,225								44,057			
0900987	HARLEYSVILLE	PA		05/12/2008		3,442,489								209,390			
0900988	PITTSBURGH	PA		04/17/2008		4,656,301								129,311			
0900989	SARATOGA SPRINGS	UT		05/21/2008		1,386,386								36,256			
0900990	THOUSAND OAKS	CA		04/30/2008		981,953								17,114			
0900991	OGDEN	UT		05/12/2008		751,964								16,219			
0900992	OGDEN	UT		05/12/2008		492,357								10,620			
0900993	HOUSTON	TX		04/30/2008		892,685								23,503			
0900994	LAS VEGAS	NV		05/01/2008		2,142,443								56,407			
0900995	LAS VEGAS	NV		07/01/2008		2,153,209								55,523			
0900996	LAS VEGAS	NV		07/01/2008		1,166,322								24,965			
0900997	SUNNYVALE	CA		04/22/2008		1,785,369								47,006			
0900999	SAN ANTONIO	TX		05/14/2008		745,470								69,477			
0901003	JACKSONVILLE	FL		06/06/2008		2,751,918								151,785			
0901004	ATLANTA	GA		05/29/2008		985,672								58,789			
0901006	PHOENIX	AZ		05/08/2008		2,616,709								92,700			
0901007	PHOENIX	AZ		05/08/2008		3,158,097								111,880			
0901008	PHOENIX	AZ		05/08/2008		5,143,187								182,204			
0901009	PHOENIX	AZ		05/08/2008		1,894,858								67,128			
0901011	BRYAN	TX		05/08/2008		2,195,066								56,672			
0901013	PHOENIX	AZ		05/08/2008		1,443,701								51,145			
0901014	PHOENIX	AZ		06/02/2008		6,692,392								288,637			
0901015	CHESAPEAKE	MD		06/02/2008		5,826,778								74,933			
0901016	PHOENIX	AZ		03/31/2008		2,226,697								59,077			
0901017	HOUSTON	TX		04/30/2008		1,874,637								49,356			
0901018	UPPER MARLBOROUGH	MD		05/30/2008		6,288,660								378,826			
0901019	HOUSTON	TX		04/23/2008		1,564,767								199,089			
0901020	LAS VEGAS	NV		05/22/2008		2,146,661								56,139			

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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					
0901021	EL PASO	TX		05/12/2008		2,215,724								173,577			
0901024	MENOMINEE	MI		03/28/2008		4,285,961								262,549			
0901025	CHADDS FORD	PA		05/22/2008		2,430,699								103,920			
0901028	CHADDS FORD	PA		05/22/2008		1,802,070								77,044			
0901029	CHADDS FORD	PA		05/22/2008		2,891,693								123,629			
0901033	EL SEGUNDO	CA		06/02/2008		2,910,007								75,585			
0901034	CAMARILLO	CA		05/08/2008		716,756								18,505			
0901036	GULF BREEZE	FL		05/29/2008		4,163,248								108,972			
0901037	CORDELE	GA		05/28/2008		1,154,712								32,020			
0901038	AMERICUS	GA		05/28/2008		1,347,913								37,378			
0901040	COLUMBUS	OH		08/01/2008		1,036,770								61,023			
0901041	COLUMBUS	OH		08/01/2008		2,752,804								162,027			
0901042	FORT COLLINS	CO		07/15/2008		4,585,466								1,105,430			
0901043	HILLIARD	OH		06/25/2008		2,372,432								140,986			
0901047	SPEARFISH	SD		07/10/2008		1,422,165								49,708			
0901049	MENLO PARK	CA		06/02/2008		2,971,937								67,737			
0901051	SANTA FE SPRINGS	CA		06/30/2008		3,678,399								94,852			
0901052	ROCHESTER	MN		06/12/2008		1,749,483								45,112			
0901053	CARSON CITY	NV		05/29/2008		2,741,043								27,837			
0901056	EL PASO	TX		05/30/2008		1,645,430								3,249			
0901057	WILSON	NC		07/15/2008		691,909								41,133			
0901058	PORT CHARLOTTE	FL		05/29/2008		1,680,861								41,123			
0901059	JACKSON	MS		07/09/2008		2,744,743								69,666			
0901060	PACOIMA	CA		07/02/2008		3,518,582								268,731			
0901062	SAINT GEORGE	UT		07/31/2008		3,145,096								20,228			
0901063	DEADWOOD	SD		07/15/2008		4,033,883								160,242			
0901070	OCOEE	FL		08/27/2008		1,443,193								59,367			
0901071	ORLANDO	FL		08/27/2008		2,249,683								92,543			
0901072	LITTLE ROCK	AR		08/29/2008		3,616,061								205,858			
0901073	WORTHINGTON	OH		09/29/2008		3,189,444								78,858			
0901076	LIVERPOOL	NY		08/14/2008		1,172,656								21,863			
0901077	MADISON HEIGHTS	MI		11/14/2008		2,309,555								69,039			
0901080	WEST JORDAN	UT		09/24/2008		1,174,700								38,269			
0901081	TALLAHASSEE	FL		07/21/2008		3,919,662								98,456			
0901082	ORLANDO	FL		08/13/2008		1,176,139								28,809			
0901083	SAN ANTONIO	TX		08/14/2008		703,524								28,295			
0901085	FULLERTON	CA		08/27/2008		1,360,650								32,310			
0901086	SAN JOSE	CA		08/27/2008		2,948,075								70,005			
0901090	LOUISVILLE	KY		09/18/2008		996,664								3,188			
0901094	PINEVILLE	NC		08/28/2008		1,043,223								59,674			
0901097	ALBUQUERQUE	NM		10/01/2008		3,899,609								7,234			
0901099	SCOTTSDALE	AZ		09/09/2008		1,562,949								41,323			
0901103	EUSTIS	FL		10/10/2008		2,273,632								4,142			
0901111	JACKSON	MS		10/23/2008		1,970,501								78,611			
0901114	WIXOM	MI		12/17/2008		2,300,738								73,432			
0901116	BLOOMINGDALE	IL		11/12/2008		1,719,184								67,976			
0901117	DALLAS	TX		11/18/2008		2,354,265								119,884			
0901119	MIDDLEBURG HEIGHTS	OH		11/18/2008		3,178,787								38,443			
0901124	SAN JOSE	CA		12/01/2008		1,452,076								35,670			
0901125	HILLIARD	OH		12/01/2008		3,739,096								91,851			
0901127	SCOTTSDALE	AZ		12/02/2008		3,814,348								93,133			
0901130	KANSAS CITY	MO		12/15/2008		1,414,374								33,378			
0901131	RICHMOND	VA		12/04/2008		2,731,595								65,773			
0901132	AUSTIN	TX		12/30/2008		464,200								105,649			
0901138	LANCASTER	PA		02/05/2009		5,040,229								116,981			
0901139	SHERMAN	TX		01/15/2009		2,145,358								114,228			
0901142	CHANDLER	AZ		04/30/2009		1,496,879								32,614			
0901144	WESTFORD	MA		05/29/2009		1,573,292								16,876			
0901148	TALLAHASSEE	FL		01/29/2009		3,413,602								98,419			
0901150	BLOOMINGTON	MN		02/25/2009		3,218,400								72,171			

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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					
0901152	WAYNE	NJ		04/10/2009		1,479,346								15,864			
0901153	VALLEY COTTAGE	NY		04/10/2009		2,034,101								14,584			
0901154	VALLEY COTTAGE	NY		04/10/2009		2,034,101								14,584			
0901155	HOUSTON	TX		03/02/2009		2,261,288								104,824			
0901156	SAN MARCOS	CA		06/01/2009		1,296,006								27,665			
0901157	PAINESVILLE	OH		05/07/2009		1,529,876								32,410			
0901159	JACKSONVILLE	FL		04/17/2009		2,608,196								60,549			
0901161	EDINA	MN		05/01/2009		4,165,952								88,864			
0901164	ATLANTA	GA		05/19/2009		1,095,817								54,986			
0901166	TUALATIN	OR		05/26/2009		2,317,994								3,697			
0901171	TREVOSE	PA		12/31/2009		1,216,095								56,028			
0901172	BETHESDA	MD		07/30/2009		2,703,390								137,550			
0901174	FOUNTAIN VALLEY	CA		06/17/2009		1,112,900								23,564			
0901176	NEW CASTLE	DE		07/06/2009		1,395,448								29,123			
0901177	CHICAGO	IL		06/22/2009		3,545,494								124,527			
0901179	MADISON	TN		08/17/2009		1,635,511								102,958			
0901180	JONESBORO	AR		12/02/2009		2,209,498								42,852			
0901182	CRESTWOOD	MO		08/26/2009		1,211,215								25,106			
0901184	OFALLON	MO		09/24/2009		4,480,139								92,115			
0901185	FLORENCE	KY		09/30/2009		1,249,430								19,225			
0901187	DALLAS	TX		08/17/2009		1,062,007								52,274			
0901188	BEACHWOOD	OH		09/09/2009		428,152								20,658			
0901189	LAKE WORTH	TX		09/29/2009		637,555								89,993			
0901190	IRVINE	CA		07/29/2009		1,668,199								106,133			
0901192	CHARLOTTE	NC		10/15/2009		3,325,516								72,726			
0901193	CREVE COEUR	MO		09/10/2009		2,003,164								30,771			
0901194	HAZELWOOD	MO		09/10/2009		2,138,261								44,321			
0901195	MARTINSBURG	WV		11/09/2009		3,320,537								202,286			
0901196	FLOWOOD	MS		09/15/2009		1,306,707								26,867			
0901198	WEST VALLEY CITY	UT		10/02/2009		2,266,771								46,290			
0901202	FORT MYERS BEACH	FL		11/20/2009		2,499,601								149,890			
0901203	CHANHASSEN	MN		09/29/2009		4,666,812								7,208			
0901205	AUSTIN	TX		10/30/2009		2,589,369								120,943			
0901207	HICKORY	NC		10/29/2009		2,408,155								239,669			
0901208	WACO	TX		09/30/2009		823,775								27,787			
0901209	WALTON HILLS	OH		11/20/2009		4,043,158								136,098			
0901211	GREECE	NY		12/14/2009		2,398,556								115,867			
0901212	AMHERST	NY		11/23/2009		912,980								18,494			
0901213	SALEM	OR		12/29/2009		4,230,954								88,681			
0901214	KINGWOOD	TX		12/04/2009		1,442,572								66,725			
0901215	SAN ANTONIO	TX		12/04/2009		2,859,153								132,248			
0901216	HOBBS	NM		01/29/2010		651,262								32,735			
0901219	CARLSBAD	CA		12/02/2009		3,142,759								53,181			
0901220	MURRELLS INLET	SC		12/30/2009		7,798,678								12,543			
0901223	PASADENA	CA		01/28/2010		4,023,420								84,581			
0901224	COLORADO SPRINGS	CO		12/17/2009		2,297,517								19,342			
0901225	MISSOURI CITY	TX		12/17/2009		2,438,181								24,330			
0901226	ALBUQUERQUE	NM		12/23/2009		6,044,940								208,754			
0901227	TUKWILA	WA		12/29/2009		1,028,776								21,462			
0901228	BEACHWOOD	OH		12/15/2009		1,642,755								153,678			
0901229	FLORENCE	KY		04/15/2010		510,271								21,868			
0901230	SEATTLE	WA		12/29/2009		1,159,121								72,115			
0901231	INDIANAPOLIS	IN		12/15/2009		4,534,552								155,276			
0901232	SOUTH BEND	IN		02/17/2010		454,604								356,361			
0901233	OVERLAND PARK	KS		02/01/2010		3,860,155								241,256			
0901234	CINCINNATI	OH		02/18/2010		2,018,462								44,770			
0901236	BROOKFIELD	WI		02/25/2010		3,285,869								17,180			
0901237	PHOENIX	AZ		02/17/2010		2,627,394								70,312			
0901239	MURRAY	UT		02/19/2010		2,910,341								59,703			
0901240	TORRANCE	CA		03/29/2010		870,032								37,361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901241	RALEIGH	NC		03/23/2010		1,825,891								36,666			
0901242	KENNESAW	GA		03/26/2010		2,292,177								79,026			
0901243	DAMASCUS	OR		03/10/2010		1,278,711								12,925			
0901244	HOOD RIVER	OR		03/10/2010		939,288								17,424			
0901245	MADISON HEIGHTS	MI		04/15/2010		973,578								52,003			
0901246	CHARLOTTE	NC		03/15/2010		1,309,363								64,929			
0901247	SCOTTSDALE	AZ		04/30/2010		3,208,665								57,316			
0901251	FISHERS	IN		04/08/2010		1,843,139								84,378			
0901252	HOUSTON	TX		04/01/2010		1,158,884								90,224			
0901253	SALT LAKE CITY	UT		04/13/2010		2,763,019								96,771			
0901254	BRECKSVILLE	OH		04/19/2010		4,704,637								96,525			
0901258	OGDEN	UT		05/06/2010		1,183,524								32,208			
0901259	EUGENE	OR		04/07/2010		2,825,607								57,131			
0901261	HELENA	MT		05/06/2010		296,668								17,404			
0901262	BETHANY	OK		05/06/2010		343,287								20,139			
0901264	LOS ANGELES	CA		05/27/2010		943,262								18,945			
0901265	GREENFIELD	WI		06/11/2010		3,332,011								37,711			
0901266	MILWAUKEE	WI		06/11/2010		2,574,941								43,952			
0901267	ST. FRANCIS	WI		06/11/2010		4,855,216								54,950			
0901268	CULVER CITY	CA		07/02/2010		1,512,269								30,497			
0901270	VANCOUVER	WA		07/06/2010		733,352								3,706			
0901272	SALEM	OR		06/29/2010		1,105,514								5,623			
0901274	SOUTH JORDAN	UT		06/04/2010		3,070,873								61,200			
0901275	BLOOMINGTON	MN		07/01/2010		2,629,458								131,899			
0901283	PLANO	TX		05/24/2010		1,145,327								51,667			
0901289	NEW BERLIN	WI		06/24/2010		2,000,294								37,105			
0901290	VANDALIA	OH		08/05/2010		1,993,378								116,912			
0901291	SALT LAKE CITY	UT		06/18/2010		1,585,897								32,075			
0901292	SOUTHHAVEN	MS		07/09/2010		2,076,770								38,239			
0901293	JACKSONVILLE	FL		08/12/2010		2,385,207								76,372			
0901294	INDIANAPOLIS	IN		07/01/2010		1,884,331								39,242			
0901295	SOUTHFIELD	MI		09/29/2010		2,705,289								52,794			
0901296	REXBURG	ID		07/14/2010		1,886,335								19,505			
0901297	INDIANAPOLIS	IN		09/27/2010		1,921,698								64,272			
0901298	KENT	WA		08/04/2010		1,272,846								25,594			
0901299	ARTESIA	CA		08/25/2010		397,469								7,992			
0901301	ARTESIA	CA		08/25/2010		1,594,606								32,064			
0901302	ARTESIA	CA		08/25/2010		388,005								7,802			
0901303	ARTESIA	CA		08/25/2010		558,349								11,227			
0901304	AUSTINTOWN	OH		08/19/2010		2,124,413								44,309			
0901305	OREM	UT		07/01/2010		4,848,261								236,304			
0901306	SANTA FE	NM		07/06/2010		565,765								11,834			
0901307	ALBUQUERQUE	NM		07/06/2010		942,942								19,723			
0901308	ALBUQUERQUE	NM		07/06/2010		942,942								19,723			
0901309	BALCH SPRINGS	TX		08/06/2010		2,321,694								45,660			
0901310	BEDFORD HEIGHTS	OH		09/22/2010		1,419,144								47,219			
0901311	GULFPORT	MS		03/17/2011		2,125,539								31,287			
0901312	JACKSONVILLE	FL		09/01/2010		2,241,254								155,298			
0901314	PHOENIX	AZ		09/08/2010		2,752,469								89,699			
0901315	BROOK PARK	OH		12/01/2010		6,610,876								146,455			
0901316	WEST HENRIETTA	NY		09/14/2010		492,479								22,524			
0901317	HAMBURG	NY		09/28/2010		749,810								34,294			
0901318	HOUSTON	TX		08/26/2010		5,316,959								116,620			
0901320	NEW CASTLE	DE		09/08/2010		1,511,995								31,761			
0901321	RICHLAND	MS		10/20/2010		432,946								24,722			
0901322	JACKSON	MS		10/29/2010		2,930,124								62,500			
0901325	BEAUMONT	TX		12/02/2010		543,726								30,737			
0901326	SPARKS	NV		10/19/2010		1,937,663								41,331			
0901328	BLUE ASH	OH		11/15/2010		2,355,724								115,517			
0901331	CARROLLTON	TX		10/08/2010		1,086,919								50,292			

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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
0901333	LAS VEGAS	NV		11/04/2010		1,747,361								37,799			
0901334	CLEVELAND	OH		12/09/2010		1,655,616								94,290			
0901335	FOREST CITY	CA		10/27/2010		5,660,856								124,263			
0901336	LINCOLN	NE		11/23/2010		2,160,661								83,972			
0901337	BIRMINGHAM	AL		12/28/2010		3,135,800								102,462			
0901338	ALHAMBRA	CA		12/03/2010		2,363,832								282,313			
0901339	NORTH HOLLYWOOD	CA		12/21/2010		1,304,678								36,721			
0901341	PORTLAND	OR		12/15/2010		945,533								1,609			
0901342	STERLING HEIGHTS	MI		11/30/2010		2,198,871								67,969			
0901343	HIGHLANDS RANCH	CO		11/02/2010		5,838,938								134,702			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		1,429,805								65,544			
0901346	ONTARIO	CA		12/10/2010		2,217,029								50,835			
0901347	NASHVILLE	TN		12/17/2010		782,760								35,592			
0901348	MILWAUKEE	WI		11/19/2010		6,353,415								227,046			
0901349	CHATTANOOGA	TN		03/01/2011		2,373,118								51,757			
0901350	CREVE COEUR	MO		12/23/2010		7,622,232								182,218			
0901351	SKOKIE	IL		12/23/2010		4,717,083								108,158			
0901352	MANKATO	MN		12/15/2010		3,208,924								111,569			
0901354	POMPANO BEACH	FL		12/17/2010		1,605,936								74,518			
0901355	PENNSAUKEN	NJ		12/09/2010		521,356								30,196			
0901356	MONTCLAIR	CA		03/01/2011		1,325,563								29,523			
0901358	OMAHA	NE		01/11/2011		5,221,462								118,995			
0901359	INDIANAPOLIS	IN		03/11/2011		2,394,902								106,911			
0901360	MINNEAPOLIS	MN		12/21/2010		2,109,788								72,979			
0901361	LINCOLN	NE		02/01/2011		1,974,856								90,557			
0901363	BEEVILLE	TX		01/20/2011		3,689,680								122,831			
0901364	PITTSFORD	NY		12/21/2010		1,227,419								56,725			
0901365	LAWRENCE	KS		01/07/2011		1,613,204								93,460			
0901366	EL PASO	TX		11/22/2010		1,213,054								70,207			
0901367	FLORA	MS		12/16/2010		1,311,163								111,102			
0901368	HOUSTON	TX		01/13/2011		1,524,593								69,307			
0901370	COLUMBUS	OH		02/28/2011		7,071,831								252,971			
0901371	BOULDER	CO		01/14/2011		1,701,110								38,768			
0901372	BLOOMINGTON	IN		01/28/2011		8,316,537								189,531			
0901373	COLUMBUS	OH		01/26/2011		2,882,693								85,447			
0901374	HYATTSVILLE	MD		01/24/2011		3,239,665								72,793			
0901375	BOWIE	MD		01/24/2011		2,832,744								58,842			
0901376	MOBILE	AL		01/31/2011		2,854,009								97,002			
0901377	ATHENS	GA		01/26/2011		1,605,896								36,857			
0901378	ATHENS	GA		01/26/2011		3,117,328								71,545			
0901379	TACOMA	WA		01/28/2011		1,704,802								37,496			
0901380	DENVER	CO		01/27/2011		2,328,089								107,134			
0901381	ELLISVILLE	MO		03/04/2011		7,597,186								168,274			
0901382	CORONA	CA		01/27/2011		2,178,358								47,911			
0901383	VISTA	CA		02/01/2011		4,256,494								95,640			
0901384	CARROLLTON	TX		02/22/2011		2,104,257								59,363			
0901385	EVESHAM TOWNSHIP	NJ		02/17/2011		5,678,513								155,116			
0901386	CONROE	TX		02/22/2011		1,104,020								24,238			
0901387	SALT LAKE CITY	UT		01/28/2011		753,732								43,252			
0901388	SCOTTSDALE	AZ		02/04/2011		1,617,121								54,186			
0901389	VICTORIA	TX		02/25/2011		1,618,559								30,488			
0901390	WESTMINSTER	CO		03/08/2011		3,294,850								149,303			
0901392	MADISON	AL		02/23/2011		1,708,479								77,860			
0901393	HUNTSVILLE	AL		02/23/2011		1,101,519								50,199			
0901394	PORTLAND	OR		02/16/2011		2,373,118								51,757			
0901395	EUGENE	OR		02/22/2011		4,748,222								102,812			
0901396	RIALTO	CA		02/11/2011		3,749,527								81,777			
0901398	STROUDSBURG	PA		01/31/2011		2,854,581								77,297			
0901399	WARREN	MI		03/08/2011		2,554,685								85,874			
0901400	SAN FRANCISCO	CA		03/15/2011		5,179,859								78,374			

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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					
0901403	TEMPE	AZ		02/28/2011		1,838,992								106,040			
0901405	PEPPER PIKE	OH		03/08/2011		2,541,896								79,211			
0901408	BRIGHTON	CO		03/23/2011		992,642								44,866			
0901409	LENEXA	KS		03/10/2011		3,705,498								9,655			
0901410	AUBURN	WA		03/22/2011		1,899,147								84,288			
0901411	TACOMA	WA		03/22/2011		3,979,165								176,604			
0901412	AUBURN	WA		03/22/2011		2,713,067								120,412			
0901413	WESTLAKE VILLAGE	CA		03/10/2011		2,948,233								63,627			
0901414	ALTOONA	IA		07/27/2011		2,018,245								86,351			
0901417	CINCINNATI	OH		04/04/2011		1,830,319								115,887			
0901418	SKOKIE	IL		04/19/2011		3,346,999								74,316			
0901419	ST LOUIS	MO		04/26/2011		7,941,341								175,639			
0901420	RIDGELAND	MS		04/21/2011		3,028,243								67,326			
0901421	IRVINE	CA		04/06/2011		3,485,082								114,535			
0901422	HOPKINSVILLE	KY		03/31/2011		6,280,419								145,127			
0901424	PINEVILLE	NC		03/17/2011		2,261,430								103,088			
0901427	CORPUS CHRISTI	TX		04/20/2011		2,432,794								50,858			
0901428	PASADENA	CA		05/02/2011		3,337,779								70,323			
0901429	BOULDER	CO		03/25/2011		2,952,247								51,616			
0901432	MONROE	NC		04/12/2011		1,751,250								96,584			
0901433	WEBSTER	NY		04/14/2011		1,967,412								87,423			
0901434	BELLEVILLE	MI		04/14/2011		982,194								45,748			
0901435	SANTA CLARA	CA		04/29/2011		1,727,668								74,800			
0901436	SWEDESBORO	NJ		04/07/2011		1,048,630								22,246			
0901437	SWEDESBORO	NJ		03/30/2011		2,474,105								52,854			
0901439	JACKSON	MS		04/20/2011		5,260,015								146,560			
0901443	SANTA ANA	CA		06/20/2011		1,827,174								59,052			
0901444	NATIONAL CITY	CA		06/13/2011		1,163,135								62,870			
0901445	HEBRON	KY		05/11/2011		888,273								49,510			
0901446	IRWINDALE	CA		11/01/2011		1,994,970								104,326			
0901447	SIOUX FALLS	SD		04/29/2011		3,958,339								83,116			
0901448	SIOUX FALLS	SD		04/29/2011		4,053,720								85,119			
0901449	SIOUX FALLS	SD		04/29/2011		1,430,725								30,042			
0901450	WEST VALLEY CITY	UT		05/04/2011		7,168,106								148,261			
0901451	ANAHEIM	CA		05/31/2011		3,392,904								70,177			
0901452	CLINTON	MS		06/02/2011		593,937								25,774			
0901453	LOS ANGELES	CA		06/08/2011		2,104,209								44,121			
0901455	BREA	CA		05/31/2011		2,790,757								59,705			
0901456	OMAHA	NE		05/31/2011		2,351,115								132,152			
0901457	COLORADO SPRINGS	CO		05/25/2011		3,244,693								69,113			
0901458	RIVERSIDE	CA		06/23/2011		2,578,292								54,421			
0901459	BEDFORD HEIGHTS	OH		05/26/2011		1,355,816								46,081			
0901460	BEDFORD HEIGHTS	OH		05/26/2011		2,386,608								81,114			
0901461	BEDFORD HEIGHTS	OH		05/26/2011		538,612								18,306			
0901462	STOW	OH		06/09/2011		3,816,122								115,871			
0901463	BURNSVILLE	MN		06/01/2011		1,999,701								39,791			
0901464	HUNTSVILLE	AL		06/23/2011		1,919,212								83,144			
0901465	MURFREESBORO	TN		05/27/2011		2,236,290								41,661			
0901466	BISMARCK	ND		06/21/2011		2,181,801								58,092			
0901467	CHANHASSEN	MN		08/29/2011		3,630,544								279,160			
0901468	EAGAN	MN		07/01/2011		1,002,366								19,553			
0901469	WARNER ROBINS	GA		05/27/2011		2,471,335								79,691			
0901470	ANNAPOLIS	MD		06/30/2011		7,161,862								155,088			
0901471	NEWPORT BEACH	CA		07/21/2011		6,637,028								70,717			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		2,471,554								83,960			
0901473	LONGMONT	CO		06/20/2011		2,579,606								55,293			
0901474	MONTCLAIR	CA		08/11/2011		4,839,448								102,925			
0901475	HUNTSVILLE	AL		06/30/2011		1,185,971								52,254			
0901476	INDIANAPOLIS	IN		08/11/2011		1,873,607								61,666			
0901480	MILWAUKEE	WI		07/12/2011		2,194,722								49,493			

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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
0901481	ORLANDO	FL		09/27/2011		1,176,728								24,529			
0901482	JACKSON	MS		07/21/2011		895,920								49,087			
0901484	WEST ALLIS	WI		07/19/2011		1,102,173								89,850			
0901485	MAPLE GROVE	MN		07/21/2011		1,519,497								33,281			
0901486	BOULDER	CO		12/06/2011		1,736,016								36,309			
0901487	HYATTSVILLE	MD		07/29/2011		2,862,682								64,557			
0901488	CINCINNATI	OH		08/10/2011		915,497								41,104			
0901489	CINCINNATI	OH		08/10/2011		732,398								32,883			
0901492	CARLSBAD	CA		07/29/2011		1,482,337								31,998			
0901493	CHARLESTON	SC		07/28/2011		869,438								47,469			
0901494	SAVANNAH	GA		08/03/2011		1,139,916								24,458			
0901496	SPRINGFIELD	MA		08/12/2011		2,708,715								142,961			
0901497	SANTA TERESA	NM		07/22/2011		1,835,847								195,162			
0901498	TUPELO	MS		08/25/2011		1,532,660								5,073			
0901499	SKOKIE	IL		08/19/2011		5,609,263								190,065			
0901500	CAMBRIDGE	MN		09/01/2011		1,173,443								25,177			
0901501	COON RAPIDS	MN		09/01/2011		1,245,286								26,718			
0901502	NASHVILLE	TN		08/04/2011		1,625,144								36,412			
0901503	CHADDS FORD	PA		08/19/2011		3,751,567								121,513			
0901504	DALLAS	TX		06/30/2011		4,242,128								186,909			
0901505	SCOTTSDALE	AZ		08/12/2011		774,942								24,566			
0901508	PEPPER PIKE	OH		08/31/2011		2,394,782								51,381			
0901509	WHITE BEAR LAKE	MN		09/21/2011		2,571,855								54,810			
0901510	ST. ANTHONY	MN		09/21/2011		4,059,308								86,510			
0901511	ST. CLOUD	MN		09/21/2011		2,437,504								51,947			
0901512	ROSEVILLE	MN		09/21/2011		5,469,989								116,573			
0901513	MAPLE GROVE	MN		12/09/2011		4,390,804								90,476			
0901514	GLENDALE	WI		09/23/2011		2,777,325								61,826			
0901515	RICHMOND	KY		09/13/2011		4,086,758								91,566			
0901516	ALPHARETTA	GA		09/12/2011		939,369								30,684			
0901518	SIOUX FALLS	SD		09/01/2011		2,490,573								53,437			
0901520	BROCKTON	MA		11/30/2011		3,376,987								180,065			
0901521	TAYLORSVILLE	UT		09/30/2011		2,169,138								116,706			
0901522	SAN ANTONIO	TX		08/30/2011		2,182,218								45,464			
0901523	KNOXVILLE	TN		09/30/2011		1,738,915								181,981			
0901524	ROSEVILLE	MI		08/30/2011		1,612,077								43,092			
0901525	NIAGARA FALLS	NY		11/29/2011		1,113,837								47,091			
0901526	URBANDALE	IA		11/14/2011		5,933,893								254,150			
0901528	EDEN PRAIRIE	MN		09/26/2011		2,485,470								133,726			
0901529	AMERICAN FALLS	ID		09/01/2011		2,250,445								121,776			
0901530	EAGLE	ID		09/01/2011		2,070,410								112,034			
0901531	MERIDIAN	ID		09/01/2011		3,420,677								185,100			
0901532	SODA SPRINGS	ID		09/01/2011		810,160								43,839			
0901533	INDEPENDENCE	OH		11/29/2011		2,356,310								78,095			
0901534	SAN ANTONIO	TX		09/12/2011		1,707,276								88,318			
0901535	SALT LAKE CITY	UT		10/18/2011		1,109,925								47,325			
0901536	WEST BLOOMFIELD	MI		10/05/2011		1,470,651								62,706			
0901537	PEPPER PIKE	OH		11/01/2011		5,756,530								127,322			
0901538	KIRKLAND	WA		12/02/2011		962,917								21,916			
0901539	COLUMBUS	OH		12/09/2011		3,273,672								71,481			
0901540	NAPERVILLE	IL		12/01/2011		8,650,234								206,422			
0901542	DRAPER	UT		12/15/2011		2,150,732								44,982			
0901543	CHARLOTTE	NC		11/16/2011		4,910,302								158,063			
0901544	LADUE	MO		12/20/2011		3,797,925								85,740			
0901545	COLUMBUS	OH		12/23/2011		3,050,435								84,628			
0901546	JACKSONVILLE	FL		12/22/2011		1,204,150								2,002			
0901547	PHOENIX	AZ		12/15/2011		1,705,635								53,637			
0901548	AUBURN HILLS	MI		12/23/2011		912,660								43,715			
0901549	BEAVERCREEK	OH		01/18/2012		1,441,101								34,665			
0901550	PEORIA	AZ		12/28/2011		2,671,931								53,927			

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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					
0901551	MILWAUKEE	WI		12/20/2011		3,502,700								168,222			
0901552	JENKINTOWN	PA		12/28/2011		6,813,455								147,856			
0901553	OAK LAWN	IL		01/25/2012		4,334,656								97,245			
0901556	JACKSON	MS		01/31/2012		2,702,488								57,447			
0901557	CHARLOTTE	NC		02/06/2012		1,005,205								21,531			
0901559	TACOMA	WA		02/15/2012		4,656,067								150,675			
0901560	TACOMA	WA		02/15/2012		2,470,566								79,950			
0901563	TUCSON	AZ		03/29/2012		4,018,756								84,942			
0901565	CHARLOTTE	NC		03/28/2012		2,609,101								58,493			
0901567	EAST POINT	GA		05/10/2012		3,594,281								75,597			
0901568	TOPEKA	KS		03/27/2012		3,216,070								73,192			
0901569	MEMPHIS	TN		03/27/2012		2,898,810								65,093			
0901571	HARRISON CITY	PA		04/30/2012		8,996,228								204,858			
0901572	EGAN	MN		04/05/2012		1,743,565								38,279			
0901575	ABERDEEN	NC		04/26/2012		8,035,673								179,027			
0901576	NEWARK	DE		04/24/2012		1,034,624								3,515			
0901577	SAN LEANDRO	CA		05/15/2012		3,155,671								102,782			
0901578	NAPLES	FL		05/31/2012		812,782								38,638			
0901579	JACKSON	MS		04/17/2012		6,271,968								153,781			
0901580	MEMPHIS	TN		03/27/2012		5,800,487								128,511			
0901582	ROSWELL	GA		04/25/2012		1,211,724								26,020			
0901583	WIXOM	MI		04/19/2012		988,180								48,252			
0901584	LAS VEGAS	NV		03/14/2012		2,517,123								53,600			
0901585	DRAPER	UT		03/30/2012		1,183,439								148,416			
0901586	FOUNTAIN VALLEY	CA		05/10/2012		1,036,327								45,181			
0901587	CHARLOTTE	NC		05/01/2012		2,621,508								86,897			
0901588	KENNESAW	GA		06/12/2012		9,454,773								210,938			
0901589	SMYRNA	GA		06/12/2012		4,499,122								101,142			
0901590	SMYRNA	GA		06/12/2012		5,963,780								133,053			
0901591	CARTERSVILLE	GA		06/12/2012		3,636,451								81,130			
0901592	PANAMA CITY	FL		06/12/2012		4,523,875								102,765			
0901593	GIG HARBOR	WA		05/23/2012		6,441,373								147,990			
0901595	FREDERICK	MD		05/31/2012		6,513,074								133,937			
0901597	VENTURA	CA		05/29/2012		2,129,709								114,647			
0901598	MINNEAPOLIS	MN		06/15/2012		7,402,805								169,542			
0901599	LOUISVILLE	KY		06/05/2012		1,773,599								94,589			
0901600	OMAHA	NE		06/14/2012		1,588,750								45,862			
0901601	ST PAUL	MN		07/10/2012		4,432,179								193,063			
0901602	TIGARD	OR		06/13/2012		2,166,659								115,057			
0901603	ALISA VIEJO	CA		05/31/2012		3,874,510								89,017			
0901604	FORT COLLINS	CO		06/08/2012		4,175,183								89,134			
0901605	SUGARLAND	TX		06/21/2012		3,406,492								108,360			
0901606	ATLANTA	GA		06/13/2012		1,722,179								58,270			
0901607	TEGA CAY	SC		07/12/2012		2,869,279								64,210			
0901608	BRENTWOOD	TN		05/31/2012		3,038,109								72,066			
0901609	NAPERVILLE	IL		07/11/2012		5,126,813								217,658			
0901610	SPRINGFIELD	MO		06/27/2012		1,905,475								82,207			
0901611	PENNSAUKEN	NJ		05/18/2012		1,430,478								31,688			
0901612	AKRON	OH		06/27/2012		2,445,840								85,392			
0901613	LOS ANGELES	CA		06/28/2012		1,554,591								34,223			
0901614	WEST DES MOINES	IA		07/18/2012		14,566,004								368,667			
0901615	WESTMONT	IL		07/05/2012		4,662,102								109,297			
0901616	ANDERSON	IN		07/12/2012		4,856,356								113,851			
0901617	JACKSON	MS		06/28/2012		2,329,155								324,181			
0901618	ORANGE	CA		06/27/2012		1,213,684								27,314			
0901619	JACKSON	MS		08/07/2012		1,850,720								27,566			
0901620	NE ALBUQUERQUE	NM		07/02/2012		3,551,322								186,596			
0901621	WESTLAKE VILLAGE	CA		06/28/2012		7,762,118								178,551			
0901622	MINNEAPOLIS	MN		07/10/2012		1,459,901								31,956			
0901623	OREM	UT		07/30/2012		723,190								37,268			

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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
0901624	BARTLETT	TN		07/31/2012		1,999,976								67,049			
0901625	RIVERVIEW	FL		08/28/2012		4,525,498								232,181			
0901627	GARDNER	KS		09/04/2012		1,560,225								35,908			
0901628	CORPUS CHRISTI	TX		08/16/2012		2,382,744								99,332			
0901629	AURORA	CO		07/30/2012		3,161,070								41,230			
0901630	BLAINE	MN		08/16/2012		1,662,317								37,943			
0901631	FISHERS	IN		08/09/2012		1,141,651								49,316			
0901632	SOMERSET	KY		09/07/2012		3,184,505								104,490			
0901633	DULUTH	GA		10/04/2012		2,739,287								58,918			
0901634	ATLANTA	GA		08/30/2012		6,914,843								156,154			
0901635	CHAPEL HILL	NC		09/17/2012		2,457,725								78,827			
0901636	PASADENA	CA		09/04/2012		4,771,196								206,353			
0901637	COLUMBUS	OH		10/25/2012		3,653,796								21,146			
0901640	SAN DIEGO	CA		08/30/2012		6,718,676								152,838			
0901641	JOHNSON CITY	TN		09/10/2012		6,827,718								155,527			
0901642	LOGAN	UT		09/11/2012		5,706,022								129,976			
0901643	SNELVILLE	GA		10/01/2012		1,213,928								51,738			
0901644	KALAMAZOO	MI		09/20/2012		3,160,453								247,966			
0901645	WEST SENECA	NY		10/18/2012		2,777,373								118,728			
0901646	BENICIA	CA		09/05/2012		943,045								48,201			
0901647	VICTORIA	TX		08/30/2012		2,755,668								142,985			
0901648	FOUNTAIN VALLEY	CA		09/10/2012		1,335,935								57,779			
0901650	PORTLAND	OR		11/15/2012		2,713,880								90,178			
0901651	MILL VALLEY	CA		09/25/2012		2,744,431								152,514			
0901652	DALLAS	GA		09/20/2012		3,758,130								83,122			
0901653	NEENAH	WI		10/01/2012		6,599,536								225,624			
0901654	CAMARILLO	CA		09/28/2012		1,393,987								32,456			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		1,245,550								52,772			
0901656	MILWAUKEE	WI		10/18/2012		9,081,463								308,433			
0901657	SAN ANTONIO	TX		10/29/2012		1,220,730								28,268			
0901658	HOPE MILLS	NC		09/26/2012		2,339,558								54,471			
0901659	MASCOT	TN		10/17/2012		2,728,220								93,613			
0901660	LEXINGTON	KY		12/04/2012		5,017,364								122,295			
0901661	PINSON	AL		11/20/2012		4,333,463								226,597			
0901662	COLUMBUS	OH		11/20/2012		4,886,850								118,171			
0901663	GAINESVILLE	GA		10/24/2012		6,739,900								155,263			
0901664	LEXINGTON	KY		11/01/2012		3,380,095								115,981			
0901665	ATLANTA	GA		11/13/2012		2,680,256								116,100			
0901666	MARIETTA	GA		11/06/2012		3,517,441								80,255			
0901667	GRAFTON	WI		11/08/2012		1,417,878								33,598			
0901668	FOLSOM	PA		12/18/2012		1,720,411								73,455			
0901669	EDINA	MN		11/21/2012		1,598,060								54,278			
0901670	RICHMOND	VA		11/20/2012		3,637,324								118,223			
0901671	CORDOVA	TN		11/28/2012		3,422,464								81,098			
0901672	GRANDVIEW	MO		11/28/2012		5,518,112								141,755			
0901673	DRAPER	UT		11/21/2012		1,429,268								74,027			
0901674	LEXINGTON	KY		11/19/2012		3,814,116								89,749			
0901675	MINNEAPOLIS	MN		12/18/2012		2,868,314								64,429			
0901676	Sterling Heights	MI		12/21/2012		3,716,824								175,747			
0901677	WIXOM	MI		12/21/2012		3,779,325								115,820			
0901678	BROKEN ARROW	OK		12/12/2012		1,652,031								59,090			
0901679	PHENIX CITY	AL		12/14/2012		2,940,685								124,434			
0901680	KANSAS CITY	KS		12/13/2012		1,941,606								66,442			
0901681	ORO VALLEY	AZ		12/18/2012		4,129,282								99,337			
0901682	MARYVILLE	TN		12/13/2012		2,504,633								108,615			
0901683	NEW BERLIN	WI		12/28/2012		10,083,678								245,783			
0901684	KANSAS CITY	MO		12/12/2012		2,923,834								86,621			
0901685	RAYTOWN	MO		12/12/2012		1,608,109								47,642			
0901686	REDMOND	WA		12/20/2012		2,057,532								52,124			
0901687	LYNNWOOD	WA		12/20/2012		1,126,744								28,544			

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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					
0901688	NEW HOPE	MN		12/27/2012		1,735,793								73,120			
0901689	SOMERSET	NJ		01/07/2013		1,963,960								44,725			
0901690	AMERICAN FORK	UT		12/27/2012		2,597,614								59,477			
0901691	ST CLOUD	MN		12/20/2012		2,597,215								59,906			
0901692	SIGNAL HILL	CA		12/27/2012		2,298,238								49,651			
0901693	CINCINNATI	OH		12/27/2012		3,153,036								406,850			
0901694	SIMPSONVILLE	SC		01/10/2013		1,852,296								40,648			
0901695	BENSALEM	PA		01/08/2013		8,666,081								290,689			
0901696	ORINDA	CA		02/01/2013		1,753,497								57,852			
0901697	DURHAM	NC		02/25/2013		2,040,034								83,869			
0901698	FORT LAUDERDALE	FL		01/24/2013		5,107,702								114,612			
0901699	FLORENCE	KY		01/24/2013		1,939,561								137,502			
0901700	FRANKLIN	TN		02/19/2013		1,503,658								64,268			
0901701	SNYDER	TX		02/20/2013		2,151,684								67,761			
0901702	ANDREWS	TX		02/19/2013		1,539,776								49,317			
0901703	PACE	FL		02/01/2013		3,038,703								69,593			
0901704	TOWN OF PERINTON	NY		01/28/2013		1,620,387								68,078			
0901705	KENNESAW	GA		01/09/2013		2,418,875								101,167			
0901706	ANNISTON	AL		01/16/2013		3,385,456								79,972			
0901707	TUCSON	AZ		03/28/2013		6,429,915								266,100			
0901708	ORANGE	CA		01/30/2013		2,698,552								63,746			
0901709	MINNEAPOLIS	MN		02/12/2013		4,646,910								109,074			
0901710	ROCK HALL	MD		01/29/2013		678,463								89,247			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,278,849								29,580			
0901712	MEMPHIS	TN		01/30/2013		3,532,147								84,046			
0901713	CRESTVIEW HILLS	KY		02/26/2013		2,340,932								155,635			
0901714	ST LOUIS PARK	MN		03/20/2013		2,217,902								50,277			
0901715	FAYETTEVILLE	NC		02/20/2013		4,015,751								117,388			
0901716	KENNESAW	GA		02/28/2013		1,455,444								62,054			
0901717	WEST PALM BEACH	FL		03/05/2013		3,426,513								114,683			
0901718	WOODSIDE	NY		03/25/2013		6,747,609								159,875			
0901719	GLENDALE	WI		03/28/2013		2,463,205								57,512			
0901720	WASHINGTON	DC		03/11/2013		4,039,656								94,320			
0901721	TAKOMA PARK	MD		03/11/2013		1,477,923								34,507			
0901722	CHICAGO	IL		05/17/2013		1,961,112								80,743			
0901723	GURNEE	IL		04/19/2013		6,403,653								154,231			
0901724	BENSENVILLE	IL		04/19/2013		12,491,564								300,858			
0901725	MINNETONKA	MN		04/01/2013		4,861,399								215,319			
0901726	MINNETONKA	MN		04/01/2013		4,861,399								215,319			
0901730	GLAINE	MN		04/01/2013		3,889,119								172,255			
0901731	SAN ANTONIO	TX		04/18/2013		1,506,545								33,202			
0901732	CHULA VISTA	CA		04/24/2013		1,974,411								45,841			
0901734	ROMEOVILLE	IL		04/30/2013		1,450,159								62,079			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,575,285								38,757			
0901736	PLANTATION	FL		04/11/2013		2,591,415								154,284			
0901737	KENOSHA	WI		04/16/2013		6,014,672								150,837			
0901738	HIGHLAND PARK	IL		04/16/2013		3,454,511								81,395			
0901739	MEMPHIS	TN		03/07/2013		7,876,689								192,140			
0901740	MEMPHIS	TN		03/07/2013		7,876,689								192,140			
0901741	SARASOTA	FL		05/13/2013		1,629,340								53,252			
0901742	SARASOTA	FL		05/13/2013		2,658,139								86,877			
0901743	EAGAN	MN		04/01/2013		1,362,664								58,220			
0901744	ALPHARETTA	GA		04/30/2013		5,842,268								247,331			
0901745	MANSFIELD	TX		05/16/2013		1,372,399								57,238			
0901746	MOBILE	AL		05/24/2013		1,191,276								59,532			
0901747	IRVINE	CA		05/16/2013		3,428,522								147,773			
0901748	SOUTH JORDAN	UT		05/22/2013		2,965,701								71,061			
0901749	SAN DIEGO	CA		06/25/2013		2,922,760								68,128			
0901750	TUCSON	AZ		05/22/2013		9,921,398								225,763			
0901751	HAMBURG	NY		05/09/2013		1,137,333								47,043			

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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
0901752	LEE'S SUMMIT	MO		04/23/2013		4,536,740								111,934			
0901753	KIRKLAND	WA		04/30/2013		1,763,008								92,296			
0901754	NOVI	MI		05/15/2013		1,122,535								36,277			
0901755	DEERFIELD	IL		05/22/2013		2,373,190								55,626			
0901756	CITY OF INDUSTRY	CA		05/24/2013		1,438,864								126,221			
0901757	WOODBRIDGE	VA		05/31/2013		1,031,691								21,895			
0901758	OSHKOSH	WI		06/14/2013		5,125,687								123,048			
0901759	SUWANEE	GA		05/20/2013		2,027,977								45,805			
0901760	SPRING	TX		05/30/2013		2,838,435								65,555			
0901761	FAIRFIELD	OH		05/15/2013		3,706,203								193,235			
0901762	CINCINNATI	OH		05/15/2013		1,853,101								96,617			
0901763	WHITEFISH BAY	WI		06/06/2013		2,095,618								50,945			
0901764	MOBILE	AL		06/18/2013		1,761,113								76,909			
0901765	HAWTHORNE	CA		07/16/2013		3,690,600								183,798			
0901766	LA PUENTE	CA		06/03/2013		1,545,694								134,487			
0901767	MILL VALLEY	CA		06/10/2013		1,137,452								60,894			
0901768	RAPID CITY	SD		06/05/2013		4,061,841								95,382			
0901769	SAINT JOHNS	FL		06/20/2013		3,904,674								198,201			
0901770	KANSAS CITY	MO		06/14/2013		6,468,348								327,124			
0901771	INDIANAPOLIS	IN		06/25/2013		1,337,311								56,458			
0901772	TORRANCE	CA		06/27/2013		1,981,090								51,106			
0901773	SOUTHAVEN	MS		07/08/2013		1,370,293								91,895			
0901774	WINTER PARK	FL		07/09/2013		1,181,073								58,586			
0901775	PHOENIX	AZ		07/10/2013		4,059,842								124,398			
0901776	MELBOURNE	FL		08/05/2013		7,629,272								289,731			
0901777	ROCKY MOUNT	NC		06/26/2013		2,625,899								109,843			
0901778	ALPHARETTA	GA		06/27/2013		1,264,600								29,151			
0901779	CHATSWORTH	CA		08/01/2013		2,460,332								122,723			
0901780	ORANGE	CA		06/28/2013		1,089,843								25,404			
0901781	CHARLOTTE	NC		07/19/2013		2,411,358								273,444			
0901782	AGOURA HILLS	CA		08/14/2013		2,375,365								100,776			
0901783	PLANTATION	FL		08/06/2013		1,690,456								38,996			
0901785	TUCSON	AZ		07/03/2013		2,576,740								53,535			
0901786	OAKLAND	CA		08/09/2013		2,383,484								39,308			
0901787	WILMINGTON	NC		08/01/2013		1,468,668								127,392			
0901788	FERGUSON	MO		08/13/2013		5,219,389								124,941			
0901789	ST. PETERSBURG	FL		07/30/2013		2,022,863								84,041			
0901790	ST. PETERSBURG	FL		08/28/2013		2,900,788								119,697			
0901791	ARVADA	CO		07/31/2013		1,314,936								31,175			
0901792	NEW BERLIN	WI		08/07/2013		3,213,309								109,056			
0901793	WINDER	GA		07/18/2013		2,122,402								68,933			
0901795	GREENVILLE	SC		08/21/2013		1,988,541								39,065			
0901796	LANSING	MI		09/12/2013		6,176,896								142,770			
0901797	ELLISVILLE	MO		08/13/2013		7,953,354								190,386			
0901798	MILWAUKEE	WI		08/08/2013		7,397,437								316,815			
0901799	TEMPE	AZ		08/29/2013		3,820,015								60,962			
0901800	WEST JORDAN	UT		08/20/2013		2,038,821								45,715			
0901801	STONE MOUNTAIN	GA		08/14/2013		5,596,761								115,260			
0901802	NEWPORT NEWS	VA		08/01/2013		5,966,587								103,682			
0901803	HAMBURG	NY		08/15/2013		3,579,851								82,336			
0901804	WEST JORDAN	UT		08/27/2013		5,593,422								129,032			
0901805	BIRMINGHAM	AL		09/03/2013		8,357,945								260,342			
0901806	BROOKLYN	NY		08/02/2013		7,283,248								170,527			
0901807	EL PASO	TX		09/05/2013		835,335								90,485			
0901808	ANN ARBOR	MI		08/29/2013		2,153,421								88,445			
0901809	PERRY	GA		07/31/2013		2,128,389								67,146			
0901811	CORAL SPRINGS	FL		08/15/2013		1,581,092								77,533			
0901812	MILWAUKEE	WI		09/20/2013		8,444,158								343,933			
0901814	TUSCON	AZ		09/26/2013		2,088,637								224,623			
0901815	ATLANTA	GA		09/10/2013		2,136,584								46,003			

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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		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
0901816	ATLANTA	GA		09/10/2013		2,550,148								54,908			
0901818	SYRACUSE	NY		09/17/2013		2,638,711								69,971			
0901819	LAWRENCEVILLE	NJ		10/09/2013		2,196,109								46,459			
0901820	CARROLLTON	GA		09/26/2013		1,416,136								54,930			
0901821	ATHENS	GA		09/26/2013		2,484,449								96,369			
0901822	MIAMI	FL		09/25/2013		3,184,102								61,414			
0901823	EL PASO	TX		10/17/2013		3,486,652								164,372			
0901824	SPRING HILL	KS		10/03/2013		2,141,732								278,123			
0901825	RIVERSIDE	CA		10/10/2013		1,796,830								40,938			
0901826	BELLEVUE	WA		09/30/2013		1,341,456								52,882			
0901827	SAN ANTONIO	TX		09/30/2013		3,189,125								67,520			
0901828	INDIANAPOLIS	IN		09/19/2013		4,250,037								205,726			
0901829	ADDISON	IL		10/10/2013		9,550,330								303,355			
0901830	BREA	CA		10/30/2013		2,495,473								54,101			
0901831	REDMOND	WA		10/07/2013		4,092,640								87,917			
0901832	DECATUR	GA		10/31/2013		2,345,862								49,398			
0901833	MIDDLETON	WI		11/01/2013		2,819,959								62,021			
0901834	MADISON HEIGHTS	MI		10/17/2013		2,078,361								133,734			
0901835	LORTON	VA		11/21/2013		7,700,000								157,984			
0901836	SAINT JOHNS	FL		10/03/2013		992,575								46,008			
0901837	SCOTTSDALE	AZ		10/24/2013		1,098,040								23,408			
0901838	SCOTTSDALE	AZ		10/24/2013		1,497,327								31,920			
0901839	SCOTTSDALE	AZ		10/24/2013		1,996,436								42,560			
0901840	KANSAS CITY	MO		10/17/2013		1,796,811								39,238			
0901841	HOFFMAN ESTATES	IL		11/06/2013		3,700,000								297,696			
0901842	MIDDLETON	WI		10/24/2013		6,588,360								138,949			
0901843	OAK RIDGE	NC		10/31/2013		8,271,651								161,608			
0901844	HOUSTON	TX		11/12/2013		1,500,000								55,603			
0901845	ORANGE	CA		11/06/2013		4,342,767								92,990			
0901846	MEMPHIS	TN		01/15/2014										162,869			
0901847	KENNESAW	GA		11/01/2013		2,020,107								58,916			
0901848	WINSTON SALEM	NC		10/31/2013		1,980,886								49,343			
0901849	SHERWOOD	OR		12/18/2013		2,675,000								111,215			
0901850	RIVERVIEW	FL		12/04/2013		1,250,000								57,013			
0901851	TALLAHASSEE	FL		12/09/2013		9,650,000								175,532			
0901852	SANTA MONICA	CA		01/14/2014										59,896			
0901853	UKIAH	CA		11/21/2013		6,300,000								122,545			
0901854	LUBBOCK	TX		11/20/2013		2,200,000								81,630			
0901855	WITCHITA FALLS	TX		11/19/2013		1,650,000								37,294			
0901856	MURRELLS INLET	SC		01/08/2014										141,391			
0901857	NEW YORK	NY		11/22/2013		3,450,000								131,660			
0901858	LAS VEGAS	NV		12/20/2013		1,900,000								35,267			
0901859	KILLEEN	TX		12/16/2013		3,400,000								76,139			
0901860	BROOMFIELD	CO		12/05/2013		4,800,000								90,624			
0901861	LOUISVILLE	KY		01/02/2014										53,942			
0901862	FORT WORTH	TX		01/02/2014										103,422			
0901863	CHITTENANGO	NY		12/19/2013		3,000,000								104,475			
0901864	ALBUQUERQUE	NM		12/19/2013		1,300,000								75,864			
0901865	ALBUQUERQUE	NM		12/19/2013		5,175,000								271,746			
0901866	GERMANTOWN	WI		01/07/2014										86,575			
0901867	BRIDGEVIEW	IL		01/09/2014										169,099			
0901868	MESA	AZ		12/19/2013		2,500,000								45,759			
0901869	COUNTRYSIDE	IL		01/09/2014										149,290			
0901870	ST. PETER	MN		02/07/2014										39,817			
0901871	CHANHASSEN	MN		01/21/2014										107,666			
0901872	ARDMORE	PA		01/07/2014										22,188			
0901873	BROOKFIELD	WI		01/17/2014										189,800			
0901875	CHARLOTTE	NC		01/16/2014										25,157			
0901876	ALBUQUERQUE	NM		01/09/2014										122,475			
0901877	TUALATIN	OR		01/22/2014										42,581			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901878	STONE MOUNTAIN	GA		01/22/2014										105,958			
0901879	CORPUS CHRISTI	TX		12/31/2013		3,500,000								119,554			
0901880	MINNEAPOLIS	MN		01/31/2014										239,607			
0901881	VIRGINIA BEACH	VA		01/31/2014										60,143			
0901882	EXTON	PA		01/23/2014										34,887			
0901883	LOGAN	UT		04/14/2014										79,762			
0901884	ALBUQUERQUE	NM		03/04/2014										48,830			
0901886	DUBLIN	OH		02/20/2014										105,557			
0901887	FORT WAYNE	IN		03/17/2014										282,059			
0901888	COLORADO SPRINGS	CO		05/16/2014										42,012			
0901889	CORPUS CHRISTI	TX		03/20/2014										61,907			
0901890	LAKEWOOD	NJ		03/26/2014										27,052			
0901891	KANNAPOLIS	NC		04/01/2014										38,646			
0901892	CHARLOTTE	NC		03/27/2014										26,100			
0901893	MIDLOTHIAN	VA		03/27/2014										33,642			
0901894	MARIETTA	GA		04/10/2014										84,878			
0901895	MINNEAPOLIS	MN		04/30/2014										63,974			
0901896	TUCSON	AZ		03/27/2014										38,850			
0901897	SNELLVILLE	GA		05/02/2014										23,822			
0901898	ODESSA	TX		04/30/2014										62,501			
0901899	ODESSA	TX		04/30/2014										71,429			
0901900	GAINESVILLE	FL		04/15/2014										47,842			
0901901	VICTORIA	TX		05/14/2014										41,229			
0901902	MEBANE	NC		05/01/2014										90,371			
0901903	INDIANAPOLIS	IN		06/27/2014										45,106			
0901904	INDIANAPOLIS	IN		05/22/2014										32,856			
0901905	INDIANAPOLIS	IN		05/28/2014										43,535			
0901906	WICHITA FALLS	TX		05/01/2014										79,413			
0901907	SOUTHAVEN	MS		05/14/2014										31,386			
0901908	BALTIMORE	MD		04/29/2014										62,808			
0901909	TEMECULA	CA		05/30/2014										22,032			
0901911	NEW HUDSON	MI		06/02/2014										62,315			
0901912	BLOOMFIELD HILLS	MI		06/02/2014										64,766			
0901913	HOUSTON	TX		06/05/2014										30,769			
0901914	DENVER	CO		05/01/2014										81,658			
0901915	GAINESVILLE	FL		06/25/2014										71,053			
0901916	CRANBURY	NJ		09/09/2014										20,541			
0901917	RIALTO	CA		06/16/2014										25,476			
0901918	TEMPLE	TX		07/01/2014										22,237			
0901919	KATY	TX		07/21/2014										39,336			
0901920	FORT WORTH	TX		10/01/2014										44,211			
0901921	CHESAPEAKE	MD		06/30/2014										62,262			
0901922	WINCHESTER	KY		07/30/2014										31,962			
0901923	DOTHAN	AL		10/01/2014										7,427			
0901925	ROME	GA		07/01/2014										76,655			
0901926	MINNETONKA	MN		07/29/2014										42,601			
0901927	LONG BEACH	CA		08/18/2014										12,572			
0901928	ANNADALE	VA		09/02/2014										12,048			
0901930	CHICAGO	IL		07/31/2014										18,259			
0901931	AMES	IA		09/18/2014										22,756			
0901932	KENNESAW	GA		09/17/2014										16,079			
0901934	AUSTIN	TX		10/21/2014										4,953			
0901935	ANNISTON	AL		10/01/2014										2,221			
0901936	AUSTELL	GA		10/30/2014										5,515			
0901937	LOUISVILLE	KY		10/31/2014										7,157			
900008A	ALCOA	TN		07/28/2004		2,701,807								65,249			
900027A	PISCATAWAY	NJ		11/24/2004		2,888,871								286,305			
900074A	RALEIGH	NC		05/06/2005		1,064,974								18,139			
900135A	WALLINGFORD	CT		07/01/2005		4,214,279								208,436			
975TRGI	LANCASTER	PA		08/18/2011		11,592,894								180,010			

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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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
977MBYI	WASHINGTON	DC		05/23/2011		53,342,635								232,426			
979MAQI	NEW YORK CITY	NY		01/30/2014										3,926			
987JCR9	HOLYOKE	MA		02/08/2011		34,498,827								627,034			
L900270	LITHIA SPRINGS	GA		05/05/2004		1,058,621								13,571			
L900645	STOCKBRIDGE	GA		05/30/2006		1,622,979								11,769			
L900911	PEACHTREE CITY	GA		12/05/2007		3,991,200								35,211			
0299999. Mortgages with partial repayments						2,653,887,134								96,603,243			
L900270	LITHIA SPRINGS	GA		05/05/2004	07/22/2014	1,058,621							1,045,050	1,045,050			
L900334	TAMPA	FL		08/23/2004	01/29/2014	1,853,664							1,853,664	1,853,664			
L900645	STOCKBRIDGE	GA		05/30/2006	01/16/2014	1,622,979							1,611,210	1,611,210			
L900911	PEACHTREE CITY	GA		12/05/2007	07/03/2014	3,991,200			1,155,988		(1,155,988)		2,800,000	2,800,000			
0399999. Mortgages disposed						8,526,464			1,155,988		(1,155,988)		7,309,924	7,309,924			
0599999 - Totals						3,083,453,394		32,353	3,642,374		(3,610,021)		415,845,516	512,820,769		340,239	340,239

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	CITIGROUP GLOBAL MARKETS	Z	11/14/2014		3,276,380	3,276,380	3,276,380								4.762
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC Unaffiliated		New York	NY	CITIGROUP GLOBAL MARKETS	Z	05/02/2013		18,675,417	22,186,396	18,675,417	240,618							6.192
0399999. Transportation Equipment - Unaffiliated									21,951,797	25,462,776	21,951,797	240,618							XXX
40166@-10-4	GUGGENHEIM PARTNERS OPPORT LLC Unaffiliated	0	DOVER	DE	JP MORGAN SECURITIES	3	09/10/2009		85,008,159	85,008,159	85,008,159	7,609,398							0.000
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									85,008,159	85,008,159	85,008,159	7,609,398							XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Equipment-	0	DOVER	DE	CITIBANK		09/21/2011		60,091,215	60,091,215	60,091,215	1,684,914							0.000
00851@-10-8	AGRE CMBS FUND, LP	0	DOVER	DE	DIRECT		12/09/2009		20,860,017	20,860,017	20,860,017	1,068,777							0.000
72002#-11-1	THE HUB	0		US	DIRECT		12/29/2014		49,668,610	49,668,610	49,668,610								0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	0	GEORGETOWN		DIRECT	Z	04/20/2012		15,085,014	15,085,014	15,085,014	(12,597)							0.000
00163B-AF-5	ALM LOAN FUNDING 2011-4I SUB MIX-CORP LOANS 0.000% 07/18/22	0	NEW YORK		Tax Free Exchange	6Z	12/01/2012		34,350,795	28,026,930	28,026,930	(6,626,282)	145,448				8,899,898		0.000
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.732% 10/19/24	0			Unknown Portfolio	4FE	10/04/2012		6,036,634	7,207,737	6,299,906		126,394				521,126		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	15,951,279	15,951,279	(2,530,865)	41,458				5,662,587		0.000
G3435*-10-2	FINANCIAL CREDIT INV I LP	0	GEORGETOWN		DIRECT		01/07/2011		38,833,289	38,833,289	38,833,289	(679,486)							0.000
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	0	GEORGETOWN		HEDGE FUND SEEDING STRATEGY: 2	Z	02/27/2012		5,514,998	5,514,998	5,514,998	190,283							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	1,190,340	1,190,340	30,155	7,532				402,530		0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated									250,014,822	242,429,429	241,521,598	(6,875,100)	320,832				15,486,141		XXX
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		WASHINGTON	DC	DIRECT	Z	06/26/2012		15,497,290	17,515,037	15,497,290	78,582							3.750
	CCSD II, LP 18065$104		DOVER	DE	DIRECT	RP5A	06/28/2012		3,681,332	4,008,602	3,681,334	111,215							0.000
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DOVER	DE	DIRECT	RP5A	02/03/2011		3,938,819	4,598,965	3,938,821	131,943							12.644
2199999. Joint Venture Interests - Other - Unaffiliated									23,117,441	26,122,605	23,117,445	321,740							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	12,674,888	9,183,722		(4,674)				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	24,952,460	23,445,222		(291,751)				1,475,000		0.000
53079Q-AC-1	LIBERTY MUTUAL INSURANCE 144A Debentures, 7.875% 10/15/26		BOSTON	MA	MERRILL LYNCH	2FE	01/21/2011		11,608,190	13,877,434	11,514,700		(26,855)				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	12,094,081	7,830,878		(3,761)				667,400		0.000
628312-AA-8	MUTUAL OF OMAHA INS CO 144A 6.800% 06/15/36		OMAHA	NE	DIRECT	1FE	08/01/2009		16,664,987	23,337,754	16,749,898		18,515				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	14,378,139	10,294,084		2,713				729,750		0.000
638671-AC-1	NATIONWIDE MUTUAL INS 144A 8.250% 12/01/31		COLUMBUS	OH	BANK OF AMERICA	1FE	07/08/2010		15,273,626	20,952,277	15,231,744		(11,221)				1,222,815		0.000
638671-AL-1	NATIONWIDE MUTUAL INS 144A 4.950% 04/22/44		COLUMBUS	OH	JP MORGAN SECURITIES	1FE	04/16/2014		6,997,830	7,448,999	6,997,852		22				173,250		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	1,475,729	1,306,027		(8,878)				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	11,030,854	6,996,649		9				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	3,851,981	3,141,351		(10,861)				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		19,934,620	27,610,467	20,077,135		20,743				1,412,926		0.000
814120-AA-9	SECURITY BENEFIT LIFE 144A 8.750% 05/15/16		TOPEKA	KS	KEYBANC CAPITAL MARKETS	2FE	08/06/2012		5,406,250	5,454,662	5,159,240		(107,934)				437,500		0.000
2399999. Surplus Debentures, etc - Unaffiliated									139,318,502	179,139,725	137,928,502		(423,933)				9,833,040		XXX
	AERL, LC		DES MOINES	IA	DIRECT		04/03/2009		40,610,192	34,616,143	34,616,143	(2,120,712)							100.000
4399999. Any Other Class of Assets - Affiliated									40,610,192	34,616,143	34,616,143	(2,120,712)							XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
4499999. Total - Unaffiliated									519,410,721	558,162,694	509,527,501	1,296,656	(103,101)				25,319,181		XXX
4599999. Total - Affiliated									40,610,192	34,616,143	34,616,143	(2,120,712)							XXX
4699999 - Totals									560,020,913	592,778,837	544,143,644	(824,057)	(103,101)				25,319,181		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	CITIGROUP GLOBAL MARKETS	11/14/2014		4,838,032			0.000
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC Unaffiliated		NY	Capital Contribution	05/02/2013			2,408,129		0.000
0399999. Transportation Equipment - Unaffiliated							4,838,032	2,408,129		XXX
72002#-11-1	THE HUB Unaffiliated		US	DIRECT	12/29/2014		49,668,611			0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP Equipment-			Capital Contribution	04/20/2012			5,518,164		0.000
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP			Capital Contribution	02/27/2012			1,061,292		0.000
1599999. Joint Venture Interests - Common Stock - Unaffiliated							49,668,611	6,579,456		XXX
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Contribution	06/26/2012			6,424,977		0.000
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	DIRECT	02/03/2011			250,000		0.000
2199999. Joint Venture Interests - Other - Unaffiliated								6,674,977		XXX
638671-AL-1	NATIONWIDE MUTUAL INS 144A 4.950% 04/22/44		OH	JP MORGAN SECURITIES	04/16/2014		6,997,830			0.000
2399999. Surplus Debentures, etc - Unaffiliated							6,997,830			XXX
	AERL, LC	DES MOINES	IA		04/03/2009			7,576,541		
4399999. Any Other Class of Assets - Affiliated								7,576,541		XXX
4499999. Total - Unaffiliated							61,504,473	15,662,562		XXX
4599999. Total - Affiliated								7,576,541		XXX
4699999 - Totals							61,504,473	23,239,103		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		NY	Capital Distribution	11/14/2014	12/23/2014	455,622							455,622	455,622				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Unaffiliated		NY	Capital Distribution	11/14/2014	12/31/2014	1,106,030							1,106,030	1,106,030				
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC Equipment-		NY	Capital Distribution	05/02/2013	01/29/2014	197,104							197,104	197,104				
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	04/24/2014	270,376							270,376	270,376				
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	07/21/2014	278,330							278,330	278,330				
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC		NY	Capital Distribution	05/02/2013	10/20/2014	359,732							359,732	91,154				268,578
0399999. Transportation Equipment - Unaffiliated							2,667,194							2,667,194	2,398,616				268,578
00851@-10-8	AGRE CMBS FUND, LP Unaffiliated		DE	Capital Distribution	12/09/2009	01/02/2014	2,700,000							2,700,000	2,700,000				
00851@-10-8	AGRE CMBS FUND, LP Equipment-		DE	Capital Distribution	12/09/2009	01/30/2014	3,100,000							3,100,000	3,100,000				
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	03/03/2014	7,700,000							7,700,000	7,199,383				500,617
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	03/31/2014	28,800,000							28,800,000	28,800,000				
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	04/30/2014	1,300,000							1,300,000	369,021				930,979
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	05/29/2014	1,600,000							1,600,000	536,899				1,063,101
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	06/24/2014	600,000							600,000	275,582				324,418
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	07/31/2014	1,400,000							1,400,000	1,400,000				
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	08/27/2014	600,000							600,000					600,000
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	09/25/2014	3,600,000							3,600,000	2,029,837				1,570,163
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	10/30/2014	500,000							500,000	407,851				92,149
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	11/21/2014	600,000							600,000	535,775				64,225
00851@-10-8	AGRE CMBS FUND, LP		DE	Capital Distribution	12/09/2009	12/23/2014	700,000							700,000					700,000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	01/13/2014	4,573,401							4,573,401	4,573,401				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	01/15/2014	282,285							282,285	282,285				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	08/18/2014	250,819							250,819					250,819
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP			Capital Distribution	04/20/2012	10/21/2014	2,359,426							2,359,426	153,112				2,206,314
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.732% 10/19/24			Paydown	10/04/2012	01/20/2014													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.732% 10/19/24			Paydown	10/04/2012	04/21/2014													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.732% 10/19/24			Paydown	10/04/2012	07/21/2014													
00163G-AN-7	ALM LOAN FUNDING 2012-7A E 144A MIX-CORP LOANS 6.732% 10/19/24			Paydown	10/04/2012	10/20/2014													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	01/20/2014													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	04/21/2014													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	07/21/2014													
00163H-AA-3	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	10/20/2014													
921MFV-11-6	ALM X, LTD. PREFERENCE SHARES			Capital Distribution	02/01/2013	01/30/2014	3,429,417							3,429,417					3,429,417
921MFV-11-6	ALM X, LTD. PREFERENCE SHARES			SALOMON SMITH BARNEY	02/01/2013	01/31/2014	39,000,000	(3,429,417)				(3,429,417)		39,000,000	39,000,000				954,510
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	05/16/2014	715,052							715,052					715,052
G3435*-10-2	FINANCIAL CREDIT INV I LP			Capital Distribution	01/07/2011	08/08/2014	501,052							501,052					501,052
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			CITIGROUP GLOBAL MARKETS	10/22/2012	01/09/2014	2,938,133	111,615	1,149			112,764		3,050,897	3,050,897				150,353
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	02/05/2014													
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	05/05/2014													
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	08/05/2014													
470475-AC-8	JAMESTOWN CLO I LTD 2012-1A SUB 144A MIX CORP LOAN 0.000% 11/05/24			Paydown	10/22/2012	11/05/2014													

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
1599999. Joint Venture Interests - Common Stock - Unaffiliated							107,249,585	(3,317,802)	1,149			(3,316,653)		107,362,349	94,414,043				14,053,169
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	01/15/2014	1,580,245							1,580,245	1,195,865				384,380
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	02/07/2014	832,395							832,395	832,395				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	08/06/2014	221,716							221,716	221,716				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		DC	Capital Distribution	06/26/2012	11/07/2014	728,079							728,079	322,377				405,702
	CCSD II, LP 18065$104		DE	Capital Distribution	06/28/2012	09/03/2014	66,851							66,851	66,851				
	CCSD II, LP 18065$104		DE	Capital Distribution	06/28/2012	11/03/2014	40,916							40,916					40,916
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	02/27/2014	67,503							67,503					67,503
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	05/09/2014	66,865							66,865					66,865
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	08/26/2014	97,672							97,672					97,672
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DE	Capital Distribution	02/03/2011	11/03/2014	77,131							77,131					77,131
2199999. Joint Venture Interests - Other - Unaffiliated							3,779,373							3,779,373	2,639,204				1,140,169
638671-AG-2	NATIONWIDE MUTUAL INS 144A 6.600% 04/15/34		OH	Call 100.0000	03/22/2011	05/22/2014	4,760,140		239,860			239,860		5,000,000	5,000,000				198,917
74252N-AB-5	PRINCIPAL LIFE INSURANCE 144A etc.-Unaffiliated 8.000% 03/01/44		IA	Call 100.0000	10/01/2011	03/01/2014	1,924,923		(44,923)			(44,923)		1,880,000	1,880,000				118,765
2399999. Surplus Debentures, etc - Unaffiliated							6,685,063		194,937			194,937		6,880,000	6,880,000				317,682
	HIGHBRIDGE LOAN MGMT LTD 144A d Assets-Unaffiliated 42983$206			WACHOVIA SECURITIES	08/22/2012	08/08/2014	2,083,060	559,440				559,440		2,642,500	2,642,500				(324,692)
4299999. Any Other Class of Assets - Unaffiliated							2,083,060	559,440				559,440		2,642,500	2,642,500				(324,692)
	AERL	DES MOINES	IA	DIRECT	04/03/2009	02/06/2014	8,346,071							8,346,071	8,346,071				
	AERL	DES MOINES	IA	DIRECT	04/03/2009	03/31/2014	266,618							266,618	266,618				
	AERL	DES MOINES	IA	DIRECT	04/03/2009	07/22/2014	5,451,689							5,451,689	5,451,689				
	AERL	DES MOINES	IA	DIRECT	04/03/2009	12/30/2014	7,329,692							7,329,692	7,329,692				
4399999. Any Other Class of Assets - Affiliated							21,394,070							21,394,070	21,394,070				
4499999. Total - Unaffiliated							122,464,275	(2,758,362)	196,086			(2,562,276)		123,331,416	108,974,363				15,454,906
4599999. Total - Affiliated							21,394,070							21,394,070	21,394,070				
4699999 - Totals							143,858,345	(2,758,362)	196,086			(2,562,276)		144,725,486	130,368,433				15,454,906

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
455780-AM-8	INDONESIA AID			2	1	20,918,381	120.0020	20,561,137	17,133,996	20,260,796		(198,122)			6.650	4.000	JJ	525,395	1,139,411	09/30/2011	07/15/2029
912828-B6-6	U S TREASURY NOTES	SD			1	354,922	105.1720	368,102	350,000	354,646		(276)			2.750	2.586	FA	3,636	4,813	05/13/2014	02/15/2024
912828-DV-9	U S TREASURY NOTES	SD			1	437,250	101.4840	446,531	440,000	439,861		361			4.125	4.211	MN	2,357	18,150	06/14/2006	05/15/2015
912828-H2-9	U S TREASURY NOTES				1	99,902,344	99.9060	99,906,000	100,000,000	99,902,479		135			0.625	0.674	JD	1,727		12/31/2014	12/31/2016
912828-HA-1	U S TREASURY NOTES	SD			1	616,833	109.7810	669,666	610,000	612,109		(741)			4.750	4.608	FA	10,944	28,975	08/29/2007	08/15/2017
912828-PC-8	U S TREASURY NOTES	SD			1	316,466	104.3130	354,663	340,000	325,117		2,250			2.625	3.455	MN	1,159	15,613	12/14/2010	11/15/2020
912828-UN-8	U S TREASURY NOTES	SD			1	515,273	99.5160	497,578	500,000	512,837		(1,465)			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	102.9530	154,430	150,000	148,462		79			2.500	2.624	MN	487	3,750	06/17/2014	05/15/2024
925387-AG-7	VESSEL MANAGEMENT SERVICE SERIES A				1	7,375,806	103.5440	7,387,864	7,135,000	7,363,448		(6,982)			3.477	3.272	JJ	113,705	248,084	02/28/2013	01/16/2037
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						130,585,658	XXX	130,345,971	126,658,996	129,919,755		(204,761)			XXX	XXX	XXX	663,187	1,468,796	XXX	XXX
0599999. Total - U.S. Government Bonds						130,585,658	XXX	130,345,971	126,658,996	129,919,755		(204,761)			XXX	XXX	XXX	663,187	1,468,796	XXX	XXX
00254E-MA-7	SWEDISH EXPORT CREDIT		F	1	1FE	50,000,000	103.0940	51,546,825	50,000,000	50,000,000					3.910	3.910	MS	581,069	977,500	02/27/2014	03/14/2032
00386S-AA-0	TAQA ABU DHABI NATIONAL 144A		F		1FE	4,158,000	107.6570	4,736,922	4,400,000	4,328,972		35,477			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	122.9590	13,156,620	10,700,000	8,886,081		29,422			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	99.2750	4,963,773	5,000,000	4,975,540		2,573			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	120.0460	12,004,637	10,000,000	9,961,359		7,557			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	106.4620	53,230,935	50,000,000	50,000,000					3.660	3.660	JD	5,083	915,000	06/23/2014	06/30/2034
62630C-AC-5	MUNICIPALITY FINANCE PLC		F		1FE	50,000,000	104.9000	52,450,000	50,000,000	50,000,000					3.660	3.660	MS	462,583		09/16/2014	09/30/2039
63983T-AR-6	NEDER WATERSCHAPSBANK 144A		F		1FE	45,000,000	107.6510	48,442,982	45,000,000	45,000,000					3.910	3.910	MN	185,725	879,750	04/29/2014	05/23/2039
71645W-AQ-4	PETROBRAS INTL FIN CO		F		2FE	14,556,250	92.3370	11,542,159	12,500,000	14,427,523		(34,064)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
71645W-AR-2	PETROBRAS INTL FIN CO		F		2FE	10,397,100	92.3020	9,230,200	10,000,000	10,285,950		(39,655)			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	108.2590	10,825,867	10,000,000	9,936,690		8,559			5.500	5.625	JJ	244,444	565,000	10/01/2010	01/21/2021
71654Q-BB-7	PETROLEOS MEXICANOS		F		2FE	9,916,275	104.7620	10,476,169	10,000,000	9,933,908		7,634			4.875	4.987	JJ	212,604	502,500	09/11/2012	01/24/2022
74727P-AL-5	STATE OF QATAR 144A		F		1FE	13,403,388	127.3750	16,877,188	13,250,000	13,391,479		(2,328)			6.400	6.314	JJ	379,244	848,000	11/17/2009	01/20/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						280,975,131	XXX	299,484,277	280,850,000	281,127,502		15,175			XXX	XXX	XXX	3,095,327	7,894,875	XXX	XXX
1099999. Total - All Other Government Bonds						280,975,131	XXX	299,484,277	280,850,000	281,127,502		15,175			XXX	XXX	XXX	3,095,327	7,894,875	XXX	XXX
011770-T8-7	ALASKA ST GENERAL OBLIGATION				1FE	1,000,000	123.0340	1,230,340	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	125.6100	1,256,100	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	124.7160	2,494,320	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	125.6100	2,512,200	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	123.0340	2,460,680	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	148.7580	6,277,588	4,220,000	5,367,171		(33,887)			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	102.0560	10,205,600	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	125.9350	4,672,189	3,710,000	3,967,614		(10,298)			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	121.7680	10,959,120	9,000,000	9,120,487		(5,360)			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	114.3050	14,048,085	12,290,000	12,094,001		11,045			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	112.3280	8,424,600	7,500,000	7,997,634		(93,251)			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	111.4620	3,343,860	3,000,000	3,046,801		(9,204)			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	111.8970	2,237,940	2,000,000	1,989,504		416			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	111.0140	5,550,700	5,000,000	4,935,623		1,277			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	117.7040	27,942,930	23,740,000	25,477,447		(78,360)			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	105.8960	3,187,470	3,010,000	3,010,000					4.000	4.000	FA	57,190		06/18/2014	02/01/2034
373384-ZS-8	GEORGIA STATE GENERAL OBLIGATION			1	1FE	3,606,777	98.9280	3,694,961	3,735,000	3,618,623		5,136			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	99.1460	2,315,059	2,335,000	2,259,336		3,074			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	107.5290	8,602,320	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	124.0320	3,100,800	2,500,000	2,553,915		(2,807)			5.480	5.250	FA	57,083	137,000	11/10/2010	02/01/2028
452151-8V-8	ILLINOIS STATE TAXABLE GENERAL OBLIGATION	0			1FE	499,055	100.0000	500,000	500,000	500,000		253			4.421	4.473	JJ	11,053	22,105	02/03/2011	01/01/2015
594612-BF-9	MICHIGAN STATE GENERAL OBLIGATION			1	1FE	10,000,000	100.2940	10,029,400	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	108.1300	7,785,360	7,200,000	7,156,340		1,793			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	124.5110	24,902,200	20,000,000	21,629,921		(50,319)			5.669	5.000	AO	283,450	1,133,800	10/12/2010	10/01/2034
612103-RL-7	MONTANA ST GENERAL OBLIGATION			1	1FE	525,418	106.8260	582,202	545,000	528,266		758			4.800	5.101	FA	10,900	26,160	11/23/2010	08/01/2029
677521-PY-6	OHIO STATE COMMON SCHS SER B GENERAL OBLIGATION			1	1FE	9,868,900	106.8180	10,681,800	10,000,000	9,884,717		5,143			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	117.4570	217,295	185,000	187,158		(106)			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	111.0040	4,878,626	4,395,000	4,418,924		(3,799)			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	115.1870	17,278,050	15,000,000	14,984,917		725			5.850	5.861	JJ	404,625	877,500	12/12/2010	07/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
76222R-HT-2	RHODE ISLAND ST & PROVIDENCE GENERAL OBLIGATION			1	1FE	8,049,700	114.4950	9,125,252	7,970,000	8,034,897		(3,174)			6.098	6.007	AO	121,503	486,011	05/13/2010	04/01/2030
772487-Q9-8	ROCK ISLAND SER - TAXBL				1FE	4,253,512	101.2200	4,357,521	4,305,000	4,253,544		31			4.250	4.340	JD	4,066		12/09/2014	12/01/2034
810489-RB-2	SCOTTSDALE REV TAXL SER A			1		3,865,000	101.7620	3,933,101	3,865,000	3,865,000					4.000	4.000	JJ			12/10/2014	07/01/2034
882722-K5-9	TEXAS ST REF TAX PUB FIN AUTH GENERAL OBLIGATION			1	1FE	2,500,000	113.5720	2,839,300	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	113.3280	1,133,280	1,000,000	1,000,000					5.116	5.116	AO	12,790	51,160	07/26/2011	10/01/2031
93974C-8K-9	WASHINGTON STATE GENERAL OBLIGATION			1	1FE	20,326,822	95.4810	21,382,970	22,395,000	20,473,071		83,248			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	118.3800	10,304,979	8,705,000	8,854,566		(8,254)			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	107.3040	10,730,400	10,000,000	9,988,978		392			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	104.7550	4,734,926	4,520,000	4,484,323		1,395			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	110.4290	3,312,870	3,000,000	3,046,221		(9,337)			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	112.0300	13,981,344	12,480,000	12,316,608		6,485			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						260,127,102	XXX	287,207,738	256,605,000	259,545,607		(186,985)			XXX	XXX	XXX	3,327,011	11,842,718	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						260,127,102	XXX	287,207,738	256,605,000	259,545,607		(186,985)			XXX	XXX	XXX	3,327,011	11,842,718	XXX	XXX
005482-X2-5	ADAMS & ARAPAHOE COUNTIES CO GENERAL OBLIGATION			1	1FE	2,500,000	113.9290	2,848,225	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	115.5340	2,888,350	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	117.9660	1,769,490	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	108.2020	4,360,541	4,030,000	4,083,994		(7,697)			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	107.9120	2,374,064	2,200,000	2,219,998		(2,843)			4.250	4.080	FA	38,958	93,500	11/17/2011	02/01/2030
03588E-4E-0	ANNE ARUNDEL CNTY MD GENERAL OBLIGATION			1	1FE	980,486	111.4210	991,647	890,000	950,928		(10,111)			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	110.7430	5,415,333	4,890,000	4,877,107		653			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	109.4480	5,472,400	5,000,000	5,011,264		(1,811)			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	109.8340	5,491,700	5,000,000	5,022,529		(3,617)			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	112.5080	3,375,240	3,000,000	3,000,000					5.301	5.301	FA	60,078	159,030	07/29/2010	08/15/2030
045333-CV-1	ASPEN VY HOSP DIST COLO GENERAL OBLIGATION			1	1FE	2,500,000	115.4630	2,886,575	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	115.9150	5,233,562	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	102.3990	1,382,387	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	120.8970	9,895,419	8,185,000	8,198,481		(781)			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	112.4820	5,624,100	5,000,000	5,000,000					5.141	5.141	FA	107,104	257,050	11/05/2010	08/01/2030
052430-FD-2	AUSTIN TEXAS INDPT SCH DIST GENERAL OBLIGATION			2	1FE	4,500,000	120.2800	5,412,600	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	115.1500	8,636,250	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	121.1930	14,543,160	12,000,000	11,869,507		5,304			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	110.7760	3,877,160	3,500,000	3,500,000					5.314	5.314	AO	39,265	185,990	06/03/2011	10/15/2031
071554-QE-7	BATTLE GROUND WASH GENERAL OBLIGATION			1	1FE	1,280,000	112.3340	1,437,875	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	112.8660	19,621,754	17,385,000	17,689,370		(50,354)			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	114.7490	9,179,920	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	117.5480	10,579,320	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	108.9070	10,890,700	10,000,000	10,000,000					5.263	5.263	FA	198,824	526,300	08/27/2010	02/15/2031
094780-YE-7	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B GENERAL OBLIGATION			1	1FE	134,237	105.6550	142,634	135,000	134,372		39			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	105.8920	211,784	200,000	199,014		56			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	106.1670	222,951	210,000	208,909		56			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	106.3120	233,886	220,000	218,802		55			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	105.7950	243,329	230,000	228,694		55			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	105.9910	180,185	170,000	168,998		39			4.350	4.399	FA	3,081	7,395	10/20/2011	02/01/2032
110241-EH-5	BRISTOL TWP PENNSYLVANIA GENERAL OBLIGATION			1	1FE	6,570,986	119.2080	7,420,698	6,225,000	6,386,593		(37,585)			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	110.0280	2,717,692	2,470,000	2,470,000					5.700	5.698	MS	46,930	140,790	06/09/2010	03/01/2029
145231-5F-9	CARROLL TX INDPT SCH DIST GENERAL OBLIGATION			1	1FE	3,500,000	109.3140	3,825,990	3,500,000	3,500,000					5.192	5.192	FA	68,650	181,720	09/10/2010	02/15/2035
150105-AZ-7	CEDAR CLIFF OHIO LOC SCH DIST GENERAL OBLIGATION			1	1FE	2,048,545	113.3810	2,324,311	2,050,000	2,048,667		34			5.965	5.970	JD	10,190	122,283	06/29/2011	12/01/2035
150461-VR-9	CEDAR PARK TEXAS GENERAL OBLIGATION			1	1FE	2,325,622	116.6140	2,682,122	2,300,000	2,311,816		(2,842)			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	101.9250	2,308,601	2,265,000	2,265,000					4.000	4.000	JD	7,550	90,600	05/09/2012	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
150528-RV-1	CEDAR RAPIDS IA TXBL URBAN RNW GENERAL OBLIGATION			1	1FE	1,400,000	99.6850	1,395,590	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	115.2270	224,693	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	115.8120	521,154	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	107.6730	1,405,133	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	108.1760	3,667,166	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	106.9670	1,711,472	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	111.5550	8,645,513	7,750,000	7,789,350		(1,157)			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	118.2190	7,642,858	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				1FE	4,986,550	101.9900	5,099,500	5,000,000	4,988,397		376			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	1FE	2,445,639	101.3300	2,482,585	2,450,000	2,446,181		99			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	9,500,000	100.3620	9,534,390	9,500,000	9,500,000					6.038	6.036	JD	47,801	573,610	09/10/2009	12/01/2029
167560-PL-9	CHICAGO ILL METRO WTR RECLMTN GENERAL OBLIGATION			2	1FE	1,972,133	124.3670	2,350,536	1,890,000	1,965,959		(1,849)			5.720	5.401	JD	9,009	108,108	08/15/2011	12/01/2038
167615-QA-4	CHICAGO IL PARK DIST SER A GENERAL OBLIGATION			1	1FE	3,545,000	104.2940	3,697,222	3,545,000	3,545,000					4.200	4.200	JJ	74,445	148,890	09/26/2011	01/01/2031
170016-XJ-3	CHIPPEWA VALLEY MICH SCHS GENERAL OBLIGATION			1	1FE	13,100,000	109.1200	13,640,000	12,500,000	12,865,626		(56,296)			6.850	6.197	MN	142,708	856,250	05/12/2010	05/01/2035
170088-NN-4	CHISAGO COUNTY MN GENERAL OBLIGATION			1	1FE	1,000,000	105.5980	1,055,980	1,000,000	1,000,000					5.000	4.999	FA	20,833	50,000	12/02/2010	02/01/2026
170088-NP-9	CHISAGO COUNTY MN GENERAL OBLIGATION			1	1FE	1,000,000	105.6910	1,056,910	1,000,000	1,000,000					5.100	5.100	FA	21,250	51,000	12/02/2010	02/01/2027
170088-NQ-7	CHISAGO COUNTY MN GENERAL OBLIGATION			1	1FE	1,440,000	104.4700	1,504,368	1,440,000	1,440,000					5.200	5.200	FA	31,200	74,880	12/02/2010	02/01/2028
170088-NT-1	CHISAGO COUNTY MN GENERAL OBLIGATION			1	1FE	2,640,000	107.6980	2,843,227	2,640,000	2,640,000					5.350	5.349	FA	58,850	141,240	12/02/2010	02/01/2031
172217-LC-3	CINCINNATI OH ECONOMIC DEV BKS GENERAL OBLIGATION			1	1FE	1,250,000	108.9560	1,361,950	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	124.6040	1,246,040	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	115.2980	6,508,572	5,645,000	5,645,000					6.000	6.000	JJ	169,350	338,700	11/17/2010	07/01/2024
198036-5L-5	COLUMBIA MO SCH DIST GENERAL OBLIGATION				1FE	2,610,000	114.2280	2,981,351	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	111.4900	1,951,075	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	105.0080	9,345,712	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	111.2210	14,564,390	13,095,000	13,037,188		1,996			5.750	5.791	AO	158,959	752,963	11/22/2010	10/15/2031
213185-BP-5	COOK COUNTY ILLINOIS GENERAL OBLIGATION			2	1FE	5,023,800	110.0250	5,501,250	5,000,000	5,019,400		(719)			6.310	6.270	MN	40,314	315,500	06/24/2009	11/15/2031
213185-BQ-3	COOK COUNTY ILLINOIS GENERAL OBLIGATION			2	1FE	5,024,800	110.7200	5,536,000	5,000,000	5,020,871		(618)			6.360	6.320	MN	40,633	318,000	06/24/2009	11/15/2033
220147-W6-5	CORPUS CHRISTI TX INDPT SCH GENERAL OBLIGATION			1	1FE	4,711,257	115.9980	5,301,109	4,570,000	4,662,494		(13,608)			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	107.4590	7,344,823	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	109.2550	8,292,455	7,590,000	7,605,701		(2,648)			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	107.3690	3,704,231	3,450,000	3,457,286		(1,235)			5.550	5.501	JJ	95,738	191,475	07/07/2010	01/01/2031
234554-GB-3	DALLAS CENTER GRIMES IA CMNTY GENERAL OBLIGATION			1	1FE	10,275,000	106.5370	10,946,677	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	113.4420	6,636,357	5,850,000	6,113,841		(49,503)			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	119.9620	3,898,765	3,250,000	3,315,796		(4,597)			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	121.7130	6,694,215	5,500,000	5,289,701		7,862			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	116.4610	11,646,100	10,000,000	10,067,503		(9,126)			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	119.1570	11,915,700	10,000,000	10,101,799		(13,501)			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	G		1	1FE	1,382,538	46.8410	2,039,926	4,355,000	1,794,162		102,995			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	102.8910	11,554,659	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	114.2510	17,366,152	15,200,000	15,294,660		(14,458)			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	111.2760	1,190,653	1,070,000	1,081,170		(1,843)			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	112.4130	2,102,123	1,870,000	1,881,354		(1,868)			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	108.0530	2,528,440	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	108.5220	2,740,181	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	108.9350	1,939,043	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	111.9070	559,535	500,000	521,963		(3,326)			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	98.8350	415,107	420,000	420,000					3.000	3.000	FA	5,250	14,700	05/22/2013	02/01/2026
269408-MQ-0	EAGAN MN GENERAL OBLIGATION			1	1FE	945,000	99.4090	939,415	945,000	945,000					3.100	3.100	FA	12,206	34,178	05/22/2013	02/01/2027
269408-MR-8	EAGAN MN GENERAL OBLIGATION			1	1FE	975,000	99.2470	967,658	975,000	975,000					3.200	3.200	FA	13,000	36,400	05/22/2013	02/01/2028
269408-MS-6	EAGAN MN GENERAL OBLIGATION			1	1FE	1,005,000	102.3330	1,028,447	1,005,000	1,005,000					3.300	3.300	FA	13,819	38,693	05/22/2013	02/01/2029
269408-MT-4	EAGAN MN GENERAL OBLIGATION			1	1FE	1,040,000	103.0750	1,071,980	1,040,000	1,040,000					3.400	3.400	FA	14,733	41,253	05/22/2013	02/01/2030
278407-HW-4	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			1	1FE	1,557,941	107.1190	1,719,260	1,605,000	1,565,859		1,942			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	107.8320	1,455,732	1,350,000	1,329,605		913			5.000	5.148	MS	22,500	67,500	11/01/2010	09/01/2029

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	
		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
278407-HY-0	EAU CLAIRE COUNTY WISCONSIN GENERAL OBLIGATION			1	1FE	1,748,123	108.2350	1,915,760	1,770,000	1,751,553		748			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	106.5280	3,984,147	3,740,000	3,740,000					4.000	4.000	MS	49,867	149,600	12/15/2011	09/01/2031
305229-EJ-1	FAIRMONT MINN INDPT SCH DIST GENERAL OBLIGATION			1	1FE	7,245,000	109.9010	7,962,327	7,245,000	7,245,000					5.850	5.850	FA	176,597	423,833	07/14/2010	02/01/2036
30747M-6B-7	FARGO ND TXBL SER G				1Z	1,560,000	101.7520	1,587,331	1,560,000	1,560,000					4.000	4.000	MN	1,560		12/09/2014	05/01/2034
30747M-6G-6	FARGO ND TXBL SER G				1FE	2,335,000	101.5760	2,371,800	2,335,000	2,335,000					4.250	4.248	JD	2,481		12/09/2014	05/01/2039
346622-7X-5	FORSYTH CNTY NC GENERAL OBLIGATION			1	1FE	15,429,448	109.9600	16,988,820	15,450,000	15,404,526		(8,269)			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	105.9770	672,954	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	116.4680	7,162,782	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	110.9760	8,284,358	7,465,000	7,609,230		(24,055)			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	111.5160	15,930,061	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	113.0660	2,911,450	2,575,000	2,629,751		(11,633)			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	111.2750	3,838,988	3,450,000	3,477,267		(4,097)			4.961	4.800	MS	57,052	171,155	07/29/2013	09/01/2030
385478-EU-2	GRAND FORKS ND PUB SCH DIST NO 001 GENERAL OBLIGATION				1FE	6,230,000	110.4460	6,880,786	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	101.9610	2,987,457	2,930,000	2,884,595		1,800			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	119.4890	2,144,828	1,795,000	1,840,987		(2,936)			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	112.3780	3,371,340	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	111.8940	3,401,578	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	116.7890	5,839,450	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	115.9060	5,795,300	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	107.7570	4,515,018	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	115.4880	6,871,536	5,950,000	6,183,928		(8,237)			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	117.4340	4,697,360	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	117.5960	3,422,044	2,910,000	2,910,000					6.338	6.338	JD	15,370	184,436	12/03/2010	12/01/2032
442331-FP-4	HOUSTON TEXAS GENERAL OBLIGATION			1	1FE	7,038,455	103.0790	8,009,238	7,770,000	7,116,585		19,128			5.125	5.876	MS	132,738	398,213	06/23/2010	03/01/2035
442331-QR-8	HOUSTON TEXAS GENERAL OBLIGATION			1	1FE	975,812	111.7350	1,061,483	950,000	971,350		(1,001)			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	112.6510	2,253,020	2,000,000	2,027,149		(5,694)			6.068	5.694	FA	45,847	121,360	01/21/2010	02/15/2029
47844P-CM-5	JOHNSON COUNTY KS GENERAL OBLIGATION			1	1FE	1,100,000	108.2290	1,190,519	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	113.4610	1,928,837	1,700,000	1,748,734		(9,012)			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	111.6510	1,306,317	1,170,000	1,185,976		(2,383)			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	111.4600	1,393,250	1,250,000	1,284,124		(5,086)			5.600	5.040	MS	23,333	70,000	06/06/2011	09/01/2029
486116-XX-9	KAUAI CNTY HAWAII GENERAL OBLIGATION				1FE	2,693,050	125.5610	3,139,025	2,500,000	2,670,119		(5,837)			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	128.5910	6,403,832	4,980,000	5,073,931		(2,544)			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	127.5470	4,004,976	3,140,000	3,457,425		(10,151)			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	127.7670	12,776,700	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	100.9790	8,169,201	8,090,000	8,142,047		(6,048)			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	112.9450	11,791,458	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	112.6790	1,402,854	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	112.8430	1,455,675	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	112.6940	1,887,625	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	113.6670	1,972,122	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	112.4370	7,308,405	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	111.2070	1,979,485	1,780,000	1,803,171		(3,109)			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	113.9950	2,542,089	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	114.2020	2,638,066	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	114.3440	2,738,539	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	113.8040	5,121,180	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	116.8840	5,844,200	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	114.7930	3,443,790	3,000,000	3,044,014		(7,215)			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	112.7760	4,606,900	4,085,000	4,132,846		(7,506)			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	111.0790	555,395	500,000	505,832		(911)			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	105.5540	2,058,303	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	106.6930	8,530,105	7,995,000	7,736,260		6,869			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	119.7060	16,363,810	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	114.8800	6,249,472	5,440,000	5,511,786		(3,560)			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	104.9550	692,703	660,000	658,317		76			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	106.7670	726,016	680,000	678,202		72			5.500	5.526	JD	3,117	37,400	12/01/2010	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548383-HJ-0	LOWER PAXTON TWP PA GENERAL OBLIGATION			1	1FE	7,964,242	110.5940	8,703,748	7,870,000	7,951,192		(2,639)			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	106.2660	3,384,572	3,185,000	3,147,477		2,000			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	112.6420	13,517,040	12,000,000	12,139,597		(7,315)			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	112.0980	8,799,693	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	107.3080	10,730,800	10,000,000	9,978,015		893			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	113.9750	1,664,035	1,460,000	1,477,237		(2,640)			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	113.3750	1,422,856	1,255,000	1,263,865		(1,353)			5.500	5.350	JJ	34,513	69,025	12/02/2010	07/01/2029
567137-A8-7	MARICOPA CNTY AZ SCH DIS #28 GENERAL OBLIGATION			1	1FE	5,157,472	116.5670	5,956,574	5,110,000	5,148,837		(2,097)			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	115.7290	3,147,829	2,720,000	2,808,417		(4,203)			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	105.6280	3,327,282	3,150,000	3,116,185		1,412			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	112.9630	1,637,964	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	113.3490	1,830,586	1,615,000	1,615,000					5.759	5.759	JD	7,751	93,008	11/10/2010	06/01/2029
584002-QB-8	MECKLENBURG CNTY NC GENERAL OBLIGATION			1	1FE	15,022,300	107.1030	16,065,450	15,000,000	15,016,095		(2,023)			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	125.4340	3,750,477	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	127.0740	5,311,693	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	121.8270	6,286,273	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	109.7270	3,061,383	2,790,000	2,693,886		3,635			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	109.9980	2,463,955	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	110.2090	4,226,515	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	110.4200	4,356,069	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	110.6880	4,493,933	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	110.8990	4,635,578	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	111.0530	4,786,384	4,310,000	4,310,000					5.250	5.250	JD	18,856	226,275	12/03/2010	12/01/2030
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION			2	1FE	5,000,000	118.4100	5,920,500	5,000,000	5,000,000					5.707	5.707	JJ	142,675	285,350	06/04/2010	07/01/2034
596782-TM-4	MIDDLETON WI GENERAL OBLIGATION			1	1FE	345,000	99.9210	344,727	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	101.1270	374,170	370,000	370,000					3.600	3.600	MS	4,440	13,320	12/05/2012	09/01/2030
597009-EJ-4	MIDDLETOWN DEL GENERAL OBLIGATION			1	2FE	3,020,550	106.5150	3,195,450	3,000,000	3,017,010		(833)			5.390	5.330	AO	40,425	161,700	10/14/2010	10/01/2030
597009-EK-1	MIDDLETOWN DEL GENERAL OBLIGATION			1	2FE	2,342,444	105.8630	2,482,487	2,345,000	2,342,515		75			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	126.0690	6,303,450	5,000,000	5,074,909		(3,188)			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	114.1000	3,120,635	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	108.5610	3,023,424	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	109.2830	3,141,886	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	109.8000	3,266,550	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	109.7160	1,733,513	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	110.6810	3,536,258	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	108.1960	1,677,038	1,550,000	1,550,000					4.014	4.014	MS	20,739	30,590	02/13/2014	03/01/2028
60374Y-7Z-4	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION			1	1FE	1,690,000	109.3160	1,847,440	1,690,000	1,690,000					4.114	4.114	MS	23,176	34,184	02/13/2014	03/01/2029
60374Y-8A-8	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION			1	1FE	2,610,000	107.6130	2,808,699	2,610,000	2,610,000					4.379	4.379	MS	38,097	56,194	02/13/2014	03/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DST 001 GENERAL OBLIGATION				1FE	9,117,270	113.3650	10,202,850	9,000,000	9,093,649		(6,287)			5.125	5.000	JD	20,500	461,250	12/08/2010	12/15/2025
604195-VH-7	MINNETONKA MN INDPT SCH DIST GENERAL OBLIGATION			1	1FE	1,376,427	102.2520	1,416,190	1,385,000	1,377,481		418			3.200	3.249	JJ	22,160	62,787	01/10/2013	01/01/2029
604195-VJ-3	MINNETONKA MN INDPT SCH DIST GENERAL OBLIGATON			1	1FE	3,839,027	101.7230	3,931,594	3,865,000	3,841,852		1,078			3.300	3.349	JJ	63,773	180,689	01/10/2013	01/01/2031
613035-E9-1	MONTGOMERY AL GENERAL OBLIGATION			1	1FE	5,072,900	109.1880	5,459,400	5,000,000	5,043,650		(7,282)			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	111.5710	3,904,985	3,500,000	3,526,525		(4,698)			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	107.3960	2,309,014	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	3,251,490	114.6210	3,719,451	3,245,000	3,250,632		(204)			6.750	6.730	FA	91,266	219,038	06/17/2009	02/01/2031
625506-MN-7	MULTNOMAH COUNTY OR GENERAL OBLIGATION			1	1FE	7,945,000	107.3550	8,529,355	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	105.4300	2,108,600	2,000,000	2,050,779		(2,414)			4.226	4.000	JJ	38,973	84,520	05/23/2012	01/15/2032
640345-SB-1	NELSON CNTY KY SCH DIST FIN GENERAL OBLIGATION			1	1FE	5,855,000	108.5780	6,357,242	5,855,000	5,855,000					5.650	5.650	JD	27,567	330,808	12/09/2010	12/01/2030
642305-RZ-1	NEW BERLIN WIS SCH DIST GENERAL OBLIGATION			1	1FE	1,265,438	109.6710	1,398,305	1,275,000	1,267,268		498			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	111.2660	2,948,549	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	111.2660	2,892,916	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	111.2070	2,769,054	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	110.6710	3,984,156	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	109.8730	3,955,428	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	111.7120	5,172,266	4,630,000	4,563,398		3,361			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	115.0400	11,504,000	10,000,000	9,624,431		9,529			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	115.1990	3,455,970	3,000,000	3,218,347		(10,331)			5.817	5.089	AO	43,628	174,510	09/29/2011	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
64966H-YM-6	NEW YORK NY GENERAL OBLIGATION			2	1FE	6,322,500	128.7070	7,722,420	6,000,000	6,294,062		(7,148)			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	115.8140	4,626,769	3,995,000	4,038,870		(1,754)			6.268	6.154	MS	83,469	250,407	04/16/2010	03/01/2031
674735-2N-4	OCEAN COUNTY NEW JERSEY GENERAL OBLIGATION			1	1FE	2,130,000	110.2050	2,347,367	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	110.7950	2,315,616	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	104.6940	2,591,177	2,475,000	2,451,695		257			4.000	4.070	MS	33,000		07/16/2014	09/01/2034
681712-YX-7	OMAHA NEBRASKA GENERAL OBLIGATION			1	1FE	2,975,000	108.2560	3,220,616	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	119.2750	22,662,250	19,000,000	19,877,907		(43,956)			5.680	5.199	JD	2,998	1,079,200	09/01/2010	06/30/2028
68607L-X9-3	OREGON STATE BRD HIGHER ED GENERAL OBLIGATION			1	1FE	4,093,130	103.0440	4,338,152	4,210,000	4,108,084		3,679			5.540	5.771	FA	97,181	233,234	06/30/2010	08/01/2035
689597-FA-5	OTTER TAIL COUNTY MN GENERAL OBLIGATION			1	1FE	11,070,000	101.8950	11,279,777	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	108.3930	2,026,949	1,870,000	1,846,534		1,043			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	114.1970	2,283,940	2,000,000	2,062,425		(3,757)			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	117.4250	3,875,025	3,300,000	3,425,681		(19,088)			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	109.9560	2,199,120	2,000,000	1,883,518		2,717			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	107.4060	1,809,791	1,685,000	1,682,910		94			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	114.7460	6,884,760	6,000,000	6,154,293		(26,196)			6.029	5.436	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	109.0360	545,180	500,000	504,247		(915)			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	109.1400	545,700	500,000	486,569		870			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	100.5880	648,793	645,000	645,000					3.200	3.200	FA	8,600	22,761	06/04/2013	02/01/2026
751622-HM-6	RAMSEY CNTY MINN GENERAL OBLIGATION			1	1FE	660,000	101.4470	669,550	660,000	660,000					3.350	3.350	FA	9,213	24,382	06/04/2013	02/01/2027
763682-ZD-6	RICHLAND CNTY SC SCH DIST NO 2 GENERAL OBLIGATION			1	1FE	3,982,280	107.1800	4,287,200	4,000,000	3,985,306		833			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	107.6600	3,229,800	3,000,000	2,988,431		585			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	112.8880	5,644,400	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	101.3460	5,067,300	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	112.4430	1,658,534	1,475,000	1,466,965		339			4.650	4.701	MS	22,863	63,824	09/12/2013	03/01/2030
76541V-NL-7	RICHMOND VA QSCB REF PUB IMPT GENERAL OBLIGATION				1FE	2,474,338	113.9710	2,837,878	2,490,000	2,474,894		477			4.800	4.851	MS	39,840	111,220	09/12/2013	03/01/2033
766651-MN-9	RILEY COUNTY KANSAS GENERAL OBLIGATION			1	1FE	4,073,032	115.0130	4,491,258	3,905,000	3,995,146		(16,261)			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	110.4990	773,493	700,000	705,861		(641)			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	107.5180	1,693,409	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	107.7370	1,761,500	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	107.9910	1,841,247	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	107.8210	1,913,823	1,775,000	1,765,032		450			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	113.4230	2,387,554	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	106.8680	10,152,460	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	112.4780	7,873,460	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	105.7430	3,278,033	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	104.9390	6,752,825	6,435,000	6,421,088		343			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	122.4060	4,896,240	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	117.2710	5,863,550	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	111.0140	8,326,050	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	110.7400	1,937,950	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	109.9640	6,322,930	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	108.4190	6,234,093	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	111.3530	2,332,845	2,095,000	2,075,997		955			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	110.3750	3,311,250	3,000,000	3,000,000					5.196	5.196	AO	38,970	155,880	09/15/2010	10/01/2035
793028-UR-0	ST PAUL MN PORT AUTH GENERAL OBLIGATION			1	1FE	2,750,000	96.7610	2,660,928	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	115.3270	9,889,290	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	115.2200	5,761,000	5,000,000	5,000,000					6.038	6.038	FA	125,792	301,900	06/16/2010	08/01/2033
797646-NT-9	SAN FRANCISCO CA CITY & CNTY GENERAL OBLIGATION				1FE	2,170,904	125.5240	2,705,042	2,155,000	2,168,381		(571)			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	115.3350	5,766,750	5,000,000	5,028,631		(1,551)			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	114.7470	5,163,615	4,500,000	4,516,219		(739)			6.028	5.985	FA	102,476	271,260	03/10/2010	08/15/2030
815626-GQ-3	SEDGWICK CNTY KANSAS GENERAL OBLIGATION			2	1FE	15,417,724	122.3810	18,418,341	15,050,000	15,347,982		(16,107)			6.220	5.989	AO	234,028	936,110	05/07/2009	10/01/2028
833085-2A-0	SNOHOMISH CNTY WASHINGTON GENERAL OBLIGATION			1	1FE	745,005	96.7300	725,475	750,000	745,471		209			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	94.6610	946,610	1,000,000	984,299		663			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	95.5710	955,710	1,000,000	993,473		254			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	106.6210	8,865,536	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	112.0470	1,775,945	1,585,000	1,606,356		(4,138)			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	107.4780	9,538,673	8,875,000	8,875,000					5.010	5.010	JD	37,053	444,638	08/25/2010	12/01/2032

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
848644-S7-6	SPOKANE COUNTY WA GENERAL OBLIGATION			1	1FE	6,225,000	109.3200	6,805,170	6,225,000	6,225,000					5.000	5.000	JD		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	113.7410	5,687,050	5,000,000	5,062,951		(8,877)			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	113.9530	5,697,650	5,000,000	5,050,229		(7,058)			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	114.6660	7,166,625	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	112.6630	563,315	500,000	506,322		(1,190)			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	112.5160	2,812,900	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	105.6180	480,562	455,000	464,052		(1,279)			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	105.6780	2,113,560	2,000,000	2,013,562		(1,885)			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	112.4930	188,988	168,000	170,727		(448)			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	109.7710	1,427,023	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	111.1100	1,638,873	1,475,000	1,483,934		(1,263)			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	111.5880	1,645,923	1,475,000	1,483,901		(1,254)			5.350	5.230	JD	6,576	78,913	11/30/2010	12/01/2029
852634-EC-4	STAMFORD CT REC ZONE ECON DEV GENERAL OBLIGATION			1	1FE	1,482,906	111.4740	1,644,242	1,475,000	1,480,184		(729)			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	111.0040	3,330,120	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	124.6440	12,464,400	10,000,000	10,094,186		(4,322)			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	121.1220	5,075,012	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	115.5190	4,620,760	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	119.3830	7,264,456	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	116.8610	2,337,220	2,000,000	2,031,621		(1,543)			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	117.0410	5,500,927	4,700,000	4,662,915		1,947			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	104.3800	3,340,160	3,200,000	3,200,000					4.000	4.000	AO	27,022	128,000	11/18/2011	04/15/2031
89910N-CP-4	TULARE CA LOC HEALTH CARE DIST GENERAL OBLIGATION	0		1	2FE	6,871,735	109.4050	7,111,325	6,500,000	6,863,244		(5,755)			8.000	7.487	FA	216,667	520,000	07/05/2013	08/01/2039
914148-GK-1	UNIVERSITY CITY MO SCH DIST GENERAL OBLIGATION			1	1FE	1,000,000	103.6250	1,036,250	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	107.0860	6,318,074	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	110.1880	3,966,768	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	104.2170	552,350	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	114.9150	8,848,455	7,700,000	7,700,000					5.700	5.701	AO	109,725	438,900	11/17/2010	10/01/2030
950732-SC-2	WENTZVILLE MISSOURI SCH DIST GENERAL OBLIGATION			1	1FE	5,500,000	111.4090	6,127,495	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	111.6760	2,289,358	2,050,000	2,058,734		(477)			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	105.3430	5,267,150	5,000,000	5,207,709		(35,104)			4.000	3.135	AO	50,000	298,889	03/13/2013	04/01/2031
969037-JT-8	WILL COUNTY IL HIGH SCHOOL GENERAL OBLIGATION			1	1FE	4,471,672	114.0510	5,075,270	4,450,000	4,463,516		(2,247)			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	104.7650	1,571,475	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	106.2860	138,172	130,000	130,000					4.100	4.100	JD	444	2,295	06/20/2014	06/01/2032
971668-P2-8	CITY OF WILMINGTON NC General Obligation UNLTD			1	1FE	150,000	106.0060	159,009	150,000	150,000					4.150	4.150	JD	519	2,680	06/20/2014	06/01/2033
971668-P3-6	CITY OF WILMINGTON NC General Obligation			1	1FE	120,000	106.0910	127,309	120,000	120,000					4.200	4.200	JD	420	2,170	06/20/2014	06/01/2034
985697-AA-9	YELLOWSTONE CNTY MT HIGH SCH GENERAL OBLIGATION				1FE	5,660,655	110.1650	6,229,831	5,655,000	5,659,582		(252)			5.400	5.391	JD	13,572	305,370	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,187,674,366	XXX	1,324,871,817	1,183,823,000	1,185,896,559		(507,508)			XXX	XXX	XXX	16,926,014	64,443,104	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,187,674,366	XXX	1,324,871,817	1,183,823,000	1,185,896,559		(507,508)			XXX	XXX	XXX	16,926,014	64,443,104	XXX	XXX
01030L-BS-3	ALABAMA INCENTIVES FING AUTH			2	1FE	5,021,050	118.4530	5,922,650	5,000,000	5,015,572		(1,085)			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	104.0910	3,351,730	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	107.8130	1,363,834	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	112.4350	5,621,750	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	131.2290	10,498,320	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	108.2310	2,234,970	2,065,000	2,047,290		1,120			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	108.5900	2,340,115	2,155,000	2,140,343		823			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	113.9850	2,564,663	2,250,000	2,239,296		536			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	113.0180	2,650,272	2,345,000	2,321,723		1,045			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	120.9020	7,205,759	5,960,000	5,973,093		(614)			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	109.6360	1,096,360	1,000,000	1,023,208		(3,273)			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	95.7540	2,872,620	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	96.5170	3,378,095	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	121.2180	5,454,810	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	114.9100	2,763,586	2,405,000	2,545,329		(17,408)			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	100.0910	2,502,275	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	99.7940	2,220,417	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	100.3210	5,517,655	5,500,000	5,500,000					3.994	3.994	AO	54,918	219,670	02/01/2013	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	
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
094743-LU-3	BLOOMINGTON IN WTRWKS REV			1	1FE	1,464,030	107.4560	1,611,840	1,500,000	1,469,498		1,821			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	106.8100	5,201,647	4,870,000	4,730,860		7,480			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	106.4430	1,639,222	1,540,000	1,485,355		2,786			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	103.8360	1,718,486	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	119.5440	11,954,400	10,000,000	10,000,000					7.747	7.746	JJ	387,350	774,700	12/02/2010	07/01/2034
134041-FK-3	CAMPBELL & KENTON CNTYS KY			1	1FE	8,556,543	111.9390	9,542,800	8,525,000	8,543,928		(2,793)			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	112.9600	8,421,168	7,455,000	7,530,467		(10,175)			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	112.3050	2,246,100	2,000,000	2,041,097		(6,693)			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	113.5620	4,542,480	4,000,000	3,999,639		(40)			6.375	6.374	MS	85,000	255,000	05/09/2011	03/01/2034
17131H-AU-2	CHULA VISTA CALIF INDL DEV REV			1	1FE	4,972,000	101.3690	5,068,450	5,000,000	4,976,795		1,225			5.250	5.300	JD	21,875	262,500	02/25/2011	12/01/2027
172311-GB-2	CINCINNATI OHIO WTR SYS REV			1	1FE	3,540,800	116.7820	4,087,370	3,500,000	3,535,965		(1,342)			6.458	6.353	JD	18,836	226,030	01/13/2011	12/01/2034
18085P-LL-6	CLARK COUNTY NEVADA ARPT REV	0		1	1FE	239,370	115.9960	289,990	250,000	239,978		165			6.881	7.241	JJ	8,601	17,203	02/11/2011	07/01/2042
183596-CY-9	BALTIMORE MD BRD SCH COMMRS				1FE	4,000,000	120.4600	4,818,400	4,000,000	4,000,000					5.692	5.692	JD	10,119	227,680	02/03/2011	12/15/2025
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS				1FE	9,000,000	104.6860	9,421,740	9,000,000	9,000,000					5.500	5.500	MN	83,875		10/23/2014	11/15/2038
19633S-AA-1	COLORADO BRDG ENTERPRISE REV			1	1FE	6,000,000	114.5500	6,873,000	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	131.7030	9,219,210	7,000,000	7,221,009		(5,717)			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	119.1690	1,787,535	1,500,000	1,496,432		89			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	125.3030	5,012,120	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	112.8370	2,589,609	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	113.2180	2,264,360	2,000,000	2,084,217		(12,271)			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	112.5940	4,182,867	3,715,000	3,711,334		224			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	122.9080	8,603,560	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	116.4230	5,821,150	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	134.1440	24,145,920	18,000,000	18,152,654		(2,586)			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	118.4160	5,920,800	5,000,000	5,000,000					4.874	4.874	MN	40,617	226,776	11/13/2013	11/01/2043
232265-5C-8	CUYAHOGA CNTY OHIO HOSP REV	0		2	1FE	5,000,000	129.2980	6,464,900	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	103.1790	3,095,370	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	104.6320	3,751,057	3,585,000	3,577,948		323			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	134.4920	672,460	500,000	523,925		(571)			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	113.8850	14,383,676	12,630,000	12,629,887		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	111.5540	13,442,257	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	124.2200	3,726,600	3,000,000	3,010,480		(376)			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	115.7910	4,631,640	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	112.8510	5,270,142	4,670,000	4,719,987		(7,650)			5.901	5.670	JJ	137,788	275,577	06/13/2011	07/01/2032
259561-PJ-1	DOUGLAS COUNTY WASH PUB UTIL			2	1FE	13,674,286	114.1930	15,530,248	13,600,000	13,669,466		(1,237)			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	132.3450	6,021,698	4,550,000	5,073,656		(12,654)			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	112.6360	9,010,880	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	119.6690	15,168,046	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	110.5550	2,703,070	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	122.3960	17,692,342	14,455,000	14,589,920		(10,678)			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	118.2130	3,546,390	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	97.9420	979,420	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	98.6250	1,725,938	1,750,000	1,660,782		5,549			3.085	3.595	AO	13,497	53,988	06/25/2013	04/01/2027
303891-YR-0	FAIRFAX CNTY VA WTR AUTH REVEN			1	1FE	809,451	93.3150	839,835	900,000	816,487		4,665			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	93.9010	2,558,802	2,725,000	2,637,860		4,499			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	94.6910	2,504,577	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	111.3730	32,298,158	29,000,000	28,939,395		2,925			4.000	4.020	MS	386,667	1,053,667	10/02/2013	09/01/2028
3130A2-AU-0	FEDERAL HOME LOAN BANK				1	19,557,400	104.4810	20,896,222	20,000,000	19,569,583		12,183			3.375	3.567	JD	43,125	345,000	06/20/2014	06/08/2029
3130A2-HA-7	FEDERAL HOME LOAN BANK				1	25,000,000	107.2820	26,820,565	25,000,000	25,000,000					3.600	3.600	JD	12,500	450,000	06/20/2014	03/26/2030
31315P-2Q-1	FARMER MAC				1	8,000,000	110.9060	8,872,507	8,000,000	8,000,000					3.900	3.900	MN	52,000	156,000	04/24/2014	05/01/2029
31331K-PH-7	FEDERAL FARM CREDIT BANK				1	6,722,769	118.7470	7,389,649	6,223,000	6,709,004		(13,765)			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	133.2680	7,269,788	5,455,000	6,327,005		(37,917)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313381-NT-8	FEDERAL HOME LOAN BANK				1	1,443,360	94.9410	1,519,055	1,600,000	1,446,717		3,357			3.250	4.000	JJ	23,544	26,000	06/03/2014	01/18/2033
313381-PH-2	FEDERAL HOME LOAN BANK				1	35,624,160	95.1740	39,516,162	41,520,000	35,927,082		202,975			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	96.1600	23,415,026	24,350,000	24,271,411		4,836			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	113.7890	11,361,862	9,985,000	9,625,502		12,343			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	98.6450	8,139,235	8,251,000	7,487,375		16,342			3.050	3.776	JJ	113,245	125,828	06/19/2014	07/19/2032

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	
		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
3133EA-E7-9	FEDERAL FARM CREDIT BANK				1	2,808,831	97.8840	3,063,779	3,130,000	2,816,831		8,000			2.840	3.690	FA	37,038	44,446	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANK				1	6,331,913	100.2430	7,502,221	7,484,000	6,388,642		44,335			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	105.0540	5,241,148	4,989,000	4,622,729		12,643			3.480	4.105	MS	52,567	86,809	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANK				1	2,512,440	99.9830	2,999,490	3,000,000	2,533,816		15,751			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	99.2120	9,921,203	10,000,000	8,459,863		62,815			3.020	4.336	JJ	131,706	302,000	08/16/2013	07/04/2031
3133EC-30-5	FEDERAL FARM CREDIT BANK				1	12,529,020	97.4830	13,647,575	14,000,000	12,564,631		35,611			2.850	3.710	MN	45,442	199,500	06/17/2014	11/20/2030
3133EC-MS-0	FEDERAL FARM CREDIT BANK				1	2,506,268	99.7170	2,742,227	2,750,000	2,511,502		5,234			3.080	3.766	AO	14,587	42,350	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANK				1	9,081,456	112.3650	10,663,483	9,490,000	9,099,704		13,348			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	110.1800	8,483,855	7,700,000	7,496,845		9,966			3.920	4.163	FA	121,574	301,840	08/16/2013	08/06/2029
3133EC-YF-5	FEDERAL FARM CREDIT BANK				1	8,046,080	114.6760	9,174,117	8,000,000	8,043,291		(2,092)			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	115.7670	11,576,663	10,000,000	10,061,607		(2,296)			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	115.8350	5,791,737	5,000,000	4,992,862		335			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	113.6750	5,470,049	4,812,000	5,111,491		(6,312)			4.170	3.686	FA	82,494	100,330	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANK				1	40,000,000	114.4000	45,759,852	40,000,000	40,000,000					4.200	4.200	FA	620,667	840,000	02/11/2014	02/18/2033
3133ED-LY-6	FEDERAL FARM CREDIT BANK				1	9,917,523	107.8060	10,672,745	9,900,000	9,917,044		(479)			3.600	3.585	JD	10,890	207,900	06/16/2014	12/20/2029
3133ED-N7-3	FEDERAL FARM CREDIT BANK			1	1	19,990,000	103.7200	20,743,906	20,000,000	19,990,000					3.980	3.984	JD	48,644	398,000	06/03/2014	06/09/2034
3133ED-QS-4	FEDERAL FARM CREDIT BANK			1	1	19,995,000	101.2130	20,237,605	19,995,000	19,995,000					3.840	3.840	JJ	349,779		07/21/2014	07/17/2029
3133ED-SS-2	FEDERAL FARM CREDIT BANK				1	51,970,360	100.8010	52,416,406	52,000,000	51,970,925		565			3.800	3.805	FA	751,978		08/07/2014	08/14/2029
3133ED-VF-6	FEDERAL FARM CREDIT BANK				1	46,643,878	101.4490	47,427,328	46,750,000	46,645,396		1,518			3.800	3.820	MS	508,276		09/11/2014	09/18/2029
3133ED-W9-9	FEDERAL FARM CREDIT BANK				1	20,000,000	102.9800	20,595,942	20,000,000	20,000,000					3.990	3.990	MS	212,800		09/18/2014	09/25/2034
3133EE-GS-3	FEDERAL FARM CREDIT BANK				1	39,600,000	100.9490	39,975,776	39,600,000	39,600,000					3.850	3.850	JD	8,470		12/22/2014	12/29/2034
3134G4-5Z-7	FREDDIE MAC			1	1	50,000,000	98.9110	49,455,370	50,000,000	50,000,000					3.230	3.230	JD	112,153	1,615,000	05/15/2013	06/06/2028
31359N-7M-7	FNMA GRNTR TRUST 1998-T1 CLS A			2	1	0	0.0000								94.654	0.000	MON		665	07/01/1999	12/01/2028
3135G0-TE-3	FANNIE MAE				1	250,000,000	97.0900	242,725,800	250,000,000	250,000,000					3.000	3.000	JD	83,333	7,500,000	12/17/2012	12/27/2027
3136G1-D2-2	FNMA			1	1	100,000,000	97.7270	97,726,550	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	98.4690	98,469,260	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	98.6180	49,308,985	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	98.4750	49,237,680	50,000,000	50,000,000					3.170	3.170	MS	506,319	1,585,000	02/05/2013	03/06/2028
3136G1-N2-1	FNMA			1	1	4,142,250	97.7540	4,398,908	4,500,000	4,151,644		9,394			3.430	4.030	MN	14,578	154,350	04/07/2014	05/27/2033
3136G2-2N-6	FANNIE MAE			1	1	50,000,000	101.1540	50,577,145	50,000,000	50,000,000					4.000	4.000	MN	255,556	1,000,000	04/28/2014	05/15/2034
3136G2-2P-1	FANNIE MAE			1	1	100,000,000	101.1540	101,154,290	100,000,000	100,000,000					4.000	4.000	MN	511,111	2,000,000	04/28/2014	05/15/2034
3136G2-2R-7	FANNIE MAE			1	1	50,000,000	101.2190	50,609,480	50,000,000	50,000,000					4.010	4.010	MN	217,208	1,002,500	04/28/2014	05/22/2034
31398A-JC-7	FANNIE MAE			1	1	24,768,693	109.8270	27,132,666	24,705,000	24,731,121		(8,337)			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	112.4620	5,623,100	5,000,000	5,121,163		(17,619)			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	107.0110	3,097,968	2,895,000	2,894,855					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	106.6770	3,456,335	3,240,000	3,239,838					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	119.5110	5,975,550	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	108.3860	21,677,200	20,000,000	20,000,000					4.300	4.300	MS	344,000		07/29/2014	09/15/2044
378352-NF-1	GENDALE AZ WTR & SWR REV			1	1FE	4,000,000	113.6980	4,547,920	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	114.5760	4,583,040	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	114.7860	4,591,440	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	115.4950	5,104,879	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	138.8240	13,882,400	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	107.5450	1,209,881	1,125,000	1,201,948		(8,381)			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	107.0290	1,605,435	1,500,000	1,597,107		(10,552)			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	105.8610	1,587,915	1,500,000	1,591,650		(9,936)			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	112.5950	2,229,381	1,980,000	1,864,561		4,307			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	116.5980	1,008,573	865,000	906,305		(2,327)			5.814	5.282	MN	8,382	50,291	05/11/2011	11/01/2029
412493-AG-3	HARFORD CNTY MD ECONOMIC REV	0		2	1FE	13,000,000	126.6650	16,466,450	13,000,000	13,000,000					7.600	7.600	JD	43,911	988,000	12/16/2009	12/15/2039
429749-DC-5	HIGH PT NC COMBINED ENT SYS RV			1	1FE	5,000,000	112.9780	5,648,900	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	112.3320	5,616,600	5,000,000	4,976,395		1,306			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	111.7480	6,576,370	5,885,000	5,855,828		1,442			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	112.2050	5,868,322	5,230,000	5,171,711		2,572			5.300	5.411	FA	115,496	277,190	11/04/2010	08/01/2029
438701-RG-1	HONOLULU CITY & CNTY HI WSTWTR			1	1FE	11,829,103	115.8280	13,679,287	11,810,000	11,826,472		(797)			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	110.5080	2,210,160	2,000,000	2,052,190		(6,892)			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	106.3820	1,595,730	1,500,000	1,483,959		670			4.000	4.090	JJ	30,000	60,000	10/14/2011	07/01/2031
452024-GS-5	ILLINOIS MUN ELEC AGY PWR SUPP				1FE	3,888,885	115.4780	4,486,320	3,885,000	3,887,358		(311)			6.128	6.116	FA	99,197	238,073	07/16/2009	02/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
452252-FH-7	ILLINOIS STATE TOLL HWY AUTH			2	1FE	6,098,950	130.5720	7,834,320	6,000,000	6,087,170		(2,520)			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	113.1180	4,943,257	4,370,000	4,444,795		(6,323)			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	113.5270	9,337,596	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	114.0490	10,150,361	8,900,000	9,017,083		(17,319)			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	118.0050	17,860,057	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	116.7300	14,591,250	12,500,000	12,433,933		1,974			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	113.7810	4,317,989	3,795,000	3,795,000					5.582	5.582	AO	52,959	211,837	11/03/2010	10/01/2027
46613C-WG-6	JEA FLA ELEC SYS REV			2	1FE	7,856,316	121.4040	9,287,406	7,650,000	7,825,876		(6,820)			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	119.9350	2,998,375	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	100.6490	8,147,537	8,095,000	8,097,303		(782)			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	113.0990	20,742,357	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	115.2600	2,305,200	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	6,805,000	102.3260	6,963,284	6,805,000	6,805,000					5.000	4.996	JD	15,122	340,250	01/18/2012	12/15/2030
490748-AN-0	KENT WASHINGTON UTIL SYS REV			1	1FE	2,500,000	113.4030	2,835,075	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	113.0030	632,817	560,000	566,104		(989)			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	112.8510	2,025,675	1,795,000	1,802,650		(1,234)			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	115.6030	9,421,645	8,150,000	8,150,000					5.850	5.851	AO	119,194	476,775	11/30/2010	04/01/2030
530393-CE-5	LIBERTY CNTY GA PUB FACS REV			1	1FE	1,450,000	105.9690	1,536,551	1,450,000	1,450,000					5.850	5.851	FA	35,344	84,825	05/07/2010	02/01/2030
537011-BA-5	LITTLE BLUE VY SWR DIST MO REV				1FE	13,020,000	120.5170	15,691,313	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	107.6640	1,006,658	935,000	943,412		(1,214)			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	116.5770	2,914,425	2,500,000	2,452,226		761			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	118.4330	3,552,990	3,000,000	2,873,252		6,651			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	122.9870	15,373,375	12,500,000	12,500,000					7.000	7.000	JJ	437,500	875,000	11/24/2010	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR	0		1	1FE	2,629,529	119.7650	2,808,489	2,345,000	2,538,339		(29,673)			7.003	5.255	JJ	82,110	164,220	10/27/2011	07/01/2041
546282-FE-9	LOUISIANA LOC GOVT			1	1FE	10,196,047	114.0760	11,333,451	9,935,000	10,104,603		(23,843)			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	125.3990	9,404,925	7,500,000	7,480,299		327			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	115.7960	4,510,254	3,895,000	4,100,529		(25,404)			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	103.8480	4,159,112	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	119.8570	5,393,565	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	119.8670	5,094,348	4,250,000	4,350,450		(6,674)			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	120.8140	2,065,919	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	121.3490	1,820,235	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	111.6640	1,116,640	1,000,000	1,006,808		(471)			6.515	6.421	JD	5,429	65,150	12/08/2009	12/01/2026
57419P-HD-4	MARYLAND STATE CDA			1	1FE	5,560,000	103.8690	5,775,116	5,560,000	5,560,000					6.000	6.000	MS	111,200	333,600	03/13/2007	09/01/2037
576051-EF-9	MASSACHUSETTS ST WTR RES AUTH			1	1FE	14,690,000	106.3310	15,620,024	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	108.8820	3,266,460	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	113.5690	5,769,305	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	114.7660	10,076,455	8,780,000	8,786,176		(3,419)			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	114.8070	6,033,108	5,255,000	5,291,551		(5,470)			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	120.2590	7,816,835	6,500,000	6,500,000					5.800	5.799	MN	48,172	377,000	09/25/2009	05/15/2040
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON			2	1FE	4,002,000	127.8150	5,112,600	4,000,000	4,001,766		(76)			6.393	6.388	JJ	127,860	255,720	12/10/2010	07/01/2030
59259Y-DK-2	METROPOLITAN TRANSN AUTH NY			2	1FE	10,000,000	120.0980	12,009,800	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	120.1790	9,013,425	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	113.9810	2,279,620	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	116.4840	8,153,880	7,000,000	7,645,350		(15,496)			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	119.2770	2,385,540	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	120.2590	18,928,767	15,740,000	15,538,815		8,695			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	119.1540	6,350,908	5,330,000	5,224,343		4,135			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	114.8290	14,095,260	12,275,000	12,280,587		(194)			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	103.9470	285,854	275,000	273,362		63			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	121.9420	4,938,651	4,050,000	4,207,531		(7,433)			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	134.8450	10,787,600	8,000,000	8,331,724		(5,687)			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	112.4720	3,374,160	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	106.5150	276,939	260,000	259,232		48			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	107.0360	267,590	250,000	246,251		172			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	115.6280	4,775,436	4,130,000	4,215,315		(2,758)			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	99.4650	248,663	250,000	247,835		86			3.375	3.440	JJ	4,219	8,438	10/17/2012	01/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
646139-W3-5	NEW JERSEY ST TPK				1FE	5,000,000	151.1480	7,557,400	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	145.1330	8,707,980	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	110.8530	4,988,385	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	107.8980	9,424,890	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	107.9620	11,875,820	11,000,000	10,910,682		3,952			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	107.7680	1,783,560	1,655,000	1,635,018		811			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	135.5710	20,335,650	15,000,000	16,915,468		(32,448)			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	116.5430	5,827,150	5,000,000	5,014,070		(2,093)			6.491	6.429	JD	14,424	324,550	01/18/2011	06/15/2042
64972F-Y2-6	NEW YORK NY CITY MUN WTR FIN			1	1FE	15,790,710	117.9250	18,478,848	15,670,000	15,750,986		(10,956)			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	107.9200	6,475,200	6,000,000	5,973,733		1,296			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	124.0440	9,873,902	7,960,000	7,889,799		2,854			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	127.2530	10,052,987	7,900,000	8,287,309		(7,270)			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	107.5500	2,043,450	1,900,000	1,890,694		386			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	115.9720	8,118,040	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	114.9780	3,449,340	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	114.7300	7,709,856	6,720,000	6,493,765		10,885			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	114.7430	2,294,860	2,000,000	1,995,702		124			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	105.6820	544,262	515,000	515,000					4.250	4.250	JD	1,824	13,315	04/09/2014	06/01/2029
65887P-PP-4	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	531,892	106.2590	568,486	535,000	532,016		125			4.250	4.300	JD	1,895	13,832	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	556,623	106.0960	594,138	560,000	556,750		126			4.300	4.350	JD	2,007	14,649	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	583,163	106.2230	621,405	585,000	583,245		82			4.375	4.400	JD	2,133	15,570	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	604,126	105.8540	645,709	610,000	604,301		175			4.375	4.450	JD	2,224	16,235	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT			1	1FE	375,000	104.9700	393,638	375,000	375,000					4.500	4.500	JD	1,406	10,266	04/09/2014	06/01/2034
660043-AG-5	N HUDSON NJ SEWERAGE AUTHORITY			2	1FE	7,000,000	106.0950	7,426,650	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	114.1890	12,172,547	10,660,000	10,687,999		(4,067)			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	119.5960	23,919,200	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	107.1800	1,473,725	1,375,000	1,375,000					4.611	4.611	MS	21,134	38,393	01/10/2014	03/01/2026
664754-Q8-4	NORTHERN ARIZ UNIV REVS	0		1	1FE	5,354,000	114.2910	5,714,550	5,000,000	5,341,964		(8,227)			6.687	6.097	JD	27,863	334,350	07/05/2013	06/01/2039
67704L-AA-9	OGLETHORPE PWR CORP GA 144A			2	1FE	4,926,850	112.1220	5,606,100	5,000,000	4,935,036		2,050			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	3,480,000	100.2460	3,488,561	3,480,000	3,480,000					8.000	8.000	MJSD	23,200	278,400	04/16/2009	03/01/2029
677555-YG-3	STATE OF OHIO ECONOMIC DEV			2	1FE	2,600,000	100.2090	2,605,434	2,600,000	2,600,000					6.000	6.002	JD	13,000	156,000	09/15/2009	12/01/2020
677555-ZB-3	STATE OF OHIO ECONOMIC DEV			2	1FE	4,840,000	100.1730	4,848,373	4,840,000	4,840,000					6.000	6.000	MJSD	24,200	290,400	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	105.0140	5,250,700	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	122.5480	6,911,707	5,640,000	5,510,562		2,454			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	116.1530	11,615,300	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	109.9520	8,174,931	7,435,000	8,065,489		(34,479)			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	112.5860	17,450,830	15,500,000	14,939,923		28,830			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	117.9750	4,129,125	3,500,000	3,631,750		(3,832)			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	107.1580	1,628,802	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	106.1820	1,672,367	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	108.9450	1,781,251	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	108.9810	1,847,228	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	108.5190	7,704,849	7,100,000	7,093,569		185			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	106.5810	12,661,823	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	106.0700	2,439,610	2,300,000	2,286,012		613			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	129.4040	23,292,720	18,000,000	18,314,785		(10,455)			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	102.4680	1,301,344	1,270,000	1,258,421		665			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	103.2650	1,487,016	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	119.5280	7,643,816	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	107.2950	5,364,750	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	112.1570	4,402,162	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	108.4440	5,340,867	4,925,000	4,925,000					5.315	5.315	JJ	130,882	261,764	05/18/2011	07/01/2031
720653-KB-9	PIERCE CNTY WASH SWR REV			1	1FE	14,060,000	107.1730	15,068,524	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	100.9620	7,839,699	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	107.2800	5,364,000	5,000,000	4,938,583		2,257			4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032

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	
		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
73358W-TZ-7	PORT AUTH OF NEW YORK & NJ				1FE	10,000,000	103.8210	10,382,100	10,000,000	10,000,000					4.426	4.426	AO	87,307		10/08/2014	10/15/2034
744434-AM-3	PUBLIC POWER GENERATION AGY NE			1	2FE	4,632,412	106.7990	4,960,814	4,645,000	4,635,912		903			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	117.7580	7,065,480	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	114.4570	11,445,700	10,000,000	10,000,000					5.184	5.183	JJ	259,200	518,400	11/05/2010	07/01/2030
751100-JR-0	RALEIGH NC COMB ENTERPRISE			1	1FE	10,258,575	107.2300	10,186,850	9,500,000	10,147,366		(68,833)			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	103.9700	5,063,339	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	113.7470	3,412,410	3,000,000	3,018,614		(3,491)			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	112.4810	5,995,237	5,330,000	5,287,499		1,331			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	108.6320	4,464,775	4,110,000	4,377,399		(30,158)			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	108.6320	3,698,920	3,405,000	3,616,858		(23,852)			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	108.4140	3,317,468	3,060,000	3,237,421		(19,921)			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	107.9070	4,132,838	3,830,000	4,035,882		(23,055)			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	107.4030	3,807,436	3,545,000	3,720,629		(19,615)			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	99.7510	2,493,775	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	128.6520	8,491,032	6,600,000	6,998,993		(9,235)			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	116.5060	2,702,939	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	116.3820	4,003,541	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	102.2510	1,068,523	1,045,000	1,038,615		301			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	105.5850	3,220,343	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	106.2760	6,153,380	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	109.2980	7,650,860	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	111.2750	6,676,500	6,000,000	6,039,193		(1,860)			4.127	4.068	FA	103,175	247,620	03/20/2012	02/01/2030
796311-CX-4	SAN ANTONIO TX MUNI DRAIN			1	1FE	2,606,154	108.3610	2,606,082	2,405,000	2,576,321		(18,470)			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	115.5630	2,773,512	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	115.1270	7,822,880	6,795,000	6,833,979		(1,068)			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	119.2660	3,613,760	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	130.4180	19,562,700	15,000,000	14,882,762		3,177			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	102.3960	3,906,407	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	121.7010	7,302,060	6,000,000	6,476,269		(16,778)			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	107.2400	10,187,800	9,500,000	9,279,632		12,410			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	106.0450	22,269,450	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	127.4860	12,748,600	10,000,000	10,060,616		(1,350)			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	120.1230	10,066,307	8,380,000	8,400,196		(981)			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	109.6560	1,096,560	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	113.1760	1,131,760	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	114.6910	4,587,640	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	111.4710	2,006,478	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	109.0450	8,723,600	8,000,000	8,127,669		(20,012)			5.612	5.268	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	108.9990	16,754,236	15,371,000	15,336,535		(822)			5.000	5.007	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	124.6150	6,230,750	5,000,000	5,203,519		(9,319)			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	102.9900	5,406,975	5,250,000	5,250,000					4.300	4.300	JD	10,033		11/05/2014	12/15/2039
873519-MN-9	TACOMA WA ELECTRIC SYS REV				1FE	10,000,000	115.9270	11,592,700	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	115.8460	2,316,920	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	102.3860	9,910,965	9,680,000	9,840,335		(15,586)			3.500	3.281	AO	84,700	338,800	02/01/2013	10/01/2033
875290-WY-0	TAMPA FL WR & SWR REVENUE			1	1FE	7,490,343	106.7280	8,100,655	7,590,000	7,501,768		3,723			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	104.4830	1,044,830	1,000,000	1,000,000					4.007	4.007	MN	6,678	7,124	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE STATE SCHOOL BO				1FE	7,000,000	105.4230	7,379,610	7,000,000	7,000,000					4.207	4.207	MN	49,082	52,354	08/07/2014	11/01/2044
882806-CQ-3	TEXAS ST TECH UNIVERSITY REV			1	1FE	1,310,000	104.5020	1,368,976	1,310,000	1,310,000					4.440	4.440	FA	21,973	58,164	01/06/2012	08/15/2031
88283L-HU-3	TEXAS ST TRANSN COMMN			2	1FE	5,301,989	120.2810	6,374,893	5,300,000	5,301,808		(92)			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	104.9530	3,825,537	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	112.4340	10,119,060	9,000,000	9,334,459		(14,071)			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	123.4950	3,210,870	2,600,000	2,626,661		(1,110)			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	120.9760	10,736,620	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	121.6240	9,900,194	8,140,000	8,129,562		714			5.785	5.802	MN	60,170	470,899	11/12/2010	05/15/2025
913366-ES-5	UNIV CA REGTS MED CTR PLD REV			2	1FE	3,406,300	116.6190	3,994,201	3,425,000	3,410,747		1,255			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	780,163		(2,320)			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	109.9540	6,146,429	5,590,000	5,590,000					5.750	5.750	AO	80,356	321,425	10/27/2010	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 (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
914031-NN-5	UNIVERSITY OF ALABAMA UNIV REV			1	1FE	7,765,000	112.7870	8,757,911	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	107.5690	4,754,550	4,420,000	4,420,000					4.742	4.742	JD	17,466	198,534	12/05/2013	06/01/2028
914119-YR-7	UNIVERSITY OF CINCINNATI OH			1	1FE	5,735,000	108.9250	6,246,849	5,735,000	5,735,000					5.153	5.153	JD	24,627	279,927	12/05/2013	06/01/2033
91412G-TG-0	UNIVERSITY OF CALIFORNIA			2	1FE	13,948,600	110.0500	15,407,000	14,000,000	13,951,780		2,680			4.601	4.631	MN	82,307	721,079	10/01/2013	05/15/2031
91412N-AF-7	UNIVERSITY OF CHICAGO			2	1FE	17,328,499	125.0830	20,782,519	16,615,000	17,212,971		(27,852)			5.420	5.063	AO	225,133	900,533	02/01/2011	10/01/2030
91412N-AK-6	UNIVERSITY OF CHICAGO				1FE	9,999,200	104.7280	10,472,800	10,000,000	9,999,607		407			4.411	4.411	AO	170,314		08/06/2014	10/01/2044
91417K-NC-1	UNIVERSITY COLORADO ENTERPRISE			1	1FE	2,250,000	113.6790	2,557,778	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	108.3810	5,256,479	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	115.6320	5,550,336	4,800,000	4,848,591		(6,981)			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	112.7490	10,936,653	9,700,000	9,742,043		(1,680)			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	109.4260	492,417	450,000	449,527		21			4.650	4.660	FA	7,905	20,925	12/07/2011	02/15/2030
914301-06-6	UNIVERSITY HOUSTON TEXAS UNIV			1	1FE	7,670,050	115.3960	8,481,606	7,350,000	7,543,765		(31,845)			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	108.1910	5,409,550	5,000,000	4,972,785		1,448			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	107.3380	5,366,900	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	10/07/2011	04/01/2029
914440-LG-5	UNIVERSITY MASS BLDG AUTH PROJ				1FE	18,917,422	116.7360	22,209,024	19,025,000	18,932,681		4,065			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	113.0530	8,478,975	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	118.5770	26,086,940	22,000,000	22,015,130		(478)			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	101.3350	5,066,750	5,000,000	4,956,720		2,610			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	116.4650	11,035,059	9,475,000	9,493,089		(1,220)			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	110.4990	2,762,475	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	116.0020	12,800,821	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	103.6590	1,233,542	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	102.5870	1,995,317	1,945,000	1,919,352		1,068			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	105.9140	18,005,380	17,000,000	17,000,000					3.847	3.847	JD	54,499	94,465	09/25/2014	12/01/2034
914720-WE-3	UNIVERSITY NC SYS POOL REV			1	1FE	1,565,000	114.5370	1,792,504	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	114.9150	1,913,335	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	112.5900	4,278,420	3,800,000	3,858,882		(7,439)			5.484	5.200	JJ	104,196	208,392	06/01/2011	07/01/2031
915137-5F-6	UNIVERSITY TEXAS UNIV REVS			2	1FE	5,237,976	122.8860	6,826,317	5,555,000	5,263,543		6,785			5.134	5.552	FA	107,740	285,194	12/15/2010	08/15/2042
915137-5T-6	UNIVERSITY TEXAS UNIV REVS			2	1FE	4,662,700	112.0440	5,602,200	5,000,000	4,707,951		11,889			4.644	5.194	FA	87,720	232,200	11/18/2010	08/15/2030
915217-RY-1	UNIVERSITY VIRGINIA UNIV REVS				1FE	16,015,029	143.2000	21,981,200	15,350,000	15,959,811		(10,790)			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	123.4170	11,619,711	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	133.5980	6,679,900	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	116.4900	13,029,407	11,185,000	11,179,547		103			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	119.6470	3,134,751	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	121.7610	3,305,811	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	123.8570	3,480,382	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	125.2880	12,528,800	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	95.0970	12,719,224	13,375,000	12,229,939		113,120			2.450	3.630	JJ	163,844	355,905	06/25/2013	07/01/2023
917435-AA-7	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL I			2	1FE	5,827,781	108.9900	6,375,031	5,849,189	5,829,084		346			5.392	5.420	JJ	157,694	315,388	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL II			2	1FE	3,720,294	103.2200	4,030,741	3,905,000	3,729,358		2,893			5.442	5.823	JJ	106,255	212,510	12/01/2011	07/01/2050
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			2	1FE	6,000,000	133.0190	7,981,140	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	119.8630	5,993,150	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	122.9320	10,018,958	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	107.5700	6,185,275	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	113.0580	11,175,783	9,885,000	9,823,730		1,746			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	117.8950	17,684,250	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	114.7060	11,355,894	9,900,000	9,714,920		8,760			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	105.2980	1,884,834	1,790,000	1,783,029		355			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	105.1240	2,617,588	2,490,000	2,472,184		751			4.250	4.312	FA	44,094	105,825	10/06/2011	08/01/2031
928170-4Q-2	VIRGINIA ST RES AUTH INFRASTR			1	1FE	3,975,000	113.5120	4,512,102	3,975,000	3,975,000					5.100	5.100	MN	33,788	202,725	05/19/2011	11/01/2031
928170-R2-0	VIRGINIA ST RES AUTH INFRASTR			1	1FE	2,375,000	115.0580	2,732,628	2,375,000	2,375,000					5.690	5.690	MN	22,523	135,138	11/05/2010	11/01/2030
928170-VS-8	VIRGINIA ST RES AUTH INFRASTR			2	1FE	0	0.0000								5.700	0.000	MN		25,200	06/14/2011	11/01/2039
92817S-XW-3	VIRGINIA ST PUB SCH AUTH QSCB				1FE	9,977,206	109.8160	10,844,330	9,875,000	9,966,380		(3,965)			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	105.7210	1,057,210	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	108.2900	4,456,134	4,115,000	4,125,852		(516)			4.353	4.329	MN	29,854	179,126	12/02/2011	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	
		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
92818G-JL-8	VIRGINIA ST RES AUTH INFRA REV UNREFUNDED BABS VA POOLED				1FE	2,669,096	121.3520	3,027,732	2,495,000	2,666,138		(2,958)			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	125.8430	10,067,440	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	121.7240	3,651,720	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	115.4550	3,463,650	3,000,000	3,091,492		(1,834)			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	125.7240	10,057,920	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	144.8380	5,793,520	4,000,000	4,386,338		(7,477)			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	110.5170	7,736,190	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	105.8590	677,498	640,000	636,820		197			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	106.5470	532,735	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	105.8250	724,901	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	114.7470	8,778,146	7,650,000	7,722,150		(2,140)			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	131.6530	1,316,530	1,000,000	1,045,966		(663)			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	112.4300	9,163,045	8,150,000	8,137,845		545			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	104.3890	5,454,325	5,225,000	5,235,651		(1,457)			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	108.6360	7,637,111	7,030,000	6,959,940		3,876			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	108.1980	2,223,469	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	109.4600	7,021,859	6,415,000	6,331,912		1,749			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	114.1570	3,424,710	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	113.7460	2,405,728	2,115,000	2,190,353		(11,615)			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	111.7970	16,272,053	14,555,000	14,555,000					5.850	5.850	JJ	425,734	851,468	11/23/2010	07/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,216,593,514	XXX	3,518,249,656	3,218,864,189	3,215,531,347		(138,575)			XXX	XXX	XXX	38,641,870	132,701,763	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP SR 2419 CLS J			2	1	2,449,416	113.2370	2,773,638	2,449,416	2,449,416					7.351	7.414	MON	15,004	180,047	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE 2012-101 CZ			2	1	11,902,272	101.3690	12,079,229	11,916,040	11,898,509		(1,713)			3.500	3.516	MON	34,755	409,261	12/01/2014	09/25/2042
3136A8-4A-5	FANNIE MAE 2012-112 AY			2	1	12,879,602	97.7760	13,126,474	13,424,992	12,912,438		21,953			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	97.8310	8,018,245	8,195,978	7,860,966		14,564			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	2,453,187	99.2120	2,492,166	2,511,962	2,457,085		1,849			3.500	3.686	MON	7,327	86,274	12/01/2014	10/25/2042
3136A8-F9-6	FANNIE MAE 2012-103 NZ			2	1	5,146,589	99.1390	5,106,725	5,151,053	5,145,209		(629)			3.500	3.517	MON	15,024	176,915	12/01/2014	09/25/2042
3136A9-KU-1	FANNIE MAE 2012-114 NZ			2	1	5,027,099	100.8530	5,074,417	5,031,497	5,026,040		(543)			3.500	3.518	MON	14,675	172,809	12/01/2014	10/25/2042
3136AA-WM-3	FNR 2012-134 JY			2	1	13,623,858	97.7930	13,914,589	14,228,572	13,662,518		24,781			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	97.9670	7,543,427	7,700,000	7,396,386		13,608			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	97.5200	12,843,533	13,170,145	12,661,323		21,228			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	97.5990	2,233,384	2,288,334	2,191,684		4,061			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	104.5080	1,419,220	1,358,000	1,356,211		(57)			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	97.8340	1,267,931	1,296,000	1,245,387		2,058			3.000	3.528	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FNR 2013-41 HB			2	1	3,034,052	98.6010	3,154,243	3,199,000	3,036,879		6,710			3.000	3.396	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FNR 2013-70 JY			2	1	7,828,740	97.8840	8,239,912	8,418,000	7,864,999		24,255			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	97.9390	18,988,935	19,388,475	18,626,532		33,395			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	98.9190	5,935,133	6,000,000	5,731,856		12,204			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	97.4990	8,657,868	8,879,987	8,536,694		14,173			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	97.3660	2,116,745	2,174,000	2,081,117		6,944			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	98.3740	24,593,430	25,000,000	23,423,274		77,138			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	97.3530	36,824,932	37,826,086	36,125,551		69,131			3.000	3.257	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC 3812 LZ			2	1	102,351,989	103.7860	120,454,746	116,060,822	104,758,782		759,043			4.000	5.258	MON	386,869	4,543,392	12/01/2014	12/15/2030
3137A7-FL-9	FREDDIE MAC 3804 ZN			2	1	43,979,874	99.3340	53,552,141	53,911,162	45,391,322		442,800			3.500	5.249	MON	157,241	1,851,600	12/01/2014	02/15/2031
3137AS-Z7-2	FREDDIE MAC 4100 JZ			2	1	1,069,877	96.2310	1,044,073	1,084,965	1,070,342		230			3.500	3.598	MON	3,164	37,264	12/01/2014	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHR 4104 KJ			2	1	2,780,099	97.2860	2,830,251	2,909,194	2,785,333		5,689			3.000	3.359	MON	7,273	87,276	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHR 4101 CZ2			2	1	4,806,710	102.0680	4,919,370	4,819,686	4,807,454		192			3.500	3.539	MON	14,057	165,534	12/01/2014	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR 4156 AC			2	1	19,125,000	97.8800	19,575,982	20,000,000	19,183,346		36,081			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	97.4100	8,454,194	8,678,950	8,307,550		16,908			3.000	3.409	MON	21,697	260,369	05/28/2013	01/15/2033
3137AY-G9-6	FREDDIE MAC FHR 4168 YB			2	1	2,194,944	97.3310	2,228,274	2,289,381	2,200,654		3,628			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	97.9000	2,565,971	2,621,000	2,515,608		4,323			3.000	3.461	MON	6,553	78,630	05/23/2013	03/15/2033
3137B1-MZ-2	FREDDIE MAC FHR 4198 QY			2	1	4,558,662	97.7190	4,689,157	4,798,592	4,566,944		9,142			3.000	3.374	MON	11,996	143,958	05/29/2013	04/15/2033
3137B2-2C-3	FREDDIE MAC FHR			2	1	975,112	98.5960	1,012,027	1,026,434	978,426		2,055			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	98.6260	4,062,388	4,119,000	3,964,675		6,642			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	92.1240	5,486,773	5,955,880	5,340,579		30,376			2.500	3.386	MON	12,408	148,897	06/04/2013	03/15/2033

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
3137B2-R5-1	FREDDIE MAC FHR 4212 MB			2	1	29,776,087	98.1740	31,243,573	31,824,809	29,907,127		87,645			3.000	3.509	MON	79,562	954,744	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHR 4213 CY			2	1	7,570,200	97.9450	7,972,698	8,140,000	7,605,488		23,604			3.000	3.549	MON	20,350	244,200	06/20/2013	06/15/2033
31393E-TS-8	FANNIE MAE 2003-90 BA			2	1	31,840,976	110.3820	35,721,317	32,361,542	32,061,015		25,497			5.500	5.679	MON	148,324	1,779,885	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE 2011-17 ZM			2	1	19,054,621	100.6290	23,938,363	23,788,750	19,588,994		168,568			3.500	5.224	MON	69,384	817,034	12/01/2014	03/25/2031
31398N-5W-0	FANNIE MAE 2010-133 BZ			2	1	41,499,916	105.7120	49,814,868	47,123,218	42,330,045		249,906			4.000	5.136	MON	157,077	1,844,716	12/01/2014	11/25/2040
31398S-4P-5	FANNIE MAE 2010-156 ZB			2	1	31,005,561	105.3910	35,921,882	34,084,470	31,766,267		230,300			4.000	5.083	MON	113,615	1,338,740	11/01/2014	12/25/2040
31398S-6F-5	FANNIE MAE 2010-148 ZX			2	1	6,117,038	98.6440	6,508,597	6,598,069	6,169,401		(13,956)			4.000	5.720	MON	21,994	258,292	12/01/2014	01/25/2041
31398S-6M-0	FANNIE MAE 2010-148 ZH			2	1	6,090,549	98.6760	6,510,719	6,598,069	6,134,726		(8,582)			4.000	5.123	MON	21,994	258,292	12/01/2014	01/25/2041
31398S-GH-0	FANNIE MAE 2010-129 KZ			2	1	12,448,065	105.0560	14,827,051	14,113,453	12,692,444		73,603			4.000	5.119	MON	47,045	552,494	12/01/2014	11/25/2040
31398S-SD-6	FANNIE MAE 2010-136 AZ			2	1	19,225,575	105.2890	22,985,300	21,830,670	19,594,825		112,133			4.000	5.120	MON	72,769	854,598	12/01/2014	12/25/2040
31398S-SF-1	FANNIE MAE 2010-136 MZ			2	1	17,770,689	102.7020	20,705,010	20,160,352	18,116,576		104,276			4.000	5.118	MON	67,201	789,210	12/01/2014	12/25/2040
31398S-UD-3	FANNIE MAE 2010-138 Z			2	1	34,159,577	103.7040	40,322,660	38,882,334	34,850,499		208,232			4.000	5.154	MON	129,608	1,522,113	12/01/2014	12/25/2040
31398S-YU-1	FANNIE MAE 2010-141 BZ			2	1	23,630,959	105.4100	28,259,067	26,808,665	24,091,805		138,917			4.000	5.119	MON	89,362	1,049,469	12/01/2014	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						673,246,680	XXX	752,010,628	740,197,004	682,470,301		3,062,362			XXX	XXX	XXX	2,246,849	26,612,274	XXX	XXX
3136AC-GN-5	FANNIE MAE - ACES 2013-M3			2	1	65,286,829	105.5230	69,217,076	65,594,303	65,284,550		8,286			3.346	3.440	MON	182,904	2,225,299	02/20/2013	01/25/2033
31381R-4H-4	FNMA POOL 468924			2	1	1,804,182	116.3780	2,016,489	1,732,708	1,792,051		(3,891)			5.350	4.940	MON	7,982	93,986	07/27/2011	08/01/2041
31381R-G5-7	FNMA POOL 468320			2	1	3,791,324	112.2450	4,169,559	3,714,708	3,776,533		(4,485)			5.420	5.224	MON	17,337	204,127	05/19/2011	07/01/2041
31381S-PX-4	FNMA POOL 469438			2	1	8,833,390	109.0210	9,349,727	8,576,107	8,789,069		(14,583)			4.510	4.223	MON	33,306	392,140	09/27/2011	10/01/2041
31381T-7A-2	FNMA POOL 470789			2	1	1,087,969	108.4500	1,126,773	1,038,982	1,084,257		(1,363)			4.400	4.058	MON	3,937	46,348	02/23/2012	03/01/2042
31381T-WA-4	FNMA POOL 470541			2	1	1,487,920	111.7340	1,569,336	1,404,526	1,475,649		(4,487)			4.830	4.241	MON	5,653	67,839	01/25/2012	03/01/2042
31381V-BT-1	FNMA POOL 471750			2	1	7,850,669	108.1310	8,302,222	7,677,916	7,826,568		(9,921)			3.970	3.757	MON	26,248	309,040	05/29/2012	07/01/2042
31381V-J7-1	FNMA POOL 471986			2	1	2,793,412	106.0350	2,880,084	2,716,171	2,781,501		(4,819)			4.070	3.803	MON	9,212	110,548	06/08/2012	07/01/2042
3138L0-VV-0	FNMA POOL AM0627			2	1	1,397,473	107.8890	1,462,035	1,355,125	1,392,328		(2,332)			3.950	3.649	MON	4,609	54,269	08/21/2012	09/01/2042
3138L1-NU-9	FNMA POOL AM1302			2	1	4,871,012	102.9220	4,991,524	4,849,794	4,867,627		(1,662)			3.490	3.450	MON	14,575	171,605	10/17/2012	11/01/2042
3138L2-3B-1	FNMA POOL AM2593			2	1	2,892,736	107.5260	2,990,813	2,781,477	2,882,216		(6,008)			3.900	3.516	MON	9,341	109,984	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			2	1	1,408,774	106.1250	1,582,080	1,490,767	1,413,416		3,163			3.490	4.007	MON	4,480	52,749	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			2	1	1,411,533	106.1250	1,585,179	1,493,686	1,416,186		3,171			3.490	4.007	MON	4,489	52,852	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL AM 2201			2	1	2,815,206	103.9650	2,832,974	2,724,942	2,806,294		(4,960)			3.880	3.555	MON	8,811	105,728	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL AM2526			2	1	4,679,734	102.6440	4,806,480	4,682,661	4,679,029		(400)			3.460	3.469	MON	13,952	164,266	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL AM2558			2	1	2,824,981	106.0030	2,915,307	2,750,210	2,817,700		(4,150)			3.730	3.453	MON	8,834	104,005	01/29/2013	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519			2	1	4,392,079	99.5630	4,376,287	4,395,513	4,391,793		(187)			3.490	3.503	MON	12,784	153,404	05/10/2013	06/25/2043
3138L3-6E-0	FNMA POOL AM3568			2	1	1,223,236	109.7250	1,290,963	1,176,542	1,215,386		(2,454)			4.100	3.726	MON	4,154	48,906	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL AM2707			2	1	1,837,126	105.6130	1,855,030	1,756,439	1,829,559		(4,347)			4.020	3.572	MON	5,884	70,609	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL AM2714			2	1	3,503,948	105.6570	3,606,359	3,413,283	3,495,138		(5,032)			3.730	3.476	MON	10,963	129,081	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL AM2723			2	1	5,199,514	105.2030	5,336,604	5,072,697	5,187,082		(7,088)			3.690	3.451	MON	16,118	189,782	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL AM2784			2	1	3,633,131	106.6330	3,743,090	3,510,272	3,621,431		(6,682)			3.820	3.484	MON	11,547	135,952	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL AM2953			2	1	1,406,659	108.2760	1,464,935	1,352,963	1,401,731		(2,897)			3.960	3.582	MON	4,614	54,321	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL AM 3118			2	1	2,425,191	106.1440	2,493,927	2,349,565	2,418,261		(4,117)			3.770	3.465	MON	7,628	89,805	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL AM3174			2	1	1,526,085	108.6840	1,595,298	1,467,830	1,521,092		(3,115)			4.000	3.618	MON	5,056	59,527	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL AM3170			2	1	1,270,929	108.6720	1,328,424	1,222,415	1,266,598		(2,609)			4.000	3.619	MON	4,211	49,575	03/26/2013	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409			2	1	8,481,716	110.8170	9,372,797	8,457,928	8,477,593		(3,515)			4.020	3.990	MON	29,279	344,731	08/21/2013	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609			2	1	1,457,871	108.1960	1,517,142	1,402,221	1,453,176		(2,984)			3.950	3.571	MON	4,770	56,155	05/14/2013	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620			2	1	5,025,407	105.3170	5,165,665	4,904,892	5,014,820		(6,670)			3.695	3.460	MON	15,606	183,749	05/15/2013	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711			2	1	4,574,467	108.3440	4,811,816	4,441,231	4,566,392		(5,336)			3.700	3.456	MON	14,150	166,604	05/23/2013	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718			2	1	1,781,715	107.8800	1,851,521	1,716,282	1,776,437		(3,484)			3.920	3.555	MON	5,793	68,209	05/23/2013	07/01/2043
3138L4-HX-4	FANNIE MAE AM3845			2	1	1,311,718	109.0360	1,389,431	1,274,286	1,308,641		(2,111)			3.740	3.454	MON	4,104	48,318	06/10/2013	07/01/2028
3138L4-KG-7	FANNIE MAE AM3894			2	1	1,223,121	110.0170	1,294,665	1,176,785	1,219,479		(2,571)			3.850	3.466	MON	3,901	45,935	06/12/2013	07/01/2028
3138L4-KZ-5	FANNIE MAE AM3911			2	1	1,165,174	108.9340	1,233,803	1,132,611	1,162,553		(1,850)			3.730	3.452	MON	3,638	42,833	06/13/2013	07/01/2028
3138L4-LD-3	FANNIE MAE AM3923			2	1	5,616,040	107.0640	5,783,221	5,401,662	5,590,351		(18,162)			4.330	3.769	MON	20,141	237,136	06/20/2013	07/01/2033
3138L4-MH-3	FANNIE MAE AM3959			2	1	43,872,500	105.2190	45,875,484	43,600,000	43,825,387		(32,782)			3.450	3.373	MON	129,528	1,525,092	06/18/2013	07/01/2025
3138L4-NZ-2	FANNIE MAE AM4007			2	1	4,335,130	112.2050	4,789,407	4,268,435	4,329,482		(3,985)			4.110	3.949	MON	15,107	177,869	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE AM4159			2	1	3,107,901	114.9360	3,469,101	3,018,295	3,103,256		(3,464)			4.390	4.145	MON	11,410	134,342	07/22/2013	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235			2	1	10,257,885	112.9180	11,303,913	10,010,745	10,240,074		(13,299)			4.440	4.193	MON	38,274	450,650	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			2	1	1,255,613	113.3380	1,368,769	1,207,683	1,252,314		(2,611)			4.720	4.253	MON	4,750	57,003	08/19/2013	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023			2	1	21,806,849	110.2580	23,954,052	21,725,382	21,800,675		(6,178)			4.290	4.261	MON	80,257	864,706	11/21/2013	01/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
3138L5-YU-8	FNMA POOL FN AM5222			2	1	35,151,250	113.2630	39,732,763	35,080,000	35,142,655		(8,596)			4.200	4.190	MON	126,873	1,366,951	12/18/2013	07/01/2029
3138NJ-BD-9	FANNIE MAE FN0035			2	1	6,559,633	101.7640	7,437,690	7,308,783	6,592,553		25,267			3.290	4.248	MON	20,706	243,770	09/12/2013	12/27/2032
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						298,639,032	XXX	319,239,815	296,428,823	298,288,883		(179,300)			XXX	XXX	XXX	966,916	11,259,800	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,188,479,226	XXX	4,589,500,099	4,255,490,016	4,196,290,531		2,744,487			XXX	XXX	XXX	41,855,635	170,573,837	XXX	XXX
049560-AM-7	ATMOS ENERGY CORP				1FE	24,967,500	102.9180	25,729,538	25,000,000	24,967,617		117			4.125	4.133	AO	217,708		10/06/2014	10/15/2044
00003#-AC-7	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				2	5,000,000	101.8340	5,091,700	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	138.7510	9,712,552	7,000,000	8,818,101		(69,758)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC				1FE	38,817,720	108.4510	42,295,777	39,000,000	38,829,758		4,278			4.375	4.402	MN	251,198	1,640,625	07/29/2014	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA 144A				1FE	592,994	107.7590	639,009	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	74.0000	18,500,000	25,000,000	25,042,524		(822)			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	135.7380	10,234,625	7,540,000	7,629,601		(1,346)			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	100.9030	20,180,600	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	102.9980	5,149,900	5,000,000	5,000,000					4.530	4.530	MN	29,571		11/14/2014	11/14/2044
001192-AD-5	AGL CAPITAL GROUP				2FE	992,980	129.4130	1,294,126	1,000,000	993,706		162			6.000	6.055	AO	15,000	60,000	04/15/2010	10/01/2034
001192-AK-9	AGL CAPITAL GROUP				2FE	8,586,281	105.4010	8,890,562	8,435,000	8,586,278		(2)			4.400	4.289	JD	30,928	155,540	12/30/2014	06/01/2043
00139P-AA-6	AIG SUNAMERICA GLOB FIN X 144A				1FE	11,787,076	138.0710	15,118,781	10,950,000	11,697,372		(23,703)			6.900	6.247	MS	222,468	755,550	01/21/2011	03/15/2032
00164D-AM-5	AMC ENTERTAINMENT				3FE	1,124,333	98.6250	1,111,653	1,127,151	1,124,925		372			3.500	3.540	MON	219	36,382	04/23/2013	04/30/2020
00184A-AC-9	AOL TIME WARNER				2FE	10,813,140	138.8290	12,494,621	9,000,000	10,429,888		(50,329)			7.625	6.075	AO	144,875	686,250	03/16/2005	04/15/2031
001957-AW-9	AT&T CORPORATION				1FE	6,118,898	120.3290	6,870,790	5,710,000	6,057,066		(15,316)			6.500	5.864	MS	109,283	371,150	06/28/2010	03/15/2029
002474-A#-1	AZZ Inc				2	3,000,000	105.4580	3,163,740	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	6,857,143	105.4010	7,227,497	6,857,143	6,857,143					6.240	6.240	MS	108,160	427,886	03/31/2008	03/31/2018
002819-AC-4	ABBOTT LABORATORIES				1FE	1,754,310	135.2390	2,028,582	1,500,000	1,733,720		(5,362)			6.150	5.000	MN	7,944	92,250	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES				1FE	16,967,425	134.9120	19,888,798	14,742,000	16,800,083		(42,896)			6.000	5.000	AO	221,130	884,520	11/09/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES				1FE	22,809,239	122.3230	26,035,268	21,284,000	22,766,042		(17,505)			5.300	4.814	MN	106,538	995,552	08/19/2014	05/27/2040
00287Y-AL-3	ABBVIE INC				2FE	13,391,680	98.3400	13,275,912	13,500,000	13,406,501		10,422			2.900	3.000	MN	59,813	391,500	08/09/2013	11/06/2022
00287Y-AM-1	ABBVIE INC				2FE	19,795,291	102.6640	20,532,764	20,000,000	19,801,410		3,546			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	112.4730	13,496,743	12,000,000	11,896,733		28,364			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	115.0570	3,451,719	3,000,000	2,985,191		2,819			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	104.5810	14,432,128	13,800,000	13,538,905		2,209			4.150	4.266	MS	171,810	286,350	08/12/2014	03/13/2043
00724F-AB-7	ADOBE SYSTEMS INC				2FE	23,836,409	109.7440	23,595,050	21,500,000	23,252,504		(314,565)			4.750	3.009	FA	425,521	1,021,250	02/20/2013	02/01/2020
00751Y-AB-2	ADVANCED AUTO PARTS INC			1	2FE	13,746,058	106.1770	13,888,009	13,080,000	13,585,224		(63,916)			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	106.7980	16,019,684	15,000,000	14,957,537		3,753			4.500	4.539	JD	56,250	671,250	11/25/2013	12/01/2023
007944-AC-5	ADVENT HEALTH SYSTEM				1FE	2,706,505	100.1220	2,870,503	2,867,000	2,719,984		13,479			3.378	4.124	MS	32,282	96,847	02/04/2014	03/01/2023
008117-AP-8	AETNA INC				2FE	3,416,105	97.2980	3,405,442	3,500,000	3,428,685		7,906			2.750	3.043	MN	12,299	96,250	05/21/2013	11/15/2022
00817Y-AF-5	AETNA INC				2FE	7,971,110	133.3510	9,334,576	7,000,000	7,889,508		(21,050)			6.625	5.600	JD	20,611	463,750	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC				2FE	12,106,210	132.4860	17,223,131	13,000,000	12,171,045		13,646			6.750	7.328	JD	39,000	877,500	06/24/2009	12/15/2037
00817Y-AJ-7	AETNA INC				2FE	12,306,480	105.6710	13,208,820	12,500,000	12,314,372		3,414			4.500	4.595	MN	71,875	371,250	09/16/2014	05/15/2042
00846U-AH-4	AGILENT TECHNOLOGIES INC				2FE	27,880,977	97.7110	27,054,227	27,688,000	27,843,972		(17,598)			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	100.2490	1,503,738	1,500,000	1,481,206		1,817			3.875	4.050	JJ	26,802	62,000	07/23/2013	07/15/2023
008685-AB-5	AHOLD FINANCE USA INC				2FE	13,831,720	128.6810	16,728,556	13,000,000	13,705,382		(29,790)			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	106.2500	19,411,875	18,270,000	18,694,550		(71,565)			4.750	4.244	MS	289,275	867,825	11/22/2013	03/01/2020
009363-AM-4	AIRGAS INC				2FE	25,776,210	99.2310	25,800,026	26,000,000	25,817,118		20,312			2.900	3.001	MN	96,344	754,000	12/14/2012	11/15/2022
010392-EE-4	ALABAMA POWER CO				1FE	5,277,870	122.1860	6,109,295	5,000,000	5,245,859		(7,976)			5.600	5.180	MS	82,444	280,000	07/28/2010	03/15/2033
010392-EP-9	ALABAMA POWER CO			1	1FE	6,697,500	100.9090	7,114,057	7,050,000	6,735,779		7,804			5.650	6.035	MS	117,285	398,325	07/06/2009	03/15/2035
012725-AA-5	ALBEMARLE CORP			1	2FE	14,220,074	107.8180	14,846,568	13,770,000	14,144,351		(57,418)			4.500	3.963	JD	27,540	619,650	09/17/2013	12/15/2020
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4				3FE	3,854,348	100.1670	3,919,578	3,913,043	3,856,601		2,254			4.669	4.908	FMAN	18,736		09/12/2014	08/25/2021
013817-AJ-0	ALCOA INC				3FE	4,944,400	107.0000	5,350,000	5,000,000	4,953,662		2,549			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	107.8750	12,228,710	11,336,000	11,391,858		(7,656)			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	106.1830	21,236,510	20,000,000	20,080,152		(9,199)			4.600	4.534	AO	230,000	920,000	02/22/2012	04/01/2022
016900-AC-6	ALLEGHENY LUDLUM CORP				3FE	1,824,674	109.8940	1,885,784	1,716,000	1,804,829		(5,495)			6.950	6.289	JD	5,301	119,262	01/06/2011	12/15/2025
017175-AB-6	ALLEGHANY CORP	0			2FE	199,262	112.4100	224,820	200,000	199,528		68			5.625	5.674	MS	3,313	11,250	09/15/2010	09/15/2020
017175-AC-4	ALLEGHANY CORP				2FE	23,079,610	110.0140	24,203,014	22,000,000	22,994,707		(85,782)			4.950	4.233	JD	12,100	1,089,000	03/19/2014	06/27/2022
017175-AD-2	ALLEGHANY CORP				2FE	5,958,840	103.9790	6,238,749	6,000,000	5,959,061		221			4.900	4.944	MS	91,467		09/03/2014	09/15/2044

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	
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
01741R-AE-2	ALLEGHENY TECHNOLOGIES			1	3FE	17,436,661	102.3290	16,960,055	16,574,000	17,193,780		(91,122)			5.950	5.187	JJ	454,726	986,153	05/08/2013	01/15/2021
01741R-AF-9	ALLEGHENY TECHNOLOGIES				3FE	4,999,550	101.6940	5,084,719	5,000,000	4,999,999		110			5.875	5.875	FA	110,972	320,677	07/09/2013	08/15/2023
018490-AQ-5	ALLERGAN INC				1FE	9,035,570	93.0120	8,836,120	9,500,000	9,093,606		42,027			2.800	3.400	MS	78,322	266,000	08/16/2013	03/15/2023
018522-C#-7	ALLETE INC				1	5,000,000	120.2790	6,013,950	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	98.9430	6,926,010	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	111.7910	6,707,460	6,000,000	6,000,000					4.950	4.950	MS	87,450	157,575	03/04/2014	03/15/2044
01881C-AH-8	ALLIANT TECHSYSTEMS				2FE	823,964	99.8130	822,419	823,964	823,964					2.982	2.999	MJSD	68	28,518	11/07/2013	11/01/2020
01973J-AG-4	ALLISON TRANSMISSION INC				3FE	0.0000									3.243	0.000	MON		2,427	02/05/2013	08/07/2017
01973J-AH-2	ALLISON TRANSMISSION INC				3FE	1,434,699	99.1070	1,429,032	1,441,909	1,435,868		1,169			2.983	3.102	MON	478	45,062	01/07/2014	08/23/2019
020002-AP-6	ALLSTATE CORP				1FE	10,243,300	130.6410	13,064,116	10,000,000	10,215,887		(6,606)			6.125	5.928	JD	27,222	612,500	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORP				1FE	4,111,131	121.1120	5,190,868	4,286,000	4,130,515		4,697			5.350	5.670	JD	19,108	229,301	07/07/2010	06/01/2033
020002-AS-0	ALLSTATE CORP				1FE	15,015,039	123.8060	16,899,459	13,650,000	14,987,993		(14,300)			5.550	4.780	MN	109,428	563,325	09/16/2014	05/09/2035
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2FE	2,706,475	113.7810	2,672,936	2,349,187	2,703,160		(3,315)			7.000	5.740	JD	457	141,970	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP				2FE	29,622,900	103.7580	31,127,256	30,000,000	29,659,506		31,744			4.100	4.255	MN	157,167	1,277,833	10/29/2013	11/15/2023
02153L-AA-2	ALTERRA FINANCE LLC				2FE	7,499,925	116.1220	8,709,183	7,500,000	7,499,990		1			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	128.6490	217,417	169,000	186,867		(3,235)			9.250	6.549	FA	6,296	15,633	08/20/2009	08/06/2019
023135-AJ-5	AMAZON.COM				2FE	28,743,600	94.6750	28,402,521	30,000,000	28,950,542		115,919			2.500	3.000	MN	66,667	750,000	03/08/2013	11/29/2022
02343*-AC-6	AMCOR FINANCE USA INC SERIES C SENIOR NOTE				2	9,000,000	110.6770	9,960,930	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	123.8670	12,188,560	9,840,000	11,612,901		(55,320)			7.125	5.541	MS	206,435	701,100	07/03/2013	03/15/2033
02360F-AB-2	UNION ELECTRIC COMPANY				1FE	5,061,450	122.1270	6,106,331	5,000,000	5,057,346		(1,309)			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	112.8140	14,953,541	13,255,000	12,685,609		170,394			6.125	7.823	MN	103,739	811,869	10/01/2010	11/15/2017
02361D-AG-5	AMEREN ILLINOIS CO				1FE	5,503,642	127.9350	6,753,709	5,279,000	5,406,559		(26,483)			9.750	8.997	MN	65,768	514,703	10/01/2010	11/15/2018
02376C-AH-8	AMERICAN AIRLINES TL B-EXIT 1L USD				3FE	1,992,873	99.1250	1,975,436	1,992,873	1,992,873					4.750	4.778	MJSD	526	55,427	01/06/2014	06/27/2019
02580E-CC-5	AMERICAN EXPRESS BK FSB				1FE	9,442,100	111.3090	11,130,944	10,000,000	9,780,879		71,552			6.000	6.904	MS	180,000	600,000	07/13/2009	09/13/2017
025816-BD-0	AMERICAN EXPRESS COMPANY				1FE	19,410,782	98.1030	19,620,502	20,000,000	19,509,920		54,068			2.650	3.000	JD	42,694	530,000	02/26/2013	12/02/2022
026874-CY-1	AMERICAN INT'L GROUP INC				2FE	9,993,700	106.4390	10,643,925	10,000,000	9,993,963		263			4.125	4.133	FA	155,833	358,646	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INT'L GROUP INC				2FE	8,073,040	105.0310	8,402,453	8,000,000	8,072,670		(370)			4.500	4.444	JJ	165,000		07/25/2014	07/16/2044
029912-BC-5	AMERICAN TOWER CORP	0			2FE	99,880	108.6280	108,628	100,000	99,927		11			5.050	5.065	MS	1,683	5,050	08/11/2010	09/01/2020
03027X-AB-6	AMERICAN TOWER CORP				2FE	29,616,332	96.5000	29,721,877	30,800,000	29,736,971		106,357			3.500	3.996	JJ	452,161	1,078,000	01/07/2014	01/31/2023
03040#-AF-9	AMERICAN WATER CAPITAL SERIES E SENIOR NOTES				2	8,254,000	110.1800	11,018,000	10,000,000	9,097,769		171,602			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				2	7,974,600	113.7570	11,375,700	10,000,000	8,628,627		133,371			5.770	8.330	MS	147,456	577,000	01/28/2009	03/29/2022
03040W-AD-7	AMERICAN WATER CAP CORP				2FE	31,033,234	138.4950	36,612,591	26,436,000	30,868,458		(98,769)			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	103.1370	10,242,503	9,931,000	10,221,004		(38,978)			3.500	3.011	MN	44,414	347,585	06/14/2013	11/15/2021
03076C-AD-8	AMERIPRISE FINANCIAL INC				1FE	3,998,840	121.0020	4,840,094	4,000,000	3,999,546		83			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	113.4820	7,438,773	6,555,000	6,918,410		(61,446)			5.300	4.106	MS	102,294	347,415	01/06/2012	03/15/2020
03076C-AG-1	AMERIPRISE FINANCIAL INC				1FE	14,948,400	102.4680	15,370,223	15,000,000	14,949,612		1,212			3.700	3.741	AO	158,792		09/15/2014	10/15/2024
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	14,335,810	121.1390	16,814,034	13,880,000	14,273,849		(19,862)			6.550	6.224	JJ	419,215	909,140	05/02/2012	01/15/2028
031100-B@-8	AMETEK, INC				2	9,000,000	112.8490	10,156,410	9,000,000	9,000,000					6.300	6.300	JD	20,475	567,000	12/18/2007	12/18/2019
031100-C*-9	AMETEK, INC SERIES D				2	2,000,000	103.2060	2,064,120	2,000,000	2,000,000					6.590	6.590	MS	38,076	131,800	09/17/2008	09/17/2015
031100-C@-7	AMETEK, INC SERIES E				2	3,000,000	113.8450	3,415,350	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	100.5750	4,023,000	4,000,000	4,000,000					3.980	3.980	MS	40,242		09/30/2014	09/30/2029
031162-AW-0	AMGEN INC				2FE	14,480,862	125.2070	17,460,052	13,945,000	14,436,076		(11,571)			6.375	6.075	JD	74,083	888,994	08/06/2010	06/01/2037
031162-BA-7	AMGEN INC				2FE	15,001,509	126.7870	16,399,896	12,935,000	14,843,043		(40,238)			6.400	5.296	FA	344,933	827,840	09/13/2010	02/01/2039
031162-BH-2	AMGEN INC			1	2FE	9,951,000	118.9780	11,897,841	10,000,000	9,952,994		700			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	104.9570	32,851,588	31,300,000	31,950,414		(83,868)			4.000	3.650	FA	521,667	1,252,000	02/25/2013	02/01/2022
032479-AD-9	ANADARKO FINANCE CO	0			2FE	3,589,421	131.8480	3,478,158	2,638,000	3,573,871		(15,550)			7.500	4.426	MN	32,975	98,925	07/31/2014	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP				2FE	11,882,800	119.1180	11,911,784	10,000,000	11,771,498		(43,914)			6.450	5.092	MS	189,917	645,000	05/01/2012	09/15/2036
032511-BK-2	ANADARKO PETROLEUM CORP				2FE	14,952,749	96.8880	14,533,157	15,000,000	14,953,671		922			4.500	4.519	JJ	326,250		08/04/2014	07/15/2044
032654-AH-8	ANALOG DEVICES				1FE	35,839,510	96.4710	35,211,849	36,500,000	35,920,799		58,418			2.875	3.089	JD	87,448	1,049,375	01/07/2014	06/01/2023
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR				1FE	9,967,227	120.1430	12,014,267	10,000,000	9,980,073		3,336			6.875	6.924	MN	87,847	687,500	03/15/2011	11/15/2019
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR				1FE	7,399,680	94.0070	7,520,554	8,000,000	7,404,616		4,936			3.750	4.209	JJ	138,333		07/24/2014	07/15/2042
035242-AA-4	ANHEUSER BUSCH				1FE	28,096,940	97.0600	28,147,339	29,000,000	28,227,941		83,689			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	113.4010	5,670,054	5,000,000	5,227,417		(66,137)			7.000	5.379	FA	145,833	350,000	11/04/2003	02/01/2018
037411-AR-6	APACHE CORP				2FE	2,225,440	108.6790	2,173,584	2,000,000	2,206,204		(4,909)			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	97.9500	22,743,897	23,220,000	23,414,533		(4,455)			5.100	5.038	MS	394,740	1,184,220	04/25/2012	09/01/2040
037411-BD-6	APACHE CORP				1FE	9,678,800	91.3490	9,134,887	10,000,000	9,733,885		28,868			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	118.0220	1,180,220	1,000,000	1,052,575		(1,626)			5.950	5.492	MN	7,603	59,500	06/21/2011	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
037735-CE-5	APPALACHIAN POWER CO				2FE	2,505,162	123.6320	3,146,431	2,545,000	2,508,940		866			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	130.0040	10,084,425	7,757,000	8,168,446		(9,554)			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	134.6360	7,001,058	5,200,000	4,802,621		6,671			6.700	7.401	FA	131,618	348,400	06/03/2009	08/15/2037
037735-CP-0	APPALACHIAN POWER CO	0			2FE	369,243	124.9750	374,924	300,000	339,532		(6,750)			7.950	4.962	JJ	10,998	23,850	02/26/2010	01/15/2020
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A	0			2FE	14,000,000	100.4970	14,069,524	14,000,000	14,000,000					4.277	4.277	MJSD	151,358		08/13/2014	09/05/2044
038222-AG-0	APPLIED MATERIALS INC.				1FE	44,542,010	121.7060	51,116,575	42,000,000	44,505,306		(26,594)			5.850	5.412	JD	109,200	2,310,750	07/24/2014	06/15/2041
03938J-AA-7	ARCH CAPITAL GRP US INC.				1FE	35,923,593	111.7090	36,568,072	32,735,000	35,907,975		(15,618)			5.144	4.538	MN	280,648	507,970	10/29/2014	11/01/2043
039483-AT-9	ARCHER DANIELS				1FE	8,421,825	128.4790	9,635,933	7,500,000	8,309,385		(27,779)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
039483-AX-0	ARCHER DANIELS				1FE	19,339,658	133.4300	24,237,590	18,165,000	19,241,025		(22,850)			6.450	5.966	JJ	540,257	1,171,643	11/03/2010	01/15/2038
040555-CH-5	ARIZONA PUBLIC SERV PNW				1FE	12,895,224	125.0450	16,093,294	12,870,000	12,894,229		(622)			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	117.5290	16,988,829	14,455,000	15,484,806		(20,083)			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	106.9130	2,138,260	2,000,000	2,088,632		(488)			4.500	4.225	AO	22,500	45,000	09/05/2014	04/01/2042
04269G-AD-4	ARRIS GROUP, INC				3FE	2,969,440	98.7920	2,940,906	2,976,882	2,971,086		976			3.500	3.566	MON	579	102,702	02/07/2013	04/17/2020
042735-AK-6	ARROW ELECTRONICS INC				2FE	9,627,065	122.1810	12,829,022	10,500,000	9,776,880		31,665			7.500	8.401	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-AL-4	ARROW ELECTRONICS INC				2FE	10,124,949	114.1450	12,191,803	10,681,000	10,400,890		65,451			6.875	7.739	JD	61,193	734,319	01/21/2009	06/01/2018
042735-BC-3	ARROW ELECTRONICS INC				2FE	4,960,100	103.3020	5,165,085	5,000,000	4,966,280		3,334			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	108.2280	8,317,330	7,685,000	7,939,036		(35,018)			5.125	4.505	MS	131,285	393,856	05/24/2012	03/01/2021
04621W-AA-8	ASSURED GUARANTY				1FE	3,780,210	116.4180	4,074,629	3,500,000	3,738,422		(6,083)			7.000	6.383	JD	20,417	245,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC				2FE	15,419,795	123.6180	17,924,539	14,500,000	15,372,266		(21,798)			6.750	6.206	FA	369,750	911,250	03/19/2014	02/15/2034
04621X-AF-5	ASSURANT INC				2FE	14,633,700	102.4520	15,367,860	15,000,000	14,675,930		31,931			4.000	4.313	MS	176,667	600,000	09/10/2013	03/15/2023
04822D-AB-5	ATLANTIC AVIATION FBO INC				3FE	3,888,345	97.6670	3,812,683	3,903,758	3,891,400		2,041			3.250	3.336	MON	705	120,908	09/17/2013	05/31/2020
048303-CC-3	ATLANTIC CITY ELECTRIC CO				1FE	9,771,563	124.1360	13,034,230	10,500,000	9,856,129		16,548			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	123.1750	3,011,618	2,445,000	2,522,843		(2,091)			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	111.7490	6,034,457	5,400,000	5,395,521		1,635			6.350	6.387	JD	15,240	342,900	06/11/2007	06/15/2017
049560-AJ-4	ATMOS ENERGY CORP				1FE	998,130	124.2130	1,242,135	1,000,000	998,995		192			8.500	8.529	MS	25,028	85,000	03/23/2009	03/15/2019
052769-AB-2	AUTODESK INC				2FE	27,051,530	98.9060	26,704,715	27,000,000	27,042,452		(4,577)			3.600	3.577	JD	43,200	972,000	12/12/2012	12/15/2022
053332-AN-2	AUTOZONE INC				2FE	14,668,365	96.4740	14,326,325	14,850,000	14,702,366		16,004			2.875	3.015	JJ	196,866	426,938	11/19/2012	01/15/2023
053332-AP-7	AUTOZONE INC				2FE	3,480,645	98.6330	3,452,142	3,500,000	3,483,622		1,673			3.125	3.188	JJ	50,434	132,465	04/18/2013	07/15/2023
05348E-AL-3	AVALONBAY COMMUNITIES				2FE	10,523,906	107.7660	11,557,934	10,725,000	10,668,689		30,472			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	105.9340	5,825,314	5,499,000	5,465,130		4,856			3.950	4.066	JJ	100,158	217,211	10/18/2011	01/15/2021
05348E-AT-6	AVALONBAY COMMUNITIES				2FE	12,576,929	106.3580	13,214,928	12,425,000	12,565,336		(11,593)			4.200	4.048	JD	23,193	520,400	01/28/2014	12/15/2023
053611-AF-6	AVERY DENNISON CORP				2FE	5,119,250	109.2510	5,462,574	5,000,000	5,075,498		(12,174)			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	99.2800	20,848,718	21,000,000	20,993,518		667			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	105.5590	10,555,900	10,000,000	10,000,000					6.000	6.000	AO	143,333	600,000	04/05/2012	04/05/2018
05377J-AK-8	AVIS BUDGET CAR RENTAL LLC CAR TL B 1L USD				3		0.0000								2.985	0.000	MJSD		2,309	04/01/2013	03/15/2019
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC				3		0.0000								3.000	0.000	MJSD		13,628	05/30/2013	03/15/2019
05379B-AL-1	AVISTA CORPORATION				1FE	510,220	131.2080	656,038	500,000	509,330		(217)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AP-2	AVISTA CORPORATION				1FE	11,751,285	114.6330	12,036,507	10,500,000	11,579,800		(128,732)			5.125	3.506	AO	134,531	538,125	08/23/2013	04/01/2022
053807-AM-5	AVNET INC				2FE	3,850,000	103.1940	5,159,702	5,000,000	4,846,113		212,261			6.000	10.933	MS	100,000	300,000	12/18/2008	09/01/2015
053807-AN-3	AVNET INC				2FE	13,828,500	108.1710	16,225,661	15,000,000	14,654,276		178,770			6.625	8.090	MS	292,604	993,750	01/20/2009	09/15/2016
053807-AQ-6	AVNET INC				2FE	7,858,130	111.8780	7,831,431	7,000,000	7,633,632		(101,987)			5.875	4.011	JD	18,278	411,250	09/24/2012	06/15/2020
05463H-AA-9	AXIS SPECIALITY FINANCE				1FE	11,864,170	113.2100	13,562,522	11,980,000	11,907,958		10,868			5.875	6.006	JD	58,652	703,825	07/08/2010	06/01/2020
05476F-AP-5	AZ CHEM US INC				3FE	510,400	98.0420	502,921	512,965	510,570		170			3.743	3.812	MJSD	1,067	5,830	07/02/2014	06/12/2021
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 144A				2FE	10,123,500	113.6040	11,360,425	10,000,000	10,063,477		(12,238)			6.375	6.208	JD	53,125	637,500	06/01/2009	06/01/2019
05523U-AL-4	BAE SYSTEMS HOLDINGS INC				2FE	9,947,700	106.6170	10,661,700	10,000,000	9,947,887		187			4.750	4.783	AO	110,833		09/30/2014	10/07/2044
055482-AJ-2	BJ SERVICES CO				1FE	2,494,719	112.7370	2,891,714	2,565,000	2,533,422		8,029			6.000	6.407	JD	12,825	153,900	06/24/2009	06/01/2018
05564E-BK-1	BRE PROPERTIES				2	5,363,300	105.0740	5,253,706	5,000,000	5,156,647		(66,676)			5.500	4.001	MS	80,972	275,000	09/30/2011	03/15/2017
05564E-BL-9	BRE PROPERTIES				2FE	15,112,575	111.9810	16,537,342	14,768,000	15,017,480		(34,205)			5.200	4.878	MS	226,114	767,936	01/11/2012	03/15/2021
057224-AZ-0	BAKER HUGHES INC				1FE	30,057,295	108.7190	32,072,176	29,500,000	30,025,372		(10,541)			5.125	4.999	MS	445,163	1,511,875	05/25/2012	09/15/2040
059165-DX-5	BALTIMORE GAS & ELECTRIC				2FE	6,443,680	118.2760	7,687,971	6,500,000	6,450,299		1,507			5.200	5.264	JD	15,022	338,000	08/31/2010	06/15/2033
059165-EC-0	BALTIMORE GAS & ELECTRIC				2FE	20,053,133	136.3820	23,209,507	17,018,000	19,782,876		(68,202)			6.350	5.105	AO	270,161	1,080,643	09/23/2010	10/01/2036
06051G-EU-9	BANC OF AMERICA CORP				1FE	7,240,518	99.7880	7,265,556	7,281,000	7,247,470		3,582			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	101.9930	6,119,592	6,000,000	6,004,503		(132)			4.200	4.190	FA	87,500		08/21/2014	08/26/2024
06406H-CQ-0	BANK OF NEW YORK MELLON				1FE	29,928,900	106.9270	32,078,100	30,000,000	29,934,210		4,750			3.950	3.975	MN	141,542	1,185,000	11/13/2013	11/18/2025
067383-AA-7	BARD (C.R.) INC				1FE	19,505,159	131.4980	22,157,438	16,850,000	19,023,035		(129,864)			6.700	5.226	JD	94,079	1,128,950	03/09/2011	12/01/2026
06849R-AF-9	BARRICK NA FINANCE LLC				2FE	4,483,050	100.9790	5,048,945	5,000,000	4,561,609		54,444			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	97.8440	3,913,765	4,000,000	4,456,602		(8,295)			5.700	4.923	MN	19,633	228,000	05/09/2012	05/30/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A			2	1	8,252,280	102.5860	8,465,684	8,252,280	8,252,280					4.000	4.000	AO	82,523	330,091	10/31/2011	10/01/2031
071813-AM-1	BAXTER INTERNATIONAL INC				1FE	12,535,560	128.7050	15,444,625	12,000,000	12,434,825		(20,945)			6.625	6.217	FA	300,333	795,000	05/26/2009	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC				1FE	14,311,643	131.4520	15,883,337	12,083,000	14,129,537		(46,938)			6.250	5.000	JD	62,932	755,188	10/15/2010	12/01/2037
071813-BL-2	BAXTER INTERNATIONAL INC				1FE	13,457,475	100.4380	13,559,164	13,500,000	13,463,255		3,723			3.200	3.237	JD	19,200	432,000	06/04/2013	06/15/2023
07288V-AC-3	BAYONNE ENERGY				4FE	682,658	98.7500	677,512	686,088	682,837		180			3.669	3.738	JD	489	1,715	08/26/2014	06/24/2021
07330M-AA-5	BRANCH BANKING & TRUST				1FE	39,902,400	101.5150	40,605,884	40,000,000	39,920,323		17,923			3.800	3.821	AO	388,444		09/22/2014	10/30/2026
073730-AB-9	BEAM INC				2FE	5,769,844	127.2400	7,344,289	5,772,000	5,771,144		74			7.875	7.878	JJ	209,596	454,545	10/03/2011	01/15/2023
073730-AE-3	BEAM INC			1	2FE	5,298,020	100.7130	5,237,078	5,200,000	5,279,600		(9,863)			3.250	3.010	MN	21,594	169,000	01/30/2013	05/15/2022
075887-AQ-2	BECTON DICKINSON				1FE	7,945,050	128.0550	9,604,127	7,500,000	7,864,130		(16,741)			6.700	6.167	FA	209,375	502,500	05/26/2009	08/01/2028
075887-AV-1	BECTON DICKINSON				1FE	9,735,590	124.0050	11,780,518	9,500,000	9,718,931		(4,436)			6.000	5.817	MN	72,833	570,000	11/18/2010	05/15/2039
075887-AX-7	BECTON DICKINSON				1FE	11,384,785	107.9760	12,379,434	11,465,000	11,390,314		1,367			5.000	5.045	MN	78,026	573,250	06/23/2011	11/12/2040
075887-BG-3	BECTON DICKINSON				2FE	11,101,680	107.5570	11,831,320	11,000,000	11,101,608		(72)			4.685	4.627	JD	22,904		12/10/2014	12/15/2044
075896-AB-6	BED BATH & BEYOND INC				2FE	15,207,338	102.3940	15,461,524	15,100,000	15,206,169		(1,169)			4.915	4.859	FA	338,097		07/16/2014	08/01/2034
07745M-AB-2	BELDEN FINANCE				2FE	238,795	99.0000	237,000	239,394	238,890		80			2.732	2.792	JAJO	1,544	7,451	10/29/2013	10/03/2020
07768Y-AD-4	BELFOR USA GROUP INC				3FE	3,959,899	98.8750	3,935,025	3,979,798	3,962,625		2,726			2.990	3.112	MON	6,941	79,737	04/07/2014	04/10/2019
079860-AE-2	BELLSOUTH CORP				1FE	13,002,000	124.7910	13,727,052	11,000,000	12,867,166		(54,752)			6.550	5.157	JD	32,022	720,500	06/05/2012	06/15/2034
079867-AW-7	BELLSOUTH TELECOMMUNICATION				1FE	5,380,900	120.1680	6,008,386	5,000,000	5,318,383		(15,473)			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	117.6010	1,764,015	1,500,000	1,497,501		450			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	109.1930	17,738,330	16,245,000	16,503,443		(35,011)			4.500	4.212	AO	154,328	731,025	11/15/2012	10/15/2021
084423-AQ-5	BERKLEY (WR) CORPORATION				2FE	10,000,000	118.8010	11,880,118	10,000,000	10,000,000					7.375	7.375	MS	217,153	737,500	09/09/2009	09/15/2019
084423-AR-3	BERKLEY (WR) CORPORATION				2FE	12,548,010	111.3800	13,922,473	12,500,000	12,530,305		(4,468)			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	107.4860	8,061,476	7,500,000	7,478,179		2,495			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	128.0520	6,402,583	5,000,000	4,944,411		965			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	106.9410	29,408,673	27,500,000	27,189,946		5,694			4.400	4.472	MN	154,611	1,210,000	05/08/2012	05/15/2042
090572-AP-3	BIO-RAD LABS				2FE	18,861,436	106.7500	19,397,543	18,171,000	18,767,902		(86,394)			4.875	4.245	JD	39,371	885,836	11/25/2013	12/15/2020
091802-AB-4	BLACK AND DECKER HOLDINGS 144A				1FE	4,871,247	135.6970	6,309,910	4,650,000	4,835,940		(8,335)			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	114.2470	17,285,620	15,130,000	15,631,774		(76,525)			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	106.6340	7,464,347	7,000,000	7,021,078		(1,388)			4.250	4.208	MN	25,618	306,590	01/30/2014	11/30/2023
092114-AB-3	BLACK HILLS POWER INC				1FE	14,889,320	132.3440	15,881,279	12,000,000	14,781,748		(61,835)			6.125	4.541	MN	122,500	735,000	03/18/2013	11/01/2039
092533-A*-9	BLACKROCK KELSO CAPITAL CORP	0			2	10,000,000	104.4630	10,446,280	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	115.8840	27,812,069	24,000,000	23,988,339		1,305			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	142.2930	8,537,599	6,000,000	7,260,398		(28,201)			6.625	5.072	FA	150,167	397,500	10/27/2010	02/15/2038
097023-AU-9	BOEING COMPANY				1FE	1,145,660	132.8060	1,328,056	1,000,000	1,128,437		(4,260)			6.125	5.036	FA	23,139	61,250	08/05/2010	02/15/2033
097023-AW-5	BOEING COMPANY				1FE	6,961,820	115.3890	8,077,208	7,000,000	6,981,139		3,821			6.000	6.073	MS	123,667	420,000	03/11/2009	03/15/2019
097023-AX-3	BOEING COMPANY				1FE	5,902,800	145.7850	8,747,098	6,000,000	5,909,861		1,392			6.875	7.005	MS	121,458	412,500	04/06/2009	03/15/2039
097023-BA-2	BOEING COMPANY				1FE	5,668,900	131.7090	6,585,428	5,000,000	5,621,933		(12,193)			5.875	5.000	FA	110,972	293,750	10/15/2010	02/15/2040
099724-AC-0	BORGWARNER INC				2FE	4,409,292	128.1610	4,927,799	3,845,000	4,327,608		(21,576)			7.125	5.810	FA	103,495	273,956	11/01/2010	02/15/2029
10112R-AQ-7	BOSTON PROPERTIES LP				2FE	6,432,456	114.6560	7,395,324	6,450,000	6,440,430		1,684			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	106.1660	10,616,567	10,000,000	9,825,236		23,254			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	103.6490	5,182,448	5,000,000	4,991,062		925			3.850	3.876	FA	80,208	192,500	05/31/2012	02/01/2023
101137-AN-7	BOSTON SCIENTIFIC				2FE	24,936,300	102.2400	25,560,053	25,000,000	24,944,262		6,378			4.125	4.156	AO	257,813	1,168,750	11/20/2013	10/01/2023
10302V-AE-5	BOWPK 2014-1A B2			2	1FE	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					4.210	3.565	FMAN			12/15/2014	11/23/2025
10510K-AA-5	BRAMBLES USA INC 144A				2FE	974,016	112.0190	1,008,173	900,000	951,075		(8,547)			5.350	4.136	AO	12,038	48,150	03/14/2012	04/01/2020
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT			2	1FE	13,854,167	116.7830	16,179,311	13,854,167	13,854,167					6.540	6.541	JD	2,517	906,063	11/04/2009	06/30/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO				1FE	11,830,135	128.0740	13,447,787	10,500,000	11,713,549		(30,065)			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	87.7560	15,423,119	17,575,000	14,870,335		19,775			3.250	4.197	FA	237,995		08/14/2014	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO				1FE	15,542,850	109.3610	16,404,123	15,000,000	15,539,581		(3,269)			4.500	4.283	MS	225,000	337,500	08/06/2014	03/01/2044
111022-AA-7	BRITISH TRANSCO FINANCE				1FE	5,104,150	115.4810	5,774,038	5,000,000	5,046,344		(11,807)			6.625	6.319	JD	27,604	331,250	04/28/2009	06/01/2018
111320-AF-4	BROADCOM CORP				1FE	9,459,000	96.0890	10,152,761	10,566,000	9,598,778		107,122			2.500	3.900	FA	99,790	264,150	09/04/2013	08/15/2022
11133T-AB-9	BROADRIDGE FINANCIAL SOL				2FE	30,329,388	104.4630	31,736,005	30,380,000	30,338,527		6,594			3.950	3.977	MS	400,003	1,233,344	09/20/2013	09/01/2020
11283#-AA-9	BROOKFIELD POWER NY FINANCE				2	1,000,000	104.4830	1,044,830	1,000,000	1,000,000					5.450	5.450	JD	2,271	54,500	11/29/2005	12/18/2017
11283#-AB-7	BROOKFIELD POWER NY FINANCE				2	5,000,000	104.5260	5,226,300	5,000,000	5,000,000					5.910	5.910	JD	12,313	295,500	12/01/2005	12/16/2025
115236-AA-9	BROWN & BROWN INC				2FE	9,968,500	101.2650	10,126,537	10,000,000	9,969,214		714			4.200	4.239	MS	120,167		09/15/2014	09/15/2024
115637-AM-2	BROWN-FORMAN CORP				1FE	2,929,565	95.0970	3,119,173	3,280,000	2,973,308		32,369			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	104.9990	8,846,189	8,425,000	8,572,259		(21,902)			4.875	4.527	FA	171,133	410,719	09/30/2013	02/01/2021
118230-AK-7	BUCKEYE PARTNERS LP				2FE	9,892,900	97.9650	9,796,518	10,000,000	9,903,983		9,144			4.150	4.286	JJ	207,500	439,208	11/07/2013	07/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
118230-AM-3	BUCKEYE PARTNERS LP				2FE	9,858,100	100.0490	10,004,937	10,000,000	9,860,148		1,816			5.850	5.952	MN	74,750	586,625	11/06/2013	11/15/2043
12189L-AC-5	BURLINGTON NORTHERN SANTA FE			1	1FE	6,974,170	112.7930	7,895,522	7,000,000	6,975,801		436			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	104.1170	13,276,968	12,752,000	13,561,790		(16,705)			4.400	4.010	MS	165,209	561,088	07/27/2012	03/15/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE				1FE	2,982,600	103.4110	3,102,324	3,000,000	2,982,839		239			4.375	4.411	MS	43,750	65,625	07/24/2014	09/01/2042
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE				1FE	11,769,406	130.7290	13,334,358	10,200,000	11,635,375		(33,960)			6.150	5.088	MN	104,550	627,300	09/08/2010	05/01/2037
124842-BG-9	CB RICHARD ELLIS SERVICES INC				3FE		0.0000								2.985	0.000	MON		516	04/01/2013	03/26/2021
124857-AF-0	CBS CORP			1	2FE	6,491,638	116.7210	7,166,683	6,140,000	6,473,295		(5,980)			5.900	5.500	AO	76,477	362,260	08/19/2011	10/15/2040
12505V-AB-2	CHARTER COMMUNICATIONS				3FE	4,528,216	100.7660	4,585,831	4,550,971	4,528,956		740			3.661	3.753	MJSD	8,793	39,221	10/03/2014	09/12/2021
12508E-AC-5	CDK GLOBAL INC 144A				2FE	20,000,000	101.4140	20,282,846	20,000,000	20,000,000					4.500	4.500	AO	192,500		10/08/2014	10/15/2024
12527G-AC-7	CF INDUSTRIES INC				2FE	23,709,936	98.4170	23,813,923	24,197,000	23,757,100		42,692			3.450	3.699	JD	69,566	834,797	11/19/2013	06/01/2023
12527G-AF-0	CF INDUSTRIES INC				2FE	5,968,800	104.7890	6,287,359	6,000,000	5,969,580		780			5.150	5.192	MS	90,983	157,933	03/06/2014	03/15/2034
12543K-AK-0	COMMUNITY HEALTH SYSTEMS, INC				3FE	3,900,990	99.9270	3,917,040	3,919,902	3,903,043		2,053			3.507	3.564	MON	1,909	127,060	03/05/2014	01/27/2021
125509-AZ-2	CIGNA CORPORATION				2FE	618,975	135.8360	855,764	630,000	620,837		420			7.875	8.063	MN	6,339	49,613	11/04/2009	05/15/2027
125509-BH-1	CIGNA CORPORATION				2FE	17,405,168	125.2030	20,195,183	16,130,000	17,297,920		(27,485)			6.150	5.569	MN	126,755	991,995	09/28/2010	11/15/2036
125509-BN-8	CIGNA CORPORATION			1	2FE	2,568,000	107.8660	2,696,651	2,500,000	2,547,499		(7,255)			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	105.3710	9,746,817	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	101.7180	28,706,820	28,222,000	28,005,972		24,359			3.000	3.112	MS	249,294	846,660	06/13/2013	09/15/2022
125896-BK-5	CMS ENERGY CORP			1	2FE	6,003,299	110.2400	5,749,030	5,215,000	5,859,519		(81,936)			5.050	3.064	MS	77,544	263,358	03/19/2013	03/15/2022
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014 - UBS6 CLASS B			2	1FE	17,508,901	104.1830	17,711,158	17,000,000	17,506,378		(2,523)			4.349	4.018	MON	61,611		11/25/2014	06/10/2025
126117-AS-9	CNA FINANCIAL CORP				2FE	14,998,200	101.1660	15,174,861	15,000,000	14,998,200					3.950	3.952	MN	75,708	424,625	02/24/2014	05/15/2024
126192-AK-9	COMM MORTGAGE TRUST 2012-LC4 CLASS D 144A			2	1	5,359,375	106.4970	5,324,857	5,000,000	5,357,754		(1,621)			5.650	4.530	MON	23,542		12/12/2014	03/10/2022
12626P-AF-0	CRH AMERICA INC				2FE	10,987,972	125.6500	13,601,611	10,825,000	10,972,488		(3,977)			6.400	6.275	AO	146,258	692,800	06/23/2010	10/15/2033
12626P-AL-7	CRH AMERICA INC				2FE	4,997,200	115.1110	5,755,571	5,000,000	4,998,476		206			5.750	5.756	JJ	132,569	287,500	11/30/2010	01/15/2021
12630U-AD-8	CSC HOLDINGS, INC				3FE	3,256,322	98.0900	3,210,161	3,272,686	3,259,953		2,196			2.755	2.868	MON	501	77,923	04/15/2013	04/15/2020
126408-GH-0	CSX CORPORATION				2FE	13,760,775	126.0520	15,756,518	12,500,000	13,651,750		(27,760)			6.000	5.282	AO	187,500	750,000	09/21/2010	10/01/2036
126408-GS-6	CSX CORPORATION				2FE	9,643,058	130.2530	10,810,994	8,300,000	9,601,788		(24,874)			6.220	5.108	AO	87,477	516,260	10/22/2013	04/30/2040
126408-GZ-0	CSX CORPORATION				2FE	9,778,200	104.4360	10,443,599	10,000,000	9,798,290		18,930			3.700	3.973	MN	61,667	379,250	01/03/2014	11/01/2023
12656*-AG-7	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G				1	4,000,000	99.2070	3,968,280	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	99.0270	5,941,620	6,000,000	6,000,000					3.320	3.320	MS	52,567	199,200	03/27/2013	03/26/2025
12673P-AC-9	CA INC				2FE	20,458,123	110.7940	20,795,989	18,770,000	19,870,832		(198,622)			5.375	4.047	JD	84,074	1,008,888	01/12/2012	12/01/2019
12673P-AE-5	CA INC				2FE	9,953,900	104.3460	10,434,570	10,000,000	9,959,070		3,795			4.500	4.558	FA	170,000	448,750	08/13/2013	08/15/2023
127055-AH-4	CABOT CORP				2FE	30,180,223	101.9080	30,113,699	29,550,000	30,055,280		(57,849)			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	101.6230	20,324,600	20,000,000	19,964,902		652			4.375	4.397	AO	199,306		10/06/2014	10/15/2024
12806*-AH-4	CAITHNESS LONG ISLAND LLC			2	2	9,237,315	105.1220	9,710,450	9,237,315	9,237,315					5.710	5.710	JJ	243,213	527,451	01/15/2009	01/15/2032
128118-AB-8	CALAMOS HOLDINGS LLC				2	1,096,181	107.5700	1,179,162	1,096,181	1,096,181					6.520	6.520	JJ	32,956	71,471	07/13/2007	07/15/2017
128118-AC-6	CALAMOS HOLDINGS LLC				2	2,192,362	110.0360	2,412,388	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	126.9500	33,134,000	26,100,000	26,033,905		1,070			5.500	5.518	JD	119,625	1,435,500	06/23/2011	12/01/2040
13134N-AE-1	CALPINE CONSTRUCTION FIN				3FE	3,899,075	96.7090	3,780,187	3,908,847	3,900,674		1,009			3.250	3.296	MJSD	706	96,337	06/05/2013	01/31/2022
133131-AQ-5	CAMDEN PROPERTY TRUST				2FE	4,571,847	108.9250	5,043,248	4,630,000	4,608,275		8,301			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	110.2780	7,719,435	7,000,000	6,940,274		5,553			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	97.5690	15,611,013	16,000,000	15,586,109		42,660			2.950	3.317	JD	20,978	472,000	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST				2FE	2,495,350	105.5990	2,639,978	2,500,000	2,495,906		556			4.250	4.272	JJ	48,993	65,816	11/20/2013	01/15/2024
13342B-AC-9	CAMERON INTERNATIONAL CORP				2FE	3,123,300	112.5250	3,375,740	3,000,000	3,056,968		(14,127)			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	122.7680	7,776,135	6,334,000	6,992,216		(12,610)			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	112.3170	6,373,986	5,675,000	5,813,176		(2,260)			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	100.3690	11,349,746	11,308,000	11,246,927		5,608			4.000	4.073	JD	20,103	451,064	12/26/2013	12/15/2023
134429-AY-5	CAMPBELL SOUP CO				2FE	16,793,932	95.7790	16,769,868	17,509,000	16,918,943		68,310			2.500	3.000	FA	181,170	437,725	02/20/2013	08/02/2022
14040*-AB-9	CAPITAL POWER LP				2	18,000,000	105.5230	18,994,140	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	99.1190	14,867,919	15,000,000	15,000,000					3.375	3.375	FA	191,250	506,250	02/06/2013	02/15/2023
14068P-AG-9	CAPSUGEL HOLDINGS US, INC				3		0.0000								3.734	0.000	MON		16,578	10/01/2013	08/01/2018
14149Y-AV-0	CARDINAL HEALTH INC.				2FE	22,125,128	100.0620	21,847,616	21,834,000	22,072,548		(28,115)			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	99.9950	6,999,628	7,000,000	6,987,955		1,264			3.200	3.224	MS	65,956	224,000	02/19/2013	03/15/2023
14170T-AB-7	CAREFUSION CORP				2FE	4,921,686	115.5520	5,777,598	5,000,000	4,956,138		7,958			6.375	6.600	FA	132,813	318,750	03/01/2010	08/01/2019
14170T-AJ-0	CAREFUSION CORP				2FE	23,025,072	98.7970	22,723,200	23,000,000	23,023,276		(1,796)			3.300	3.286	MS	253,000	759,000	01/23/2014	03/01/2023
141781-AC-8	CARGILL INC 144A				1FE	4,424,186	133.4640	4,904,805	3,675,000	4,275,739		(40,435)			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	140.1030	23,817,505	17,000,000	19,951,606		(65,995)			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	100.8950	15,432,890	15,296,000	14,997,015		2,703			4.100	4.220	MN	104,523	313,568	10/07/2014	11/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
142339-AE-0	CARLISLE COMPANIES INC				2FE	7,006,380	108.9210	7,515,583	6,900,000	6,991,816		(14,558)			5.125	4.847	JD	15,717	353,625	09/20/2012	12/15/2020
142339-AF-7	CARLISLE COMPANIES INC				2FE	19,445,455	101.8370	19,858,207	19,500,000	19,455,288		4,791			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	118.8760	6,240,993	5,250,000	5,475,289		(18,569)			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	120.8450	20,096,573	16,630,000	17,397,584		(38,410)			6.650	6.126	JJ	509,940	1,105,895	04/20/2012	01/15/2028
144141-CU-0	CAROLINA POWER & LIGHT				1FE	17,184,939	130.4760	21,583,312	16,542,000	17,115,645		(17,755)			6.125	5.812	MS	298,330	1,013,198	11/30/2010	09/15/2033
144285-AJ-2	CARPENTER TECHNOLOGY				2FE	21,483,847	105.8280	22,140,301	20,921,000	21,360,290		(57,349)			5.200	4.816	JJ	501,639	1,087,892	01/17/2013	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY				2FE	9,984,700	101.5660	10,156,557	10,000,000	9,987,098		1,284			4.450	4.469	MS	148,333	445,000	02/21/2013	03/01/2023
149123-BF-7	CATERPILLAR INC				1FE	1,185,870	130.7750	1,307,754	1,000,000	1,157,284		(7,958)			6.625	5.011	JJ	30,549	66,250	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC				1FE	14,257,639	130.0540	16,169,610	12,433,000	14,100,221		(41,947)			6.050	5.026	FA	284,163	752,197	12/06/2010	08/15/2036
149123-BQ-3	CATERPILLAR INC				1FE	10,036,780	122.0370	12,203,714	10,000,000	10,018,205		(3,791)			7.900	7.846	JD	35,111	790,000	12/03/2008	12/15/2018
149123-BS-9	CATERPILLAR INC				1FE	21,990,540	118.6110	26,094,418	22,000,000	21,991,106		152			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	98.2100	4,800,490	4,888,000	4,749,018		4,188			2.950	3.366	MN	24,033	72,098	09/24/2014	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATIVES				1FE	4,540,782	106.3590	4,621,279	4,345,000	4,535,855		(4,927)			4.200	3.600	FA	76,038		09/24/2014	08/01/2023
15018L-AF-8	CEDAR FAIR, LP				3FE	2,228,072	100.0750	2,235,331	2,233,656	2,229,395		741			3.250	3.312	MON	403	66,948	03/01/2013	03/06/2020
151020-AJ-3	CELGENE CORP				2FE	24,863,000	105.1270	26,281,655	25,000,000	24,879,249		11,605			4.000	4.067	FA	377,778	1,025,000	08/01/2013	08/15/2023
15189X-AM-0	CENTERPOINT ENER HOUSTON				1FE	29,619,013	96.2960	32,399,725	33,646,000	29,694,660		65,659			3.550	4.278	FA	497,680	874,933	08/08/2014	08/01/2042
15361G-AX-3	CENTRAL HUDSON GAS & ELECTRIC				1FE	15,000,000	126.8180	19,022,732	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	110.8260	11,082,574	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	111.9580	11,195,809	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	110.9380	5,546,891	5,000,000	4,641,120		8,798			5.375	5.989	MS	89,583	268,750	10/02/2009	06/10/2035
15672E-AJ-3	CEQUEL COMMUNICATIONS LLC				3FE	882,930	98.6530	871,037	882,930	882,930					3.500	3.515	JAJO	6,781	31,767	04/12/2013	02/14/2019
16117L-BC-2	CHARTER COMMUNICATIONS OPER				3	0	0.0000	0							3.000	0.000	MJSD		2,203	07/01/2013	04/10/2020
165069-AP-0	CHES POT TEL MD/VERIZON MD INC				2FE	5,555,000	131.0600	6,552,981	5,000,000	5,489,124		(18,527)			8.000	6.932	AO	84,444	400,000	01/06/2011	10/15/2029
166764-AH-3	CHEVRON CORP				1FE	47,665,220	102.0920	49,004,232	48,000,000	47,709,298		29,271			3.191	3.273	JD	29,783	1,531,680	06/20/2013	06/24/2023
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				2	5,000,000	104.7080	5,235,400	5,000,000	5,000,000					4.530	4.530	AO	56,625		10/01/2014	10/20/2044
16725*-AB-6	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES B				2FE	8,000,000	102.0530	8,164,240	8,000,000	8,000,000					4.570	4.570	JD	4,062	365,600	12/27/2012	12/27/2019
16725*-AC-4	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES C				2	8,000,000	104.0180	8,321,440	8,000,000	8,000,000					5.150	5.150	JD	4,578	412,000	12/27/2012	12/27/2022
167885-AA-0	CHICAGO PARKING METERS 144A				2FE	3,000,000	107.7920	3,233,774	3,000,000	3,000,000					5.489	5.489	JD	457	164,670	11/04/2010	12/30/2020
169905-AD-8	CHOICE HOTELS INTL				2FE	11,651,747	108.5000	12,396,125	11,425,000	11,569,381		(21,302)			5.700	5.437	FA	222,502	651,225	10/07/2010	08/28/2020
17121H-AF-7	CHRYSLER GROUP			2	3FE	4,950,125	99.2500	4,937,688	4,975,000	4,954,354		4,229			2.755	2.865	JAJO	32,511	102,593	02/21/2014	12/31/2018
171232-AP-6	CHUBB CORP			1	1FE	21,162,500	107.0000	21,400,000	20,000,000	20,497,222		(199,757)			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	98.5260	25,231,444	25,609,000	24,686,350		101,680			2.875	3.405	AO	184,065	736,259	09/12/2013	10/01/2022
17178F-AA-4	CIELO SA/CIELO USA INC 144A				2FE	14,897,400	93.0000	13,950,000	15,000,000	14,916,076		8,973			3.750	3.833	MN	70,313	562,500	11/09/2012	11/16/2022
172062-AE-1	CINCINNATI FINANCIAL CORP				1FE	14,457,611	120.1080	17,403,626	14,490,000	14,461,253		695			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	112.5790	7,610,372	6,760,000	6,593,711		4,910			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	112.2660	5,332,628	4,750,000	4,847,302		(3,083)			5.375	5.201	JD	11,347	255,313	10/12/2010	06/15/2033
172442-AM-7	CINEMARK USA, INC.				3FE	1,974,700	99.2750	1,945,790	1,960,000	1,972,241		(1,394)			3.243	3.224	MON	2,960	57,351	01/08/2013	12/18/2019
17252M-AG-5	CINTAS CORPORATION NO 2				1FE	33,209,812	129.2640	38,605,915	29,866,000	33,007,040		(77,430)			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	126.0390	22,529,527	17,875,000	18,000,457		(3,189)			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	121.4970	12,149,656	10,000,000	10,338,991		(6,431)			5.500	5.255	JJ	253,611	550,000	11/15/2010	01/15/2040
172967-DY-4	CITIGROUP INC				2FE	10,064,100	107.7650	10,776,505	10,000,000	10,023,362		(10,134)			5.500	5.382	FA	207,778	550,000	07/22/2010	02/15/2017
172967-FF-3	CITIGROUP INC				1FE	16,121,400	113.1130	16,966,959	15,000,000	15,809,271		(125,254)			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	98.7500	5,530,000	5,600,000	5,600,000					6.300	6.300	MN	45,080	191,100	04/23/2014	12/29/2049
172967-HV-6	CITIGROUP INC	0			2FE	7,983,040	100.5210	8,041,696	8,000,000	7,983,605		565			4.000	4.026	FA	129,778		07/29/2014	08/05/2024
1730T0-DC-0	CITIGROUP FUNDING INC.				2FE	5,000,000	125.3330	6,266,650	5,000,000	5,000,000					8.825	0.000	JD	28,190	439,451	05/30/2007	06/08/2037
178566-AC-9	CITY NATIONAL CORP				1FE	9,996,800	111.1190	11,111,873	10,000,000	9,998,022		290			5.250	5.254	MS	154,583	525,000	09/10/2010	09/15/2020
185508-AE-8	CLECO POWER LLC				2FE	12,100,750	129.5270	16,190,843	12,500,000	12,136,221		7,754			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	119.7400	7,064,686	5,900,000	6,939,112		(19,941)			6.000	4.804	JD	29,500	354,000	09/19/2012	12/01/2040
18683K-AC-5	CLIFFS NATURAL RESOURCES				4FE	12,264,475	53.0000	6,625,000	12,500,000	12,277,933		3,339			6.250	6.392	AO	195,313	781,250	10/26/2010	10/01/2040
18683K-AD-3	CLIFFS NATURAL RESOURCES				4FE	5,063,125	54.2500	2,712,500	5,000,000	5,045,980		(6,199)			4.875	4.703	AO	60,938	243,750	01/20/2012	04/01/2021
189054-AT-6	CLOROX COMPANY				2FE	25,896,502	99.5200	26,471,221	26,599,000	25,989,793		67,150			3.050	3.387	MS	238,874	811,270	09/13/2013	09/15/2022
191098-AJ-1	COCA-COLA BOTTLING CO				2FE	9,823,800	116.9770	11,697,701	10,000,000	9,909,286		17,466			7.000	7.250	AO	147,778	700,000	04/02/2009	04/15/2019
191216-BE-9	COCA-COLA COMPANY				1FE	19,996,100	103.1020	20,620,340	20,000,000	19,996,341		241			3.200	3.202	MN	106,667	320,000	09/16/2014	11/01/2023
195869-AG-7	COLONIAL PIPELINE 144A				1FE	20,028,900	141.8990	21,284,828	15,000,000	19,420,064		(157,035)			7.630	5.054	MN	98,554	1,144,500	10/14/2010	04/15/2032
20030N-AF-8	COMCAST CORP				1FE	8,260,805	122.9560	10,451,248	8,500,000	8,284,469		5,245			5.650	5.863	JD	21,344	480,250	06/23/2011	06/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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-AK-7	COMCAST CORP				1FE	7,608,300	133.6650	10,024,838	7,500,000	7,594,870		(2,156)			6.500	6.389	MN	62,292	487,500	01/08/2009	11/15/2035
20030N-AX-9	COMCAST CORP	0			1FE	204,198	133.9760	267,953	200,000	203,908		(73)			6.400	6.240	MN	1,636	12,800	03/02/2010	05/15/2038
20030N-AZ-4	COMCAST CORP	0			1FE	523,380	114.9230	574,615	500,000	512,149		(2,347)			5.700	5.089	JJ	14,250	28,500	08/20/2009	07/01/2019
20030N-BF-7	COMCAST CORP				1FE	4,936,050	99.6420	4,982,077	5,000,000	4,946,778		5,774			2.850	3.000	JJ	65,708	142,500	02/13/2013	01/15/2023
20030N-BH-3	COMCAST CORP				1FE	5,835,180	106.0240	6,361,415	6,000,000	5,844,655		6,914			4.250	4.451	JJ	117,583	127,500	07/24/2014	01/15/2033
200340-AQ-0	COMERICA INC				2FE	13,056,564	100.7410	13,031,838	12,936,000	13,056,539		(25)			3.800	3.700	JJ	217,109		12/23/2014	07/22/2026
202795-HG-8	COMMONWEALTH EDISON				1FE	6,012,168	125.4820	6,717,067	5,353,000	5,983,878		(21,289)			5.875	4.886	FA	131,037	314,489	08/21/2013	02/01/2033
202795-HN-3	COMMONWEALTH EDISON				1FE	5,909,580	107.8900	6,473,422	6,000,000	5,977,117		13,029			5.950	6.201	FA	134,867	357,000	01/09/2009	08/15/2016
202795-HT-0	COMMONWEALTH EDISON				1FE	9,967,820	135.9560	13,595,606	10,000,000	9,970,912		537			6.450	6.474	JJ	297,417	645,000	01/10/2008	01/15/2038
202795-HU-7	COMMONWEALTH EDISON				1FE	4,237,300	112.5720	5,628,623	5,000,000	4,672,646		86,166			5.800	8.164	MS	85,389	290,000	11/07/2008	03/15/2018
20337E-AL-5	COMMSCOPE INC				3FE	651,573	99.2000	646,360	651,573	651,573					2.735	2.755	MON	1,435	18,934	01/10/2014	01/14/2018
20449E-BT-2	COMPASS BANK				2FE	6,531,413	108.8240	6,861,349	6,305,000	6,494,975		(30,965)			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	111.7650	6,398,560	5,725,000	5,526,700		52,655			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	128.1610	12,047,172	9,400,000	9,985,769		(32,713)			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	109.4430	10,944,276	10,000,000	9,809,518		69,213			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	98.6540	8,878,815	9,000,000	8,959,922		4,496			3.250	3.316	MS	86,125	292,500	09/10/2012	09/15/2022
207597-EF-8	CONNECTICUT LIGHT & POWER CO				1FE	6,857,934	97.2920	7,107,169	7,305,000	6,920,104		41,275			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	108.2800	3,367,506	3,110,000	3,218,841		(506)			4.300	4.094	AO	28,232	63,522	09/04/2014	04/15/2044
20825C-AF-1	CONOCOPHILLIPS				1FE	1,102,240	122.9020	1,229,024	1,000,000	1,089,867		(3,038)			5.900	5.124	AO	12,456	59,000	07/07/2010	10/15/2032
20825C-AR-5	CONOCOPHILLIPS				1FE	9,932,600	113.6570	11,365,698	10,000,000	9,967,713		6,818			5.750	5.840	FA	239,583	575,000	01/29/2009	02/01/2019
20826F-AF-3	CONOCOPHILLIPS COMPANY				1FE	10,995,490	102.6490	11,291,405	11,000,000	10,995,519		29			4.150	4.153	MN	62,135		11/06/2014	11/15/2034
209111-EF-6	CONSOLIDATED EDISON CO OF NY				1FE	4,503,209	123.1190	5,182,073	4,209,000	4,471,251		(7,905)			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	127.9890	5,535,545	4,325,000	4,733,511		(10,489)			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	126.0520	6,932,862	5,500,000	5,946,169		(10,899)			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	118.5550	11,855,497	10,000,000	9,990,920		1,944			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	100.0460	15,622,216	15,615,000	14,976,649		4,392			3.950	4.199	MS	205,597	308,396	08/20/2014	03/01/2043
210371-AL-4	CONSTELLATION ENERGY GROUP			1	2FE	3,071,727	110.6770	3,104,486	2,805,000	2,996,537		(29,737)			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	125.1470	12,420,885	9,925,000	10,161,814		(6,378)			5.800	5.600	MS	169,497	575,650	09/20/2010	09/15/2035
210797-AH-9	UNITED AIRLINES, INC				3FE	3,086,386	98.6460	3,048,213	3,090,053	3,086,864		478			3.233	3.288	MS	26,641	69,116	05/07/2014	03/22/2019
212015-AL-5	CONTINENTAL RESOURCES			1	2FE	17,273,390	94.8800	16,129,607	17,000,000	17,249,553		(23,837)			4.500	4.283	AO	161,500	765,000	01/08/2014	04/15/2023
212168-AA-6	CONTINENTAL WIND 144A	0		2	2	21,264,962	110.5890	23,516,647	21,264,962	21,264,962					6.000	6.004	FA	435,932	1,173,117	09/23/2013	02/28/2033
219023-AC-2	CORN PRODUCTS INTL INC				2FE	3,032,340	126.4640	3,793,909	3,000,000	3,028,986		(565)			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	109.0940	18,545,927	17,000,000	16,839,386		62,747			6.000	6.449	AO	215,333	1,020,000	01/07/2009	04/15/2017
219350-AT-2	CORNING INC				1FE	14,862,750	126.1650	18,924,773	15,000,000	14,898,626		7,403			7.000	7.100	MN	134,167	1,050,000	05/07/2009	05/15/2024
219350-AW-5	CORNING INC				1FE	5,340,450	106.4050	5,320,252	5,000,000	5,337,937		(2,513)			4.750	4.325	MS	69,931	118,750	07/24/2014	03/15/2042
219350-AX-3	CORNING INC				1FE	24,017,880	107.2290	25,734,926	24,000,000	24,017,980		(378)			4.700	4.694	MS	332,133	1,128,000	03/06/2012	03/15/2037
224044-BH-9	COX COMMUNICATIONS INC	0			2FE	327,708	103.4040	310,211	300,000	304,055		(5,246)			5.500	3.654	AO	4,125	16,500	02/26/2010	10/01/2015
224044-BQ-9	COX COMMUNICATIONS INC 144A				2FE	9,907,200	108.1310	10,813,102	10,000,000	9,976,878		11,069			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	98.3440	16,536,572	16,815,000	16,955,548		(15,417)			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	126.5210	6,326,053	5,000,000	4,546,597		19,583			7.375	8.569	JJ	170,035	368,750	06/01/2009	07/15/2027
224399-AP-0	CRANE CO				2FE	21,662,151	125.1620	25,412,899	20,304,000	21,587,758		(28,031)			6.550	6.025	MN	169,933	1,329,912	07/19/2013	11/15/2036
224399-AR-6	CRANE CO				2FE	3,999,680	105.6610	4,226,442	4,000,000	3,999,717		35			4.450	4.451	JD	7,911	178,989	12/10/2013	12/15/2023
22757#-AD-7	CROSS TEXAS TRANSMISSION				1FE	10,000,000	102.1220	10,212,200	10,000,000	10,000,000					3.790	3.790	MS	95,803	15,792	09/15/2014	09/15/2019
22757#-AE-5	CROSS TEXAS TRANSMISSION				1FE	15,000,000	104.6060	15,690,900	15,000,000	15,000,000					4.210	4.210	MS	185,942		09/15/2014	09/15/2044
22822R-AR-1	CROWN CASTLE TOWERS LLC 144A				1FE	20,227,240	114.2500	22,001,123	19,257,000	19,864,544		(103,453)			6.113	5.425	MON	52,319	1,177,180	03/28/2011	01/15/2020
22822R-AZ-3	CROWN CASTLE TOWERS LLC 144A				1FE	9,182,180	111.3720	10,023,503	9,000,000	9,123,558		(19,159)			4.883	4.647	MON	19,532	439,470	09/27/2011	08/15/2020
22822T-AT-3	CROWN CASTLE INTERNATIONAL COR				3FE	2,497,310	98.5840	2,474,307	2,509,859	2,499,560		2,250			2.755	2.851	MON	192	68,150	01/16/2014	01/31/2019
22845#-AC-3	CROWN PINE PARENT LP				3	3,000,000	104.5650	3,136,950	3,000,000	3,000,000					6.480	6.550	JD	9,180	194,400	12/08/2011	12/14/2017
22845#-AE-9	CROWN PINE PARENT LP				3	4,000,000	104.0200	4,160,800	4,000,000	4,000,000					6.580	6.650	JD	12,429	263,200	12/08/2011	12/14/2019
22966R-AA-4	CUBESMART				2FE	4,992,750	109.7800	5,489,016	5,000,000	4,994,381		605			4.800	4.818	JJ	110,667	240,000	06/19/2012	07/15/2022
22966R-AB-2	CUBESMART	0			2FE	3,594,016	106.1320	3,695,513	3,482,000	3,589,622		(4,394)			4.375	3.962	JD	6,771	76,169	07/15/2014	12/15/2023
231021-AQ-9	CUMMINS INC CMI 4.875 10/01/43				1FE	2,243,540	116.2610	2,325,221	2,000,000	2,242,094		(1,446)			4.875	4.150	AO	24,375	48,750	08/21/2014	10/01/2043
23157#-AE-9	CURTISS WRIGHT CORPORATION				2	15,000,000	103.3360	15,500,400	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	101.2430	5,062,150	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				2FE	6,951,210	100.6360	7,044,488	7,000,000	6,958,839		4,219			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
232820-AK-6	CYTEC INDUSTRIES INC				2FE	9,995,900	101.6930	10,169,287	10,000,000	9,995,913		13			3.950	3.955	MN	53,764		11/05/2014	05/01/2025
23311R-AE-6	DCP MIDSTREAM LLC 144A				2FE	5,369,000	99.8770	4,993,858	5,000,000	5,280,302		(35,819)			4.750	3.800	MS	60,035	237,500	06/06/2012	09/30/2021

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	
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
23338V-AB-2	DTE ELECTRIC				1FE	39,836,400	105.1000	42,039,952	40,000,000	39,854,567		13,590			3.650	3.697	MS	429,889	1,533,000	08/20/2013	03/15/2024
233851-AF-1	DAIMLER FINANCE NA LLC 144A				1FE	23,788,637	106.1990	25,530,309	24,040,000	23,857,805		23,259			3.875	4.005	MS	274,290	931,550	01/05/2012	09/15/2021
237194-AE-5	DARDEN RESTAURANTS INC				3FE	18,551,730	100.0420	18,007,472	18,000,000	18,506,012		(12,598)			6.000	5.765	FA	408,000	1,080,000	04/20/2012	08/15/2035
237194-AK-1	DARDEN RESTAURANTS INC				2FE	721,756	92.6080	669,558	723,000	722,012		109			3.350	3.370	MN	4,037	42,774	10/01/2012	11/01/2022
23726R-AH-8	DARLING INTERNATIONAL				3FE	2,784,428	99.0000	2,763,492	2,791,406	2,785,331		904			2.486	2.536	JAJO	16,559	37,296	01/08/2014	01/08/2021
24231F-AB-3	DEALERTRACK TECHNOLOGIES INC				3FE	1,861,353	98.2920	1,834,674	1,866,564	1,861,870		516			3.007	3.028	MON	624	16,695	03/31/2014	02/28/2021
244199-BD-6	DEERE & COMPANY				1FE	23,275,636	121.3510	27,097,689	22,330,000	23,147,365		(36,424)			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	101.2510	13,162,596	13,000,000	12,617,980		3,650			3.900	4.079	JD	30,983	253,500	07/30/2014	06/09/2042
24422E-QV-4	JOHN DEERE CAPITAL CORP				1FE	3,486,200	113.4850	4,539,399	4,000,000	3,760,877		54,208			5.750	7.640	MS	72,194	230,000	12/04/2008	09/10/2018
24702N-AB-6	DELL				2FE	5,551,513	99.9380	5,591,465	5,594,962	5,557,561		5,476			3.733	3.875	JAJO	37,127	71,450	09/02/2014	04/29/2020
24702R-AM-3	DELL INC				3FE	20,012,233	87.0000	16,530,870	19,001,000	19,970,430		(18,911)			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	102.7450	15,411,818	15,000,000	14,920,803		1,559			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	120.0730	6,604,024	5,500,000	6,248,859		(40,909)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027
24713#-AF-1	DELOITTE & TOUCHE			2	1	3,690,210	106.7230	3,783,592	3,545,245	3,570,565		(9,194)			7.610	7.000	AO	55,457	269,793	08/22/2002	04/17/2017
247158-AA-2	DELOITTE LLP SERIES A NOTES			2	1	3,272,727	112.8720	3,693,993	3,272,727	3,272,727					6.730	6.730	FA	80,148	220,255	08/20/2008	08/20/2023
249030-AC-1	DENTSPLY INTERNATIONAL			1	2FE	17,727,089	104.8580	18,342,766	17,493,000	17,677,103		(25,724)			4.125	3.932	FA	272,599	721,586	09/13/2013	08/15/2021
250847-EH-9	DETROIT EDISON COMPANY				1FE	3,258,870	110.2190	3,306,576	3,000,000	3,244,559		(5,064)			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	114.0070	12,358,375	10,840,000	10,894,090		(11,471)			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	98.1310	4,906,542	5,000,000	5,043,266		(5,329)			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	80.7860	16,157,294	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	102.6650	5,133,258	5,000,000	4,939,394		744			4.250	4.326	MN	29,514	106,250	08/05/2014	05/11/2042
25271C-AK-8	DIAMOND OFFSHORE DRILL				1FE	15,319,799	108.9320	17,020,663	15,625,000	15,469,169		30,490			5.875	6.140	MN	152,995	917,969	05/28/2009	05/01/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL				1FE	2,578,590	95.8250	2,874,738	3,000,000	2,603,356		6,031			5.700	6.812	AO	36,100	171,000	06/09/2010	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL				1FE	18,054,820	85.5540	15,399,718	18,000,000	18,053,749		(914)			4.875	4.856	MN	146,250	867,750	11/01/2013	11/01/2043
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK				2FE	4,130,280	127.8010	5,112,045	4,000,000	4,106,120		(5,731)			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	109.1360	7,639,487	7,000,000	6,989,368		1,415			5.250	5.279	MS	108,208	367,500	03/01/2011	03/15/2021
25389N-AJ-6	DIGITALGLOBE, INC				3FE	1,668,081	99.4690	1,659,216	1,668,081	1,668,081					3.750	3.767	MJSD	348	47,276	01/25/2013	01/24/2020
254010-AA-9	DIGNITY HEALTH				1FE	27,560,245	98.9330	27,132,493	27,425,000	27,535,009		(12,258)			3.125	3.067	MN	142,839	857,031	11/07/2012	11/01/2022
254010-AD-3	DIGNITY HEALTH				1FE	3,000,000	103.4920	3,104,746	3,000,000	3,000,000					3.812	3.812	MN	24,143		10/07/2014	11/01/2024
25442L-AE-6	DINEEQUITY INC				3		0.0000								3.750	0.000	MJSD		6	02/01/2013	10/19/2017
25459H-AX-3	DIRECTV HOLDINGS			1	2FE	10,487,050	111.6140	11,161,447	10,000,000	10,459,292		(7,975)			6.000	5.657	FA	226,667	600,000	07/13/2011	08/15/2040
25459H-AZ-8	DIRECTV HOLDINGS				2FE	2,680,175	117.7140	2,942,848	2,500,000	2,671,584		(2,727)			6.375	5.859	MS	53,125	159,375	07/19/2011	03/01/2041
25460C-AA-1	DIRECTV Holdings				2FE	14,896,950	101.3150	15,197,279	15,000,000	14,897,141		191			3.950	4.033	JJ	32,917		12/02/2014	01/15/2025
25468P-BW-5	WALT DISNEY COMPANY				1FE	14,793,610	144.9140	18,114,260	12,500,000	14,511,110		(70,775)			7.000	5.523	MS	291,667	875,000	05/04/2011	03/01/2032
25468P-CP-9	WALT DISNEY COMPANY				1FE	5,116,850	108.9390	5,446,938	5,000,000	5,115,954		(896)			4.375	4.229	FA	82,031	109,375	07/24/2014	08/16/2041
25468P-CR-5	WALT DISNEY COMPANY				1FE	24,685,050	105.5160	26,378,903	25,000,000	24,696,387		4,946			4.125	4.201	JD	85,938	825,000	07/24/2014	12/01/2041
254709-AG-3	DISCOVERY FINANCIAL SVS				2FE	10,740,954	110.6000	11,059,991	10,000,000	10,599,633		(68,526)			5.200	4.239	AO	92,444	520,000	11/20/2012	04/27/2022
254709-AJ-7	DISCOVERY FINANCIAL SVS				2FE	5,146,876	101.1480	5,057,381	5,000,000	5,123,589		(13,394)			3.850	3.489	MN	21,389	192,500	03/22/2013	11/21/2022
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	16,836,600	119.8500	17,977,551	15,000,000	16,718,955		(30,524)			6.350	5.507	JD	79,375	952,500	09/28/2010	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS				2FE	9,922,800	103.7290	10,372,948	10,000,000	9,925,911		1,246			4.950	5.000	MN	63,250	495,000	05/10/2012	05/15/2042
25470D-AH-2	DISCOVERY COMMUNICATIONS				2FE	2,995,140	97.2400	2,917,207	3,000,000	2,995,916		425			3.250	3.269	AO	24,375	97,500	03/12/2013	04/01/2023
25746U-AY-5	DOMINION RESOURCES INC	0		1	2FE	204,000	105.7500	211,500	200,000	201,138		(696)			7.500	7.093	JD	42	15,000	04/13/2010	06/30/2066
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,190,552	114.1570	7,248,989	6,350,000	6,280,014		17,433			6.400	6.763	JD	18,062	406,400	12/23/2008	06/15/2018
25809P-AD-6	DOOSAN				3FE	1,026,389	99.5000	1,026,389	1,031,547	1,026,691		302			3.735	3.825	MJSD	3,317	5,802	07/17/2014	08/27/2021
260003-AK-4	DOVER CORP			1	1FE	16,463,216	124.3110	20,442,924	16,445,000	16,462,631		(552)			5.375	5.366	MS	294,640	883,919	06/07/2011	03/01/2041
260543-BV-4	DOW CHEMICAL COMPANY				2FE	3,663,005	111.2300	4,465,881	4,015,000	3,861,935		39,002			5.700	6.989	MN	29,243	228,855	12/24/2008	05/15/2018
260543-CE-1	DOW CHEMICAL COMPANY				2FE	12,781,680	107.7620	12,931,494	12,000,000	12,748,161		(13,376)			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	97.8660	3,180,634	3,250,000	3,236,229		1,525			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	99.6510	9,965,074	10,000,000	9,765,785		2,185			4.250	4.429	AO	123,958		09/09/2014	10/01/2034
26138E-AP-4	DR PEPPER SNAPPLE GROUP			1	2FE	25,482,049	102.1620	25,668,235	25,125,000	25,421,263		(39,775)			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	97.7030	4,626,258	4,735,000	4,636,045		10,991			2.700	3.000	MN	16,336	127,845	03/08/2013	11/15/2022
263534-BG-3	DU PONT (E.I.) DE NEMOURS				1FE	6,212,572	129.8150	7,939,499	6,116,000	6,190,570		(3,585)			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	121.6350	6,170,529	5,073,000	5,508,500		(8,301)			5.600	4.936	JD	12,626	284,088	03/20/2014	12/15/2036
263534-CK-3	DU PONT (E.I.) DE NEMOURS				1FE	19,259,800	98.3530	19,670,678	20,000,000	19,362,019		67,623			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	139.9560	17,140,441	12,247,000	12,584,921		(7,314)			6.350	6.119	FA	293,792	777,685	10/28/2010	08/15/2038
26439R-AK-2	DUKE CAPITAL CORP/SPECTRA ENGY	0			2FE	19,887,361	116.8280	21,177,421	18,127,000	19,803,175		(30,059)			6.750	5.873	FA	462,239	818,573	09/02/2014	02/15/2032
26439X-AH-6	DCP MIDSTREAM LLC 144A				2FE	18,465,436	104.2320	17,615,260	16,900,000	18,372,330		(35,151)			6.450	5.734	MN	175,619	1,090,050	05/14/2012	11/03/2036

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 (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
26441Y-AY-3	DUKE-WEEKS REALTY				2FE	4,939,750	101.3160	5,065,809	5,000,000	4,940,313		563			3.750	3.896	JD	22,917		11/12/2014	12/01/2024
26442C-AE-4	DUKE ENERGY CAROLINAS				1FE	5,459,270	132.3710	6,451,760	4,874,000	5,415,576		(11,724)			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	118.4620	5,923,097	5,000,000	5,010,422		(2,281)			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	123.4410	12,344,108	10,000,000	10,224,263		(4,324)			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	107.6750	1,615,121	1,500,000	1,537,154		(6,958)			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	102.5820	21,424,272	20,885,000	20,795,102		9,270			4.375	4.440	JD	76,143	913,719	11/29/2012	12/01/2022
266233-AB-1	DUQUESNE LIGHT				2FE	7,384,275	115.9540	8,696,526	7,500,000	7,400,860		2,280			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	115.9270	3,312,040	2,857,000	3,158,354		(36,942)			5.900	4.131	JD	14,047	168,563	10/10/2013	12/01/2021
268270-AD-7	E.CL SA 144A		E		2FE	7,956,400	99.9980	7,999,825	8,000,000	7,956,640		240			4.500	4.568	JJ	62,000		10/24/2014	01/29/2025
26844H-AB-3	EFS COGEN HOLDINGS I LLC				3FE	1,235,299	98.9690	1,234,912	1,247,776	1,236,926		1,627			2.995	3.153	MJSD	1,557	23,266	01/02/2014	12/17/2020
268648-AN-2	EMC CORP				1FE	34,976,650	99.7420	34,909,553	35,000,000	34,979,742		2,049			3.375	3.383	JD	98,438	1,181,250	06/12/2013	06/01/2023
26875P-AK-7	EOG RESOURCES INC				1FE	43,369,150	96.0900	43,034,108	44,785,000	43,571,636		128,632			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	129.0150	3,870,452	3,000,000	3,536,607		(15,667)			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	112.3190	11,231,926	10,000,000	9,881,833		37,279			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	135.3650	11,018,700	8,140,000	7,850,765		4,835			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	110.0380	5,501,886	5,000,000	4,942,769		21,053			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	109.3770	7,567,782	6,919,000	7,146,807		(37,841)			4.750	4.053	JD	14,607	328,653	09/29/2011	07/15/2020
26884L-AA-7	EQT CORP				2FE	4,983,400	120.4690	6,023,425	5,000,000	4,991,258		1,586			8.125	8.173	JD	33,854	406,250	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP				2FE	4,615,566	107.4930	4,890,909	4,550,000	4,599,219		(5,944)			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	116.6500	11,664,958	10,000,000	9,876,555		1,862			5.625	5.715	MS	165,625	562,500	03/12/2012	03/15/2042
26885B-AA-8	EQT MIDSTREAM PARTNERS L	0			2FE	6,959,540	99.2220	6,945,512	7,000,000	6,960,923		1,383			4.000	4.071	FA	116,667		07/29/2014	08/01/2024
26971H-AB-8	EAGLE 2014-1A A2				1FE	26,902,284	99.1330	26,517,968	26,750,000	26,902,161		(122)			4.210	4.210	MON	37,539		12/16/2014	12/15/2039
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A			2	2	12,000,000	103.8940	12,467,280	12,000,000	12,000,000					4.610	4.610	FA	222,817	276,600	02/06/2014	02/06/2044
27430*-AG-8	EAST PENN MFG CO INC				2	5,000,000	104.3850	5,219,250	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	111.5670	7,809,690	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	137.6810	23,617,842	17,154,000	19,796,151		(147,478)			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	100.8240	7,057,649	7,000,000	6,952,285		808			4.800	4.845	MS	112,000	336,000	05/29/2012	09/01/2042
277432-AN-0	EASTMAN CHEMICAL CO				2FE	4,945,800	101.3260	5,066,308	5,000,000	4,953,305		5,205			3.600	3.742	FA	68,000	180,000	07/19/2013	08/15/2022
278058-AY-8	EATON CORP				2FE	13,425,340	116.7340	14,539,233	12,455,000	13,387,709		(33,047)			5.450	4.817	AO	143,302	678,798	02/25/2013	10/15/2034
278058-DB-5	EATON CORP				2FE	1,313,450	121.3740	1,517,172	1,250,000	1,307,940		(1,390)			5.800	5.433	MS	21,347	72,500	08/20/2010	03/15/2037
278062-AD-6	EATON CORP				2FE	19,236,804	102.1010	19,143,977	18,750,000	19,216,300		(18,202)			4.000	3.805	MN	122,917	750,000	11/14/2013	11/02/2032
278062-AE-4	EATON CORP				2FE	976,030	98.7610	987,613	1,000,000	976,271		241			4.150	4.297	MN	6,801	20,750	07/25/2014	11/02/2042
278265-AD-5	EATON VANCE CORP				1FE	14,928,000	102.2250	15,333,821	15,000,000	14,937,225		6,224			3.625	3.683	JD	24,167	543,750	06/14/2013	06/15/2023
278642-AL-7	EBAY				1FE	39,403,150	98.3130	39,325,172	40,000,000	39,418,591		15,441			3.450	3.631	FA	586,500		09/16/2014	08/01/2024
278865-AL-4	ECOLAB INC				2FE	9,993,600	108.9000	10,889,981	10,000,000	9,995,277		572			4.350	4.358	JD	27,792	435,000	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	15,071,348	120.3680	16,484,340	13,695,000	15,010,211		(23,323)			5.500	4.857	JD	48,123	753,225	03/14/2012	12/08/2041
278865-C*-9	ECOLAB INC				2	9,000,000	105.7900	9,521,100	9,000,000	9,000,000					4.320	4.320	MN	43,200	388,800	11/21/2011	11/21/2023
283677-AW-2	EL PASO ELECTRIC CO				2FE	20,040,880	125.3020	23,218,396	18,530,000	19,940,136		(38,285)			6.000	5.376	MN	142,063	1,111,800	04/10/2012	05/15/2035
283677-AY-8	EL PASO ELECTRIC CO				2FE	5,888,568	97.6020	5,758,523	5,900,000	5,890,676		1,008			3.300	3.323	JD	8,653	194,700	02/28/2013	12/15/2022
28370T-AF-6	EL PASO PIPELINE PART OP				2FE	9,955,500	90.0130	9,001,329	10,000,000	9,956,939		736			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	106.5690	15,985,350	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	98.8920	988,920	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	126.7940	12,679,392	10,000,000	10,000,000					6.090	6.090	FA	236,833	609,000	02/03/2010	02/11/2040
28932M-AG-0	ELM ROAD GENERATING STATION 144A			2	1FE	10,216,385	107.6940	9,704,137	9,010,827	10,090,773		(67,883)			4.673	3.112	JJ	189,484	421,076	04/02/2013	01/19/2031
28932M-AJ-4	ELM ROAD GENERATING STATION 144A				1FE	13,885,750	123.2570	15,407,119	12,500,000	13,836,761		(33,648)			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	136.3330	5,453,327	4,000,000	3,981,471		324			6.125	6.162	AO	51,722	245,000	04/14/2009	04/15/2039
291641-BE-7	EMPIRE DISTRICT ELECTRIC CO				1FE	8,972,730	109.8230	9,884,030	9,000,000	8,974,679		462			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
292480-AC-4	ENABLE MIDSTREAM PARTNER				2FE	14,965,900	96.2660	14,439,882	15,000,000	14,967,402		1,502			3.900	3.928	MN	74,750	273,000	06/19/2014	05/15/2024
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SERIES B				2FE	13,021,458	110.1010	13,726,329	12,467,000	12,962,484		(15,274)			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	126.6150	506,460	400,000	448,837		(9,917)			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	98.6770	3,453,705	3,500,000	3,506,032		(112)			5.500	5.487	MS	56,681	192,500	09/08/2010	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS			2	1FE	30,000,000	97.2030	29,160,900	30,000,000	30,000,000					3.980	3.980	JD	3,317	597,000	08/18/2014	06/30/2040
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	10,654,000	103.7250	10,372,461	10,000,000	10,508,751		(69,220)			4.700	3.795	MN	54,833	470,000	11/06/2012	05/19/2021
29266R-H*-2	ENERGIZER HOLDINGS INC SENIOR UNSECURED NOTES				2	4,283,500	102.0480	5,102,400	5,000,000	4,900,374		125,366			5.230	8.050	MS	66,828	261,500	02/02/2009	09/29/2015
29266R-L#-3	ENERGIZER HOLDINGS INC				2	5,000,000	107.5240	5,376,200	5,000,000	5,000,000					6.550	6.550	AO	69,139	327,500	10/15/2007	10/15/2017

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
29266R-L@-5	ENERGIZER HOLDINGS INC				2	5,000,000	105.7120	5,285,600	5,000,000	5,000,000					6.480	6.480	AO	68,400	324,000	10/15/2007	10/15/2016
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	5,001,350	100.3490	5,017,468	5,000,000	5,000,024		(285)			5.950	5.944	FA	123,958	297,500	05/30/2007	02/01/2015
29273R-AK-5	ENERGY TRANSFER PARTNERS	0			2FE	5,665,740	124.8940	6,869,164	5,500,000	5,587,960		(17,208)			9.700	9.222	MS	157,086	533,500	08/20/2009	03/15/2019
29273R-AP-4	ENERGY TRANSFER PARTNERS			1	2FE	4,987,350	108.8470	5,442,358	5,000,000	4,988,205		178			6.050	6.068	JD	25,208	302,500	05/09/2011	06/01/2041
29273X-AN-6	ENERGY TRANSFER EQUITY				3FE	4,236,502	96.6430	4,104,544	4,247,120	4,238,273		1,653			2.735	2.784	MON	9,678	128,446	12/06/2013	12/02/2019
29348Q-AB-8	ENOGEX LLC 144A				2FE	2,694,685	112.9820	2,824,538	2,500,000	2,621,782		(19,922)			6.250	5.170	MS	46,007	156,250	01/19/2011	03/15/2020
29362L-AD-6	ENTEGRIS, INC. TERM LOAN				3FE		0.0000								3.005	0.000	AO		1,021	05/20/2014	04/30/2021
29364L-AL-6	ENTERGY GULF STATES				1FE	9,176,004	100.1890	9,818,491	9,800,000	9,249,053		14,052			6.200	6.729	JJ	303,800	607,600	12/18/2008	07/01/2033
29364L-AT-9	ENTERGY GULF STATES				1FE	13,792,775	100.1900	14,026,530	14,000,000	13,816,120		4,378			6.180	6.289	MS	288,400	865,200	03/25/2010	03/01/2035
29364N-AR-9	ENTERGY MISSISSISPPI INC				1FE	16,865,350	99.6280	16,936,675	17,000,000	16,887,140		11,390			3.100	3.190	JJ	263,500	527,000	02/19/2013	07/01/2023
29364P-AN-3	ENTERGY NEW ORLEANS INC				2FE	24,921,750	99.9260	24,981,388	25,000,000	24,932,027		6,615			3.900	3.938	JJ	487,500	1,002,083	06/18/2013	07/01/2023
29364W-AR-9	ENTERGY LOUISIANA LLC				1FE	13,559,650	102.1630	13,792,060	13,500,000	13,548,780		(5,368)			3.300	3.248	JD	37,125	445,500	01/29/2013	12/01/2022
29365T-AA-2	ENTERGY TEXAS INC	0			1FE	6,505,285	118.1150	7,677,476	6,500,000	6,502,839		(776)			7.125	7.110	FA	192,969	463,125	08/24/2009	02/01/2019
293791-AT-6	ENTERPRISE PRODUCTS OPER				2FE	4,044,200	114.3410	4,573,636	4,000,000	4,041,038		(1,070)			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	114.6100	5,730,510	5,000,000	5,072,545		(15,233)			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	120.7890	21,539,071	17,832,000	19,729,646		(38,027)			6.125	5.336	AO	230,578	1,092,210	05/30/2012	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER	0			2FE	348,510	137.0530	411,159	300,000	344,958		(833)			7.550	6.313	AO	4,782	22,650	03/01/2010	04/15/2038
294429-AC-9	EQUIFAX INC				2FE	5,721,750	128.5400	6,427,005	5,000,000	5,645,548		(31,486)			6.900	5.530	JJ	172,500	345,000	06/19/2012	07/01/2028
294429-AG-0	EQUIFAX INC				2FE	13,980,831	130.4560	18,117,738	13,888,000	13,974,097		(3,083)			7.000	6.934	JJ	486,080	972,160	08/26/2010	07/01/2037
294429-AJ-4	EQUIFAX INC				2FE	4,669,350	99.2370	4,961,834	5,000,000	4,703,856		30,791			3.300	4.183	JD	7,333	165,000	11/13/2013	12/15/2022
294549-AE-0	EQUITABLE RESOURCES				2FE	5,494,850	127.7220	6,386,112	5,000,000	5,411,831		(23,037)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
294549-AR-1	EQUITABLE RESOURCES				2FE	7,811,460	111.9820	8,034,691	7,175,000	7,491,575		(87,643)			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	101.6270	16,006,229	15,750,000	15,700,991		5,480			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	124.8290	21,845,009	17,500,000	18,244,313		(22,709)			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	127.8780	3,005,125	2,350,000	2,436,820		(1,989)			6.000	5.701	MN	18,017	141,000	12/01/2010	05/15/2037
29736R-AF-7	ESTEE LAUDER CO INC				1FE	27,556,951	95.0770	31,449,560	33,078,000	27,662,536		94,096			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	105.1060	21,520,486	20,475,000	20,596,612		(62)			4.868	4.830	JD	83,060	487,287	10/29/2014	06/01/2044
30161M-AG-8	EXELON GENERATION CO LLC				2FE	15,342,650	120.0830	18,012,447	15,000,000	15,320,233		(5,469)			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	116.8920	2,337,832	2,000,000	2,030,454		(791)			5.625	5.500	JD	5,000	112,500	09/08/2010	06/15/2035
30162A-AC-2	EXELIS INC				2FE	19,955,942	108.0840	21,616,792	20,000,000	19,966,937		3,937			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	100.7700	10,077,022	10,000,000	9,946,015		1,615			4.500	4.570	FA	166,250		08/13/2014	08/15/2024
302182-AE-0	EXPRESS SCRIPTS INC	0			2FE	3,444,520	120.0310	4,081,059	3,400,000	3,422,689		(4,549)			7.250	7.065	JD	10,956	246,500	08/24/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING				2FE	14,883,723	110.4430	16,566,495	15,000,000	14,906,259		11,244			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	104.6090	8,682,529	8,300,000	8,747,389		(55,446)			3.900	3.052	FA	122,287	323,700	05/28/2013	02/15/2022
302491-AR-6	FMC CORP				2FE	18,813,140	104.5790	19,347,065	18,500,000	18,752,752		(31,758)			3.950	3.724	FA	304,479	730,750	11/13/2012	02/01/2022
302491-AS-4	FMC CORP				2FE	21,983,210	103.6780	22,809,180	22,000,000	21,983,823		811			4.100	4.110	FA	375,833	641,422	11/21/2013	02/01/2024
30249U-AB-7	FMC TECHNOLOGIES INC				2FE	27,775,625	97.4700	26,804,330	27,500,000	27,722,936		(25,017)			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	132.0550	34,916,660	26,441,000	27,125,192		(12,841)			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	133.5960	13,359,581	10,000,000	9,945,424		788			6.500	6.544	JD	30,694	650,000	06/30/2010	12/14/2040
30251B-AE-8	FMR LLC				1FE	3,224,151	113.7580	3,344,478	2,940,000	3,222,071		(2,080)			5.150	4.542	FA	63,088	75,705	07/25/2014	02/01/2043
302570-BC-9	FPL GROUP CAPITAL INC				2FE	3,750,000	106.4200	3,990,750	3,750,000	3,750,000					7.875	7.875	JD	13,125	295,313	12/09/2008	12/15/2015
307000-AA-7	FAMILY DOLLAR STORES				2FE	12,436,750	105.2270	13,153,371	12,500,000	12,457,915		5,774			5.000	5.065	FA	260,417	625,000	01/25/2011	02/01/2021
313747-AR-8	FEDERAL REALTY INVS TRUST				1FE	1,996,240	115.3590	2,307,182	2,000,000	1,997,866		337			5.900	5.924	AO	29,500	118,000	02/24/2010	04/01/2020
31428X-AR-7	FEDEX CORP				2FE	10,733,070	121.7450	12,783,203	10,500,000	10,615,012		(23,648)			8.000	7.678	JJ	387,333	840,000	01/23/2009	01/15/2019
31428X-AT-3	FEDEX CORP				2FE	9,848,000	96.3690	9,636,924	10,000,000	9,854,806		2,863			3.875	3.962	FA	161,458	387,500	07/24/2012	08/01/2042
31428X-AV-8	FEDEX CORP				2FE	3,410,715	97.5240	3,413,345	3,500,000	3,423,456		8,023			2.700	3.000	AO	19,950	94,500	05/22/2013	04/15/2023
31428X-AX-4	FEDEX CORP				2FE	6,070,620	111.1170	6,667,001	6,000,000	6,069,073		(1,547)			4.900	4.807	JJ	135,567	151,900	02/12/2014	01/15/2034
31620M-AH-9	FIDELITY NATIONAL INFORM			1	2FE	18,037,451	106.1250	18,687,551	17,609,000	17,973,354		(58,812)			5.000	4.549	MS	259,244	870,700	05/27/2014	03/15/2022
31620M-AK-2	FIDELITY NATIONAL INFORM				2FE	9,920,800	99.2130	9,921,300	10,000,000	9,932,439		6,884			3.500	3.595	AO	73,889	350,000	04/10/2013	04/15/2023
31620R-AC-9	FIDELITY NATIONAL FINANCIAL	0			2FE	99,897	110.0340	110,034	100,000	99,961		15			6.600	6.618	MN	843	6,600	04/30/2010	05/15/2017
31620R-AF-2	FIDELITY NATIONAL FINANCIAL				2FE	9,951,300	108.6300	10,862,955	10,000,000	9,960,481		4,035			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	104.4880	27,002,746	25,843,000	25,773,461		9,177			4.300	4.336	JJ	509,322	728,485	01/28/2014	01/16/2024
31847R-AE-2	FIRST AMERICAN FINANCIAL				2FE	4,981,900	100.5370	5,026,873	5,000,000	4,984,813		1,538			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	101.4170	5,070,862	5,000,000	4,998,772		22			4.600	4.603	MN	32,583		11/05/2014	11/15/2024
320844-PD-9	FIRST MERIT BANK				2FE	10,000,000	101.2040	10,120,386	10,000,000	10,000,000					4.270	4.270	MN	42,700		11/18/2014	11/25/2026
33766J-AF-0	FIRSTENERGY SOLUTIONS CO				2FE	10,465,799	107.9530	11,104,014	10,286,000	10,456,648		(2,692)			6.800	6.662	FA	264,236	699,448	09/30/2010	08/15/2039
337738-AJ-7	FISERV INC				2FE	10,403,691	108.9350	10,882,645	9,990,000	10,273,227		(42,919)			4.625	4.067	AO	115,509	462,038	01/09/2012	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	
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
337738-AL-2	FISERV INC				2FE	5,316,508	110.4240	5,604,033	5,075,000	5,250,536		(23,280)			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	100.9410	15,141,146	15,000,000	14,944,504		6,120			3.500	3.555	AO	131,250	525,000	09/18/2012	10/01/2022
337915-AA-0	FIRSTMERIT CORP				2FE	18,340,199	104.5690	19,073,413	18,240,000	18,324,164		(8,563)			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	106.0030	15,900,395	15,000,000	15,000,000					4.419	4.419	MN	84,698	644,438	11/18/2013	11/15/2023
340711-AQ-3	FLORIDA GAS TRANSMISSION 144A	0			2FE	8,028,374	120.2230	9,347,330	7,775,000	7,908,084		(25,238)			7.900	7.431	MN	78,484	614,225	08/24/2009	05/15/2019
341081-EP-8	FLORIDA POWER & LIGHT				1FE	712,386	128.9640	915,644	710,000	712,125		(65)			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	131.8660	11,867,955	9,000,000	9,160,304		(4,641)			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	135.3460	6,049,954	4,470,000	5,149,637		(17,353)			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	130.2990	1,628,739	1,250,000	1,372,522		(2,394)			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	124.1010	31,025,233	25,000,000	25,896,624		(17,027)			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	119.7220	8,835,487	7,380,000	7,155,536		10,136			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	123.1580	1,991,467	1,617,000	1,738,757		(3,940)			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	139.1950	13,919,538	10,000,000	11,843,356		(40,373)			6.400	5.050	JD	28,444	640,000	11/01/2010	06/15/2038
34110Q-AL-2	FLORIDA POWER CORP				1FE	755,162	126.4740	809,434	640,000	735,479		(5,003)			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	116.9490	5,964,399	5,100,000	5,146,377		(4,264)			6.306	6.163	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AA-9	FLOWERS FOODS INC				2FE	9,976,000	105.6100	10,560,953	10,000,000	9,981,570		2,116			4.375	4.405	AO	109,375	437,500	03/29/2012	04/01/2022
34354P-AC-9	FLOWSERVE CORPORATION				2FE	25,044,600	100.1280	25,032,055	25,000,000	25,035,743		(4,009)			3.500	3.479	MS	257,639	875,000	09/14/2012	09/15/2022
345370-CA-6	FORD MOTOR COMPANY	0			2FE	13,302,367	136.1180	13,611,780	10,000,000	13,302,367					7.450	4.615	JJ	341,458		09/17/2014	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY				2FE	24,355,750	104.9910	26,247,625	25,000,000	24,375,763		10,196			4.750	4.915	JJ	547,569	1,187,500	01/03/2013	01/15/2043
345397-VQ-3	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOTE	0			2FE	2,392,505	103.2020	2,336,493	2,264,000	2,340,580		(51,925)			5.625	0.806	MS	37,498	63,675	07/02/2014	09/15/2015
349631-AG-6	FORTUNE BRANDS INC				2FE	11,013,300	119.4350	11,943,548	10,000,000	10,855,672		(40,986)			6.625	5.709	JJ	305,486	662,500	10/04/2010	07/15/2028
35671D-AU-9	FREEPORT- MCMORAN C & G			1	2FE	29,115,684	94.4140	28,405,519	30,086,000	29,347,563		87,502			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	101.4260	7,099,820	7,000,000	7,000,000					4.120	4.120	MS	92,929	300,650	03/05/2012	03/05/2022
361438-AB-0	GAMCO INVESTORS INC				2FE	10,000,000	107.3390	10,733,889	10,000,000	10,000,000					5.875	5.875	JD	48,958	587,500	05/25/2011	06/01/2021
361448-AL-7	GATX CORP				2FE	5,130,965	110.3320	5,489,009	4,975,000	5,094,082		(15,860)			4.850	4.415	JD	20,107	241,288	10/26/2012	06/01/2021
361448-AN-3	GATX CORP				2FE	20,173,550	109.4250	21,885,074	20,000,000	20,145,160		(16,948)			4.750	4.630	JD	42,222	950,000	12/10/2012	06/15/2022
362311-AG-7	VERIZON CALIFORNIA INC				2FE	1,246,942	119.8750	1,390,549	1,160,000	1,231,776		(3,814)			6.750	6.033	MN	10,005	78,300	07/21/2010	05/15/2027
362320-AZ-6	GTE CORP				2FE	10,684,503	115.7790	12,023,647	10,385,000	10,513,354		(34,049)			6.840	6.417	AO	149,959	710,334	02/12/2009	04/15/2018
362320-BA-0	GTE CORP				2FE	2,907,775	125.6670	3,141,674	2,500,000	2,848,448		(17,485)			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	113.7920	15,930,837	14,000,000	15,576,752		(228,168)			5.950	3.841	AO	182,797	833,000	12/06/2012	04/12/2021
368710-AC-3	GENENTECH INC				1FE	12,482,892	123.8650	15,192,094	12,265,000	12,465,018		(5,983)			5.250	5.116	JJ	296,915	643,913	06/13/2011	07/15/2035
369550-AT-5	GENERAL DYNAMICS CORP				1FE	17,378,179	96.1480	19,886,221	20,683,000	17,442,041		56,424			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	96.6220	24,155,498	25,000,000	22,666,801		251,944			2.250	3.623	MN	71,875	562,500	08/20/2013	11/15/2022
36962G-3P-7	GENERAL ELECTRIC CAPITAL CORP				1FE	25,635,200	126.2670	31,566,755	25,000,000	25,596,575		(13,347)			5.875	5.684	JJ	681,337	1,468,750	05/31/2011	01/14/2038
36962G-6S-8	GENERAL ELECTRIC CAPITAL CORP				1FE	3,992,480	101.2030	4,048,127	4,000,000	3,993,792		671			3.100	3.122	JJ	59,244	124,000	01/03/2013	01/09/2023
36962G-XZ-2	GENERAL ELECTRIC CAPITAL CORP				1FE	20,171,244	136.1980	26,490,488	19,450,000	20,087,828		(19,863)			6.750	6.432	MS	386,569	1,312,875	06/02/2010	03/15/2032
370334-BJ-2	GENERAL MILLS INC				2FE	20,732,515	118.1940	23,609,248	19,975,000	20,686,934		(13,343)			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	99.5720	9,957,150	10,000,000	9,174,456		12,356			4.150	4.681	FA	156,778	415,000	02/11/2014	02/15/2043
37244N-AC-1	GENPACT INTERNATIONAL INC				3FE	6,303,231	99.1670	6,257,294	6,309,855	6,304,698		998			3.500	3.534	MJSD	9,815	223,912	07/12/2013	08/30/2019
37252K-AJ-1	GEO GROUP INC				3FE	808,205	99.3330	802,814	808,205	808,205					5.250	3.250	JAJO	6,567	13,279	04/01/2013	04/03/2020
37331N-AB-7	GEORGIA-PACIFIC LLC 144A				2FE	15,520,500	112.8320	16,924,781	15,000,000	15,361,237		(52,295)			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	103.1990	20,639,802	20,000,000	19,999,924		47			3.734	3.734	JJ	344,358	796,587	06/18/2013	07/15/2023
373334-GC-9	GEORGIA POWER COMPANY				1FE	9,730,620	124.3090	11,187,786	9,000,000	9,666,451		(15,964)			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	110.9280	14,420,662	13,000,000	13,245,552		(33,766)			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	123.8720	22,466,715	18,137,000	20,703,194		(44,236)			5.650	4.708	JD	85,395	1,024,741	02/10/2014	12/01/2041
377372-AB-3	GLAXOSMITHKLINE CAP INC				1FE	7,866,900	122.1370	9,160,267	7,500,000	7,827,187		(9,880)			5.375	5.019	AO	85,104	403,125	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC				1FE	21,566,325	132.6880	25,210,661	19,000,000	21,360,131		(51,204)			6.375	5.422	MN	154,771	1,211,250	10/15/2010	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAP INC				1FE	17,302,836	98.9820	17,420,779	17,600,000	17,345,400		26,960			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	102.5620	15,384,336	15,000,000	14,984,475		975			3.850	3.863	JJ	277,521		09/23/2014	07/08/2024
38148B-AA-6	GOLDMAN SACHS GROUP INC.	0			3FE	3,000,000	101.5250	3,045,750	3,000,000	3,000,000					5.700	5.690	AO	29,450	91,200	04/21/2014	12/29/2049
382388-AU-0	GOODRICH CORP				1FE	4,868,960	137.6850	5,507,416	4,000,000	4,793,402		(19,574)			6.800	5.250	JJ	136,000	272,000	10/12/2010	07/01/2036
382380-AJ-5	GOODRICH CORP				1FE	11,896,700	131.5240	13,152,414	10,000,000	11,524,848		(94,801)			7.500	5.650	AO	158,333	750,000	09/09/2010	04/01/2026
38376A-AA-1	GOVERNMENT PROPERTIES IN	0			2FE	6,448,325	101.6200	6,605,294	6,500,000	6,451,811		3,486			3.750	3.927	FA	90,052		08/13/2014	08/15/2019
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B				3FE	2,789,047	100.7920	2,839,517	2,817,219	2,789,086		39			4.255	4.506	MJSD	333	391	12/30/2014	12/31/2018
391164-AF-7	GREAT PLAINS ENERGY			1	2FE	7,734,345	114.6780	8,240,768	7,186,000	7,610,786		(49,206)			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	125.5630	37,668,888	30,000,000	29,888,865		(9,420)			6.254	6.254	JJ	938,100	1,876,200	09/05/2012	07/01/2038
402479-CB-3	GULF POWER CO				1FE	4,996,800	117.2670	5,863,329	5,000,000	4,997,141		53			5.100	5.104	AO	63,750	255,000	09/10/2010	10/01/2040

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	
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
402524-AE-2	GULF SOUTH PIPELINE				2FE	18,471,751	98.6030	18,177,513	18,435,000	18,465,622		(3,597)			4.000	3.973	JD	32,773	737,400	01/30/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEMS 144A				2FE	12,977,409	120.2420	15,096,436	12,555,000	12,885,639		(22,146)			6.190	5.852	MN	129,526	777,155	10/27/2010	11/01/2025
404122-AN-3	HCA, INC				3FE		0.0000								3.005	0.000	MJSD		22,819	01/01/2013	05/01/2018
404132-AH-5	HCC INSURANCE HOLDINGS I				1FE	17,178,881	115.1390	18,234,514	15,837,000	16,633,658		(140,750)			6.300	5.120	MN	127,488	997,731	02/08/2011	11/15/2019
40414L-AD-1	HCP INC			1	2FE	20,065,953	111.9660	21,995,754	19,645,000	19,939,877		(42,421)			5.375	5.075	FA	439,966	1,055,919	01/09/2012	02/01/2021
40414L-AG-4	HCP INC				2FE	5,825,760	98.4060	5,904,347	6,000,000	5,861,191		15,729			3.150	3.500	FA	78,750	189,000	09/12/2012	08/01/2022
40414L-AL-3	HCP INC				2FE	3,985,200	101.7230	4,068,914	4,000,000	3,985,667		467			3.875	3.920	FA	58,986		08/07/2014	08/15/2024
40419V-AJ-1	HJ HENIZ CO				3FE	5,969,199	99.5720	5,958,518	5,984,160	5,972,251		1,958			3.500	3.555	MJSD	1,164	212,355	06/12/2013	06/05/2020
4042Q1-AA-5	HSBC BANK USA				1FE	7,577,056	126.3280	8,463,999	6,700,000	7,553,654		(23,402)			5.875	4.866	MN	65,604	393,625	01/16/2014	11/01/2034
406216-AW-1	HALLIBURTON COMPANY				1FE	3,307,690	129.3120	3,879,359	3,000,000	3,286,278		(5,613)			6.700	5.938	MS	59,183	201,000	11/30/2010	09/15/2038
406216-AX-9	HALLIBURTON COMPANY				1FE	9,965,600	115.9110	11,591,059	10,000,000	9,981,892		3,224			6.150	6.195	MS	181,083	615,000	03/10/2009	09/15/2019
406216-AY-7	HALLIBURTON COMPANY				1FE	6,964,020	139.9970	9,799,798	7,000,000	6,966,341		463			7.450	7.493	MS	153,553	521,500	03/10/2009	09/15/2039
406216-BD-2	HALLIBURTON COMPANY				1FE	24,941,500	102.0780	25,519,560	25,000,000	24,948,480		5,044			3.500	3.528	FA	364,583	865,278	07/29/2013	08/01/2023
41283D-AB-9	HARLEY DAVIDSON FUNDING 144A				1FE	13,197,900	116.0200	17,403,026	15,000,000	14,056,742		198,322			6.800	8.822	JD	45,333	1,020,000	12/31/2008	06/15/2018
413875-AE-5	HARRIS CORP				2FE	1,841,660	122.8110	2,456,223	2,000,000	1,874,474		6,940			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AF-2	HARRIS CORP				2FE	1,496,250	113.6580	1,704,871	1,500,000	1,496,870		150			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AL-9	HARRIS CORP				2FE	2,990,730	114.1540	3,424,615	3,000,000	2,995,177		908			6.375	6.417	JD	8,500	191,250	06/04/2009	06/15/2019
413875-AM-7	HARRIS CORP				2FE	1,522,335	107.0540	1,605,810	1,500,000	1,515,822		(2,294)			4.400	4.198	JD	2,933	66,000	01/05/2012	12/15/2020
413875-AN-5	HARRIS CORP				2FE	12,096,700	120.8200	14,498,458	12,000,000	12,092,015		(1,606)			6.150	6.089	JD	32,800	738,000	06/02/2011	12/15/2040
418056-AH-0	HASBRO INC				2FE	21,418,910	120.7580	24,604,445	20,375,000	21,303,921		(44,468)			6.600	6.094	JJ	620,079	1,344,750	05/07/2012	07/15/2028
42217K-AS-5	HEALTH CARE REIT INC				2FE	6,436,080	115.0780	6,904,687	6,000,000	6,266,658		(42,853)			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	109.6330	4,077,243	3,719,000	3,709,418		1,329			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	110.6810	5,534,067	5,000,000	4,976,195		2,722			5.250	5.332	JJ	121,042	262,500	03/09/2011	01/15/2022
42218S-AC-2	HEALTH CARE SVCS CORP 144A				1FE	7,493,430	109.1640	7,641,512	7,000,000	7,407,535		(59,374)			4.700	3.618	JJ	151,706	329,000	07/11/2013	01/15/2021
42225U-AB-0	HEALTHCARE TRUST OF AMERICA				2FE	6,861,960	99.2190	6,945,327	7,000,000	6,866,152		4,192			3.700	3.973	AO	54,678	129,500	09/10/2014	04/15/2023
423074-AF-0	HEINZ (H.J.) CO				3FE	6,556,165	106.6890	6,801,432	6,375,000	6,525,534		(7,070)			6.375	6.115	JJ	187,398	406,406	07/12/2010	07/15/2028
42307T-AH-1	HEINZ (H J) FINANCE CO 144A				3FE	1,994,820	108.2500	2,165,000	2,000,000	1,995,165		71			7.125	7.146	FA	59,375	142,500	07/22/2009	08/01/2039
42804V-AM-3	HERTZ CORPORATION				3FE	989,200	98.1250	961,625	980,000	985,973		(1,733)			3.750	3.577	MON	204	32,156	01/08/2013	03/11/2018
42804V-AN-1	HERTZ CORPORATION				3		0.0000								3.000	0.000	MON		3,837	04/10/2013	03/11/2018
42809H-AD-9	HESS CORP				2FE	9,664,944	107.2280	9,142,293	8,526,000	9,654,050		(8,941)			5.600	4.710	FA	180,372	224,000	08/14/2014	02/15/2041
428236-BM-4	HEWLETT-PACKARD CO				2FE	20,346,800	105.3700	21,074,038	20,000,000	20,246,229		(32,950)			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	112.6280	5,631,416	5,000,000	4,993,405		98			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	107.3310	5,366,572	5,000,000	5,195,212		(23,969)			4.650	4.000	JD	14,208	232,500	05/10/2012	12/09/2021
428236-BX-0	HEWLETT-PACKARD CO				2FE	5,020,750	101.5800	5,079,024	5,000,000	5,016,439		(1,789)			4.050	4.000	MS	59,625	202,500	05/10/2012	09/15/2022
431282-AM-4	HIGHWOODS REALTY LP				2FE	9,894,000	100.1010	10,010,070	10,000,000	9,912,585		9,159			3.625	3.752	JJ	167,153	362,500	12/11/2012	01/15/2023
43644A-AU-3	HOLOGIC INC				3FE	2,903,438	99.3750	2,901,491	2,919,740	2,905,502		2,064			2.757	2.848	FA	33,280	41,647	04/22/2014	08/01/2019
437076-AS-1	HOME DEPOT INC				1FE	19,501,789	130.2410	25,717,467	19,746,000	19,524,950		4,694			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	131.3820	6,569,099	5,000,000	4,977,613		346			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	115.9930	15,659,102	13,500,000	14,835,129		(9,471)			4.875	4.278	FA	248,625	329,063	07/24/2014	02/15/2044
438516-AT-3	HONEYWELL INTERNATIONAL INC				1FE	16,742,045	128.7350	18,859,716	14,650,000	16,676,134		(25,648)			5.700	4.684	MS	245,876	441,750	09/12/2014	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL INC				1FE	22,727,400	125.2660	27,558,441	22,000,000	22,687,233		(12,582)			5.375	5.155	MS	394,167	1,182,500	05/31/2011	03/01/2041
440327-AH-7	HORACE MANN EDUCATORS CORP				2FE	10,000,000	101.6140	10,161,362	10,000,000	10,000,000					6.050	6.050	JD	26,889	605,000	09/21/2005	06/15/2015
440327-AJ-3	HORACE MANN EDUCATORS CORP				2FE	2,910,000	106.9370	3,208,116	3,000,000	2,978,792		15,160			6.850	7.436	AO	43,383	205,500	09/24/2009	04/15/2016
441060-AL-4	HOSPIRA INC			1	2FE	14,773,463	112.1170	16,460,958	14,682,000	14,767,746		(1,601)			5.600	5.556	MS	242,090	822,192	09/23/2010	09/15/2040
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	35,157,431	104.7920	36,314,509	34,654,000	35,147,558		(11,299)			3.500	3.308	MS	404,297	581,875	09/22/2014	09/01/2023
44329H-AH-7	HP COMMUNITIES LLC 144A			2	1FE	2,078,600	106.5500	2,131,000	2,000,000	2,070,833		(3,194)			5.630	5.277	MS	33,154	112,600	06/15/2012	09/15/2034
444859-BA-9	HUMANA INC				2FE	19,900,300	97.4620	19,492,480	20,000,000	19,918,067		8,954			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	104.8090	21,695,548	20,700,000	20,712,273		4,663			3.850	3.841	MS	234,658	314,304	09/16/2014	03/15/2024
44701P-AT-1	HUNTSMAN INTERNATIONAL, LLC				3		0.0000								2.755	0.000	MON		467	01/01/2013	04/19/2017
448579-AB-8	HYATT HOTELS CORPS 144A				2FE	15,497,100	115.0200	17,252,990	15,000,000	15,280,872		(51,199)			6.875	6.398	FA	389,583	1,031,250	06/07/2010	08/15/2019
44969C-AT-7	IMS HEALTH INC				3FE	2,297,490	97.9790	2,262,587	2,309,257	2,298,680		1,190			2.995	3.065	MON	2,882	28,451	03/24/2014	03/17/2021
450319-A*-9	ITC MIDWEST				1	3,500,000	113.0630	3,957,205	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	119.7530	2,395,060	2,000,000	2,000,000					7.270	7.270	JD	404	145,400	12/22/2008	12/22/2020
45032@-AA-3	ITC GREAT PLAINS				1FE	14,000,000	102.7470	14,384,580	14,000,000	14,000,000					4.160	4.160	MN	56,622		11/26/2014	11/26/2044
45138L-AY-9	IDAHO POWER CORP				1FE	1,561,956	112.2110	1,851,475	1,650,000	1,567,181		1,519			4.850	5.207	FA	30,232	80,025	05/25/2011	08/15/2040
45138L-BA-0	IDAHO POWER CORP				1FE	6,995,380	104.1470	7,290,256	7,000,000	6,995,506		86			4.300	4.304	AO	75,250	301,000	04/10/2012	04/01/2042
45167R-AE-4	IDEX CORP			1	2FE	17,051,328	104.9320	17,628,589	16,800,000	17,011,587		(31,984)			4.500	4.250	JD	33,600	756,000	09/17/2013	12/15/2020

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
45167R-AF-1	IDEX CORP			1	2FE	14,962,350	105.1590	15,773,802	15,000,000	14,972,235		3,368			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	114.7030	50,469,131	44,000,000	47,589,245		(13,342)			4.875	4.350	MS	631,583	975,000	12/11/2014	09/15/2041
45326T-AA-6	INCITEC PIVOT FIN LLC 144A				2FE	30,057,479	111.4960	30,360,385	27,230,000	29,337,838		(346,933)			6.000	4.241	JD	95,305	1,633,800	03/19/2014	12/10/2019
454889-AM-8	INDIANA MICHIGAN POWER				2FE	8,028,910	126.2420	9,710,526	7,692,000	8,001,971		(6,798)			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	114.9010	11,490,131	10,000,000	10,338,121		(6,450)			4.875	4.651	MN	81,250	487,500	03/23/2012	11/01/2041
456650-AF-0	INFINITY PROPERTY & CASUALTY				2FE	5,000,000	106.4290	5,321,431	5,000,000	5,000,000					5.000	5.000	MS	70,833	250,000	09/12/2012	09/19/2022
45672J-AB-6	INEOS US FINANCE LLC				3FE	5,515,627	97.2280	5,362,706	5,515,627	5,515,627					3.005	3.004	MON	921	103,993	03/20/2014	05/04/2018
45686X-CF-8	INGERSOLL-RAND CO		E		2FE	5,346,600	116.7110	6,255,724	5,360,000	5,349,481		514			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	106.4880	15,973,202	15,000,000	14,927,863		7,597			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	99.9940	4,999,719	5,000,000	4,982,511		61			4.950	4.995	JD	11,000		12/10/2014	12/15/2024
458140-AN-0	INTEL CORP				1FE	44,658,100	102.6370	46,186,812	45,000,000	44,682,924		12,232			4.000	4.056	JD	80,000	1,700,000	07/24/2014	12/15/2032
459200-BB-6	INT'L BUSINESS MACHINES CORP				1FE	7,763,671	127.7330	9,043,524	7,080,000	7,692,157		(20,472)			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	120.5110	43,858,941	36,394,000	39,181,623		(54,992)			5.600	5.056	MN	175,500	2,038,064	05/25/2011	11/30/2039
459506-AC-5	INTL FLAVORS & FRAGRANCES				2FE	10,517,675	99.7050	10,469,029	10,500,000	10,515,193		(1,576)			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	117.3780	11,737,800	10,000,000	10,000,000					6.500	6.500	MS	169,722	650,000	09/27/2007	09/27/2022
459902-AS-1	INTERNATIONAL GAME TECHNOLOGY				2FE	19,984,330	103.7450	19,711,637	19,000,000	19,646,775		(102,158)			5.500	4.781	JD	46,444	1,045,000	05/01/2012	06/15/2020
459902-AT-9	INTERNATIONAL GAME TECHNOLOGY				2FE	4,979,350	100.8950	5,044,757	5,000,000	4,981,669		1,823			5.350	5.403	AO	56,472	286,819	09/12/2013	10/15/2023
460146-CF-8	INTERNATIONAL PAPER COMPANY				2FE	11,240,700	132.5860	13,258,618	10,000,000	11,169,230		(18,953)			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	109.1820	10,918,162	10,000,000	10,445,941		(55,287)			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	102.2950	8,490,494	8,300,000	8,227,803		1,027			4.800	4.856	JD	17,707	204,733	08/05/2014	06/15/2044
460690-BH-2	INTERPUBLIC GROUP COS INC				2FE	1,693,575	102.1260	1,659,555	1,625,000	1,679,590		(6,564)			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	99.6490	19,929,732	20,000,000	19,952,892		4,870			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	137.9280	13,792,795	10,000,000	10,079,731		(1,402)			6.250	6.186	JJ	288,194	625,000	07/08/2009	07/15/2039
46361#-AY-8	THE IRVINE COMPANY LLC SENIOR NOTES				1FE	15,000,000	100.0980	15,014,700	15,000,000	15,000,000					3.400	3.400	JD	42,500	510,000	06/03/2013	06/01/2025
465685-AD-7	ITC HOLDINGS CORP 144A				2FE	6,813,925	126.6770	7,676,644	6,060,000	6,750,886		(16,248)			6.375	5.472	MS	97,654	401,475	10/05/2010	09/30/2036
465685-AG-0	ITC HOLDINGS CORP				2FE	24,928,750	104.2290	26,057,273	25,000,000	24,937,614		6,028			4.050	4.085	JJ	506,250	1,006,875	06/26/2013	07/01/2023
46625H-HV-5	JP MORGAN CHASE & CO				1FE	10,221,700	120.2180	12,021,750	10,000,000	10,209,948		(3,721)			5.500	5.349	AO	116,111	550,000	05/31/2011	10/15/2040
47215D-AG-8	JAZZ PHARMACEUTICALS INC				3	0.0000									2.755	0.000	MON		1,372	03/10/2014	06/12/2018
476556-DA-0	JERSEY CENTRAL POWER & LIGHT	0			2FE	465,440	118.1340	472,536	400,000	432,199		(6,921)			7.350	5.139	FA	12,250	29,400	08/20/2009	02/01/2019
478045-AA-5	JOHN SEVIER COMB CYCLE			2	1FE	40,122,073	113.6160	44,467,194	39,138,230	40,045,514		(24,552)			4.626	4.425	JJ	834,858	1,810,535	01/11/2012	01/15/2042
478160-AL-8	JOHNSON & JOHNSON				1FE	26,835,431	120.6390	29,496,221	24,450,000	26,727,091		(82,705)			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	136.9490	25,413,680	18,557,000	20,548,331		(43,263)			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	120.0900	1,501,120	1,250,000	1,219,363		550			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	132.0590	26,411,860	20,000,000	20,795,164		(38,058)			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	111.9640	24,648,930	22,015,000	23,454,952		(7,796)			4.800	4.364	MS	352,240	504,360	09/02/2014	09/01/2040
478366-AN-7	JOHNSON CONTROLS INC				2FE	13,912,148	119.5550	16,154,251	13,512,000	13,877,452		(9,020)			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	111.6980	8,188,599	7,331,000	7,952,752		(3,582)			5.250	4.692	JD	32,073	192,439	08/19/2014	12/01/2041
478373-AC-7	JOHNSON CONTROLS INC				2FE	4,976,950	100.9180	5,045,919	5,000,000	4,977,735		785			3.625	3.681	JJ	99,688		09/25/2014	07/02/2024
481165-AH-1	JOY GLOBAL INC				2FE	4,043,093	122.5800	4,664,156	3,805,000	4,027,093		(4,795)			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	111.1200	26,819,906	24,136,000	24,805,881		(84,299)			5.125	4.637	AO	261,138	1,236,970	03/29/2012	10/15/2021
48125X-SN-7	JP MORGAN CHASE & CO			1	1FE	19,900,000	105.5750	21,115,016	20,000,000	20,035,909		40,729			5.000	5.202	JD	58,333	1,000,000	05/27/2011	06/10/2031
48203R-AD-6	JUNIPER NETWORKS INC				2FE	20,557,240	100.4420	19,124,155	19,040,000	20,488,421		(25,714)			5.950	5.399	MS	333,570	1,132,880	07/10/2012	03/15/2041
48203R-AF-1	JUNIPER NETWORKS INC				2FE	6,258,259	104.4820	6,356,706	6,084,000	6,206,086		(16,878)			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	103.4200	15,513,056	15,000,000	15,095,062		(418)			4.650	4.569	MN	106,563		12/02/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP				2FE	15,153,300	106.2110	15,931,715	15,000,000	15,153,071		(229)			5.650	5.564	MN	129,479		12/02/2014	11/01/2034
48249D-AA-9	KKR GROUP FIN CO II 144A				1FE	9,885,600	113.2280	11,322,820	10,000,000	9,888,623		1,616			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	105.0110	10,501,140	10,000,000	11,117,023		(54,403)			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	117.4380	14,092,534	12,000,000	11,926,972		1,211			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	100.4260	10,042,613	10,000,000	9,992,086		833			3.150	3.161	MS	92,750	315,000	03/11/2013	03/15/2023
485260-BL-6	KANSAS GAS & ELECTRIC CO 144A				1FE	4,776,840	118.6480	5,635,777	4,750,000	4,764,068		(2,652)			6.700	6.622	JD	14,144	318,250	06/08/2009	06/15/2019
48562R-AG-4	KAR AUCTION SERVICES, INC				3FE	1,951,185	98.5000	1,926,734	1,956,075	1,951,691		506			2.991	3.023	MON	3,412	27,314	03/21/2014	03/11/2021
48666*-AA-2	KCP&L GREATER MISSOURI OPER CO SENIOR NOTES SERIES A				2	10,000,000	99.9620	9,996,200	10,000,000	10,000,000					3.490	3.490	FA	131,844	348,031	08/15/2013	08/15/2025
487312-AA-8	KEENAN FT DETRIC KEENAN ENERGY 144A			2	1FE	12,737,999	118.2710	15,451,650	13,064,615	12,793,462		10,953			6.093	6.372	MN	101,715	796,027	07/27/2009	05/15/2033
487836-BJ-6	KELLOGG COMPANY				2FE	2,407,008	101.3450	2,432,283	2,400,000	2,405,967		(710)			3.125	3.087	MN	9,167	75,000	06/13/2013	05/17/2022
487836-BL-1	KELLOGG COMPANY				2FE	16,056,225	96.7890	16,938,005	17,500,000	16,225,895		130,534			2.750	3.793	MS	160,417	481,250	09/12/2013	03/01/2023
489170-AC-4	KENNAMETAL INC				2FE	25,214,048	102.9090	24,664,092	23,967,000	24,957,554		(121,928)			3.875	3.221	FA	350,850	928,721	01/08/2013	02/15/2022

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
491674-BG-1	KENTUCKY UTILITIES			1	1FE	16,960,593	120.7210	20,522,487	17,000,000	16,963,752		576			5.125	5.139	MN	145,208	871,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES				1FE	14,892,000	114.4900	17,173,425	15,000,000	14,893,926		1,707			4.650	4.695	MN	91,063	699,437	11/06/2013	11/14/2043
49306C-AF-8	KEY BANK NA				2FE	5,347,800	110.1710	5,508,548	5,000,000	5,180,736		(58,756)			5.700	4.330	MN	47,500	285,000	01/09/2012	11/01/2017
49337W-AH-3	KEYSPAN CORP				2FE	9,123,373	114.1300	10,557,007	9,250,000	9,138,985		2,918			5.875	5.980	AO	135,859	543,438	07/07/2010	04/01/2033
49337W-AJ-9	KEYSPAN CORP				2FE	13,717,346	120.6100	15,893,992	13,178,000	13,664,821		(13,187)			5.803	5.496	AO	191,180	764,719	07/22/2010	04/01/2035
49338L-AA-1	KEYSIGHT TECHNOLOGIES				2FE	14,994,900	99.8320	14,974,805	15,000,000	14,995,085		185			4.550	4.554	AO	144,083		10/06/2014	10/30/2024
494368-BG-7	KIMBERLY-CLARK CORP				1FE	28,551,778	123.8440	33,418,041	26,984,000	28,515,813		(29,693)			5.300	4.906	MS	476,717	1,430,152	11/01/2013	03/01/2041
49446R-AH-2	KIMCO REALTY CORP				2FE	9,156,175	108.9240	9,258,551	8,500,000	8,798,285		(119,492)			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	118.3850	8,517,822	7,195,000	7,419,376		(39,622)			6.875	6.108	AO	123,664	494,656	02/17/2010	10/01/2019
49446X-AA-4	KIMCO REALTY CORP				2FE	2,336,616	106.5950	2,451,674	2,300,000	2,319,816		(5,926)			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	119.6190	2,679,465	2,240,000	2,397,021		(5,253)			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	106.1820	3,185,471	3,000,000	3,051,642		(1,283)			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	121.3320	121,332	100,000	110,328		(2,166)			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	114.9880	689,929	600,000	631,931		(5,243)			6.850	5.639	FA	15,527	41,100	08/20/2009	02/15/2020
494550-BC-9	KINDER MORGAN ENERGY PARTNERS	0			2FE	99,796	110.8820	110,882	100,000	99,872		17			5.800	5.825	MS	1,933	5,800	09/11/2009	03/01/2021
494550-BD-7	KINDER MORGAN ENERGY PARTNERS				2FE	5,086,050	111.2680	5,563,398	5,000,000	5,080,291		(1,320)			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	107.6440	11,725,709	10,893,000	11,507,351		(93,548)			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	99.2110	4,960,569	5,000,000	4,997,701		252			3.950	3.957	MS	65,833	197,500	05/18/2012	09/01/2022
494550-BQ-8	KINDER MORGAN ENERGY PARTNERS				2FE	2,889,030	95.0990	2,852,967	3,000,000	2,893,406		4,376			3.500	3.989	MS	35,000	52,500	07/25/2014	09/01/2023
49460Y-AY-1	KINETIC CONCEPTS INC				3FE	5,665,268	98.7920	5,596,803	5,665,268	5,665,268					3.255	3.250	MJSD	1,025	157,998	01/22/2014	05/04/2018
500255-AN-4	KOHLS CORPORATION				2FE	16,488,207	111.2060	17,827,511	16,031,000	16,436,943		(12,900)			6.000	5.770	JJ	443,524	961,860	05/10/2011	01/15/2033
500255-AS-3	KOHLS CORPORATION				2FE	958,280	97.0860	970,855	1,000,000	964,938		3,650			3.250	3.757	FA	13,542	32,500	02/21/2013	02/01/2023
50075N-AC-8	MONDELEZ INTERNATIONAL				2FE	16,963,122	130.1580	19,003,135	14,600,000	16,862,740		(83,313)			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	109.5670	22,071,170	20,144,000	21,431,380		(23,876)			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	102.4950	9,694,975	9,459,000	9,447,617		713			3.500	3.513	JD	22,991	331,065	09/05/2013	06/06/2022
501044-CN-9	KROGER CO			1	2FE	11,081,038	114.6420	12,662,181	11,045,000	11,079,220		(606)			5.400	5.377	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO				2FE	13,678,840	108.7010	14,674,681	13,500,000	13,677,457		(1,140)			5.000	4.911	AO	142,500	587,500	09/17/2014	04/15/2042
501044-CY-5	KROGER CO				2FE	4,989,800	105.2830	5,264,162	5,000,000	4,990,583		783			4.000	4.025	FA	83,333	100,556	01/23/2014	02/01/2024
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS C 144a			2	1FM	1,236,000	103.8820	1,246,583	1,200,000	1,235,566		(434)			4.407	3.638	MON	4,407		12/09/2014	02/15/2036
50212X-AR-7	LPL HOLDINGS INC				3FE	3,867,633	99.1250	3,848,564	3,882,536	3,870,473		2,642			3.250	3.344	MJSD	691	91,482	12/03/2013	03/29/2019
502413-AZ-0	L-3 COMMUNICATIOINS CORP				2FE	7,744,400	107.0540	8,029,055	7,500,000	7,664,779		(25,832)			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	104.3740	5,218,682	5,000,000	4,985,457		7,329			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	107.3820	10,738,239	10,000,000	10,540,216		(85,297)			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	102.4650	20,749,191	20,250,000	20,361,912		(13,018)			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	124.3040	10,565,851	8,500,000	8,885,100		(13,958)			6.000	5.579	MN	85,000	510,000	12/10/2012	05/01/2034
505588-BF-9	LACLEDE GAS CO				1FE	3,952,000	127.8970	5,115,884	4,000,000	3,957,075		938			6.150	6.242	JD	20,500	246,000	04/01/2009	06/01/2036
505597-AD-6	LACLEDE GROUP INC				2FE	9,990,500	104.1380	10,413,768	10,000,000	9,990,511		11			4.700	4.706	FA	172,333		08/12/2014	08/15/2044
52107Q-AE-5	LAZARD GROUP	0			2FE	103,511	111.3830	111,383	100,000	101,432		(524)			6.850	6.212	JD	304	6,850	07/30/2010	06/15/2017
524901-AR-6	LEGG MASON				2FE	12,519,375	113.9270	14,240,915	12,500,000	12,519,375					5.625	5.614	JJ	324,219	337,891	02/12/2014	01/15/2044
524901-AT-2	LEGG MASON				2FE	13,156,970	101.4260	13,340,510	13,153,000	13,157,153		183			3.950	3.946	JJ	266,988		07/03/2014	07/15/2024
52729K-AL-0	LEVEL 3 FINANCING INC				3FE	3,101,563	100.2500	3,132,813	3,125,000	3,101,971		408			3.652	3.787	JAJO	26,945		11/13/2014	01/31/2022
53079E-AW-4	LIBERTY MUTUAL GROUP 144A				2FE	4,984,450	108.1440	5,407,185	5,000,000	4,987,854		1,342			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	103.0740	8,658,178	8,400,000	8,320,194		7,452			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	102.0490	10,204,850	10,000,000	9,992,147		147			4.850	4.855	FA	211,514		07/21/2014	08/01/2044
53117C-AN-2	LIBERTY PROPERTY LP				2FE	10,885,305	103.5950	11,214,164	10,825,000	10,872,191		(5,322)			4.125	4.057	JD	19,846	446,531	06/07/2012	06/15/2022
532457-AZ-1	ELI LILLY & CO				1FE	11,384,500	120.6970	12,069,657	10,000,000	11,278,367		(79,020)			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	121.3890	12,138,926	10,000,000	10,639,378		(15,315)			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	130.5330	25,771,160	19,743,000	21,717,158		(45,497)			5.950	5.192	MN	150,102	1,174,709	09/16/2010	11/15/2037
534187-AX-7	LINCOLN NATIONAL CORP				2FE	4,951,650	125.5300	6,276,519	5,000,000	4,973,216		4,657			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	138.0050	13,800,541	10,000,000	10,055,553		(792)			7.000	6.953	JD	31,111	700,000	06/15/2010	06/15/2040
53803H-AG-5	LIVE NATION ENTERTAINMENT INC			2	3FE	2,019,731	99.2500	2,004,583	2,019,731	2,019,731					3.005	3.026	MJSD	337	17,673	08/29/2013	08/16/2020
539830-AR-0	LOCKHEED MARTIN CORP				2FE	18,782,895	130.6700	22,187,739	16,980,000	18,618,726		(40,986)			6.150	5.380	MS	348,090	1,044,270	10/13/2010	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP				1FE	12,387,917	127.5390	14,242,291	11,167,000	12,317,439		(22,101)			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				1FE	4,883,750	100.9030	5,045,142	5,000,000	4,884,786		1,036			4.070	4.211	JD	9,044	101,750	08/14/2014	12/15/2042
540424-AP-3	LOEWS CORP				1FE	11,625,840	122.9900	14,758,750	12,000,000	11,662,113		8,262			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	122.4990	22,662,398	18,500,000	18,578,764		(1,602)			5.125	5.094	MN	121,149	948,125	07/06/2011	11/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
546676-AV-9	LOUISVILLE GAS & ELEC				1FE	14,892,000	114.1080	17,116,188	15,000,000	14,893,947		1,726			4.650	4.695	MN	89,125	699,438	11/06/2013	11/15/2043
548661-AK-3	LOWE'S COMPANIES INC				1FE	18,029,924	126.3620	22,289,028	17,639,000	17,978,913		(17,210)			6.500	6.278	MS	337,591	1,146,535	04/14/2011	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC				1FE	6,743,099	121.8900	7,782,683	6,385,000	6,709,868		(8,631)			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	111.1570	15,561,948	14,000,000	14,731,585		(4,675)			4.650	4.322	AO	137,433	325,500	08/06/2014	04/15/2042
549271-AA-2	LUBRIZOL CORP				1FE	8,856,100	132.9710	13,297,098	10,000,000	9,096,935		51,732			7.250	8.575	JD	32,222	725,000	05/29/2009	06/15/2025
549271-AG-9	LUBRIZOL CORP				1FE	9,675,420	125.4850	11,732,821	9,350,000	9,515,420		(32,791)			8.875	8.354	FA	345,755	829,813	02/02/2009	02/01/2019
55068#-AK-5	LUXOTTICA US HOLDINGS CORP				1	10,000,000	104.4810	10,448,100	10,000,000	10,000,000					4.350	4.350	JD	19,333	435,000	12/15/2011	12/15/2021
55301H-AN-2	MGM RESORTS INTERNATIONAL				3FE	2,930,857	97.6570	2,892,797	2,962,217	2,935,582		4,725			2.743	2.940	MJSD	451	48,095	01/14/2014	12/20/2019
55616X-AH-0	MACYS RETAIL HLDGS INC				2FE	11,040,035	97.0630	11,224,393	11,564,000	11,124,364		46,243			2.875	3.415	FA	125,598	332,465	02/21/2013	02/15/2023
55616X-AM-9	MACYS RETAIL HLDGS INC				2FE	6,925,800	100.7030	7,049,177	7,000,000	6,925,944		144			4.500	4.581	JD	37,625		11/13/2014	12/15/2034
559080-AC-0	MAGELLAN MIDSTREAM PARTNERS				2FE	15,315,560	121.8260	18,273,912	15,000,000	15,289,688		(6,008)			6.400	6.238	MN	160,000	960,000	05/24/2010	05/01/2037
559080-AE-6	MAGELLAN MIDSTREAM PARTNERS	0			2FE	3,429,218	116.3370	3,955,443	3,400,000	3,415,297		(2,951)			6.550	6.431	JJ	102,689	222,700	08/20/2009	07/15/2019
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS				2FE	11,920,560	91.6020	10,992,258	12,000,000	11,923,860		1,406			4.200	4.239	JD	42,000	504,000	11/02/2012	12/01/2042
563553-AW-6	MANITOWOC				3FE	1,120,346	99.0840	1,110,078	1,120,346	1,120,346					2.735	2.755	MON	170	28,826	01/15/2014	01/03/2021
565849-AE-6	MARATHON OIL CORP				2FE	8,296,540	118.5950	8,301,671	7,000,000	8,192,547		(26,569)			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	111.1410	5,052,459	4,546,000	4,451,111		25,781			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	93.3490	10,268,420	11,000,000	10,822,146		19,824			2.800	3.033	MN	51,333	308,000	02/01/2013	11/01/2022
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	8,135,760	110.1980	8,815,848	8,000,000	8,098,046		(13,520)			5.125	4.890	MS	136,667	410,000	01/11/2012	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP				2FE	13,021,826	118.8520	14,262,228	12,000,000	12,977,858		(15,475)			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	94.4370	7,554,927	8,000,000	7,926,372		432			4.750	4.808	MS	122,444		09/03/2014	09/15/2044
570535-AJ-3	MARKEL CORPORATION				2FE	15,115,800	112.4150	16,862,208	15,000,000	15,082,714		(10,714)			5.350	5.247	JD	66,875	802,500	08/24/2011	06/01/2021
571748-AK-8	MARSH & MCLENNAN COS INC				2FE	3,402,210	123.4920	4,198,735	3,400,000	3,402,210					5.875	5.869	FA	83,229	199,750	10/01/2010	08/01/2033
571748-AX-0	MARSH & MCLENNAN COS INC				2FE	14,755,350	100.6770	15,101,489	15,000,000	14,760,939		5,589			3.500	3.689	MS	161,875		09/15/2014	03/10/2025
573284-AA-4	MARTIN MARIETTA MATERIALS				2FE	8,779,000	118.3100	11,831,026	10,000,000	9,022,756		53,106			7.000	8.384	JD	58,333	700,000	07/23/2009	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIALS				2FE	6,510,735	106.2860	6,749,182	6,350,000	6,499,143		(3,102)			6.250	6.057	MN	66,146	396,875	10/29/2010	05/01/2037
575718-AE-1	MASS INSTITUTE OF TECHNOLOGY				1FE	10,000,000	106.0540	10,605,391	10,000,000	10,000,000					3.959	3.959	JJ			09/22/2014	07/01/2038
57636Q-AB-0	MASTERCARD INC				1FE	17,593,775	102.5930	17,953,789	17,500,000	17,591,608		(2,167)			3.375	3.309	AO	147,656	296,953	09/25/2014	04/01/2024
577081-AU-6	MATTEL INC				2FE	14,952,570	120.6230	18,093,489	15,000,000	14,955,477		681			6.200	6.223	AO	232,500	930,000	10/14/2010	10/01/2040
577081-AW-2	MATTEL INC				2FE	11,133,400	113.4200	11,341,956	10,000,000	11,086,326		(19,798)			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	98.9700	29,493,099	29,800,000	29,371,919		43,529			3.375	3.576	MS	296,138	1,005,750	10/31/2013	03/15/2023
577778-BC-6	MACYS RETAIL HOLDGS INC			1	2FE	2,114,320	104.1250	2,057,510	1,976,000	2,002,083		(40,070)			8.125	5.928	FA	60,652	160,550	01/10/2012	08/15/2035
577778-BD-4	MACYS RETAIL HOLDGS INC			1	2FE	5,786,675	109.0000	5,978,650	5,485,000	5,601,938		(66,357)			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	105.2620	13,684,094	13,000,000	12,888,255		10,888			3.500	3.616	MS	151,667	470,167	08/19/2013	09/01/2023
58013M-EF-7	MCDONALDS CORP				1FE	21,963,536	131.5020	24,555,294	18,673,000	21,714,458		(67,699)			6.300	5.094	MS	392,133	1,176,399	04/25/2011	03/01/2038
58013M-EK-6	MCDONALDS CORP				1FE	18,492,130	111.2480	20,703,204	18,610,000	18,516,431		5,354			4.875	4.906	JJ	418,337	772,200	09/05/2014	07/15/2040
580645-AE-9	MCGRAW-HILL COMPANIES INC				2FE	3,441,318	108.7280	4,071,858	3,745,000	3,622,299		37,319			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	108.9420	19,451,655	17,855,000	19,375,622		(33,442)			6.550	5.856	MN	149,436	1,169,503	04/19/2012	11/15/2037
581557-AM-7	MCKESSON CORP HBOC INC				2FE	12,581,000	136.3600	17,045,053	12,500,000	12,566,719		(3,249)			7.650	7.582	MS	318,750	956,250	12/19/2008	03/01/2027
581557-AV-7	MCKESSON CORP				2FE	7,364,775	108.6720	8,150,404	7,500,000	7,463,204		15,482			5.700	5.945	MS	142,500	427,500	05/24/2007	03/01/2017
581557-AZ-8	MCKESSON CORP				2FE	3,935,214	95.4300	3,850,585	4,035,000	3,949,911		9,339			2.700	3.000	JD	4,842	108,945	05/28/2013	12/15/2022
58155Q-AE-3	MCKESSON CORP			1	2FE	8,094,978	123.8820	8,677,919	7,005,000	8,077,682		(17,296)			6.000	4.945	MS	140,100	420,300	02/14/2014	03/01/2041
58155Q-AG-8	MCKESSON CORP				2FE	2,960,490	95.6760	2,870,277	3,000,000	2,966,207		3,581			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	123.1030	26,836,415	21,800,000	23,754,875		(37,892)			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	105.7390	5,286,945	5,000,000	4,973,657		407			4.600	4.633	JD	19,167	126,500	05/06/2014	06/01/2044
583491-AA-3	MECCANICA HOLDINGS USA 144A				3FE	9,446,662	108.3550	9,909,021	9,145,000	9,316,280		(32,635)			6.250	5.771	JJ	263,554	571,563	07/21/2010	07/15/2019
585055-AQ-9	MEDTRONIC INC				1FE	4,342,841	130.4260	5,569,185	4,270,000	4,337,325		(1,164)			6.500	6.371	MS	81,723	277,550	04/14/2009	03/15/2039
585055-AZ-9	MEDTRONIC INC				1FE	25,700,877	98.2550	25,798,684	26,257,000	25,780,441		50,215			2.750	3.000	AO	180,517	722,068	05/28/2013	04/01/2023
585055-BN-5	MEDTRONIC INC 144A				1FE	9,911,700	105.3660	10,536,578	10,000,000	9,911,729		29			4.375	4.442	MS	25,521		12/01/2014	03/15/2035
589331-AM-9	MERCK & CO INC				1FE	6,911,423	130.6130	8,182,925	6,265,000	6,855,720		(14,570)			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	99.4050	19,880,926	20,000,000	19,705,560		30,479			2.800	3.000	MN	66,889	560,000	05/28/2013	05/18/2023
59018Y-TM-3	MERRILL LYNCH & CO				1FE	6,044,072	119.9570	6,260,555	5,219,000	6,003,922		(23,928)			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	116.2860	9,302,890	8,000,000	7,872,816		7,074			6.220	6.415	MS	146,516	497,600	01/21/2010	09/15/2026
59156R-AM-0	METLIFE INC				1FE	20,796,650	125.1790	25,035,710	20,000,000	20,698,675		(18,532)			5.700	5.414	JD	50,667	1,140,000	09/30/2011	06/15/2035
59156R-BH-0	METLIFE INC				1FE	19,998,400	102.8540	20,570,852	20,000,000	19,998,498		98			3.600	3.601	AO	162,000	360,000	04/07/2014	04/10/2024
59447#-AF-0	MICH ELEC TRANS CO LLC				1Z	20,000,000	103.2720	20,654,400	20,000,000	20,000,000					4.190	4.190	JD	37,244		12/17/2014	12/15/2044
594918-AD-6	MICROSOFT CORP				1FE	10,291,200	119.7080	11,970,771	10,000,000	10,270,181		(5,559)			5.200	5.007	JD	43,333	520,000	11/10/2010	06/01/2039
594918-AJ-3	MICROSOFT CORP				1FE	16,238,826	110.2760	19,077,705	17,300,000	16,314,571		19,719			4.500	4.888	AO	194,625	733,500	07/25/2014	10/01/2040

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	
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-AM-6	MICROSOFT CORP				1FE	4,916,529	122.4920	5,757,132	4,700,000	4,904,284		(3,744)			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	98.1020	19,620,310	20,000,000	18,289,151		173,447			2.375	3.571	MN	79,167	475,000	08/23/2013	05/01/2023
59514U-AL-2	MICROSEMI CORP				3FE	645,076	98.7250	640,198	648,466	645,392		315			3.005	3.094	MJSD	271	13,117	06/06/2014	02/19/2020
59523U-AL-1	MID AMERICA APARTMENTS L				2FE	20,698,565	100.7090	21,058,193	20,910,000	20,708,104		9,539			3.750	3.873	JD	34,850	396,419	06/20/2014	06/15/2024
595620-AE-5	MIDAMERICAN ENERGY CO				1FE	14,263,163	128.2610	17,821,898	13,895,000	14,233,162		(8,759)			5.750	5.549	MN	133,160	798,963	05/27/2011	11/01/2035
59562H-AJ-7	MIDAMERICAN FUNDING LLC				1FE	1,696,950	132.8030	1,992,045	1,500,000	1,669,801		(7,596)			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	131.2000	6,612,486	5,040,000	4,947,411		1,714			6.500	6.658	MS	96,460	327,600	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGEN VENTURE 144A			2	2FE	9,030,720	106.8390	9,648,360	9,030,720	9,030,720					6.000	5.999	MS	159,543	541,843	08/17/2011	03/15/2025
598326-B@-4	MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES			2	1	5,000,000	102.1930	5,109,650	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	3,793,330	107.1850	4,065,881	3,793,330	3,793,330					5.330	5.366	MJSD	562	202,184	08/26/2010	06/30/2027
605024-AJ-7	MISSION BROADCASTING				3FE	487,367	99.2920	483,914	487,367	487,367					2.983	3.015	MON	40	14,581	01/02/2014	10/01/2020
605417-BT-0	MISSISSIPPI POWER CO SERIES G			1	1FE	20,100,000	101.9730	20,394,626	20,000,000	20,011,800		(22,750)			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	100.2020	15,030,336	15,000,000	14,995,872		428			3.850	3.854	FA	240,625	577,500	01/28/2013	02/01/2023
60871R-AD-2	MOLSON COORS BREWING CO				2FE	30,068,420	107.8790	31,495,365	29,195,000	30,031,402		(14,900)			5.000	4.809	MN	243,292	1,459,750	06/12/2012	05/01/2042
61166W-AC-5	MONSANTO CO				1FE	8,422,240	120.1690	9,613,522	8,000,000	8,382,927		(10,312)			5.500	5.121	JJ	184,556	440,000	10/15/2010	07/30/2035
61166W-AN-1	MONSANTO CO				1FE	4,967,750	103.9920	5,199,578	5,000,000	4,967,750					4.200	4.248	JJ	105,000		06/26/2014	07/15/2034
615369-AA-3	MOODYS CORPORATION				2FE	32,540,120	113.5680	35,206,089	31,000,000	32,099,731		(168,015)			5.500	4.771	MS	568,333	1,705,000	05/17/2012	09/01/2020
617446-7X-1	MORGAN STANLEY				2FE	19,909,000	106.7430	21,348,640	20,000,000	19,915,378		5,781			5.000	5.051	MN	102,778	1,005,556	11/19/2013	11/24/2025
61744Y-AD-0	MORGAN STANLEY				1FE	4,920,100	110.9880	5,549,400	5,000,000	4,967,017		9,749			5.950	6.195	JD	2,479	297,500	07/07/2009	12/28/2017
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014 - C19			2	1FE	18,845,999	96.3830	18,794,650	19,500,000	18,847,547		1,547			4.000	4.421	MON	65,000		12/09/2014	06/15/2025
61945C-AB-9	MOSAIC CO			1	2FE	6,531,335	102.7130	6,419,566	6,250,000	6,518,266		(5,152)			4.875	4.593	MN	38,932	304,688	05/04/2012	11/15/2041
61945C-AD-5	MOSAIC CO				2FE	14,943,900	113.2750	16,991,244	15,000,000	14,945,779		1,660			5.450	5.481	MN	104,458	822,042	11/07/2013	11/15/2033
61980A-AC-7	MOTIVA ENTERPRISES LLC 144A				2FE	3,493,140	111.3020	3,895,586	3,500,000	3,496,081		653			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	121.4110	8,320,301	6,853,000	8,145,235		(23,769)			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	113.1740	10,237,693	9,046,000	9,714,731		(13,484)			6.625	6.024	MN	76,577	599,298	05/08/2012	11/15/2037
620076-BB-4	MOTOROLA SOLUTIONS INC				2FE	21,201,913	100.1860	21,690,271	21,650,000	21,302,639		39,780			3.750	4.004	MN	103,740	811,875	05/17/2012	05/15/2022
626717-AD-4	MURPHY OIL CORP				2FE	14,967,900	92.0030	13,800,501	15,000,000	14,975,261		2,811			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	100.6680	5,033,400	5,000,000	5,000,000					4.850	4.850	FA	101,042		07/14/2014	08/01/2044
628530-AV-9	MYLAN INC 144A				2FE	29,937,900	96.7800	29,033,940	30,000,000	29,949,340		5,458			3.125	3.149	JJ	432,292	937,500	12/12/2012	01/15/2023
628783-AR-3	NBTY INC				3		0.0000								3.500	0.000	MON		735	04/01/2013	10/01/2017
62927@-AB-4	NHL US FUNDING SECD TERM NTS SER 2	0			3	2,000,000	103.8730	2,077,450	2,000,000	2,000,000					4.330	4.330	MJSD	481	17,561	09/29/2014	09/29/2026
62937N-AT-4	NRG ENERGY INC				3		0.0000								2.750	0.000	MJSD		17,068	06/17/2013	07/01/2018
62944T-AE-5	NVR INC				2FE	9,982,700	103.5520	10,355,179	10,000,000	9,986,152		1,509			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	98.0970	21,409,771	21,825,000	21,848,884		(4,382)			5.000	4.975	MS	321,313	1,091,250	01/24/2012	09/15/2020
629568-AX-4	NABORS INDUSTRIES INC				2FE	6,203,663	93.9730	5,638,369	6,000,000	6,154,820		(19,853)			4.625	4.177	MS	81,708	277,500	05/24/2012	09/15/2021
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC			2	3	5,333,333	89.1880	4,756,693	5,333,333	5,333,333					5.820	5.820	MS	80,187	310,400	03/28/2007	03/28/2024
62963#-AF-8	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE			2	3	4,285,714	100.1550	4,292,357	4,285,714	4,285,714					8.380	8.380	MS	95,771	359,143	03/25/2009	03/25/2019
631005-BF-1	NARRAGANSETT ELECTRIC 144A				1FE	35,000,000	102.0440	35,715,267	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	110.3740	5,518,689	5,000,000	5,035,971		(6,064)			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	108.1320	30,763,477	28,450,000	29,154,543		(90,888)			4.900	4.461	JD	116,171	1,394,050	06/13/2012	12/01/2021
637071-AK-7	NATIONAL OILWELL VARCO I				1FE	40,195,385	90.6290	37,979,870	41,907,000	40,218,575		20,521			3.950	4.194	JD	137,944	1,246,502	09/17/2014	12/01/2042
637417-AF-3	NATIONAL RETAIL PROPERTIES				2FE	13,907,220	98.2150	13,750,114	14,000,000	13,920,981		8,134			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	101.3750	16,220,000	16,000,000	15,933,051		2,971			3.900	3.953	JD	27,733	365,733	09/18/2014	06/15/2024
637432-MS-1	NATIONAL RURAL UTILITIES COOP				1FE	51,123,943	105.7810	50,337,028	47,586,000	50,891,985		(131,702)			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	107.8420	20,705,585	19,200,000	20,003,429		(47,571)			5.750	5.142	AO	233,067	857,069	05/02/2014	10/15/2023
63946B-AE-0	NBC UNIVERSAL MEDIA LLC	0			1FE	149,965	110.1310	165,196	150,000	149,979		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	128.3020	12,830,181	10,000,000	10,131,277		(2,123)			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	99.9620	4,998,081	5,000,000	4,955,650		4,811			2.875	3.000	JJ	66,285	143,750	02/13/2013	01/15/2023
64110D-AD-6	NETAPP INC			1	2FE	29,974,231	99.0290	29,708,631	30,000,000	29,978,677		2,174			3.250	3.260	JD	43,333	975,000	12/07/2012	12/15/2022
645767-AW-4	NEW JERSEY BELL TELEPHONE				2FE	6,483,497	130.7400	7,432,559	5,685,000	6,376,537		(26,861)			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	111.0230	5,551,141	5,000,000	4,821,093		52,230			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	99.4380	1,988,750	2,000,000	2,000,000					5.625	5.625	JJ	56,250	112,500	06/19/2012	07/01/2024
651639-AE-6	NEWMONT MINING CORP				2FE	17,139,425	98.0100	17,151,773	17,500,000	17,193,167		7,465			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	93.7900	2,813,700	3,000,000	2,983,553		1,968			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	87.0950	4,354,767	5,000,000	4,854,053		2,453			4.875	5.074	MS	71,771	243,750	05/14/2012	03/15/2042
652478-BC-1	NEWS AMERICA HOLDINGS				2FE	3,175,965	126.2660	3,371,293	2,670,000	3,092,520		(24,897)			7.430	5.576	AO	49,595	198,381	05/18/2011	10/01/2026
652482-AJ-9	NEWS AMERICA INC				2FE	11,440,550	126.9960	12,699,598	10,000,000	11,066,346		(50,627)			7.300	6.118	AO	123,694	730,000	09/22/2005	04/30/2028

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 (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
652482-AS-9	NEWS AMERICA INC				2FE	7,699,650	131.2500	9,187,466	7,000,000	7,665,466		(13,202)			6.750	5.984	JJ	225,750	472,500	03/13/2012	01/09/2038
652482-BC-3	NEWS AMERICA INC				2FE	9,254,970	129.7390	11,676,491	9,000,000	9,217,124		(6,222)			6.550	6.325	MS	173,575	589,500	05/16/2007	03/15/2033
65336R-AJ-7	NEXSTAR BROADCASTING				3FE	551,581	99.2920	547,673	551,581	551,581					2.983	3.015	MON	46	20,112	01/02/2014	10/01/2020
65364U-AB-2	NIAGARA MOHAWK POWER 144A				1FE	20,504,753	97.7720	20,517,467	20,985,000	20,575,464		45,253			2.721	3.000	MN	52,342	571,002	05/31/2013	11/28/2022
65409Y-AV-7	NIELSEN FINANCE LLC				3	0	0.0000								2.989	0.000	MON		3,211	04/01/2013	05/01/2016
654106-AD-5	NIKE INC				1FE	18,881,450	98.9330	19,786,520	20,000,000	18,891,191		9,741			3.625	3.952	MN	120,833	362,500	07/29/2014	05/01/2043
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	2,987,430	113.4380	3,403,146	3,000,000	2,993,990		875			5.450	5.491	MS	48,142	163,500	09/07/2005	09/15/2020
65473Q-AY-9	NISOURCE FINANCE CORP			1	2FE	6,557,063	108.0680	6,748,871	6,245,000	6,482,275		(30,691)			4.450	3.800	JD	23,159	277,903	06/22/2012	12/01/2021
65473Q-B*-3	NISOURCE FINANCE CORP				2	13,841,500	114.6160	16,046,240	14,000,000	13,886,161		7,134			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	102.3590	19,052,086	18,613,000	17,713,971		14,090			6.500	6.915	MS	356,232	1,209,845	01/16/2009	03/15/2035
655044-AE-5	NOBLE ENERGY INC			1	2FE	14,311,823	110.5050	14,983,382	13,559,000	14,273,456		(12,259)			6.000	5.610	MS	271,180	813,540	07/20/2011	03/01/2041
655044-AG-0	NOBLE ENERGY INC				2FE	14,914,500	101.3990	15,209,918	15,000,000	14,916,093		1,383			5.250	5.288	MN	100,625	802,813	11/05/2013	11/15/2043
655664-AH-3	NORDSTROM INC				1FE	728,303	131.5750	835,499	635,000	714,018		(3,955)			6.950	5.604	MS	12,995	44,133	03/09/2011	03/15/2028
655664-AP-5	NORDSTROM INC			1	1FE	4,991,400	106.9710	5,348,532	5,000,000	4,993,821		777			4.000	4.021	AO	42,222	200,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC				1FE	34,164,625	113.7880	37,652,568	33,090,000	34,160,043		(4,582)			5.000	4.788	JJ	762,908	683,079	08/19/2014	01/15/2044
655844-AQ-1	NORFOLK SOUTHERN CORP				2FE	3,174,428	138.3760	3,612,984	2,611,000	3,104,047		(18,673)			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	119.3550	14,628,103	12,256,000	12,956,085		(32,428)			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	98.8760	9,887,600	10,000,000	9,887,537		12,026			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	98.4060	4,920,322	5,000,000	4,740,549		2,299			3.950	4.271	AO	49,375	98,750	07/24/2014	10/01/2042
656836-AC-7	NA DEVELOPMENT BANK				1FE	50,000,000	98.2030	49,101,745	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	101.1510	7,080,570	7,000,000	7,000,000					4.200	4.200	MN	49,000	18,783	10/08/2014	05/01/2030
665228-CC-4	NORTHERN ILL GAS				1FE	1,807,245	124.3120	1,864,685	1,500,000	1,792,251		(9,766)			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	122.0370	7,805,494	6,396,000	6,558,007		(4,423)			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	136.2550	13,625,500	10,000,000	11,492,323		(37,791)			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	136.4940	2,456,884	1,800,000	2,061,099		(6,084)			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	125.7490	3,898,226	3,100,000	3,204,903		(2,065)			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	117.6900	11,801,937	10,028,000	9,751,740		5,198			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	94.7190	4,735,970	5,000,000	4,445,811		3,261			3.400	4.072	FA	64,222		09/11/2014	08/15/2042
665789-AW-3	NORTHERN STATES PWR-WISC				1FE	2,079,474	141.1800	2,456,528	1,740,000	2,053,603		(6,755)			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	103.7420	44,811,461	43,195,000	43,205,751		(717)			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	112.7140	18,034,187	16,000,000	15,967,331		598			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	100.4430	15,066,426	15,000,000	14,930,958		7,075			3.250	3.312	FA	203,125	570,104	05/28/2013	08/01/2023
668074-AU-1	NORTHWESTERN CORP				1FE	40,000,000	105.9900	42,396,040	40,000,000	40,000,000					4.176	4.176	MN	218,080		11/05/2014	11/15/2044
66988A-AB-0	NOVANT HEALTH				1FE	5,221,559	115.5060	5,960,101	5,160,000	5,195,333		(6,192)			5.850	5.686	MN	50,310	301,860	04/05/2010	11/01/2019
66989H-AH-1	NOVARTIS CAPITAL CORP				1FE	60,142,500	111.6720	67,003,080	60,000,000	60,141,767		(733)			4.400	4.385	MN	403,333	1,778,333	07/25/2014	05/06/2044
67001B-AN-3	NOVELIS INC				3FE	4,898,137	99.0500	4,851,605	4,898,137	4,898,137					3.750	3.767	MJSD	1,020	92,350	03/04/2013	03/10/2017
67021C-AF-4	NSTAR ELECTRIC CO				1FE	5,382,450	128.0300	6,401,505	5,000,000	5,355,981		(6,939)			5.500	5.000	MS	80,972	275,000	10/27/2010	03/15/2040
670346-AH-8	NUCOR CORP				2FE	22,235,737	123.9120	26,409,469	21,313,000	22,171,148		(20,607)			6.400	6.056	JD	113,669	1,364,032	11/16/2010	12/01/2037
670346-AL-9	NUCOR CORP			1	2FE	7,199,089	106.8200	7,301,113	6,835,000	7,146,275		(36,053)			4.125	3.428	MS	83,017	281,944	07/19/2013	06/15/2022
670346-AM-7	NUCOR CORP				2FE	9,992,600	104.8790	10,487,887	10,000,000	9,993,501		627			4.000	4.009	FA	166,667	402,222	07/24/2013	08/01/2023
670877-AA-7	OMX TIMBER FIN INV LLC 1 144A			1	1FE	4,102,380	110.1170	4,955,265	4,500,000	4,274,065		36,461			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	109.6800	13,710,026	12,500,000	12,405,187		13,104			4.875	5.022	JJ	282,682	609,375	02/08/2011	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC				2FE	13,239,310	103.2150	13,417,934	13,000,000	13,191,320		(21,427)			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	95.0030	36,828,910	38,766,000	37,868,646		96,122			2.700	3.024	FA	395,413	1,046,682	05/29/2013	02/15/2023
675232-AA-0	OCEANEERING INTL INC.				2FE	19,922,800	98.0570	19,611,384	20,000,000	19,923,445		645			4.650	4.699	MN	103,333		11/18/2014	11/15/2024
677052-AA-0	OGLETHORPE POWER CORP				1FE	25,088,438	117.7540	28,863,814	24,512,000	25,053,398		(9,888)			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	114.4420	18,188,261	15,893,000	16,094,241		(31,956)			6.375	6.089	AO	171,678	1,013,179	04/23/2012	04/30/2020
677400-AG-1	OHIO NATIONAL FINANCIAL SRVS 144A				1FE	4,984,550	122.2620	6,113,107	5,000,000	4,986,189		458			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	133.1580	2,663,153	2,000,000	2,095,490		(2,808)			6.600	6.159	FA	49,867	132,000	02/18/2010	02/15/2033
678858-BC-4	OKLAHOMA GAS & ELECTRIC				1FE	404,120	126.1360	450,306	357,000	396,157		(1,982)			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	125.2650	2,814,703	2,247,000	2,244,273		65			5.750	5.760	JJ	59,577	129,203	05/26/2010	01/15/2036
678858-BK-6	OKLAHOMA GAS & ELECTRIC				1FE	5,083,500	123.1690	6,158,439	5,000,000	5,041,901		(8,482)			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	130.9230	6,546,139	5,000,000	4,969,898		503			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	114.8930	17,233,950	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	104.0400	10,404,045	10,000,000	9,950,865		1,065			4.875	4.939	AO	130,000		09/22/2014	10/01/2024
681919-AY-2	OMNICOM GROUP INC				2FE	9,933,500	115.8980	11,589,822	10,000,000	9,964,977		6,472			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	102.7480	20,549,674	20,000,000	20,817,267		(98,262)			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	
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
68216F-AP-8	ON ASSIGNMENT INC				3		0.0000								3.500	0.000	MON		3,446	06/11/2013	05/16/2020
68233D-AP-2	ONCOR ELECTRIC DELIVERY				2FE	3,313,646	144.7740	3,849,536	2,659,000	3,239,675		(18,764)			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	140.3740	2,967,515	2,114,000	2,510,723		(13,660)			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	122.2240	13,566,828	11,100,000	11,166,491		(1,240)			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	107.4550	20,416,528	19,000,000	18,975,841		2,729			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	124.0010	5,394,059	4,350,000	4,565,654		(3,637)			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	112.9830	3,389,492	3,000,000	2,816,016		3,209			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	109.9540	20,443,799	18,593,000	18,917,964		(11,105)			7.000	6.819	AO	274,763	1,301,510	05/07/2009	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS IN				2FE	30,076,150	104.2030	31,260,789	30,000,000	30,063,293		(6,667)			4.600	4.567	MN	199,333	1,380,000	12/12/2012	11/09/2022
682680-AB-9	ONEOK INC				2FE	531,965	111.8850	559,423	500,000	527,031		(1,210)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
682680-AN-3	ONEOK INC				2FE	9,773,364	96.6060	10,842,145	11,223,000	9,912,357		25,273			6.000	7.063	JD	29,928	673,380	01/06/2009	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP				2FE	3,680,664	115.0670	4,614,179	4,010,000	3,703,656		4,406			6.650	7.327	AO	66,666	266,665	04/06/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP				2FE	2,522,505	117.4430	3,717,086	3,165,000	2,562,736		8,128			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	92.9600	4,648,002	5,000,000	4,744,820		27,400			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	101.4690	10,146,945	10,000,000	9,996,462		339			5.000	5.005	MS	147,222	504,167	09/09/2013	09/15/2023
68389X-AE-5	ORACLE CORP				1FE	15,340,900	134.0160	20,102,460	15,000,000	15,313,736		(5,812)			6.500	6.327	AO	205,833	975,000	05/26/2009	04/15/2038
68389X-AP-0	ORACLE CORP				1FE	23,267,333	97.0250	23,528,589	24,250,000	23,413,476		94,032			2.500	3.000	AO	127,986	606,250	06/05/2013	10/15/2022
68389X-AV-7	ORACLE CORP				1FE	6,094,260	107.1900	6,431,381	6,000,000	6,093,093		(1,167)			4.300	4.183	JJ	123,983		07/24/2014	07/08/2034
690732-AD-4	OWENS & MINOR INC	0			2FE	10,949,290	101.6170	11,177,817	11,000,000	10,951,743		2,453			3.875	3.949	MS	124,323		09/11/2014	09/15/2021
690732-AE-2	OWENS & MINOR INC	0			2FE	3,984,880	103.8140	4,152,560	4,000,000	3,985,012		132			4.375	4.424	JD	7,778	43,264	09/11/2014	08/15/2024
690742-AD-3	OWENS CORNING INC				2FE	16,708,665	101.6170	16,766,879	16,500,000	16,671,413		(17,997)			4.200	4.046	JD	30,800	693,000	10/17/2012	12/15/2022
693475-AP-0	PNC FINANCIAL SERVICES GROUP				2FE	2,992,110	101.7940	3,053,819	3,000,000	2,992,555		445			3.900	3.932	AO	20,150	58,825	04/23/2014	04/29/2024
69349L-AK-4	PNC BANK NA				1FE	36,367,030	97.3970	36,036,786	37,000,000	36,453,922		57,336			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	105.6980	5,284,904	5,000,000	5,208,946		(4,304)			4.200	3.728	MN	35,000	105,000	09/15/2014	11/01/2025
693506-BD-8	PPG INDUSTRIES INC	0			1FE	98,774	104.1980	104,198	100,000	99,226		116			3.600	3.748	MN	460	3,600	11/08/2010	11/15/2020
693506-BE-6	PPG INDUSTRIES INC				1FE	11,743,189	120.9930	14,398,184	11,900,000	11,752,809		2,495			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	137.5710	2,525,800	1,836,000	2,157,249		(6,638)			6.250	5.000	MN	14,663	114,750	10/13/2010	05/15/2039
69352J-AG-2	PPL ENERGY SUPPLY LLC				3FE	19,563,200	102.1790	20,435,788	20,000,000	19,939,490		72,629			5.700	6.099	AO	240,667	1,140,000	12/18/2008	10/15/2015
693627-AY-7	DUKE ENERGY INDIANA				1FE	15,497,255	128.9320	17,405,851	13,500,000	15,305,435		(48,140)			6.120	5.072	AO	174,420	826,200	09/13/2010	10/15/2035
69368H-AC-7	PVH CORP				3		0.0000								3.250	0.000	MON		103	01/01/2013	12/19/2019
694308-GE-1	PACIFIC GAS & ELECTRIC				1FE	42,323,333	127.2870	48,286,475	37,935,000	41,964,225		(123,514)			6.050	5.164	MS	765,023	2,295,068	08/01/2013	03/01/2034
694308-GZ-4	PACIFIC GAS & ELECTRIC			1	1FE	4,974,550	105.4210	5,271,041	5,000,000	4,975,712		448			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	113.9560	9,401,344	8,250,000	8,471,864		(37,333)			6.000	5.386	FA	193,875	495,000	07/07/2011	02/10/2020
694476-AD-4	PACIFIC LIFECORP				2FE	11,572,960	110.7380	12,181,144	11,000,000	11,570,416		(2,544)			5.125	4.786	JJ	236,462		09/22/2014	01/30/2043
695114-BX-5	PACIFICORP				1FE	10,756,300	123.7640	12,376,378	10,000,000	10,678,328		(19,218)			5.900	5.338	FA	222,889	590,000	07/08/2010	08/15/2034
695114-BZ-0	PACIFICORP				1FE	1,785,101	121.3290	2,103,841	1,734,000	1,780,814		(1,286)			5.250	5.037	JD	4,046	91,035	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP				1FE	2,716,506	128.4360	3,172,361	2,470,000	2,695,654		(5,392)			5.750	5.061	AO	35,506	142,025	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP				1FE	1,934,295	135.4870	2,235,541	1,650,000	1,911,073		(5,986)			6.250	5.071	AO	21,771	103,125	10/15/2010	10/15/2037
695114-CJ-5	PACIFICORP				1FE	6,180,362	136.7940	8,248,684	6,030,000	6,168,276		(2,567)			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	102.6630	26,435,692	25,750,000	25,990,454		(28,800)			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	134.5750	5,524,288	4,105,000	4,807,645		(15,592)			6.250	5.000	MN	32,783	256,563	09/10/2010	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP				1FE	29,967,900	105.4580	31,637,304	30,000,000	29,968,015		115			4.200	4.208	MN	140,000		11/18/2014	11/21/2034
70202#-AF-2	PARSONS CORP				2	15,000,000	103.5760	15,536,400	15,000,000	15,000,000					5.130	5.130	JJ	384,750		07/01/2014	07/15/2026
70213B-AA-9	PARTNERRE FINANCE, LLC				1FE	17,200,084	112.4710	18,782,705	16,700,000	17,027,146		(51,272)			5.500	5.082	JD	76,542	918,500	05/24/2011	06/01/2020
705011-AA-2	PEARSON FUNDING FOUR PLC 144A				2FE	33,621,837	101.3880	32,231,153	31,790,000	32,247,224		(174,324)			3.750	3.049	MN	175,507	1,192,125	10/18/2012	05/08/2022
705322-AJ-4	PEDERNALES ELECTRIC COOP 144A			2	1FE	7,275,195	113.2250	8,648,110	7,638,000	7,431,221		20,696			5.952	6.656	MN	58,090	454,614	06/22/2009	11/15/2022
705322-AK-1	PEDERNALES ELECTRIC COOP 144A			2	1FE	27,204,424	117.6740	28,683,047	24,375,000	27,007,161		(134,362)			6.202	5.082	MN	193,166	1,511,738	06/25/2013	11/15/2032
706451-BG-5	PEMEX PROJ FDG MASTER TR				2FE	5,416,479	115.4910	5,774,573	5,000,000	5,380,939		(9,331)			6.625	5.975	JD	14,722	338,750	10/01/2010	06/15/2035
70757D-AM-1	PENN NATIONAL GAMING, INC				3FE	1,231,313	98.1880	1,215,070	1,237,500	1,232,235		805			2.734	2.855	MON	282	20,221	11/07/2013	11/30/2020
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	10,234,719	111.9760	11,253,599	10,050,000	10,133,698		(16,655)			6.625	6.398	AO	166,453	665,813	07/11/2007	04/01/2019
709599-AH-7	PENSKE TRUCK LEASING/PTL 144A				2FE	2,995,650	107.9840	3,239,528	3,000,000	2,996,641		361			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	103.9290	10,392,864	10,000,000	10,118,347		(12,206)			4.250	4.076	JJ	193,611	425,000	03/05/2013	01/17/2023
711123-C8-6	PEOPLE'S GAS LIGHT & COKE CO.				1FE	25,000,000	103.6460	25,911,500	25,000,000	25,000,000					4.210	4.210	MN	169,569		11/03/2014	11/01/2044
712704-AA-3	PEOPLE'S UNITED FIN INC				2FE	24,917,000	101.0250	25,256,243	25,000,000	24,931,783		7,281			3.650	3.690	JD	63,368	912,500	12/03/2012	12/06/2022
71343P-AC-5	PEPSICO INC				1FE	2,083,720	122.7190	2,454,384	2,000,000	2,076,628		(2,079)			5.500	5.193	MN	14,056	110,000	04/19/2011	05/15/2035
713448-BP-2	PEPSICO INC				1FE	24,678,662	121.1420	27,808,073	22,955,000	24,564,793		(31,717)			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	112.5120	26,440,245	23,500,000	23,032,624		8,704			4.875	5.013	MN	190,938	1,145,625	05/27/2011	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
714046-AE-9	PERKINELMER INC				2FE	15,126,079	110.1580	16,369,522	14,860,000	15,058,734		(24,491)			5.000	4.766	MN	94,939	743,000	01/31/2012	11/15/2021
717081-DB-6	PFIZER INC				1FE	9,989,900	116.4050	11,640,461	10,000,000	9,994,877		1,037			6.200	6.214	MS	182,556	620,000	03/17/2009	03/15/2019
717081-DH-3	PFIZER INC				1FE	1,998,060	100.8150	2,016,305	2,000,000	1,998,341		170			3.000	3.011	JD	2,667	60,000	05/28/2013	06/15/2023
717081-DK-6	PFIZER INC				1FE	3,329,918	108.7680	3,534,965	3,250,000	3,329,682		(236)			4.400	4.253	MN	18,272	71,500	09/10/2014	05/15/2044
718172-AC-3	PHILIP MORRIS INTL INC				1FE	21,560,750	128.1950	25,639,010	20,000,000	21,437,197		(29,545)			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	98.3440	14,751,641	15,000,000	14,592,716		7,336			4.125	4.292	MS	201,094	618,750	02/26/2013	03/04/2043
718546-AC-8	PHILLIPS 66				2FE	22,107,247	105.5920	23,230,302	22,000,000	22,088,876		(10,324)			4.300	4.235	AO	236,500	946,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66				2FE	7,614,562	115.4890	8,384,480	7,260,000	7,605,302		(5,322)			5.875	5.535	MN	71,088	426,525	01/29/2013	05/01/2042
720186-AE-5	PIEDMONT NATURAL GAS CO				1FE	1,274,068	129.5770	1,509,568	1,165,000	1,262,390		(2,970)			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	115.3660	17,304,974	15,000,000	14,992,963		116			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	107.0520	12,846,193	12,000,000	11,979,315		195			4.100	4.113	MS	140,767		09/15/2014	09/18/2034
72165N-AR-0	PILOT TRAVEL CENTERS LLC				2FE	3,437,620	100.3750	3,467,850	3,454,894	3,438,100		480			3.485	3.563	JAJO	30,753	17,538	10/21/2014	10/01/2021
72346D-AS-2	PINNACLE ENTERTAINMENT				3FE	2,144,182	98.8440	2,130,046	2,154,957	2,146,105		1,386			3.750	3.849	MJSD	449	68,512	08/15/2013	08/13/2020
723787-AK-3	PIONEER NATURAL RESOURCES CO			1	2FE	21,037,700	98.9700	19,794,070	20,000,000	20,828,815		(99,675)			3.950	3.303	JJ	364,278	790,000	01/08/2014	07/15/2022
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	4,944,450	109.0740	5,453,691	5,000,000	4,985,192		6,610			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	123.4800	4,568,777	3,700,000	3,959,823		(5,515)			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	113.0320	5,651,604	5,000,000	4,986,420		2,260			5.750	5.813	JJ	132,569	287,500	09/01/2009	01/15/2020
72650R-BB-7	PLAINS ALL AMER PIPELINE				2FE	4,886,000	94.5740	4,728,722	5,000,000	4,905,280		10,228			2.850	3.117	JJ	59,375	142,500	02/20/2013	01/31/2023
72650R-BC-5	PLAINS ALL AMER PIPELINE				2FE	9,992,500	94.5920	9,459,216	10,000,000	9,993,549		117			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	124.3470	21,008,466	16,895,000	17,632,711		(29,531)			5.951	5.527	MN	142,435	1,005,421	09/13/2010	05/10/2037
736508-BP-6	PORTLAND GENERAL ELECTRIC CO 144A				1FE	4,227,249	130.2850	5,081,113	3,900,000	4,204,848		(6,869)			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	126.4870	2,529,740	2,000,000	2,000,000					6.260	6.260	MN	20,867	125,200	05/21/2006	05/01/2031
736508-G@-5	PORTLAND GENERAL ELECTRIC CO				1	2,000,000	128.9850	2,579,700	2,000,000	2,000,000					6.310	6.310	MN	21,033	126,200	05/21/2006	05/01/2036
736508-J#-0	PORTLAND GENERAL ELECTRIC CO				1	6,000,000	104.7890	6,287,340	6,000,000	6,000,000					6.800	6.800	JJ	188,133	408,000	01/15/2009	01/15/2016
736508-M#-6	PORTLAND GENERAL ELECTRIC CO				1FE	15,000,000	105.0220	15,753,300	15,000,000	15,000,000					4.440	4.440	AO	140,600		10/15/2014	10/15/2046
737415-AL-3	POST APARTMENT HOME LP				2FE	16,545,735	99.2750	16,380,454	16,500,000	16,537,245		(4,192)			3.375	3.341	JD	46,406	556,875	11/05/2012	12/01/2022
737662-A*-7	POTOMAC EDISON CO				2FE	15,000,000	104.9470	15,742,050	15,000,000	15,000,000					4.440	4.440	MN	66,600		11/25/2014	11/15/2044
737679-CZ-1	POTOMAC ELECTRIC POWER CO				1FE	3,785,237	120.8560	4,800,420	3,972,000	3,804,382		4,233			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	139.0690	8,344,140	6,000,000	6,903,171		(19,803)			6.500	5.351	MN	49,833	390,000	12/07/2010	11/15/2037
739318-AG-4	POWERCOR AUSTRALIA				2FE	14,000,000	102.0730	14,290,220	14,000,000	14,000,000					3.750	3.750	MN	52,500		11/25/2014	11/12/2026
740189-AG-0	PRECISION CASTPARTS CORP				1FE	27,726,700	96.4550	28,936,419	30,000,000	28,017,062		209,709			2.500	3.445	JJ	345,833	750,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP				1FE	17,805,720	101.6130	19,306,546	19,000,000	17,826,146		17,804			3.900	4.278	JJ	341,683	351,000	07/30/2014	01/15/2043
74112C-AQ-6	PRESTIGE BRANDS INC				4FE	152,797	99.9170	152,670	152,797	152,797					3.750	3.821	MON	31	5,063	02/20/2013	01/31/2019
74164M-AA-6	PRIMERICA INC				1FE	13,146,233	109.8690	14,008,285	12,750,000	13,064,581		(34,559)			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	98.5820	29,574,585	30,000,000	30,009,892		(1,024)			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	104.1310	3,123,930	3,000,000	3,000,000					4.270	4.270	AO	27,043	64,050	04/15/2014	04/15/2026
742718-CB-3	PROCTER AND GAMBLE CO.				1FE	2,101,680	128.8640	2,577,281	2,000,000	2,092,126		(2,797)			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	133.3530	18,406,676	13,803,000	15,039,776		(36,140)			5.800	5.074	FA	302,439	800,574	04/13/2011	08/15/2034
742718-DF-3	PROCTER AND GAMBLE CO.				1FE	31,899,889	129.1330	36,086,083	27,945,000	31,761,085		(98,862)			5.550	4.560	MS	499,750	1,550,948	10/24/2013	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2	3,000,000	101.0440	3,031,320	3,000,000	3,000,000					3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
742738-AC-7	PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES				2	3,000,000	101.4290	3,042,870	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
743263-AN-5	PROGRESS ENERGY INC	0			2FE	803,569	118.6150	830,307	700,000	752,556		(10,965)			7.050	5.045	MS	14,531	49,350	02/26/2010	03/15/2019
743263-AP-0	PROGRESS ENERGY INC				2FE	9,949,318	129.1540	11,365,553	8,800,000	9,867,641		(20,816)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AJ-2	PROGRESSIVE CORP				1FE	7,885,640	133.0400	9,312,827	7,000,000	7,751,147		(34,231)			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	132.3660	13,117,496	9,910,000	11,589,701		(57,947)			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	108.1250	10,871,969	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	107.7940	16,169,163	15,000,000	15,116,805		(445)			4.350	4.303	AO	119,625	326,250	07/25/2014	04/25/2044
744320-AK-1	PRUDENTIAL FINANCIAL INC				2FE	2,336,294	121.2970	2,576,350	2,124,000	2,329,864		(5,231)			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	120.3110	6,737,440	5,600,000	5,613,853		(2,546)			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	113.0740	3,392,206	3,000,000	3,290,144		(2,026)			5.100	4.496	FA	57,800	76,500	07/25/2014	08/15/2043
744331-AF-6	PRUDENTIAL FUNDING LLC 144A				1FE	8,967,780	123.3210	11,098,897	9,000,000	8,976,641		1,914			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	97.3080	5,142,705	5,285,000	4,598,075		12,597			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	135.2770	5,586,950	4,130,000	4,824,897		(15,255)			6.625	5.342	MN	34,962	273,613	09/22/2010	11/15/2037
744538-AA-7	PUBLIC SERVICE NEW HAMPSHIRE				1FE	8,663,900	123.9090	12,390,854	10,000,000	8,804,691		26,134			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	129.1790	12,368,856	9,575,000	10,457,003		(21,769)			5.700	5.003	JD	45,481	545,775	11/04/2010	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
744560-AU-0	PUB SVC ELEC & GAS				1FE	9,650,616	125.9630	11,642,733	9,243,000	9,623,584		(7,543)			5.375	5.081	MN	82,802	496,811	05/17/2011	11/01/2039
744560-AV-8	PUB SVC ELEC & GAS				1FE	3,669,448	128.7740	4,429,828	3,440,000	3,655,604		(4,178)			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	134.9200	16,864,975	12,500,000	14,785,801		(122,686)			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	130.0840	14,959,609	11,500,000	11,085,803		18,653			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	123.3010	2,466,011	2,000,000	2,186,406		(5,309)			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	130.1070	975,801	750,000	804,512		(1,060)			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	83.4090	2,085,225	2,500,000	2,500,000					6.290	6.290	JJ	65,958	164,750	12/16/2005	01/30/2031
747328-AE-8	QUAD/GRAPHICS INC			2	3	2,500,000	83.1590	2,078,975	2,500,000	2,500,000					6.290	6.288	AO	33,634	164,750	12/16/2005	04/14/2031
74834L-AM-2	QUEST DIAGNOSTICS				2FE	4,533,210	111.3790	5,012,070	4,500,000	4,510,467		(3,753)			6.400	6.298	JJ	144,000	288,000	07/11/2007	07/01/2017
74834L-AN-0	QUEST DIAGNOSTICS				2FE	18,138,180	127.9770	20,214,045	15,795,000	17,959,916		(45,667)			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	114.7860	8,855,766	7,715,000	8,148,433		(8,278)			5.750	5.339	JJ	186,071	443,613	01/25/2012	01/30/2040
74837H-A@-5	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1	6,000,000	98.5530	5,913,180	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	105.3110	10,531,139	10,000,000	9,974,054		2,226			4.875	4.912	MS	143,542	464,479	09/25/2013	09/15/2023
749685-AR-4	RPM INTERNATIONAL INC				2FE	14,083,024	113.6050	15,208,335	13,387,000	13,829,873		(80,047)			6.125	5.328	AO	173,101	819,954	10/05/2011	10/15/2019
749685-AS-2	RPM INTERNATIONAL INC				2FE	14,039,652	98.7060	15,126,733	15,325,000	14,192,594		117,085			3.450	4.579	MN	67,558	528,713	09/05/2013	11/15/2022
754907-AA-1	RAYONIER INC				2FE	30,018,056	101.4520	30,530,929	30,094,000	30,038,851		6,321			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	114.0610	22,812,132	20,000,000	19,639,849		6,744			4.875	5.000	AO	205,833	975,000	10/15/2010	10/15/2040
755111-BX-8	RAYTHEON CO				1FE	19,077,721	97.4550	19,539,814	20,050,000	19,217,850		90,798			2.500	3.092	JD	22,278	501,250	06/20/2013	12/15/2022
756109-AG-9	REALTY INCOME CORP				2FE	8,136,430	120.4100	10,234,847	8,500,000	8,163,983		8,120			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	107.7310	9,410,344	8,735,000	8,663,504		38,471			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	117.5250	3,049,781	2,595,000	2,535,808		10,415			6.750	7.341	FA	66,173	175,163	09/08/2009	08/15/2019
756109-AP-9	REALTY INCOME CORP			1	2FE	10,170,900	107.7550	10,775,501	10,000,000	10,155,166		(14,703)			4.650	4.426	FA	193,750	484,375	11/21/2013	08/01/2023
75737#-AE-8	REDFIRE INC SERIES B SENIOR GUAR NOTES				2	11,000,000	106.8270	11,750,970	11,000,000	11,000,000					7.500	7.500	JD	32,083	825,000	06/17/2009	06/17/2016
758202-AK-1	REED ELSEVIER CAPITAL				2FE	28,304,459	98.9180	28,060,185	28,367,000	28,316,701		5,583			3.125	3.151	AO	187,143	886,469	10/18/2012	10/15/2022
759351-AG-4	REINSURANCE GROUP OF AMERICA				2FE	10,600,482	116.3050	12,270,202	10,550,000	10,579,124		(5,009)			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	110.0980	5,504,914	5,000,000	4,980,754		2,481			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	107.6760	21,535,112	20,000,000	20,527,069		(48,809)			4.700	4.333	MS	276,778	916,500	10/25/2013	09/15/2023
759468-AB-7	RELIANCE HOLDINGS USA 144A				2FE	4,951,200	115.4200	5,770,987	5,000,000	4,953,866		699			6.250	6.323	AO	62,500	312,500	10/14/2010	10/19/2040
759468-AC-5	RELIANCE HOLDINGS USA				2FE	10,857,210	108.2730	10,827,340	10,000,000	10,813,210		(44,000)			5.400	4.072	FA	205,500	270,000	07/28/2014	02/14/2022
759509-AB-8	RELIANCE STEEL AND ALUM				2FE	12,518,965	117.0980	14,145,407	12,080,000	12,495,999		(8,591)			6.850	6.550	MN	105,734	827,480	10/04/2012	11/15/2036
759891-AA-2	RENRE NORTH AMERICA HLDG				1FE	6,416,353	112.1390	6,559,028	5,849,000	6,312,243		(78,470)			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	123.8440	7,430,650	6,000,000	5,759,209		5,688			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	110.8180	11,081,842	10,000,000	11,114,928		(114,332)			4.750	3.220	MN	60,694	475,000	02/28/2013	05/15/2023
760761-AD-8	REPUBLIC SERVICES				2FE	11,676,900	113.5160	11,351,613	10,000,000	11,361,179		(175,603)			5.250	3.040	MN	67,083	525,000	02/28/2013	11/15/2021
76169#-AE-3	REYES HOLDINGS			2	3	4,200,000	104.0470	4,369,974	4,200,000	4,200,000					7.050	7.050	AO	50,173	299,250	04/30/2008	04/30/2017
76775Y-BB-3	RITE AID				3FE	474,229	99.7090	473,215	474,598	474,274		44			3.002	2.997	MON	435	9,876	03/27/2014	02/21/2020
771196-AU-6	ROCHE HOLDINGS INC 144A				1FE	4,863,900	145.8590	7,292,967	5,000,000	4,873,446		1,903			7.000	7.223	MS	116,667	350,000	02/18/2009	03/01/2039
771196-BE-1	ROCHE HOLDINGS INC				1FE	14,962,050	103.0150	15,452,231	15,000,000	14,968,307		6,257			3.350	3.376	MS	127,021		09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC 144A				1FE	11,812,320	105.2870	12,634,403	12,000,000	11,812,617		297			4.000	4.091	MN	44,000		11/13/2014	11/28/2044
772739-AQ-1	ROCK-TENN COMPANY				2FE	14,811,669	102.0890	14,879,424	14,575,000	14,805,787		(5,882)			4.000	3.773	MS	194,333		09/25/2014	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC				1FE	38,639,473	115.9920	42,284,851	36,455,000	38,627,198		(12,299)			4.800	4.430	JD	77,771	1,113,587	09/12/2014	12/15/2043
776696-AC-0	ROPER INDUSTRIES INC				2FE	8,078,980	115.3210	9,225,660	8,000,000	8,042,715		(7,706)			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	97.3710	14,605,644	15,000,000	14,990,678		1,029			3.125	3.134	MN	59,896	468,750	11/15/2012	11/15/2022
77775*-BS-9	ROSENTHAL & ROSENTHAL INC			2	2	10,000,000	105.0100	10,501,000	10,000,000	10,000,000					6.400	6.400	JD	12,444	640,000	06/24/2011	06/24/2021
779382-AK-6	ROWAN COMPANIES INC				2FE	12,191,223	113.8350	12,600,382	11,069,000	11,724,341		(124,164)			7.875	6.335	FA	363,202	871,684	11/23/2010	08/01/2019
779382-AP-5	ROWAN COMPANIES INC				2FE	11,794,941	97.0020	11,324,977	11,675,000	11,768,628		(10,769)			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	111.7170	5,585,859	5,000,000	5,257,514		(35,675)			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	129.7710	6,488,530	5,000,000	5,268,674		(16,731)			6.950	6.263	JD	28,958	347,500	12/08/2010	12/01/2025
78387G-AQ-6	AT&T INC (SBC COMMUNICATIONS)				1FE	5,525,602	119.2630	7,582,717	6,358,000	5,607,452		16,737			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	101.5010	15,225,122	15,000,000	15,000,000					3.869	3.869	MON	25,793	96,725	10/07/2014	10/15/2049
78404X-AE-5	SBA SENIOR FINANCE, INC				3	0	0.0000								3.750	0.000	JAJO		2,708	06/01/2013	09/27/2019
78404X-AF-2	SBA SENIOR FINANCE, INC				3FE	3,308,375	98.2290	3,257,928	3,316,667	3,309,221		846			2.736	2.789	MON	6,301	34,844	04/04/2014	03/31/2021
784860-AC-5	SVB FINANCIAL GROUP				1FE	9,994,950	112.4320	11,243,233	10,000,000	9,996,691		466			5.375	5.382	MS	158,264	537,500	09/17/2010	09/15/2020
78573A-AC-4	SABMILLER HOLDINGS INC SABLN 4.95 01/15/42				1FE	5,473,150	112.6460	5,632,276	5,000,000	5,469,992		(3,158)			4.950	4.355	JJ	114,125		08/14/2014	01/15/2042
790849-AJ-2	ST JUDE MEDICAL INC				2FE	34,525,100	99.9940	34,998,054	35,000,000	34,588,862		41,895			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	106.3670	7,977,535	7,500,000	7,745,404		(946)			4.750	4.543	AO	75,208	178,125	10/06/2014	04/15/2043
79543N-AE-7	SALIX PHARMACEUTICALS				3FE	1,458,660	99.0000	1,451,330	1,465,990	1,459,676		1,016			3.481	3.602	MJSD	284	39,806	02/11/2014	01/02/2020

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
795830-AS-7	SALVATION ARMY			2	1FE	6,297,540	116.4200	6,985,200	6,000,000	6,273,215		(7,696)			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	122.3600	2,226,954	1,820,000	1,900,816		(2,245)			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	111.2690	2,886,326	2,594,000	2,393,700		3,770			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	103.0630	22,673,803	22,000,000	22,368,440		(57,246)			4.100	3.770	MS	265,589	902,000	08/28/2012	09/15/2020
80589M-AE-2	SCANA CORP				2FE	8,117,525	103.6900	8,424,789	8,125,000	8,119,936		577			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	142.0240	25,976,263	18,290,000	21,477,472		(73,960)			6.550	5.221	MS	352,743	1,197,995	11/10/2010	09/15/2037
808510-DA-9	CHARLES SCHWAB CORP				1FE	10,239,000	112.6230	11,262,278	10,000,000	10,090,871		(30,569)			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	109.0490	4,967,166	4,555,000	4,717,500		(6,297)			7.125	6.742	JJ	162,272	324,544	11/04/2010	07/01/2032
808626-AG-0	SCIENCE APPLICATIONS INT				3FE	31,922,590	90.8700	28,917,535	31,823,000	31,947,449		(7,147)			5.500	5.456	JJ	875,133	1,750,265	06/18/2012	07/01/2033
80875A-AJ-0	SCIENTIFIC GAMES				3FE		0.0000								3.481	0.000	MON		846	10/23/2013	10/18/2020
81014A-AA-9	SCOTTRADE FINANCIAL SERVICE 144A				2FE	7,500,000	106.1290	7,959,702	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	14,889,900	101.0570	15,158,565	15,000,000	14,890,806		906			3.900	3.990	MN	60,125		11/17/2014	11/15/2024
812007-AE-2	SEAGULL ENERGY/OCEAN ENERGY				2FE	13,547,230	129.0940	14,155,121	10,965,000	13,109,366		(115,344)			7.500	5.358	MS	242,144	822,375	11/29/2010	09/15/2027
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT				3FE	1,982,166	96.8340	1,934,249	1,997,500	1,984,080		1,514			3.500	3.654	MJSD	388	35,517	06/19/2014	04/29/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA				2FE		0.0000								3.000	0.000	MJSD		451	06/01/2013	04/20/2020
816851-AN-9	SEMPRA ENERGY				2FE	4,988,900	107.4340	5,371,693	5,000,000	4,997,407		1,694			6.500	6.539	JD	27,083	325,000	05/12/2009	06/01/2016
816851-AP-4	SEMPRA ENERGY				2FE	17,769,578	123.5150	19,074,426	15,443,000	17,598,659		(43,191)			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	131.7140	17,583,831	13,350,000	13,217,040		6,579			7.375	7.502	FA	410,234	984,563	05/26/2009	02/01/2027
824348-AQ-9	SHERWIN WILLIAMS CO				1FE	3,340,544	99.4010	3,374,663	3,395,000	3,341,040		495			4.000	4.096	JD	6,036	67,900	09/03/2014	12/15/2042
826418-BD-6	SIERRA PACIFIC POWER CO				1FE	5,381,431	106.7950	6,821,020	6,387,000	6,151,753		154,792			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	106.9240	8,019,328	7,500,000	7,255,159		115,396			5.250	7.103	JD	32,813	393,750	07/07/2009	12/01/2016
828807-BZ-9	SIMON PROPERTY GROUP LP				1FE	6,955,088	113.8060	8,624,219	7,578,000	7,290,807		71,520			6.125	7.402	MN	39,969	464,153	07/07/2009	05/30/2018
828807-CD-7	SIMON PROPERTY GROUP LP			1	1FE	2,988,630	114.8520	3,445,574	3,000,000	2,993,460		1,081			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	111.3660	13,703,563	12,305,000	12,707,954		(7,791)			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	103.6820	10,368,182	10,000,000	9,941,317		417			4.250	4.285	AO	131,042		09/03/2014	10/01/2044
82894*-AT-4	J.R. SIMPLOT COMPANY				2	4,000,000	108.1490	4,325,960	4,000,000	4,000,000					6.210	6.210	MN	36,570	248,400	05/03/2007	05/08/2017
829229-AJ-2	SINCLAIR TELEVISION GROUP				3		0.0000								3.000	0.000	MON		778	05/01/2013	10/29/2016
833034-AG-6	SNAP-ON INC				1FE	19,966,400	114.5050	22,900,928	20,000,000	19,983,520		3,326			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	106.6440	15,996,582	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	118.8660	20,207,249	17,000,000	16,945,088		823			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	122.2190	4,888,740	4,000,000	4,377,385		(12,653)			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	114.6640	1,605,293	1,400,000	1,404,505		(124)			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	123.3930	23,919,710	19,385,000	20,135,780		(13,879)			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	111.2810	11,128,137	10,000,000	9,951,259		814			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	11,000,000	111.7790	12,295,690	11,000,000	11,000,000					5.400	5.400	JD	36,300	594,000	12/09/2010	12/09/2040
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN			2	1FE	15,249,173	106.2840	16,207,402	15,249,173	15,249,173					3.846	3.846	FA	221,560	596,258	08/06/2013	08/15/2033
841504-AB-9	SOUTHEAST SUPPLY HEADER				2FE	14,981,850	102.3410	15,351,083	15,000,000	14,982,697		847			4.250	4.265	JD	28,333	322,292	06/05/2014	06/15/2024
842400-EB-5	SOUTHERN CALIFORNIA EDISON				2FE	11,863,800	132.2770	13,227,668	10,000,000	11,577,214		(73,930)			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	127.7320	11,495,862	9,000,000	8,999,961		1			5.750	5.750	AO	129,375	517,500	04/05/2010	04/01/2035
842400-FA-6	SOUTHERN CALIFORNIA EDISON				1FE	1,095,860	121.8390	1,273,213	1,045,000	1,091,623		(1,278)			5.350	5.000	JJ	25,780	55,908	05/27/2011	07/15/2035
842400-FL-2	SOUTHERN CALIFORNIA EDISON				1FE	7,934,480	132.2000	10,575,962	8,000,000	7,939,762		1,069			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	126.5080	17,078,612	13,500,000	14,383,437		(17,122)			5.500	5.039	MS	218,625	742,500	06/06/2011	03/15/2040
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	9,975,700	120.0740	12,007,426	10,000,000	9,977,229		415			5.125	5.141	MN	65,486	512,500	11/15/2010	11/15/2040
84263P-AM-2	SOUTHERN CONN GAS CO 144A				1FE	12,428,800	113.8780	11,387,817	10,000,000	12,129,322		(160,039)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
84265V-AD-7	SOUTHERN COPPER CORP				2FE	2,185,580	108.5020	2,170,041	2,000,000	2,130,944		(21,820)			5.375	3.990	AO	22,396	107,500	05/24/2012	04/16/2020
84265V-AF-2	SOUTHERN COPPER CORP				2FE	12,995,750	93.5750	12,164,798	13,000,000	12,996,543		372			3.500	3.504	MN	66,986	455,000	11/06/2012	11/08/2022
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES			2	2	9,107,143	112.1130	10,210,291	9,107,143	9,107,143					5.750	5.750	JD	23,274	523,661	07/01/2010	06/15/2040
84345P-AB-8	SOUTHERN NATURAL GAS			1	2FE	2,728,375	104.0340	2,600,845	2,500,000	2,681,969		(26,193)			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	105.1210	4,756,704	4,525,000	4,558,214		(16,315)			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	123.5420	6,177,123	5,000,000	5,185,332		(14,166)			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	105.1160	19,578,867	18,626,000	19,350,050		(90,656)			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	114.7280	13,767,382	12,000,000	11,990,763		116			4.875	4.880	AO	146,250	580,125	10/01/2013	10/01/2043
845437-BJ-0	SOUTHWESTERN ELECTRIC POWER				2FE	7,439,015	111.7050	8,433,743	7,550,000	7,503,055		13,072			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	130.0240	5,318,000	4,090,000	4,196,666		(1,782)			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	98.1600	13,742,452	14,000,000	14,051,277		(6,033)			4.100	4.041	MS	169,011	574,000	12/31/2012	03/15/2022
84603H-AB-3	SOUTHWIRE				3FE	1,164,728	96.5830	1,127,749	1,167,647	1,165,060		332			2.733	2.785	FMAN	4,521	30,991	02/19/2014	02/22/2021

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
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2FE	38,880,810	105.8710	40,230,995	38,000,000	38,815,427		(65,828)			4.750	4.453	MS	531,472	1,754,861	02/19/2014	03/15/2024
84762N-AW-1	SPECTRUM BRANDS				3FE	989,664	99.3130	985,639	992,462	989,948		284			2.985	3.035	MON	2,304	18,534	06/06/2014	09/04/2019
850458-AA-4	SPRINGFIELD CLINIC LLP			2	2	2,944,094	109.2230	3,215,628	2,944,094	2,944,094					6.090	6.168	MON	4,980	179,434	12/21/2006	12/21/2026
853254-AL-4	STANDARD CHARTERED PLC 144A				1FE	10,238,300	103.8720	10,387,212	10,000,000	10,224,206		(14,094)			5.200	4.891	JJ	223,889	260,000	03/21/2014	01/26/2024
854502-AA-9	STANLEY BLACK & DECKER				1FE	21,179,296	116.5470	24,911,979	21,375,000	21,192,434		3,303			5.200	5.261	MS	370,500	1,111,500	05/24/2011	09/01/2040
85520B-AG-2	STAR WEST GENERATION LLC				3FE	2,649,307	99.0000	2,622,814	2,649,307	2,649,307					4.250	4.272	MJSD	626	123,855	06/06/2013	03/13/2020
855244-AD-1	STARBUCKS CORP				1FE	37,605,474	106.8010	39,969,229	37,424,000	37,611,678		2,753			3.850	3.780	AO	360,206	1,378,120	09/16/2014	10/01/2023
85590A-AP-9	STARWOOD HOTELS & RESORTS				2FE	24,886,250	96.9550	24,238,755	25,000,000	24,907,497		9,837			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	101.8880	5,094,391	5,000,000	4,855,814		1,314			4.500	4.726	AO	66,250		09/08/2014	10/01/2034
857477-AL-7	STATE STREET CORP				1FE	11,980,560	98.7610	11,851,272	12,000,000	11,983,330		1,718			3.100	3.119	MN	47,533	372,000	05/08/2013	05/15/2023
863667-AE-1	STRYKER CORP				1FE	4,832,300	99.8980	4,994,900	5,000,000	4,833,315		1,015			4.100	4.301	AO	51,250	102,500	09/03/2014	05/15/2044
863667-AG-6	STRYKER CORP				1FE	25,928,848	104.5630	26,559,096	25,400,000	25,928,848					4.375	4.248	AO	740,833	598,840	10/14/2014	05/15/2044
86736G-AP-9	SUNGARD DATA SYSTEMS INC				3FE	2,236,251	99.2500	2,225,042	2,241,856	2,237,540		732			4.000	4.061	MJSD	5,480	90,933	03/07/2013	03/08/2020
86765B-AH-2	SUNOCO LOGISTICS PARTNER				2FE	7,157,710	116.7980	8,175,881	7,000,000	7,149,128		(2,255)			6.850	6.674	FA	181,144	479,500	04/01/2010	02/15/2040
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	5,107,086	105.1180	5,229,644	4,975,000	5,074,115		(11,656)			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	95.8220	2,874,659	3,000,000	3,018,002		(58)			4.950	4.910	JJ	68,475		07/29/2014	01/15/2043
86787E-AM-9	SUNTRUST BANK				2FE	1,986,860	115.6700	2,313,393	2,000,000	1,994,717		1,414			7.250	7.344	MS	42,694	145,000	03/12/2008	03/15/2018
86787E-AN-7	SUNTRUST BANK				2FE	23,384,877	97.7340	23,353,422	23,895,000	23,457,520		45,577			2.750	3.000	MN	109,519	657,113	05/22/2013	05/01/2023
86787G-AE-2	SUNTRUST BANK				2FE	5,534,377	111.2220	5,436,541	4,888,000	5,383,261		(85,140)			5.400	5.283	AO	65,988	263,952	04/26/2013	04/01/2020
87089H-AA-1	SWISS RE TREASURY 144A				1FE	26,074,910	98.1510	25,927,690	26,416,000	26,130,558		31,375			2.875	3.029	JD	52,740	759,460	05/28/2013	12/06/2022
871503-AH-1	SYMANTEC CORP				2FE	11,543,885	103.5220	11,920,603	11,515,000	11,535,885		(3,216)			4.200	4.164	MS	142,402	483,630	01/17/2012	09/15/2020
871503-AK-4	SYMANTEC CORP				2FE	19,840,000	100.8960	20,179,154	20,000,000	19,874,894		14,114			3.950	4.048	JD	35,111	790,000	06/11/2012	06/15/2022
871829-AF-4	SYSCO CORP				1FE	2,887,150	132.0510	3,301,286	2,500,000	2,828,163		(16,358)			6.500	5.145	FA	67,708	162,500	02/10/2011	08/01/2028
871829-AJ-6	SYSCO CORP				1FE	16,275,732	120.4050	18,289,583	15,190,000	16,213,000		(28,404)			5.375	4.854	MS	226,795	816,463	10/29/2013	09/21/2035
871829-AN-7	SYSCO CORP				1FE	12,215,900	141.3160	14,131,567	10,000,000	12,056,068		(42,151)			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	134.4410	4,134,056	3,075,000	3,093,752		(847)			7.125	7.053	FA	82,769	219,094	06/03/2009	02/15/2028
872330-AA-6	TC PIPELINES LP				2FE	26,920,255	105.9260	27,365,977	25,835,000	26,630,560		(105,904)			4.650	4.101	JD	53,392	1,201,328	05/23/2012	06/15/2021
87246Y-AC-0	TIAA ASSET MANAGEMENT 144A				2FE	9,988,600	102.5530	10,255,308	10,000,000	9,988,762		162			4.125	4.139	MN	69,896		10/27/2014	11/01/2024
872540-AM-1	TJX COS INC				1FE	1,996,240	118.9100	2,378,207	2,000,000	1,998,101		368			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	96.0360	33,612,751	35,000,000	33,323,634		171,662			2.500	3.153	MN	111,806	875,000	08/22/2013	05/15/2023
87305Q-CB-5	TTX CO 144A				1FE	25,007,750	124.5310	31,132,745	25,000,000	25,008,967		(190)			5.875	5.872	JD	122,396	1,468,750	06/27/2011	12/01/2040
87312A-AC-1	TIME WARNER TELECOM HOLDINGS				2FE		0.0000								2.755	0.000	MON		998	05/01/2013	04/20/2020
875127-AV-4	TAMPA ELECTRIC CO				2FE	4,440,148	139.1190	5,147,407	3,700,000	4,372,939		(17,009)			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	133.9570	32,244,903	24,071,000	26,212,229		(57,576)			6.150	5.421	MN	189,158	1,480,367	09/23/2013	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO				2FE	2,840,970	97.8730	2,936,188	3,000,000	2,864,085		15,279			2.600	3.270	MS	22,967	78,000	06/19/2013	09/15/2022
87612E-AR-7	TARGET CORP				1FE	6,532,396	136.8400	7,320,965	5,350,000	6,432,583		(25,057)			6.500	5.002	AO	73,414	347,750	08/27/2010	10/15/2037
87612E-AS-5	TARGET CORP				1FE	12,546,625	112.6540	14,081,788	12,500,000	12,517,150		(5,008)			6.000	5.950	JJ	345,833	750,000	01/15/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	7,642,500	144.1750	10,813,126	7,500,000	7,629,461		(2,267)			7.000	6.850	JJ	242,083	525,000	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORP				1FE	19,571,800	101.7480	20,349,516	20,000,000	19,591,149		7,889			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	135.9190	6,795,949	5,000,000	4,994,042		89			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	111.7910	39,126,889	35,000,000	35,206,373		(977)			4.900	4.862	MS	490,681		09/16/2014	09/15/2044
878237-AF-3	TECH DATA CORP				2FE	19,924,200	103.3430	20,668,522	20,000,000	19,956,970		14,729			3.750	3.834	MS	208,333	750,000	09/14/2012	09/21/2017
87875U-AH-5	TECO FINANCE INC				2FE	7,641,063	112.3360	9,323,904	8,300,000	8,029,047		82,388			6.572	7.881	MN	90,913	545,476	06/04/2009	11/01/2017
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL				3FE	3,156,391	98.2510	3,106,001	3,161,308	3,157,202		702			3.500	3.553	MON	615	110,008	11/04/2013	03/18/2020
88103N-AB-6	TERRAFORM				3FE	499,172	99.8750	501,054	501,681	499,364		192			3.920	4.017	JJ	8,598	7,612	08/05/2014	07/23/2019
88160J-AB-5	TESORO CORP				3FE		0.0000								2.483	0.000	FMAN		2,554	06/01/2013	01/30/2016
88163V-AD-1	TEVA PHARMACEUTICALS				1FE	29,819,036	123.3830	31,979,539	25,919,000	29,449,212		(92,508)			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	106.0140	21,202,768	20,000,000	20,000,000					5.250	5.250	JJ	440,417	525,000	01/28/2014	01/31/2026
882384-AC-4	TEXAS EASTERN TRANSMISSION 144A				2FE	11,178,230	95.2660	10,955,585	11,500,000	11,226,298		30,565			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	134.2320	2,684,640	2,000,000	2,333,109		(11,057)			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	101.4280	11,664,163	11,500,000	11,796,335		(44,184)			4.500	4.001	FA	215,625	517,500	01/19/2012	02/01/2021
882508-AW-4	TEXAS INSTRUMENT				1FE	37,393,500	95.0790	38,031,528	40,000,000	37,753,715		233,823			2.250	3.017	MN	150,000	900,000	06/10/2013	05/01/2023
883203-BV-2	TEXTRON INC				2FE	4,995,150	100.3730	5,018,652	5,000,000	4,995,150					3.875	3.887	MS	29,601		10/23/2014	03/01/2025
883556-BC-5	THERMO FISHER SCIENTIFIC			1	2FE	25,317,250	98.4610	24,615,368	25,000,000	25,259,364		(29,069)			3.150	3.000	JJ	363,125	787,500	12/18/2012	01/15/2023
88579Y-AH-4	3M CO				1FE	5,243,372	102.8330	5,599,254	5,445,000	5,244,712		1,340			3.875	4.091	JD	9,378	111,358	09/12/2014	06/15/2044
886546-AA-8	TIFFANY & CO				2FE	6,979,140	100.6410	7,044,864	7,000,000	6,979,607		467			3.800	3.836	AO	70,933		09/22/2014	10/01/2024
886546-AC-4	TIFFANY & CO				2FE	9,979,470	103.0830	10,308,347	10,000,000	9,979,583		113			4.900	4.913	AO	130,667		09/22/2014	10/01/2044

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 (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
887315-BN-8	TIME WARNER INC				2FE	16,144,475	125.6910	18,853,575	15,000,000	15,965,829		(42,119)			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	127.6260	638,129	500,000	526,843		(579)			6.500	6.054	MN	4,153	32,500	03/01/2010	11/15/2036
88732J-AJ-7	TIME WARNER CABLE INC				2FE	4,447,430	128.7440	5,033,902	3,910,000	4,404,864		(10,998)			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	114.6770	8,600,775	7,500,000	7,663,698		(40,834)			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	122.3790	6,118,932	5,000,000	4,982,951		3,224			8.250	8.347	AO	103,125	412,500	03/23/2009	04/01/2019
88732J-AW-8	TIME WARNER CABLE INC	0			2FE	293,760	110.3230	330,968	300,000	296,483		589			5.000	5.266	FA	6,250	15,000	12/08/2009	02/01/2020
88732J-AY-4	TIME WARNER CABLE INC			1	2FE	9,688,035	118.8900	10,652,583	8,960,000	9,651,942		(12,746)			5.875	5.317	MN	67,262	526,400	01/13/2012	11/15/2040
887389-AH-7	TIMKEN CO 144A				2FE	27,753,650	100.0330	28,009,167	28,000,000	27,761,060		7,410			3.875	3.982	MS	394,819		11/04/2014	09/01/2024
88738T-AA-8	TIMKEN CO				2FE	1,927,869	129.8550	2,382,845	1,835,000	1,913,912		(3,644)			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	124.2910	15,852,118	12,754,000	13,270,617		(11,084)			6.150	5.823	MN	100,225	784,371	11/30/2010	05/15/2037
889175-BE-4	TOLEDO EDISON COMPANY				2FE	831,359	118.3010	985,449	833,000	832,058		140			7.250	7.276	MN	10,065	60,393	04/21/2009	05/01/2020
891027-AQ-7	TORCHMARK CORP				2FE	27,556,535	103.0920	28,350,209	27,500,000	27,545,247		(4,985)			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	120.2380	2,404,762	2,000,000	2,113,776		(2,331)			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	98.0010	28,665,249	29,250,000	29,236,444		1,308			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	109.7420	21,948,464	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	98.2630	18,178,709	18,500,000	18,371,170		5,268			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	121.9540	13,924,736	11,418,000	13,463,865		(17,596)			5.350	4.206	MN	101,811	305,432	07/25/2014	11/01/2040
89417E-AJ-8	TRAVELERS COS INC				1FE	14,232,655	111.9740	14,939,510	13,342,000	14,225,973		(6,682)			4.600	4.200	FA	255,722	306,866	07/28/2014	08/01/2043
89566E-AD-0	TRISTATE GENERATION & TRANS 144A				1FE	32,129,480	133.1580	41,279,123	31,000,000	32,119,815		(22,421)			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	103.4790	16,556,640	16,000,000	16,000,000					4.450	4.450	AO	120,644		10/31/2014	10/01/2045
896239-AA-8	TRIMBLE NAVIGATION LTD				2FE	14,880,750	102.7770	15,416,543	15,000,000	14,881,607		857			4.750	4.851	JD	73,229		11/19/2014	12/01/2024
896522-AH-2	TRINITY IND				2FE	6,992,160	97.1550	6,800,822	7,000,000	6,992,351		191			4.550	4.564	AO	84,933		09/22/2014	10/01/2024
898813-AK-6	TUCSON ELECTRIC POWER			1	2FE	32,930,940	111.7860	34,653,669	31,000,000	32,457,086		(190,331)			5.150	4.316	MN	203,997	1,596,500	06/04/2012	11/15/2021
902494-AT-0	TYSON FOODS INC			1	2FE	25,330,700	108.1310	27,032,783	25,000,000	25,267,906		(31,473)			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	103.5740	5,178,700	5,000,000	4,985,318		518			3.950	3.987	FA	78,451		08/05/2014	08/15/2024
90265E-AG-5	UDR INC				2FE	18,718,785	107.7120	20,195,914	18,750,000	18,726,554		2,737			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	131.7000	2,739,366	2,080,000	2,131,666		(1,133)			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	106.3150	4,252,595	4,000,000	4,156,843		(23,935)			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	131.5920	13,159,233	10,000,000	10,865,365		(40,713)			7.000	6.051	JJ	322,778	700,000	05/15/2007	07/15/2028
903203-BN-6	UPC FINANCING PARTNER				3FE	3,895,550	97.7920	3,819,065	3,905,314	3,897,345		1,082			3.250	3.284	JJ	64,872	128,686	04/18/2013	06/30/2021
90343X-AH-7	US AIRWAYS				3FE	2,100,764	98.1790	2,065,430	2,103,750	2,101,139		375			2.981	3.023	JAJO	13,412	51,216	04/30/2014	05/23/2019
906548-CJ-9	UNION ELECTRIC CO				1FE	19,894,800	101.7510	20,350,128	20,000,000	19,899,341		1,981			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	109.0260	4,671,769	4,285,000	4,251,467		13,019			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	111.7700	4,174,592	3,735,000	3,711,776		7,209			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	113.9360	5,696,820	5,000,000	4,940,988		14,170			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	115.1500	5,757,501	5,000,000	4,989,176		1,748			6.125	6.175	FA	115,694	306,250	02/17/2009	02/15/2020
907818-DN-5	UNION PACIFIC CORP				1FE	9,787,500	99.2630	9,926,270	10,000,000	9,817,747		19,102			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	112.8660	19,187,196	17,000,000	17,176,577		144			4.750	4.683	JD	35,889	858,958	07/24/2014	12/15/2043
90919W-AA-8	UNISON GROUND LEASE FUND 144A				1FE	5,000,000	101.1370	5,056,872	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	101.5330	10,153,287	10,000,000	10,000,000					3.721	3.750	MON	16,538	372,100	03/11/2013	03/16/2020
910637-N#-0	UNITED ILLUMINATING CO				2	4,000,000	115.3610	4,614,440	4,000,000	4,000,000					6.260	6.260	MS	80,684	250,400	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				2	3,000,000	115.6760	3,470,280	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	132.7960	11,727,223	8,831,000	10,163,176		(29,944)			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	116.9440	29,236,063	25,000,000	24,410,573		10,905			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	98.8650	29,270,952	29,607,000	29,463,073		16,758			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	97.5290	12,473,909	12,790,000	12,945,582		(4,043)			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	108.0530	8,644,240	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	131.7250	20,088,122	15,250,000	17,758,052		(55,512)			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	116.1240	5,806,180	5,000,000	4,996,446		745			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	125.4700	12,546,982	10,000,000	9,980,061		346			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	108.5220	10,852,235	10,000,000	9,881,999		2,124			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	123.8960	17,345,383	14,000,000	13,404,631		13,014			5.800	6.159	MS	239,089	812,000	07/29/2010	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	4,925,500	141.1630	7,058,126	5,000,000	4,932,262		1,154			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	125.2890	5,638,002	4,500,000	5,029,234		(10,339)			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	129.4590	5,178,352	4,000,000	4,241,620		(4,075)			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	104.5280	15,679,200	15,000,000	14,806,658		3,454			4.250	4.330	MS	187,708	637,500	02/25/2013	03/15/2043
918204-AR-9	VF CORPORATION				1FE	5,378,985	125.3720	6,707,412	5,350,000	5,376,358		(769)			6.000	5.956	AO	67,767	321,000	09/30/2010	10/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
918204-AT-5	VF CORPORATION				1FE	23,623,221	134.5020	27,103,498	20,151,000	23,348,841		(71,320)			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	125.6560	8,324,711	6,625,000	7,536,763		(28,850)			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	118.0620	4,722,472	4,000,000	4,233,173		(4,735)			6.625	6.143	JD	11,778	265,000	09/13/2011	06/15/2037
920253-AF-8	VALMONT INDUSTRIES				2FE	29,955,450	101.1430	30,342,774	30,000,000	29,955,291		(159)			4.989	4.999	AO	374,175		09/08/2014	10/01/2044
920355-AE-4	VALSPAR CORP				2FE	9,009,900	109.3090	9,837,811	9,000,000	9,004,234		(1,646)			6.050	6.028	MN	90,750	544,500	08/14/2009	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	2,987,220	117.3160	3,519,486	3,000,000	2,993,143		1,260			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	107.3510	12,076,949	11,250,000	11,427,680		(23,330)			4.200	3.926	JJ	217,875	472,500	06/25/2013	01/15/2022
92276M-AW-5	VENTAS REALTY			1	2FE	4,602,473	108.7840	5,045,398	4,638,000	4,612,193		3,354			4.750	4.852	JD	18,359	220,305	01/11/2012	06/01/2021
92276M-AX-3	VENTAS REALTY				2FE	9,959,600	104.9620	10,496,202	10,000,000	9,969,796		3,523			4.250	4.299	MS	141,667	425,000	02/28/2012	03/01/2022
92343V-BE-3	VERIZON COMMUNICATIONS				2FE	7,971,750	102.6690	7,700,177	7,500,000	7,947,709		(8,650)			4.750	4.370	MN	59,375	356,250	01/13/2012	11/01/2041
925524-AV-2	CBS CORP				2FE	13,599,898	113.8060	15,079,356	13,250,000	13,579,465		(11,425)			5.500	5.280	MN	93,118	728,750	04/25/2012	05/15/2033
925524-AX-8	CBS CORP				2FE	2,295,080	126.9310	2,538,625	2,000,000	2,270,509		(6,330)			6.875	5.765	AO	23,299	137,500	09/16/2010	04/30/2036
925524-BB-5	CBS CORP				2FE	8,721,200	106.8860	10,688,617	10,000,000	9,703,634		202,123			6.250	8.660	AO	105,903	625,000	01/28/2009	04/30/2016
92553P-AC-6	VIACOM INC				2FE	2,702,500	122.1170	3,052,927	2,500,000	2,689,699		(3,767)			6.750	6.127	AO	40,313	168,750	04/13/2011	10/05/2037
92553P-AL-6	VIACOM INC				2FE	12,255,400	94.5150	11,814,415	12,500,000	12,267,029		4,232			4.500	4.621	FA	193,750	562,500	05/04/2012	02/27/2042
927804-FB-5	VIRGINIA ELECTRIC & POWER CO				1FE	17,275,461	132.0860	20,209,108	15,300,000	17,112,125		(42,686)			6.000	5.106	MN	117,300	918,000	11/09/2010	05/15/2037
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY				1FE	4,988,934	98.0880	4,893,546	4,988,934	4,988,934					3.930	3.930	MJSD	545	69,711	08/22/2014	06/30/2030
92929L-AL-2	WMG ACQUISITION CORP				4FE	3,212,058	96.5000	3,107,405	3,220,109	3,213,587		1,044			3.750	3.808	MJSD	671	91,572	07/19/2013	07/01/2020
92931B-AC-0	INTEGRYS ENERGY GROUP			1	2FE	11,460,105	100.5000	12,051,960	11,992,000	11,465,108		1,266			6.110	6.402	JD	61,059	732,711	10/11/2011	12/01/2066
92937W-AA-2	WCP ISSUER LLC 144A				1FE	15,000,000	102.5250	15,378,677	15,000,000	15,000,000					3.819	3.819	MON	25,460	572,850	08/01/2013	08/15/2020
92937W-AC-8	WCP ISSUER LLC 144A				1FE	9,000,000	100.6530	9,058,750	9,000,000	9,000,000					4.557	4.557	MON	18,228	410,130	08/01/2013	08/15/2020
92979B-AC-6	WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES				2	17,000,000	101.4970	17,254,490	17,000,000	17,000,000					4.180	4.180	AO	134,224	710,600	04/23/2013	04/23/2023
929903-AM-4	WACHOVIA CORP				1FE	9,900,360	117.0700	12,643,561	10,800,000	9,980,757		19,412			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	120.5220	40,478,647	33,586,000	34,244,666		(17,754)			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	137.0440	4,111,313	3,000,000	3,595,863		(13,925)			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	134.1130	16,093,504	12,000,000	12,182,608		(3,501)			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	116.6010	10,494,087	9,000,000	9,751,849		(5,141)			4.750	4.244	AO	105,688	213,750	07/24/2014	10/02/2043
931427-AB-4	WALGREENS BOOTS ALLIANCE				2FE	9,968,550	104.0680	10,406,780	10,000,000	9,968,667		117			4.500	4.524	MN	53,750		11/10/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE				2FE	9,998,400	105.4770	10,547,709	10,000,000	9,998,403		3			4.800	4.801	MN	57,333		11/06/2014	11/18/2044
93884P-CM-0	WASHINGTON GAS LIGHT CO				1FE	4,344,110	124.8260	5,305,094	4,250,000	4,326,684		(4,085)			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	118.0350	29,508,625	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			1	2FE	9,005,620	112.9270	10,163,441	9,000,000	8,991,031		(2,839)			7.250	7.224	FA	271,875	652,500	01/29/2009	02/01/2019
939653-AM-3	WASHINGTON REIT				2FE	16,949,160	100.3260	17,055,371	17,000,000	16,959,457		4,347			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	99.1090	20,812,938	21,000,000	19,448,618		167,433			2.900	4.025	MS	179,317	609,000	01/08/2014	09/15/2022
942683-AF-0	ACTAVIS INC				2FE	23,740,034	97.4510	23,433,101	24,046,000	23,769,434		28,740			3.250	3.413	AO	195,374	781,495	09/11/2013	10/01/2022
947075-AB-3	WEATHERFORD INTL LTD		E		2FE	5,030,557	91.7140	5,172,665	5,640,000	5,069,024		8,170			6.500	7.405	FA	152,750	366,600	01/07/2009	08/01/2036
948627-AU-8	WEIGHT WATCHERS INTL INC				3FE		0.0000								3.750	0.000	MJSD		29,010	05/01/2013	04/02/2020
949480-AQ-3	WELLESLEY COLLEGE			2	1FE	13,985,000	107.3210	15,008,842	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	123.7680	5,346,791	4,320,000	4,406,319		(2,258)			5.950	5.780	JD	11,424	257,040	07/22/2010	12/15/2034
94973V-AN-7	WELLPOINT INC				2FE	14,934,150	129.6610	19,449,191	15,000,000	14,941,550		1,144			6.375	6.408	JD	42,500	956,250	06/05/2007	06/15/2037
94973V-AR-8	WELLPOINT INC				2FE	998,400	117.9210	1,179,215	1,000,000	999,224		157			7.000	7.022	FA	26,444	70,000	02/02/2009	02/15/2019
94973V-AX-5	WELLPOINT INC				2FE	10,102,800	99.9630	9,996,280	10,000,000	10,082,104		(9,813)			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	104.9850	10,498,490	10,000,000	9,919,142		7,642			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	125.5840	15,252,193	12,145,000	13,935,943		(46,026)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014 - LC18			2	1FE	12,000,808	99.6580	11,959,965	12,001,000	12,000,804		(4)			4.193	4.210	MON	41,933		12/12/2014	12/15/2047
952845-AE-5	WEST FRASER TIMBER CO				2FE	10,000,000	95.7590	9,575,949	10,000,000	10,000,000					4.350	4.350	AO	91,833		10/07/2014	10/15/2024
95709T-AC-4	WESTAR ENERGY INC			1	1FE	4,548,500	100.0000	5,000,000	5,000,000	4,600,423		9,337			5.950	6.680	JJ	148,750	297,500	05/27/2008	01/01/2035
95709T-AE-0	WESTAR ENERGY INC			1	1FE	8,275,100	101.2420	10,124,172	10,000,000	8,423,734		29,428			5.875	7.343	JJ	270,903	587,500	12/30/2008	07/15/2036
95709T-AJ-9	WESTAR ENERGY INC				1FE	6,613,384	104.3290	6,588,362	6,315,000	6,613,371		(13)			4.100	3.825	AO	64,729		12/29/2014	04/01/2043
957576-AA-9	WESTERN & SOUTHERN FIN 144A				1FE	38,539,800	116.9660	44,447,122	38,000,000	38,518,590		(15,486)			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	101.4850	16,237,674	16,000,000	16,003,165		(832)			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	102.5840	9,232,528	9,000,000	9,416,667		(9,259)			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	106.0320	28,628,751	27,000,000	26,752,369		3,783			6.200	6.272	JD	46,500	1,674,000	12/02/2013	06/21/2040
960413-AF-9	WESTLAKE CHEMICAL CORP			1	2FE	12,093,811	99.0860	12,162,836	12,275,000	12,107,469		17,637			3.600	3.801	JJ	203,765	441,900	09/11/2013	07/15/2022
961548-AV-6	WESTVACO CORP				2FE	10,050,570	132.3130	11,246,575	8,500,000	9,722,913		(46,163)			8.200	6.670	JJ	321,394	697,000	10/19/2005	01/15/2030
963320-AR-7	WHIRLPOOL CORPORATION				2FE	9,009,050	104.1200	9,370,760	9,000,000	9,008,480		(570)			4.000	3.988	MS	120,000	186,000	02/24/2014	03/01/2024
96332H-CE-7	WHIRLPOOL CORP				2FE	12,481,250	109.3300	13,666,206	12,500,000	12,485,292		1,622			4.700	4.719	JD	48,958	587,500	05/29/2012	06/01/2022

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
96332H-CF-4	WHIRLPOOL CORP				2FE	7,744,661	101.6150	7,976,811	7,850,000	7,755,879		9,619			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	103.7360	10,373,600	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	1FE	15,433,845	101.7360	15,701,777	15,433,845	15,433,845					4.090	4.125	MON	28,055	131,509	09/30/2014	10/15/2044
96950F-AF-1	WILLIAMS PARTNERS LP				2FE	16,383,350	111.7710	16,765,664	15,000,000	16,298,858		(22,838)			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	95.5770	7,646,185	8,000,000	7,493,132		55,253			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	108.1630	10,816,275	10,000,000	10,013,933		(5,638)			6.200	6.132	MS	160,167	620,000	05/22/2007	03/28/2017
97263B-AA-1	WILTON 144A			1	2FE	9,250,625	105.0070	9,476,848	9,025,000	9,225,924		(18,776)			5.875	5.535	MS	134,028	530,219	08/19/2013	03/30/2033
97381H-AN-7	WINDSTREAM CORP				3FE	4,554,066	99.0840	4,512,328	4,554,066	4,554,066					2.995	3.071	MON	5,305	161,476	01/10/2013	01/23/2020
976657-AG-1	WISCONSIN ENERGY CORP				1FE	1,160,015	131.7200	1,448,921	1,100,000	1,153,099		(1,611)			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	100.5000	10,070,100	10,020,000	10,076,425		(21,535)			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	138.6930	1,549,202	1,117,000	1,323,667		(4,843)			6.375	5.000	FA	26,901	71,209	10/13/2010	08/15/2037
976826-BK-2	WISCONSIN POWER AND LIGHT				1FE	25,008,390	103.5530	25,888,230	25,000,000	25,008,366		(24)			4.100	4.098	AO	219,236		10/06/2014	10/15/2044
000000-00-0	ZEBRA TECHNOLOGIES CORP				3FE	1,140,805	100.7250	1,157,759	1,149,425	1,140,950		146			3.669	3.779	MJSD	234		11/18/2014	09/30/2021
000000-00-0	BE AEROSPACE INC. 2014 TERM LOAN B				3FE	1,982,918	99.8000	1,988,897	1,992,883	1,983,002		84			3.419	3.554	MJSD	379		12/19/2014	12/31/2018
980745-C@-0	WOODWARD GOVERNOR COMPANY SERIES E SENIOR NOTE				2	10,000,000	107.1960	10,719,600	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	104.1380	15,620,700	15,000,000	15,000,000					4.180	4.181	AO	156,750	550,367	11/15/2013	11/15/2025
981811-AE-2	WORTHINGTON INDUSTRIES				2FE	23,059,470	105.6890	24,308,373	23,000,000	23,056,751		(2,719)			4.550	4.522	AO	220,928	523,250	04/10/2014	04/15/2026
983024-AG-5	WYETH				1FE	5,434,009	134.8140	6,080,090	4,510,000	5,335,731		(25,406)			6.500	5.000	FA	122,146	293,150	10/15/2010	02/01/2034
983024-AL-4	WYETH				1FE	15,242,583	129.7440	17,180,757	13,242,000	15,127,506		(50,008)			6.000	4.909	FA	300,152	794,520	08/20/2013	02/15/2036
98310W-AG-3	WYNDHAM WORLDWIDE				2FE	10,501,540	111.8400	11,184,041	10,000,000	10,360,967		(49,179)			5.625	4.937	MS	187,500	562,500	02/21/2012	03/01/2021
98310W-AL-2	WYNDHAM WORLDWIDE				2FE	4,991,300	98.8240	4,941,207	5,000,000	4,992,710		744			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	146.4750	6,683,634	4,563,000	5,628,658		(25,008)			6.750	5.011	FA	128,334	308,003	11/15/2010	08/01/2037
984121-BQ-5	XEROX CORPORATION				2FE	7,570,885	110.2560	7,993,557	7,250,000	7,354,975		(46,000)			6.750	6.000	FA	203,906	489,375	09/01/2009	02/01/2017
984121-CD-3	XEROX CORPORATION				2FE	20,306,436	106.8860	21,270,258	19,900,000	20,201,043		(40,588)			4.500	4.226	MN	114,425	895,500	05/18/2012	05/15/2021
98419M-AB-6	XYLEM INC				2FE	6,586,034	108.0560	6,537,389	6,050,000	6,498,539		(57,840)			4.875	3.623	AO	73,734	294,938	11/19/2013	10/01/2021
98478*-AP-2	YANKEE GAS SERVICES CO 1ST MTG SERIES J				1	6,000,000	113.9200	6,835,200	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				2FE	5,030,270	106.1150	5,305,752	5,000,000	5,005,327		(3,895)			6.250	6.162	AO	65,972	312,500	07/16/2007	04/15/2016
988498-AD-3	YUM! BRANDS INC				2FE	2,707,459	129.3340	3,032,879	2,345,000	2,682,008		(7,048)			6.875	5.737	MN	20,600	161,219	04/25/2011	11/15/2037
988498-AK-7	YUM! BRANDS INC				2FE	9,995,500	109.9310	10,993,101	10,000,000	9,995,593		76			5.350	5.353	MN	89,167	536,486	10/22/2013	11/01/2043
98956P-AB-8	ZIMMER HOLDINGS INC				2FE	18,286,210	121.5760	21,515,259	17,697,000	18,245,600		(10,639)			5.750	5.517	MN	87,625	1,017,578	09/03/2010	11/30/2039
98977V-AF-1	ZUFFA				3FE	347,557	95.5000	334,425	350,183	347,786		229			3.257	3.380	FA	3,966	4,341	06/25/2014	02/25/2020
98978V-AB-9	ZOETIS INC				2FE	31,177,056	98.8060	30,629,900	31,000,000	31,158,299		(16,627)			3.250	3.178	FA	419,792	1,007,500	10/31/2013	02/01/2023
008474-B*-8	AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES		A		2	8,000,000	94.5550	7,564,400	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	131.4560	2,977,478	2,265,000	2,588,105		(17,647)			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	97.1580	26,179,269	26,945,000	27,014,697		(7,878)			3.150	3.112	AO	212,192	848,768	11/20/2012	10/01/2022
013716-AU-9	RIO TINTO ALCAN INC		A		1FE	11,026,485	121.2690	13,386,922	11,039,000	11,028,806		316			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	114.5190	9,333,330	8,150,000	8,414,581		(6,914)			5.750	5.475	JD	39,052	468,625	01/10/2014	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORPORATION		I		2	8,000,000	107.4570	8,596,560	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	102.5000	20,500,000	20,000,000	20,000,000					4.300	4.300	JJ	382,222	430,000	01/09/2014	01/21/2026
067901-AA-6	BARRICK GOLD CORP		A		2FE	4,388,850	91.8180	4,136,380	4,505,000	4,398,191		2,544			5.800	6.006	MN	33,387	194,590	06/23/2014	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO		A		2FE	7,756,252	97.4510	7,811,656	8,016,000	7,782,724		5,932			5.800	6.054	MN	59,407	464,928	04/13/2010	11/15/2034
10482P-AF-7	BRAGG COMMUNICATIONS INC		A		3FE	1,411,722	100.0000	1,411,722	1,411,722	1,411,722					3.500	3.500	FMAN	4,667	24,980	02/19/2013	02/28/2018
10549P-AG-6	BROOKFIELD ASSET MGMT INC		A		2FE	5,451,200	123.3110	6,165,549	5,000,000	5,408,292		(11,398)			7.375	6.597	MS	122,917	368,750	10/07/2010	03/01/2033
125094-AC-6	CDP FINANCIAL 144A		A		1FE	49,034,249	131.2910	57,223,174	43,585,000	48,803,080		(103,076)			5.600	4.770	MN	244,076	2,440,760	02/05/2014	11/25/2039
12623T-AE-8	CNPC GENERAL CAPITAL 144A		A		1FE	9,237,200	97.0130	9,701,325	10,000,000	9,303,052		65,852			3.400	4.413	AO	70,833	340,000	01/14/2014	04/16/2023
136375-BL-5	CANADIAN NATL RAILROAD		A		1FE	8,650,042	132.1030	9,775,645	7,400,000	8,524,451		(33,154)			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	133.1510	5,991,778	4,500,000	5,064,618		(14,074)			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	137.0030	8,220,182	6,000,000	7,094,775		(25,108)			6.375	5.024	MN	48,875	382,500	11/03/2010	11/15/2037
136375-BZ-4	CANADIAN NATL RAILROAD		A		1FE	11,869,633	110.3100	12,398,872	11,240,000	11,866,198		(3,435)			4.500	4.166	MN	75,870	252,900	09/19/2014	11/07/2043
136385-AE-1	CANADIAN NATURAL RESOURCES		A		2FE	5,255,976	116.5480	5,853,033	5,022,000	5,230,651		(5,986)			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	109.8680	8,432,351	7,675,000	7,515,707		3,977			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	108.2790	108,279	100,000	106,523		(1,269)			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	93.7900	12,905,504	13,760,000	13,902,578		(16,419)			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	122.4430	3,061,086	2,500,000	2,619,896		(3,825)			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	128.6170	9,055,912	7,041,000	7,519,327		(10,798)			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	109.7700	8,781,585	8,000,000	7,706,861		28,276			4.450	5.000	MS	104,822	356,000	02/04/2011	03/15/2023
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	13,928,719	114.1320	13,933,274	12,208,000	13,810,923		(30,554)			6.750	5.737	MN	105,294	824,040	10/18/2010	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
15135U-AG-4	CENOVUS ENERGY INC		A		2FE	19,936,050	93.8500	18,769,930	20,000,000	19,947,073		6,067			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	96.8880	6,782,160	7,000,000	7,000,000					3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
292505-AD-6	ENCANA CORP		A		2FE	4,949,460	108.7310	4,892,910	4,500,000	4,905,117		(10,963)			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	112.6220	6,757,336	6,000,000	6,057,289		(11,083)			6.500	6.247	MN	49,833	390,000	05/04/2009	05/15/2019
292505-AK-0	ENCANA CORP		A		2FE	10,901,370	92.2060	9,220,562	10,000,000	10,895,409		(5,961)			5.150	4.568	MN	65,806	257,500	08/13/2014	11/15/2041
29250N-AF-2	ENBRIDGE INC		A		1FE	29,769,100	96.6940	29,008,194	30,000,000	29,793,096		19,511			4.000	4.095	AO	300,000	1,196,667	11/08/2013	10/01/2023
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A	2	2	18,000,000	102.1930	18,394,740	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	102.3940	15,359,100	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	104.6150	5,230,750	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	97.4380	26,308,209	27,000,000	26,680,295		31,350			3.700	3.866	MS	294,150	999,000	06/24/2013	03/15/2023
448055-AD-5	HUSKY ENERGY INC		A		2FE	17,919,687	124.7090	19,105,385	15,320,000	17,717,277		(51,608)			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	100.7310	4,029,235	4,000,000	3,995,991		466			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	98.7720	7,901,728	8,000,000	7,984,625		1,345			4.000	4.025	AO	67,556	184,889	03/12/2014	04/15/2024
46294*-AB-4	IRON ORE COMPANY OF CANADA		A	2	2	5,333,334	105.5940	5,631,680	5,333,334	5,333,334					6.600	6.599	AO	59,644	352,000	10/11/2005	10/31/2017
496902-AJ-6	KINROSS GOLD CORP		A		2FE	12,399,798	96.5600	12,070,029	12,500,000	12,423,536		9,365			5.125	5.235	MS	213,542	640,625	06/22/2012	09/01/2021
59151K-AH-1	METHANEX CORP		A		2FE	10,446,998	99.4070	10,363,183	10,425,000	10,441,031		(2,973)			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	99.9910	4,999,568	5,000,000	4,975,045		195			4.250	4.312	JD	25,382		11/13/2014	12/01/2024
59564N-A#-0	MIDCOAST ENERGY PARTNERS		A		2	25,000,000	98.1490	24,537,250	25,000,000	25,000,000					4.420	4.420	MS	279,319		09/30/2014	09/30/2024
611688-AA-0	MONSANTO FINANCE CANADA		A		1FE	25,262,999	117.7680	26,947,731	22,882,000	25,077,533		(63,007)			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	101.3300	20,266,036	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	140.8250	7,041,264	5,000,000	4,619,568		9,295			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	125.6020	6,280,124	5,000,000	5,035,031		(697)			6.400	6.341	MN	40,889	320,000	05/08/2007	05/15/2037
655422-AV-5	NORANDA INC/XSTRATA CANADA COR		A		2FE	3,219,008	107.2330	3,522,590	3,285,000	3,224,524		1,276			6.200	6.358	JD	9,052	203,670	11/16/2010	06/15/2035
68371Y-AF-0	OPEN TEXT CORPORATION		A		3FE	3,798,221	99.5000	3,798,221	3,817,308	3,800,591		2,369			2.747	2.841	MON	583	54,450	01/24/2014	12/18/2020
707886-B#-3	PENN WEST ENERGY TRUST		A		2	4,403,150	101.8100	5,090,500	5,000,000	4,729,378		66,364			6.300	8.150	MN	28,000	316,250	02/02/2009	05/29/2018
707886-C*-6	PENN WEST ENERGY TRUST		A		2	12,000,000	100.7720	12,092,640	12,000,000	12,000,000					6.400	6.400	MN	68,267	771,000	05/29/2008	05/29/2020
716442-AH-1	PETRO-CANADA		A		1FE	1,719,787	115.0200	2,084,162	1,812,000	1,730,021		2,429			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	116.1010	22,089,355	19,026,000	20,770,026		(41,784)			5.950	5.205	MN	144,650	1,132,047	03/19/2014	05/15/2035
725906-AN-1	PLACER DOME INC		A		2FE	4,060,589	109.6850	3,866,408	3,525,000	4,010,782		(12,521)			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	123.9780	1,611,708	1,300,000	1,326,628		(599)			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	117.0050	12,870,586	11,000,000	11,132,177		(25,663)			6.500	6.182	MN	91,361	715,000	05/28/2009	05/15/2019
775109-AK-7	ROGERS COMMUNICATIONS INC	0	A		2FE	224,134	115.5080	231,016	200,000	211,073		(2,718)			6.800	5.106	FA	5,138	13,600	08/21/2009	08/15/2018
775109-AW-1	ROGERS COMMUNICATIONS INC		A		2FE	19,969,000	96.9460	19,389,298	20,000,000	19,974,040		2,750			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	105.4780	21,095,584	20,000,000	19,966,460		3,359			4.100	4.123	AO	205,000	817,722	09/25/2013	10/01/2023
78008K-J7-9	ROYAL BANK OF CANADA		A	1	1FE	25,000,000	105.7860	26,446,580	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	107.0700	5,353,519	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	99.0570	2,971,710	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	99.0190	2,970,570	3,000,000	3,000,000					3.670	3.670	MS	27,831	110,100	03/20/2013	03/31/2023
856899-AB-5	STATE GRID OVERSEAS STATE GRID OSEAS 144A		A		1FE	19,796,400	97.7190	19,543,864	20,000,000	19,824,901		17,887			3.125	3.245	MN	67,708	625,000	05/16/2013	05/22/2023
867229-AD-8	SUNCOR ENERGY INC		A		1FE	10,906,373	116.0400	12,068,160	10,400,000	10,890,891		(11,120)			5.950	5.546	JD	51,567	618,800	03/19/2014	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		A		1FE	162,037	122.9370	264,945	215,512	165,106		628			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	101.8260	13,237,381	13,000,000	13,215,928		(4,186)			6.250	6.115	FA	338,542	812,500	11/06/2009	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED		A		2FE	16,665,388	90.1760	14,769,870	16,379,000	16,660,321		(7,583)			6.125	5.974	AO	250,803	1,003,214	06/14/2011	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED		A		2FE	10,207,888	92.0200	8,400,506	9,129,000	10,166,280		(17,197)			6.250	5.436	JJ	263,093	570,563	06/28/2012	07/15/2041
87951Y-AN-1	TELESAT CANADA INC		A		3FE	1,449,459	98.8760	1,436,752	1,453,092	1,450,378		582			3.500	3.563	MJSD	283	38,567	03/27/2013	03/28/2019
884903-AY-1	THOMSON REUTERS CORP		A		2FE	13,734,450	113.3960	14,174,493	12,500,000	13,674,957		(33,350)			5.500	4.775	FA	259,722	687,500	03/14/2013	08/15/2035
884903-BK-0	THOMSON REUTERS CORP		A		2FE	6,970,320	105.3110	7,371,744	7,000,000	6,978,670		2,704			3.950	4.002	MS	69,893	276,500	09/29/2011	09/30/2021
884903-BQ-7	THOMSON REUTERS CORP		A		2FE	4,969,050	106.2910	5,314,549	5,000,000	4,971,877		2,557			4.300	4.377	MN	22,694	216,194	11/14/2013	11/23/2023
887147-A#-3	TIMBERWEST FOREST CORP		A		2	10,000,000	104.1120	10,411,200	10,000,000	10,000,000					4.810	4.810	AO	104,217	481,000	10/13/2011	10/13/2023
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A		1FE	47,861,176	96.6630	47,572,592	49,215,000	48,045,263		117,974			2.750	3.068	JJ	624,074	1,353,413	06/19/2013	07/15/2023
89346D-AE-7	TRANSALTA CORP		A		2FE	10,526,422	107.5190	10,913,170	10,150,000	10,503,264		(6,128)			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	116.6400	11,664,010	10,000,000	10,040,998		(8,536)			7.125	7.006	JJ	328,542	712,500	01/06/2009	01/15/2019
893526-DF-7	TRANS-CANADA PIPELINES		A		1FE	1,895,954	112.7750	2,086,347	1,850,000	1,891,274		(1,196)			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	116.3410	11,634,130	10,000,000	9,970,558		475			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	94.2080	13,424,683	14,250,000	13,510,103		84,535			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	101.1890	5,059,473	5,000,000	4,977,995		595			4.625	4.660	MS	77,083	116,267	02/25/2014	03/01/2034
895945-B@-1	TRICAN WELL SERVICES		A		2	9,000,000	97.5540	8,779,860	9,000,000	9,000,000					5.900	5.900	AO	92,925	531,000	04/28/2011	04/28/2021

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
98417E-AC-4	XSTRATA FINANCE CANADA 144A		A		2FE	8,240,220	114.5030	9,160,203	8,000,000	8,224,098		(4,091)			6.900	6.660	MN	70,533	552,000	06/07/2010	11/15/2037
98417E-AK-6	XSTRATA FINANCE CANADA 144A		A		2FE	21,940,206	104.8300	21,962,887	20,951,000	21,689,301		(90,667)			4.950	4.350	MN	132,515	1,037,075	04/16/2012	11/15/2021
98462Y-AA-8	YAMANA GOLD	0	A		2FE	13,014,250	97.6230	12,691,039	13,000,000	13,002,194		(12,056)			4.950	4.936	JJ	323,538		07/08/2014	07/15/2024
98462Y-B#-6	YAMANA GOLD SERIES C SENIOR NOTES		A		2	4,000,000	95.6510	3,826,040	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	94.7190	7,577,520	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	94.8860	3,795,440	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		2	25,000,000	103.4440	25,861,000	25,000,000	25,000,000					4.420	4.420	FA	435,861	1,105,000	02/09/2012	02/09/2024
C4861*-AL-1	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		3	15,000,000	101.7900	15,268,500	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
C4862#-AA-0	ISLAND TIMBERLANDS FINANCE		A		2	1,000,000	102.2560	1,022,560	1,000,000	1,000,000					5.570	5.570	MS	18,567	55,700	08/10/2005	08/30/2015
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2	5,500,000	111.7540	6,146,470	5,500,000	5,500,000					6.160	6.160	MS	112,933	338,800	08/10/2005	08/30/2025
C9413P-AM-5	VALEANT PHARMACEUTICALS		A		3	0.0000									3.500	0.000	JAJO		3,602	02/19/2013	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS		A		3FE	2,474,489	99.2500	2,495,447	2,514,304	2,481,499		5,079			3.982	4.276	FMAN	15,852	100,284	08/13/2013	08/05/2020
C9413P-AR-4	VALEANT PHARMACEUTICALS		A		3FE	1,382,908	99.3340	1,373,691	1,382,908	1,382,908					4.005	4.023	MJSD	154	51,960	09/17/2013	12/31/2023
C9413P-AS-2	VALEANT PHARMACEUTICALS		A		3FE	553,163	99.3000	549,291	553,163	553,163					3.750	3.767	MJSD	58	20,784	09/17/2013	02/13/2019
000000-00-0	BRITISH TRANSCO INTERNATIONAL	@	F		1FE	3,916,239	80.0240	6,978,053	8,720,000	5,568,471		353,328			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	97.0600	21,838,570	22,500,000	22,357,300		14,717			3.300	3.388	AO	169,125	770,625	05/14/2013	04/09/2023
000000-00-0	SIEMENS FINANCIE		F		1FE	25,812,500	103.1750	25,793,728	25,000,000	25,740,077		(44,276)			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	113.5000	3,405,000	3,000,000	3,000,821		(27)			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	113.6920	42,237,819	37,151,000	38,891,245		(8,577)			4.875	4.581	MS	553,395	487,500	09/23/2014	03/11/2044
00185A-AB-0	AON PLC AON 4.25 12/12/42 Corp		F		2FE	4,256,640	97.0200	4,365,912	4,500,000	4,258,393		1,753			4.250	4.593	JD	10,094	95,625	08/20/2014	12/12/2042
00185A-AD-6	AON PLC		F		2FE	19,929,800	105.2810	21,056,144	20,000,000	19,936,226		5,874			4.000	4.043	MN	75,556	802,222	11/21/2013	11/27/2023
00203Q-AB-3	AP MOELLER 144a		R		2FE	29,923,100	102.5470	30,764,100	30,000,000	29,924,859		1,759			3.750	3.781	MS	309,375		09/16/2014	09/22/2024
00205G-AA-5	APT PIPELINES LTD 144A		F		2FE	24,769,000	97.5070	24,376,663	25,000,000	24,812,780		20,167			3.875	3.988	AO	215,278	968,750	10/03/2012	10/11/2022
00279V-CD-5	ABBEY NATL TREASURY SERV 144A		F	1	1FE	20,000,000	98.6660	19,733,216	20,000,000	20,000,000					5.000	5.000	FA	347,222	1,000,000	08/16/2010	08/26/2030
02364W-AJ-4	AMERICA MOVIL SAB DE CV		F		1FE	10,204,360	122.9830	12,298,271	10,000,000	10,186,824		(4,898)			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	119.8120	5,990,592	5,000,000	4,700,911		5,477			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	119.0740	5,953,681	5,000,000	5,469,387		(8,531)			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	98.6230	6,173,822	6,260,000	6,267,503		(870)			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	94.8460	12,329,950	13,000,000	13,390,749		(7,603)			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	91.5350	22,883,748	25,000,000	24,748,602		27,426			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	98.9620	26,719,675	27,000,000	26,754,587		22,418			4.125	4.264	MS	290,813	969,375	04/16/2014	09/27/2022
04363U-AB-2	ASCIANO FINANCE 144A		F		2FE	14,536,900	105.0900	15,763,479	15,000,000	14,689,085		45,767			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	106.7550	3,306,215	3,097,000	3,201,471		(29,451)			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	114.3750	11,437,545	10,000,000	9,976,818		3,148			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	103.7970	20,759,334	20,000,000	20,016,378		(954)			4.650	4.639	MN	118,833	935,167	01/16/2014	11/15/2023
046353-AD-0	ASTRAZENECA PLC		F		1FE	28,079,956	134.0960	31,378,417	23,400,000	27,702,890		(99,202)			6.450	5.076	MS	444,405	1,509,300	11/10/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC		F		1FE	14,906,550	98.3160	14,747,382	15,000,000	14,910,412		1,732			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	113.2560	28,313,898	25,000,000	25,000,000					5.000	5.000	JD	100,694	1,250,000	11/18/2010	12/02/2030
05464H-AB-6	AXIS SPECIALTY FINANCE PLC		F		1FE	17,374,578	108.9090	18,661,564	17,135,000	17,374,186		(392)			5.150	5.059	AO	220,613	485,349	09/12/2014	04/01/2045
05523R-AB-3	BAE SYSTEMS PLC 144A		F		2FE	14,929,691	110.1830	16,100,006	14,612,000	14,847,487		(29,342)			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	119.8140	5,092,104	4,250,000	5,045,919		(4,276)			5.800	4.579	AO	54,778	123,250	09/11/2014	10/11/2041
055262-B*-9	BASF SE SERIES B SENIOR NOTES		F		1FE	35,000,000	104.5530	36,593,550	35,000,000	35,000,000					4.090	4.090	JD	79,528	1,431,500	12/11/2013	12/11/2028
05541V-AE-6	BG ENERGY CAP 144A		F		1FE	34,431,310	104.5650	34,506,516	33,000,000	34,197,237		(156,931)			4.000	3.391	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	117.3530	5,867,666	5,000,000	4,991,963		1,593			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	97.5740	34,150,949	35,000,000	34,421,126		11,223			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	105.0490	14,706,860	14,000,000	14,000,000					4.030	4.030	FA	216,277	282,100	02/13/2014	02/13/2026
05565E-H*-9	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES		R		1FE	15,000,000	104.9640	15,744,600	15,000,000	15,000,000					4.230	4.230	FA	243,225	317,250	02/13/2014	02/13/2029
05565Q-BP-2	BP CAPITAL MARKETS PLC	0	F		1FE	502,469	108.3340	541,671	500,000	501,608		(241)			4.500	4.436	AO	5,625	22,500	01/20/2011	10/01/2020
05565Q-BZ-0	BP CAPITAL MARKETS PLC		F		1FE	10,195,500	98.2940	9,829,449	10,000,000	10,160,454		(19,251)			3.245	3.000	MN	49,576	324,500	02/19/2013	05/06/2022
05565Q-CB-2	BP CAPITAL MARKETS PLC		F		1FE	23,953,550	93.1300	23,282,618	25,000,000	24,131,814		96,776			2.500	3.000	MN	95,486	625,000	02/19/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC		F		1FE	5,000,000	102.5230	5,126,134	5,000,000	5,000,000					3.994	3.994	MS	52,699	199,700	09/23/2013	09/26/2023
05567L-T3-1	BNP PARIBAS		F		1FE	19,846,600	111.8230	22,364,564	20,000,000	19,898,206		14,067			5.000	5.099	JJ	461,111	1,000,000	01/12/2011	01/15/2021
05954T-AF-8	BANCO CREDITO DEL PERU 144A		F		2FE	6,983,410	107.0340	7,492,387	7,000,000	6,989,468		1,537			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	117.8300	5,891,501	5,000,000	4,974,229		4,874			6.750	6.888	MN	36,563	337,500	06/16/2009	05/22/2019
06740P-GY-6	BARCLAYS BANK PLC		F	1	1FE	10,000,000	99.3830	9,938,342	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	103.8550	20,770,976	20,000,000	20,000,000					4.200	4.200	JJ	777,000	420,000	01/09/2014	01/28/2026

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
06849U-AD-7	BARRICK AUSTRALIA FINANCE CO	0	F		2FE	5,073,998	98.6880	5,131,791	5,200,000	5,083,331		1,973			5.950	6.127	AO	65,318	309,400	12/30/2009	10/15/2039
10552T-AA-5	BRF - BRASIL FOODS SA 144A		F		2FE	6,934,900	105.0420	7,352,920	7,000,000	6,948,153		5,397			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	92.2500	5,535,000	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	125.7280	251,455	200,000	229,640		(6,743)			9.500	5.222	MN	2,428	19,000	02/26/2010	11/15/2018
111013-AK-4	BRITISH SKY BROADCASTING 144A		F		2FE	29,954,525	98.0190	29,405,568	30,000,000	29,962,905		4,064			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	111.4300	8,357,277	7,500,000	7,519,779		(5,787)			5.950	5.854	JJ	205,771	446,250	10/01/2009	01/15/2018
12591D-AC-5	CNOOC FINANCE 2014 ULC		F		1FE	24,891,250	102.9410	25,735,368	25,000,000	24,897,185		5,935			4.250	4.304	AO	180,035	531,250	04/23/2014	04/30/2024
12621V-AA-3	CNOOC FINANCE 2011 LTD 144A		F		1FE	5,094,600	105.8470	5,292,355	5,000,000	5,065,946		(9,424)			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	121.6580	4,866,340	4,000,000	3,979,143		338			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	106.5720	7,460,060	7,000,000	7,141,244		(19,176)			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	124.5180	6,225,882	5,000,000	4,895,930		1,568			5.950	6.110	AO	52,063	297,500	04/20/2011	04/28/2041
141844-AF-7	CARIBBEAN DEVELOPMENT BANK 144A		F	2	1FE	33,000,000	104.8680	34,606,420	33,000,000	33,000,000					4.375	4.375	MN	208,542	1,443,750	11/06/2012	11/09/2027
15132H-AA-9	CENCOSUD SA 144A		F		2FE	9,874,310	104.2190	10,421,894	10,000,000	9,915,755		11,378			5.500	5.666	JJ	245,972	550,000	01/13/2011	01/20/2021
15238P-AE-6	CENTRAL AMERICAN BANK FOR ECONOMIC INTEGRATION 144A		F		1FE	25,000,000	104.0000	26,000,000	25,000,000	25,000,000					4.290	4.290	AO	181,729	1,072,500	04/27/2012	04/30/2027
15639K-AA-0	CENTRICA PLC 144A		F		1FE	19,858,400	103.2090	20,641,818	20,000,000	19,872,641		11,824			4.000	4.087	AO	166,667	800,000	10/10/2013	10/16/2023
15639K-AB-8	CENTRICA PLC		F		1FE	11,077,500	111.0730	11,107,283	10,000,000	11,073,844		(3,656)			5.375	4.691	AO	111,979		10/14/2014	10/16/2043
157214-AA-5	CEZ AS 144A		F		1FE	19,860,000	106.3240	21,264,752	20,000,000	19,892,669		12,346			4.250	4.337	AO	207,778	850,000	03/27/2012	04/03/2022
16951X-AA-0	CHINA RESOURCES GAS GROUP 144A		F		2FE	14,905,000	105.1070	15,766,029	15,000,000	14,926,882		8,317			4.500	4.580	AO	161,250	675,000	04/20/2012	04/05/2022
191241-AE-8	COCA-COLA FEMSA SAB CV		F		1FE	4,925,800	104.8650	5,243,259	5,000,000	4,932,568		6,176			3.875	4.057	MN	18,837	193,750	11/19/2013	11/26/2023
2027A0-EX-3	COMMONWEALTH BANK AUST 144A		F	1	1FE	25,000,000	102.2200	25,555,075	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	108.7740	27,193,500	25,000,000	25,000,000					5.000	5.000	FA	461,806	1,246,528	02/02/2011	02/18/2031
21685W-CJ-4	RABOBANK NEDERLAND		F		1FE	12,442,546	119.8680	14,102,444	11,765,000	12,428,879		(12,181)			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	107.7840	50,658,264	47,000,000	47,200,709		(24,556)			4.375	4.304	JD	91,389	2,056,250	09/18/2012	06/15/2022
21987B-AK-4	CODELCO INC 144A		F		1FE	10,404,408	111.9960	11,199,622	10,000,000	10,369,446		(9,670)			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	119.6210	13,158,344	11,000,000	11,186,442		(4,063)			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	101.3200	18,237,517	18,000,000	17,828,893		403			4.875	4.936	MN	138,938		10/29/2014	11/04/2044
22303Q-AH-3	COVIDIAN INTL FINANCE SA		F		1FE	17,671,473	130.6190	18,967,141	14,521,000	17,416,245		(66,449)			6.550	5.065	AO	200,793	951,126	11/08/2010	10/15/2037
22303Q-AP-5	COVIDIAN INTL FINANCE SA		F		1FE	32,891,542	97.9930	32,543,528	33,210,000	32,936,338		27,947			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	112.7360	11,566,752	10,260,000	7,547,535		32,632			6.850	9.776	JJ	349,453	702,810	06/05/2009	07/02/2037
23636T-AA-8	DANONE 144A		F		2FE	25,649,063	100.1720	25,958,487	25,914,000	25,686,324		26,365			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	104.9030	11,140,722	10,620,000	10,653,161		(7,029)			4.125	4.044	AO	98,567	438,075	10/16/2012	04/10/2019
251525-AM-3	DEUTSCHE BANK	0	F		2FE	6,223,232	96.7180	6,189,952	6,400,000	6,227,517		4,285			4.296	4.567	MN	28,258	137,472	07/24/2014	05/24/2028
25156P-AN-3	DEUTSCHE TELEKOM INT FIN	0	F		2FE	10,256,672	115.2210	11,867,804	10,300,000	10,277,427		4,171			6.000	6.056	JJ	296,983	618,000	08/20/2009	07/08/2019
25156P-AR-4	DEUTSCHE TELEKOM INT FIN 144A		F		2FE	19,349,500	109.9420	21,988,310	20,000,000	19,377,120		10,386			4.875	5.087	MS	311,458	975,000	06/25/2012	03/06/2042
2515A0-V6-7	DEUTSCHE BANK AG LONDON		F	1	1FE	25,000,000	99.6540	24,913,515	25,000,000	25,000,000					5.000	5.000	JJ	555,556	1,250,000	07/07/2010	07/21/2033
25243Y-AH-2	DIAGEO CAPITAL PLC		F		1FE	21,588,873	126.9280	24,335,898	19,173,000	21,372,260		(54,974)			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	97.1210	13,111,303	13,500,000	13,117,830		39,820			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	114.4350	28,608,650	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	112.5370	28,134,315	25,000,000	25,329,991		(38,379)			5.500	5.271	JD	61,111	1,375,000	02/10/2012	12/15/2021
26824K-AA-2	EADS FINANCE 144A		F		1FE	38,915,709	98.1700	39,355,536	40,089,000	39,081,686		105,246			2.700	3.045	AO	222,494	1,082,403	05/30/2013	04/17/2023
268317-AC-8	ELECTRICITE DE FRANCE 144A		F		1FE	16,540,900	135.9390	20,390,781	15,000,000	16,433,065		(26,881)			6.950	6.173	JJ	448,854	1,042,500	12/01/2010	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE 144A		F		1FE	9,986,393	120.3220	11,129,781	9,250,000	9,934,506		(13,314)			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	116.8050	29,201,148	25,000,000	25,160,311		(2,994)			5.700	5.651	AO	356,250	1,425,000	10/08/2010	10/01/2040
29082A-AA-5	EMPRESA BRAS DE AERONAU		F		2FE	5,000,000	105.8820	5,294,093	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	113.4490	1,690,387	1,490,000	1,645,409		(4,500)			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	126.7270	7,603,627	6,000,000	5,140,080		13,184			6.750	8.153	JJ	186,750	405,000	06/23/2010	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY		F		2FE	12,411,136	124.5050	16,171,891	12,989,000	12,461,477		11,795			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	110.3840	15,104,960	13,684,000	13,323,784		63,975			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	117.2940	11,729,400	10,000,000	9,950,257		854			6.000	6.039	AO	140,000	600,000	09/30/2009	10/07/2039
29358Q-AA-7	ENSCO PLC		F		2FE	20,756,912	100.4720	20,434,990	20,339,000	20,687,056		(50,830)			4.700	4.370	MS	281,469	955,933	03/08/2013	03/15/2021
294829-AA-4	ERICSSON LM		F		2FE	30,097,200	105.0780	31,523,481	30,000,000	30,084,153		(10,021)			4.125	4.079	MN	158,125	1,237,500	01/15/2013	05/15/2022
302154-BK-4	EXPORT-IMPORT BANK KOREA		F		1FE	19,886,000	108.0960	21,619,276	20,000,000	19,895,102		9,102			4.000	4.070	JJ	371,111	400,000	01/07/2014	01/14/2024
30239X-AB-3	FBG FINANCE LIMITED 144A		F		1FE	2,587,500	109.2530	2,731,333	2,500,000	2,521,388		(13,866)			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	122.0500	26,851,073	22,000,000	21,880,278		480			5.875	5.910	JD	57,444	1,292,500	04/19/2012	06/15/2035
344419-AA-4	FOMENTO ECONOMICO MEX		F		2FE	24,491,040	94.4580	24,370,061	25,800,000	24,665,829		115,052			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	107.0720	24,626,468	23,000,000	23,000,386		(78)			4.125	4.125	MS	281,990	948,750	01/13/2012	09/14/2021

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
36160B-AA-3	GDF SUEZ 144A		F		1FE	29,195,216	100.5850	29,752,972	29,580,000	29,264,184		35,508			2.875	3.030	AO	191,346	850,425	01/30/2013	10/10/2022
40049J-AZ-0	GRUPO TELEVISA S A		F		2FE	12,291,200	122.8730	15,359,090	12,500,000	12,307,169		2,898			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	102.3480	5,117,409	5,000,000	4,828,291		1,591			5.000	5.232	MN	31,944	125,000	05/08/2014	11/15/2043
404280-AH-2	HSBC HOLDINGS PLC		F		1FE	24,422,000	128.0600	32,015,088	25,000,000	24,471,494		9,356			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	113.1930	226,386	200,000	199,703		39			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	102.7580	5,759,603	5,605,000	5,750,094		(17,669)			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	96.4700	25,067,714	25,985,000	25,501,599		50,918			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	115.6420	11,587,283	10,020,000	10,219,281		(34,132)			6.000	5.536	JD	1,670	601,200	06/27/2012	12/30/2019
43474T-AB-9	HOLCIM LTD 144A		F		2FE	6,523,863	128.1040	8,390,843	6,550,000	6,526,378		314			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	104.3900	20,878,036	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	110.4640	5,759,590	5,214,000	5,181,687		5,932			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	99.1600	14,873,937	15,000,000	14,987,449		1,316			3.500	3.512	FA	204,167	525,000	02/05/2013	02/11/2023
4581X0-CE-6	INTER-AMERICAN DEVEL BK		F		1FE	19,847,300	122.2780	24,455,660	20,000,000	19,849,650		2,350			4.375	4.421	JJ	381,597	437,500	01/16/2014	01/24/2044
46131N-AD-6	INVERSIONES CMPC SA 144A		F		2FE	4,981,250	100.2210	5,011,068	5,000,000	4,985,529		1,634			4.500	4.547	AO	41,250	225,000	05/30/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC		F		1FE	29,976,300	99.0420	29,712,609	30,000,000	29,981,156		2,068			3.125	3.134	MN	80,729	937,500	11/05/2012	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC		F		1FE	9,829,800	120.0330	12,003,276	10,000,000	9,832,827		2,743			5.375	5.491	MN	46,285	564,375	11/06/2013	11/30/2043
485161-AS-2	KANSAS CITY SOUTHERN MEX		F		2FE	19,250,382	97.1550	19,431,062	20,000,000	19,324,628		67,246			3.000	3.463	MN	76,667	600,000	11/21/2013	05/15/2023
49245P-AA-4	KERRY GROUP FINANCIAL SERVICES 144A		F		2FE	29,900,700	97.9770	29,393,070	30,000,000	29,915,668		8,759			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	103.3060	5,165,325	5,000,000	4,987,230		830			3.800	3.833	AO	43,806	95,000	04/03/2014	04/08/2024
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	4,777,300	111.5590	5,577,952	5,000,000	4,907,058		25,470			5.750	6.403	MS	87,847	287,500	02/04/2009	03/11/2018
500472-AC-9	PHILIPS ELECTRONICS NV		F		1FE	9,938,766	137.3390	13,740,717	10,005,000	9,944,932		1,027			6.875	6.927	MS	210,174	687,844	06/02/2009	03/11/2038
500472-AE-5	PHILIPS ELECTRONICS NV	0	F		1FE	17,852,594	110.2500	19,122,863	17,345,000	17,831,525		(9,113)			5.000	4.811	MS	255,357	867,250	06/06/2012	03/15/2042
50065W-AF-3	KOREA NATIONAL OIL CORP 144A		F		1FE	19,889,200	106.4800	21,296,028	20,000,000	19,897,815		8,615			4.000	4.068	JJ	351,111	400,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP 144A		F		1FE	9,333,653	107.6960	9,940,318	9,230,000	9,304,083		(11,029)			4.250	4.094	MN	64,290	392,275	03/01/2012	11/02/2020
524671-AA-2	LEGRAND FRANCE		F		1FE	5,857,643	140.3500	7,052,577	5,025,000	5,696,366		(45,247)			8.500	6.664	FA	161,358	427,125	01/26/2011	02/15/2025
552081-AK-7	LYONDELLBASELL IND NV		F		2FE	28,297,500	113.8200	28,455,000	25,000,000	27,947,546		(260,010)			5.750	4.171	AO	303,472	1,437,500	01/16/2014	04/15/2024
55608X-AA-5	MACQUARIE BANK LTD 144A		F		2FE	11,022,800	115.4610	11,546,149	10,000,000	10,890,097		(118,101)			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	110.0490	16,507,413	15,000,000	15,721,469		(227,198)			6.250	4.470	JD	78,125	937,500	09/14/2012	12/01/2017
614810-AB-5	MONTPELIER RE HOLDINGS		F		2FE	16,937,430	102.9600	17,317,862	16,820,000	16,920,502		(10,548)			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	104.6880	52,344,085	50,000,000	50,000,000					3.750	3.750	MS	473,958		09/18/2014	09/30/2039
62983P-AA-3	NAKILAT INC 144A		F	2	1FE	7,630,200	111.8310	10,869,988	9,720,000	7,971,207		72,256			6.067	8.361	JD	1,638	589,712	05/07/2009	12/31/2033
62983P-AB-1	NAKILAT INC 144A		F	2	1FE	3,539,407	111.8210	5,041,766	4,508,798	3,692,658		26,458			6.267	9.004	JD	785	282,566	05/08/2009	12/31/2033
6325C0-BV-2	NATIONAL AUSTRALIA BANK 144A		F	1	1FE	20,000,000	112.2710	22,454,174	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	107.8000	21,479,150	19,925,000	19,118,118		17,809			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	115.0410	23,008,214	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	95.0660	28,234,602	29,700,000	30,011,702		(38,542)			4.450	4.271	MN	168,878	1,321,650	08/21/2012	11/15/2021
65504L-AC-1	NOBLE HOLDING INTL LTD		F		2FE	2,129,080	93.4360	1,868,727	2,000,000	2,089,260		(14,007)			4.900	4.000	FA	40,833	98,000	01/11/2012	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD		F		2FE	16,750,255	91.3380	13,974,691	15,300,000	16,660,513		(23,797)			6.200	5.545	FA	395,250	948,600	11/30/2010	08/01/2040
65504R-AG-9	NOBLE GROUP LTD 144A	0	F		2FE	99,842	101.8750	101,875	100,000	99,979		34			4.875	4.911	FA	1,977	4,875	07/30/2010	08/05/2015
65557A-AB-3	NORDEA BANK AB PERPETUAL 144A		F		2FE	9,750,000	100.5000	10,050,000	10,000,000	9,981,327		59,682			5.424	6.059	AO	106,973	542,400	09/28/2010	04/20/2015
65557C-AD-5	NORDEA BANK 144A		F		1FE	6,966,610	112.4850	7,873,951	7,000,000	6,977,941		3,068			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	104.5400	22,998,879	22,000,000	21,886,915		12,097			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	134.8730	3,520,195	2,610,000	2,682,068		(3,433)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
675758-AH-9	ODEBRECHT FINANCE LTD 144A		F		2FE	4,971,050	95.2500	4,762,500	5,000,000	4,976,995		2,457			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	116.7060	5,835,280	5,000,000	5,891,515		(35)			5.500	4.406	FA	110,764		12/29/2014	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LT 144A		F		2FE	14,954,250	108.2060	16,230,894	15,000,000	14,966,359		3,994			5.450	5.490	AO	174,854	817,500	10/06/2011	10/14/2021
709629-AJ-8	PENTAIR FINANCE SA		F		2FE	15,000,000	111.1850	16,677,699	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	98.1620	13,742,638	14,000,000	13,903,422		10,859			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	107.0100	5,350,485	5,000,000	5,172,202		(20,896)			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	105.6490	15,107,757	14,300,000	14,888,983		(67,178)			4.250	3.619	JJ	280,240	607,750	09/19/2012	07/15/2022
714294-AD-7	PERRIGO CO LTD		F		2FE	6,973,060	103.0650	7,214,584	7,000,000	6,973,877		817			4.000	4.050	MN	35,778	140,000	10/06/2014	11/15/2023
714294-AH-8	PERRIGO CO LTD		F		2FE	8,031,400	110.2350	8,818,795	8,000,000	8,031,743		343			5.300	5.272	MN	54,178	212,000	10/06/2014	11/15/2043
74735K-2A-9	QTEL INTERNATIONAL FIN 144A		F		1FE	4,936,050	96.5050	4,825,257	5,000,000	4,947,405		5,523			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	95.8150	2,874,446	3,000,000	2,968,432		1,809			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	108.3810	10,838,064	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	108.5390	10,853,891	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	2,957,635	107.2500	3,321,533	3,097,000	3,023,853		10,972			5.298	6.163	MS	41,476	164,079	06/17/2009	09/30/2020

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	
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
75405U-AA-4	RAS LAFFAN LNG 3 144A		F	2	1FE	2,572,500	112.7500	3,382,500	3,000,000	2,674,581		21,528			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	13,392,750	114.0000	15,435,600	13,540,000	13,438,884		3,537			6.332	6.409	MS	216,720	857,353	04/06/2011	09/30/2027
75524R-AA-7	RBS CITIZENS FINANCIAL GROUP 144A		F		2FE	19,923,800	102.1830	20,436,652	20,000,000	19,938,362		6,613			4.150	4.197	MS	214,417	830,000	09/25/2012	09/28/2022
761655-A@-8	REXAM PLC SERIES A SENIOR NOTES		F		2	8,000,000	101.3930	8,111,440	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	106.5550	8,524,400	8,000,000	7,856,141		2,549			5.200	5.329	MN	68,178	416,000	05/17/2011	11/02/2040
780099-CH-8	ROYAL BK SCOTLND GRP PLC	0	F		3FE	6,448,845	101.9080	6,624,007	6,500,000	6,451,197		2,352			5.125	5.227	MN	30,536	166,563	05/21/2014	05/28/2024
78010X-AK-7	ROYAL BANK OF SCOTLAND PLC	0	F		1FE	99,631	117.9890	117,989	100,000	99,751		33			6.125	6.175	JJ	2,892	6,125	01/04/2011	01/11/2021
78413H-AA-7	SES 144A		F		2FE	25,292,920	100.9590	25,239,668	25,000,000	25,249,880		(26,242)			3.600	3.458	AO	217,500	900,000	04/24/2013	04/04/2023
78440P-AC-2	SK TELECOM 144A		F		1FE	11,577,692	127.3510	13,919,493	10,930,000	11,460,151		(27,525)			6.625	6.067	JJ	323,839	724,113	03/08/2010	07/20/2027
786455-A*-6	SAFESTORE PLC SERIES A SENIOR SECURED NOTES		F		3	8,638,509	100.7630	8,704,421	8,638,509	8,638,509					5.520	5.520	MN	68,878	485,680	05/08/2012	05/09/2019
786455-A@-4	SAFESTORE PLC SERIES B SENIOR SECURED NOTES		F		3	4,319,255	101.4540	4,382,057	4,319,255	4,319,255					6.290	6.290	MN	39,243	276,196	05/08/2012	05/09/2024
786584-A#-9	SAFRAN SENIOR NOTE SERIES C		F		1	20,000,000	105.4770	21,095,400	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		2FE	6,952,400	88.0000	6,160,000	7,000,000	6,961,121		4,112			4.125	4.209	MN	48,125	288,750	10/29/2012	11/01/2022
803865-AA-2	SASOL FINANCING INT		F		2FE	17,923,840	99.0370	17,826,624	18,000,000	17,937,293		6,474			4.500	4.553	MN	105,750	810,000	11/08/2012	11/14/2022
806854-AD-7	SCHLUMBERGER INVESTMENT 144A		F		1FE	14,002,350	95.7640	14,364,579	15,000,000	14,149,235		97,462			2.400	3.250	FA	150,000	360,000	06/20/2013	08/01/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA 144A		F		1FE	41,778,055	100.4580	42,146,233	41,954,000	41,810,202		16,281			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	115.8130	636,970	550,000	564,169		(1,013)			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	134.1720	44,922,218	33,481,000	39,368,486		(123,646)			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	121.5680	12,156,804	10,000,000	10,660,191		(12,776)			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	93.6500	9,369,676	10,005,000	9,188,641		6,891			3.625	4.122	FA	130,968	181,341	07/24/2014	08/21/2042
826200-AD-9	SIEMENS FINANCE 144A		F		1FE	18,908,645	125.5130	23,040,478	18,357,000	18,814,583		(29,129)			6.125	5.816	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	104.9750	5,248,770	5,000,000	4,989,036		686			4.375	4.404	AO	49,219	109,375	04/02/2014	04/10/2024
83238P-AB-0	SMITHS GROUP PLC 144A		F		2FE	6,468,765	115.7130	6,779,638	5,859,000	6,215,824		(70,209)			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	99.2720	23,328,871	23,500,000	23,446,781		5,813			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	95.9940	15,731,574	16,388,000	16,260,462		12,915			3.625	3.735	AO	145,216	594,065	06/14/2013	04/03/2023
853250-AB-4	STANDARD CHARTERED BANK 144A		F		2FE	13,022,520	109.0230	14,265,603	13,085,000	13,059,813		7,743			6.400	6.476	MS	220,991	837,440	09/22/2009	09/26/2017
857004-AC-9	STATE GRID OVERSEAS INV		F		1FE	19,782,000	105.0160	21,003,194	20,000,000	19,793,570		11,570			4.125	4.260	MN	123,750	412,500	04/28/2014	05/07/2024
85771P-AC-6	STATOIL ASA		F		1FE	36,765,510	115.4660	40,413,268	35,000,000	36,740,604		(17,387)			5.100	4.754	FA	664,417	1,517,250	07/28/2014	08/17/2040
85771P-AE-2	STATOIL ASA		F		1FE	11,005,070	102.3110	11,254,255	11,000,000	11,004,790		(94)			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	95.5330	5,254,313	5,500,000	5,336,626		15,525			2.650	3.028	JJ	67,207	170,042	05/28/2013	01/15/2024
85771P-AL-6	STATOIL ASA		F		1FE	3,690,840	99.2030	3,968,126	4,000,000	3,698,936		5,244			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	103.3630	20,233,364	19,575,000	20,247,048		(3,027)			4.375	4.163	MS	221,238	296,516	12/30/2014	03/28/2042
872456-AA-6	TELECOM ITALIA CAPITAL		F		3FE	5,000,000	114.5030	5,725,164	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		2Z*	15,000,000	100.0110	15,001,650	15,000,000	15,000,000					4.700	4.700	JJ	321,167		07/17/2014	07/17/2024
87927V-AF-5	TELECOM ITALIA CAPITAL		F		3FE	4,987,950	102.9890	5,149,431	5,000,000	4,989,683		276			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	100.2380	9,880,497	9,857,000	9,490,135		9,143			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	113.9450	5,697,238	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	110.3910	14,902,730	13,500,000	13,466,911		5,163			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	111.9300	8,394,747	7,500,000	8,071,548		(77,002)			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	106.6830	3,200,491	3,000,000	3,130,609		(9,221)			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	112.7470	14,130,630	12,533,000	13,016,496		(60,625)			4.800	4.141	AO	132,014	601,584	01/09/2012	10/12/2021
881575-AC-8	TESCO PLC 144A		F		2FE	22,199,180	99.8020	20,498,333	20,539,000	22,064,838		(33,918)			6.150	5.565	MN	161,402	1,263,149	10/15/2010	11/15/2037
88165F-AG-7	TEVA PHARMACEUTICAL FIN		F		1FE	11,375,110	97.4300	11,204,444	11,500,000	11,393,545		11,627			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	98.2170	5,044,401	5,136,000	5,059,064		2,765			3.625	3.843	JJ	81,712		09/05/2014	01/23/2023
893830-AT-6	TRANSOCEAN INC		F		2FE	16,529,925	84.2500	13,398,278	15,903,000	16,484,710		(10,628)			6.800	6.492	MS	318,413	1,081,404	05/10/2010	03/15/2038
893830-AY-5	TRANSOCEAN INC	0	F		2FE	99,930	94.4090	94,409	100,000	99,947		7			6.500	6.511	MN	831	6,500	09/16/2010	11/15/2020
893830-BC-2	TRANSOCEAN INC		F		2FE	3,972,360	81.0000	3,240,000	4,000,000	3,977,876		2,390			3.800	3.883	AO	32,089	152,000	09/10/2012	10/15/2022
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2		R	2	2	3,500,000	111.7230	3,910,305	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		R	2	2	1,500,000	111.9590	1,679,385	1,500,000	1,500,000					6.650	6.652	AO	16,902	99,750	06/30/2010	04/30/2022
902133-AG-2	TYCO ELECTRONICS GROUP		F		1FE	10,280,014	137.5440	11,986,925	8,715,000	10,165,812		(30,193)			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	109.7990	10,071,904	9,173,000	9,599,779		(61,338)			4.875	4.000	JJ	206,201	447,184	01/20/2012	01/15/2021
90261T-MJ-7	UBS AG JERSEY BRANCH 144A		F	1	1FE	20,000,000	113.9870	22,797,428	20,000,000	20,000,000					5.430	5.430	FA	446,467	1,086,000	07/29/2010	08/03/2030
913110-AD-7	UNITED UTILITIES GRP PLC		F		2FE	12,680,200	105.1850	15,777,762	15,000,000	13,945,683		261,091			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	106.6310	11,196,269	10,500,000	10,830,728		(6,686)			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	107.0160	5,350,823	5,000,000	4,932,640		990			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	96.4530	15,914,677	16,500,000	16,620,747		(14,461)			4.375	4.253	JJ	340,885	721,875	01/20/2012	01/11/2022
000000-00-0	MALLINCKRODT INTERNATIONAL FIN		F		3FE										3.002	0.000	MON		12,917	03/28/2014	03/19/2021

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
92857W-AB-6	VODAFONE GROUP PLC		F		2FE	11,955,300	122.6660	13,799,927	11,250,000	11,876,133		(19,616)			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	96.0000	14,400,039	15,000,000	14,941,997		6,209			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	97.6100	9,760,979	10,000,000	9,875,606		2,186			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	109.2830	33,149,790	30,334,000	31,301,761		(119,656)			4.750	4.209	MN	160,096	1,440,865	06/08/2012	11/21/2021
94707V-AB-6	WEATHERFORD BERMUDA		F		2FE	3,552,119	93.6910	3,009,365	3,212,000	3,540,485		(5,310)			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	110.6360	16,595,439	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	106.4810	10,428,762	9,794,000	10,600,556		(118,160)			4.600	3.109	MN	63,824	450,524	02/21/2013	05/10/2021
98372P-AG-3	XLIT LTD		F		2FE	6,428,595	118.8920	7,984,779	6,716,000	6,495,812		15,201			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	116.1090	21,751,948	18,734,000	20,163,148		(178,061)			5.750	4.430	AO	269,301	1,077,205	04/09/2012	10/01/2021
B0408#-AF-9	ARSEUS NV	0	F		3FE	10,000,000	102.7930	10,279,300	10,000,000	10,000,000					5.780	5.780	AO	133,261	289,000	03/28/2014	04/08/2021
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES		F		2	2,000,000	100.9780	2,019,560	2,000,000	2,000,000					4.440	4.440	AO	21,953	44,400	04/02/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES		F		2	2,000,000	103.5410	2,070,820	2,000,000	2,000,000					5.000	5.000	AO	24,722	50,000	04/02/2014	04/02/2024
G0646#-AC-3	ASSOCIATED BRITISH FOODS PLC		R		1	13,000,000	105.9430	13,772,590	13,000,000	13,000,000					7.270	7.270	MS	304,532	945,100	03/05/2009	03/05/2016
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD		F		2	3,000,000	108.6550	3,259,650	3,000,000	3,000,000					5.220	5.220	MS	39,585	156,600	03/31/2011	03/31/2021
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND		F		2	22,000,000	101.1620	22,255,640	22,000,000	22,000,000					4.260	4.260	AO	164,010		10/28/2014	10/28/2024
G2616#-AG-6	DCC TREASURY 2014 LIMITED		F		2	19,000,000	100.5100	19,096,900	19,000,000	19,000,000					4.680	4.680	MN	98,800	444,600	05/20/2014	05/21/2026
G2685@-AD-1	GREAT PORTLAND ESTATES PLC SERIES A SENIOR NOTES		F		1	8,000,000	103.2960	8,263,680	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	2,565,234	99.8550	2,561,502	2,565,234	2,565,234					3.236	3.238	MJSD	5,764	20,635	05/22/2014	05/06/2021
G4939@-AF-6	IRISH FOOD PROCESSORS		R		2	10,000,000	108.1670	10,816,700	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		R		2	5,000,000	106.3380	5,316,900	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	104.4870	6,269,220	6,000,000	6,000,000					3.990	3.991	FA	93,100	186,865	10/30/2013	10/30/2023
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		F		1	11,000,000	99.6320	10,959,520	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	99.2970	10,922,670	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	5,714,286	109.9160	6,280,914	5,714,286	5,714,286					7.660	7.658	MS	110,644	437,714	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	102.4630	5,123,150	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	105.0030	5,250,150	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	100.3660	5,018,300	5,000,000	5,000,000					4.260	4.259	JD	592	117,742	06/12/2014	06/30/2026
G9284#-AY-3	VITOL FINANCE LTD		R		2	10,000,000	105.1680	10,516,800	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	97.0520	4,852,600	5,000,000	5,000,000					4.400	4.400	JD	2,444	220,000	06/27/2013	06/27/2023
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HLD		R		3FE	6,910,631	98.3740	6,813,749	6,926,407	6,914,180		2,363			3.500	3.538	AO	52,525	245,791	02/15/2013	02/17/2020
G9523#-AF-5	THE WEIR GROUP PLC SERIES B		F		2	17,000,000	101.7200	17,292,400	17,000,000	17,000,000					4.270	4.270	FA	272,213	725,900	02/16/2012	02/16/2022
L2324E-AB-7	ILFC DELOS FINANCE		R		3FE	3,498,901	99.4170	3,495,965	3,516,484	3,500,734		1,833			2.986	3.064	MON	5,541	98,462	03/17/2014	02/13/2021
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES		F	2	2FE	14,515,200	90.0200	13,066,583	14,515,200	14,515,200					5.500	5.538	MJSD	35,482	798,336	10/31/2012	09/15/2027
Q0458*-AB-5	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A		F		2FE	16,000,000	105.0490	16,807,840	16,000,000	16,000,000					4.480	4.481	JJ	336,498	268,800	02/27/2014	02/27/2024
Q1296@-AH-4	CLP AUSTRALIA FINANCE PTY LTD SERIES J GUAR SENIOR NOTES		F		2	15,000,000	98.8850	14,832,750	15,000,000	15,000,000					4.830	4.830	MN	102,638	724,500	05/10/2012	05/10/2027
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD		R		3	6,000,000	86.6790	5,200,740	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		R		3	5,000,000	83.3550	4,167,750	5,000,000	5,000,000					4.620	4.620	AO	41,067	231,000	10/27/2011	10/27/2023
Q3079#-AA-6	DBCT FINANCE PTY LIMITED SERIES A NOTES		R		2	5,000,000	105.5290	5,276,450	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		R		2	4,000,000	107.9400	4,317,600	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	99.2940	3,971,760	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	99.7010	7,976,080	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		1FE	11,000,000	101.1760	11,129,360	11,000,000	11,000,000					3.810	3.810	JD	24,448		12/10/2014	12/10/2026
Q3393*-AH-4	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		F		2	8,000,000	98.5060	7,880,480	8,000,000	8,000,000					3.710	3.710	MN	37,924	296,800	05/15/2013	05/15/2025
Q3946*-AE-3	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		F		2FE	8,000,000	101.9620	8,156,960	8,000,000	8,000,000					4.270	4.270	JJ	148,027	341,600	07/25/2012	07/25/2022
Q8852@-AB-8	TATTS GROUP LTD		R		2	5,000,000	102.9490	5,147,450	5,000,000	5,000,000					5.140	5.140	JD	7,139	257,000	12/21/2010	12/21/2020
R2284#-AB-6	STATNETT SF SERIES A SENIOR NOTES		F		1	5,000,000	97.3340	4,866,700	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028

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
R2284#-AF-7	STATNETT SF SERIES B SENIOR NOTES		F		1	3,000,000	96.6470	2,899,410	3,000,000	3,000,000					3.220	3.220	MS	29,248	96,600	06/12/2013	06/12/2029
000000-00-0	FIRST OMEGA SHIPPING INC		F		2	5,000,000	100.6420	5,032,100	5,000,000	5,000,000					4.650	4.650	JD	3,875	116,250	06/25/2014	06/25/2024
V6179#-AB-0	FIRST OMEGA SHIPPING INC		F		2	10,000,000	101.6440	10,164,400	10,000,000	10,000,000					5.060	5.060	JD	8,433	253,000	06/25/2014	06/25/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						19,660,025,394	XXX	21,073,454,691	19,338,282,482	19,635,879,775		(8,899,679)			XXX	XXX	XXX	226,301,336	835,847,576	XXX	XXX
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		2	1FM	2,426,557	80.7170	2,339,565	2,898,476	2,503,622		51,177			0.790	4.750	MON	381	14,897	07/17/2014	11/25/2035
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1	0		2	1FM	3,663,330	89.4880	4,935,037	5,514,729	3,257,219		268,277			1.070	10.938	MON	983	58,984	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J2 2A5			2	1FM	9,755,182	87.2660	10,867,588	12,453,461	9,903,656		159,948			6.000	6.452	MON	62,267	746,638	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23	0		2	1FM	1,306,094	90.0250	1,633,070	1,814,020	1,259,789		332			6.000	7.836	MON	9,070	108,833	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6	0		24	6FE	1,274,337	19.3890	1,590,857		720,535		(57,313)			5.600	41.205	MON	7,658	443,981	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7	0		2	1FM	1,975,508	93.6710	2,406,583	2,569,198	1,944,891		19,646			6.000	7.317	MON	12,846	154,152	07/01/2013	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1	0		2	1FM	1,129,187	90.4370	1,596,008	1,764,773	1,027,558		(4,723)			6.000	12.639	MON	8,824	101,329	10/01/2014	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2	0		24	6FE	188,229	21.6140	238,235		206,112	8,845	12,021			5.631	53.110	MON	1,034	62,245	05/25/2014	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR 2007-3T1 149			2	1FM	8,283,561	82.2710	9,324,870	11,334,348	7,897,483		(43,949)			6.000	6.531	MON	56,672	679,831	06/12/2007	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR 2007-22 1A17			2	1FM	6,822,502	90.9950	7,320,713	8,045,166	6,491,982		6,376			6.250	6.672	MON	41,902	502,823	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR 2007-15CB A13			2	1FM	9,088,486	90.6270	10,608,691	11,705,857	8,733,318		(18,224)			5.750	6.721	MON	56,091	673,087	01/17/2008	07/25/2037
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1	0		2	1FM	3,976,668	100.7830	4,442,066	4,407,559	4,068,824		47,145			2.327	5.534	MON	8,547	102,677	04/25/2011	06/25/2045
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC	0		2	1FM	1,406,839	93.1270	1,437,747	1,543,856	1,453,725		33,314			1.220	5.105	MON	366	18,860	07/01/2013	12/25/2033
05529H-AE-3	BCAP LLC TRUST 2006-RR1 PE			2	1FM	9,931,834	99.8090	12,333,279	12,356,870	10,699,403		139,120			5.000	7.204	MON	51,487	617,511	04/21/2008	11/25/2036
05532L-AA-7	BCAP LLC TRUST 2009-RR14 1A1 144A			2	1FM	2,416,068	105.9700	2,550,741	2,407,041	2,409,751		(895)			6.000	5.882	MON	12,035	144,422	01/29/2010	05/26/2037
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A			2	1FM	2,339,629	99.1260	2,336,706	2,357,309	2,349,450		383			5.500	5.570	MON	10,804	129,627	02/17/2010	02/26/2036
05536K-AR-8	BCAP 2011-RR9 144A			2	1FM	1,970,388	102.2000	2,023,855	1,980,290	1,971,072		222			5.000	5.070	MON	8,251	99,014	09/15/2011	03/26/2037
05537L-AA-2	BCAP 2011-RR10 1A1 144A			2	1FM	6,258,209	102.3860	6,383,573	6,234,829	6,251,323		(1,136)			5.000	4.931	MON	25,978	311,741	09/29/2011	03/26/2037
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1	0		2	3FM	2,656,284	70.5000	2,738,837	3,884,876	3,051,866		366,727			0.455	4.782	MON	491	17,637	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2			2	1FM	6,181,376	74.0830	5,889,442	7,949,810	5,522,826		(168,959)			5.500	6.167	MON	36,437	442,783	06/18/2007	06/25/2037
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5	0		2	1FM	3,532,050	95.5560	3,755,315	3,929,958	3,517,744		19,165			5.750	6.027	MON	18,831	225,973	07/12/2012	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7	0		2	1FM	11,444,517	95.9620	15,187,414	15,826,471	12,611,156		261,007			2.654	8.081	MON	35,000	428,483	12/23/2011	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE 2005-5 1A25			2	1FM	801,803	100.2110	810,588	808,881	803,878		33			5.500	5.622	MON	3,707	44,488	06/06/2005	06/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE 2005-10 1A1			2	1FM	23,207,645	98.0400	24,630,829	25,123,296	23,708,344		19,182			5.500	6.830	MON	115,148	1,381,781	01/09/2009	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5	0		2	1FM	884,046	88.4800	994,609	1,124,111	941,714		29,890			2.685	5.193	MON	2,515	30,356	11/01/2014	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP 2006-1 3A1			2	1FM	1,998,547	98.4900	2,213,762	2,247,702	1,921,563		(49,409)			5.500	6.722	MON	10,302	123,570	01/13/2009	01/25/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP 2007-7 3A2			2	3FM	7,657,647	62.9390	6,235,796	9,907,682	7,118,349		(360,715)			6.082	6.872	MON	50,219	408,184	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC 2007-2 A10			2	3FM	1,937,108	90.6930	2,370,597	2,613,867	2,063,510		204,861			5.850	6.548	MON	12,743	145,801	01/15/2008	05/25/2037
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2	0		2	1FM	3,824,865	88.9400	4,370,993	4,914,553	4,166,333		140,595			1.415	5.347	MON	1,159	69,755	05/06/2013	01/25/2035
12543R-AT-6	COUNTRYWIDE HOME LOANS 2007-3 A18			2	1FM	6,087,162	93.0940	6,724,403	7,223,240	6,232,229		308,931			6.000	6.460	MON	36,116	433,367	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS 2007-3 A33			2	1FM	6,363,206	93.0940	7,284,858	7,825,272	6,514,194		312,809			6.000	7.297	MON	39,126	469,487	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS 2006-13 1A2			2	1FM	7,971,623	91.6990	8,940,351	9,749,671	8,043,283		332,170			6.250	7.199	MON	50,780	608,671	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS 2006-15 A5			1	1FM	9,101,322	88.1920	9,857,780	11,177,648	9,153,924		241,932			6.250	7.539	MON	58,217	698,411	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS 2007-14 A21			2	1FM	3,667,996	93.9920	3,944,501	4,196,652	3,745,647		113,154			6.250	7.154	MON	21,858	261,078	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS 2007-11 A15			2	1FM	5,504,060	87.8970	5,737,361	6,527,361	5,751,775		196,410			6.000	6.398	MON	32,637	391,642	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS 2007-8 1A22			2	2FM	5,764,984	93.3260	6,200,897	6,644,312	5,949,209		220,182			6.000	5.771	MON	33,222	398,546	01/03/2008	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS 2008-3R 2A1 144A			2	1FM	9,893,446	95.8590	10,405,169	10,854,647	9,887,482		184,928			6.000	6.650	MON	54,273	650,860	05/16/2008	08/25/2037
12566V-AE-2	CITIMORTGAGE ALT LN TR 2007 A4 1A5			2	1FM	5,618,880	85.2910	6,186,167	7,253,012	5,477,866		(18,834)			5.750	5.885	MON	34,754	417,042	06/19/2007	04/25/2037
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER 2007-4 2A3			2	1FM	3,715,620	92.2680	4,159,735	4,508,328	3,910,620		127,632			6.000	7.836	MON	22,542	268,875	04/10/2008	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER 2007-3 4A4			2	1FM	20,176,953	90.7330	21,924,736	24,164,015	21,621,572		25,516			5.500	8.484	MON	110,752	1,329,021	12/24/2008	04/25/2037
12643N-PB-7	CREDIT SUISSE MTG CAPITAL CERT 2010-4R 10A1 144A			2	1FM	1,169,155	101.8250	1,202,515	1,180,964	1,171,444		661			5.500	5.761	MON	5,413	64,755	02/17/2010	04/26/2037
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A			2	1FM	1,689,846	101.8930	1,683,944	1,652,661	1,672,892		(4,330)			6.000	5.140	MON	8,263	98,506	07/07/2010	08/26/2037
12644T-AA-1	CREDIT SUISSE MTG CAP CERT 2010-13R 1A1 144A			2	1FM	2,291,277	101.1870	2,309,821	2,282,717	2,286,368		(1,161)			5.500	5.345	MON	10,462	125,545	06/09/2010	12/26/2035
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR	0		2	1FM	2,569,870	94.4870	2,735,995	2,895,628	2,657,485		61,472			1.220	5.390	MON	589	32,557	06/19/2013	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR 2005-1CB 2A2			2	1FM	2,643,851	84.8800	2,543,727	2,996,847	2,611,196		(21,584)			5.500	7.344	MON	13,736	164,827	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1	0		2	1FM	86,247	95.5290	87,650	91,752	86,335		88			2.365	2.976	MON	181	732	08/21/2014	12/25/2034
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7	0		2	1FM	2,830,277	90.4450	3,289,855	3,637,417	2,708,534		1,015			5.500	7.170	MON	16,671	193,993	04/29/2014	10/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7	0		2	1FM	421,713	94.5440	466,321	493,231	411,065		(3,725)			5.500	7.578	MON	2,261	27,128	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR 2006-9T1 A2			2	1FM	3,407,692	82.7450	3,662,483	4,426,218	3,232,451		(20,951)			5.750	5.964	MON	21,209	254,504	03/05/2007	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1			2	1FM	9,510,808	95.1090	10,199,457	10,723,955	9,710,617		16,567			5.500	7.525	MON	49,151	589,818	01/07/2009	11/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3			2	1FM	4,927,757	94.6170	5,445,233	5,755,045	5,135,369		8,054			5.500	8.200	MON	26,377	316,527	12/30/2008	11/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1	0		2	1FM	890,455	93.9400	882,406	939,329	860,850		(8,780)			6.000	4.704	MON	4,697	56,345	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1	0		2	1FM	3,418,809	89.7630	3,522,329	3,924,027	3,138,118		(54,905)			5.500	6.419	MON	17,985	215,911	05/15/2012	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS 2005-29 A1			2	1FM	16,573,201	94.4580	17,828,128	18,874,192	16,242,841		(166,116)			5.750	7.850	MON	90,439	1,084,502	01/07/2009	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS 2005-30 A3			2	1FM	11,260,299	95.9470	12,376,225	12,899,090	11,494,340		160,242			5.500	6.878	MON	59,121	708,180	05/13/2008	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A	0		2	1FM	1,276,040	87.3900	1,517,177	1,736,109	1,272,401		55,352			2.502	7.304	MON	3,620	46,938	12/18/2012	02/20/2036
12669D-5H-7	COUNTRYWIDE HOME LOANS 2003-11 A31			2	1FM	1,670,560	103.2660	2,087,106	2,021,093	1,770,806		1,811			5.500	11.289	MON	9,263	111,160	11/20/2008	05/25/2033
12669D-6H-6	COUNTRYWIDE HOME LOANS 2003-J3 1A10			2	1FM	1,477,166	100.1970	1,591,486	1,588,351	1,506,549		718			5.750	7.723	MON	7,611	91,330	01/16/2009	05/25/2033
12669D-HT-8	COUNTRYWIDE HOME LOANS 2002-25 1A14			2	1FM	2,727,733	106.6010	3,216,345	3,017,195	2,806,947		1,903			6.000	8.776	MON	15,086	181,032	10/31/2008	11/25/2032
12669D-WM-6	COUNTRYWIDE HOME LOANS 2002-J5 1A16			2	1FM	5,804,263	105.1890	5,913,288	5,621,562	5,785,215		(4,570)			5.750	4.507	MON	26,937	323,240	11/23/2010	01/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5			2	1FM	4,587,100	100.8950	4,593,688	4,552,953	4,585,759		(5,702)			5.250	5.087	MON	19,919	239,030	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR 2005-14 A2			2	1FM	1,203,346	98.8490	1,457,271	1,474,236	1,250,641		2,836			5.500	9.519	MON	6,757	81,083	12/17/2008	07/25/2035
12669G-P6-2	COUNTRYWIDE ALT LN TR 2005-R2 B1 144A			2	6FM	654,513	31.7430	375,245	1,182,123	375,245	49,545	204,328	731,938		5.500	24.333	MON	5,418	64,777	07/06/2005	06/25/2035
16162W-JD-2	CHASE MORTGAGE FINANCE CORP 2004-S3 3A1			2	1FM	6,730,821	102.1450	7,333,572	7,179,542	6,814,741		(9,887)			6.000	7.247	MON	35,898	431,340	01/16/2009	03/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP 2007-S5 1A22			2	2FM	12,713,357	87.9830	12,725,101	14,463,218	12,639,230		(67,645)	347,927		6.000	5.918	MON	72,316	867,793	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP 2006-S2 2A1			2	2FM	18,587,918	89.2470	19,169,662	21,479,239	18,118,369		(391,448)	306,544		6.000	5.969	MON	107,396	1,286,881	06/09/2008	10/25/2036
17025T-AV-3	COUNTRYWIDE HOME LOANS 2007-15 1A20			2	1FM	9,390,652	91.4080	9,685,723	10,596,167	9,622,816		421,444			6.250	6.507	MON	55,188	661,947	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES 2005-4 2A1			2	1FM	1,434,252	100.9770	1,516,507	1,501,834	1,462,289		3,695			5.000	6.288	MON	6,258	75,092	01/15/2009	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST 2003-UST1 A1			2	1FM	576,073	99.7240	591,485	593,125	584,379		1,372			5.500	6.250	MON	2,718	32,622	12/16/2008	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST 2004-NCM1 1A2			2	1FM	5,238,949	104.4280	5,604,009	5,366,401	5,257,921		2,096			6.500	6.884	MON	29,068	348,816	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		2	1FM	2,485,486	83.0760	3,880,109	4,670,543	2,735,203		119,333			2.713	8.213	MON	10,561	120,581	07/24/2012	12/25/2035
17312F-AL-7	CITICORP MORTGAGE SEC INC 2007-3 1A11			2	3FM	3,686,306	95.5410	3,657,964	3,828,685	3,756,024		495			6.000	6.523	MON	19,143	229,682	06/06/2007	04/25/2037
17316H-AS-4	CITIGROUP MORTGAGE LOAN TRUST 2010-2 4A1 144A			2	1FM	2,675,862	103.4240	2,781,400	2,689,308	2,683,033		(868)			6.000	5.975	MON	13,447	161,404	02/17/2010	12/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST 2010-6 4A1 144A			2	1FM	6,250,517	104.6620	6,574,796	6,281,927	6,254,554		504			5.500	5.594	MON	28,792	342,923	06/26/2010	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC 2010-7 6A1 144A			2	1FM	1,923,317	101.7490	1,965,550	1,931,769	1,923,499		154			5.000	5.085	MON	8,049	96,588	07/14/2010	06/25/2037
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST 2010-5 6A1 144A			2	1FM	6,810,012	103.3200	7,062,607	6,835,646	6,810,232		27			5.500	5.565	MON	31,330	370,967	06/02/2010	02/25/2037
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR 2007-A6 1A13			2	1FM	6,648,574	80.7700	6,864,838	8,499,295	6,551,231		31,676			6.000	7.389	MON	42,496	509,958	01/22/2008	06/25/2037
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3	0		2	1FM	4,383,291	94.4250	5,098,928	5,400,000	4,881,800		197,951			1.295	5.809	MON	1,165	64,825	05/26/2011	02/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG 2005-4 3A20			2	1FM	4,142,795	100.7730	4,472,525	4,438,213	4,268,000		19,145			5.500	7.282	MON	20,342	244,021	01/22/2009	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG 2005-6 6A1			2	2FM	12,988,665	92.7710	13,299,012	14,335,373	12,744,861		(113,768)			6.000	7.640	MON	71,677	859,419	04/25/2008	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG 2005-6 8A1			2	1FM	3,421,096	98.9730	3,531,645	3,568,288	3,465,493		11,095			4.500	5.862	MON	13,381	160,250	06/25/2010	12/25/2038
22943Y-DY-2	CSMC 2009-3R 7A1 144A			2	1FM	8,844,455	103.7590	9,961,340	9,600,494	9,250,047		53,652			6.000	7.635	MON	48,002	576,030	04/21/2009	03/27/2037
22943Y-EL-9	CSMC 2009-3R 8A1 144A			2	1FM	815,675	102.1330	866,654	848,557	821,724		1,315			6.000	6.747	MON	4,243	50,895	04/23/2009	04/27/2037
22943Y-HG-7	CSMC 2009-3R 12A1 144A			2	1FM	4,198,707	105.0830	4,626,068	4,402,314	4,233,361		7,482			6.000	6.878	MON	22,012	264,139	04/28/2009	12/27/2036
22943Y-JB-6	CSMC 2009-3R 13A1 144A			2	1FM	3,231,513	101.3000	3,477,847	3,433,215	3,265,810		7,397			5.750	6.858	MON	16,451	197,410	04/28/2009	07/27/2037
22943Y-KG-3	CSMC 2009-3R 15A1 144A			2	1FM	2,706,259	102.6900	2,929,169	2,852,446	2,730,071		4,913			5.750	6.727	MON	13,668	163,891	04/28/2009	12/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A			2	1FM	2,790,236	102.1160	2,995,284	2,933,231	2,814,046		5,002			6.000	6.939	MON	14,666	175,994	04/28/2009	08/27/2036
22943Y-MV-8	CSMC 2009-3R 18A1 144A			2	1FM	3,592,053	105.3540	4,020,587	3,816,258	3,639,368		10,191			6.000	7.223	MON	19,081	228,975	04/29/2009	11/27/2036
22943Y-NP-0	CSMC 2009-3R 19A1 144A			2	1FM	5,092,729	103.5980	5,460,268	5,270,612	5,125,583		7,187			6.000	6.646	MON	26,353	316,237	04/29/2009	01/27/2038
22943Y-PJ-2	CSMC 2009-3R 20A1 144A			2	1FM	4,813,419	105.5380	5,326,322	5,046,836	4,853,412		8,619			6.000	6.880	MON	25,234	302,810	04/29/2009	10/27/2036
22943Y-QB-8	CSMC 2009-3R 21A1 144A			2	1FM	2,155,794	103.7860	2,303,649	2,219,608	2,166,183		2,259			6.000	6.532	MON	11,098	133,176	04/30/2009	12/27/2036
22943Y-RM-3	CSMC 2009-3R 22A1 144A			2	1FM	3,894,141	106.5470	4,350,284	4,082,979	3,926,193		6,897			6.500	7.416	MON	22,116	263,370	04/30/2009	10/27/2036
22943Y-SE-0	CSMC 2009-3R 23A1 144A			2	1FM	8,593,281	98.3400	8,860,391	9,009,993	8,666,342		17,087			6.000	6.814	MON	45,050	540,040	04/30/2009	06/27/2036
22943Y-SX-8	CSMC 2009-3R 24A1 144A			2	1FM	6,676,679	103.5690	7,366,149	7,112,308	6,851,715		25,958			6.000	7.002	MON	35,562	426,670	04/30/2009	06/27/2037
22944F-DA-4	CSMC 2009-2R 8A1 144A			2	1FM	1,787,276	102.3890	1,957,195	1,911,525	1,821,263		4,133			6.000	7.507	MON	9,558	114,690	04/17/2009	09/26/2037
22944F-DJ-5	CSMC 2009-2R 10A1 144A			2	1FM	818,557	102.4710	921,744	899,513	837,331		4,022			5.500	7.382	MON	4,123	49,473	04/17/2009	08/26/2037
251510-GR-8	DEUTSCHE ALT-A SECURITIES INC 2005-AR2 3A1	0		2	1FM	7,627,615	86.4140	9,869,010	11,420,628	7,959,039		292,235			2.509	6.091	MON	23,878	233,510	04/29/2014	10/25/2035
25158E-AD-8	DMSI 2009-RS2 2A1 144A			2	1FM	4,095,587	105.3160	4,456,866	4,231,897	4,130,328		7,333			6.000	6.690	MON	21,159	253,914	04/27/2009	11/26/2036
25158E-AQ-9	DMSI 2009-RS2 3A1 144A			2	1FM	2,107,280	103.2940	2,249,819	2,178,068	2,121,816		2,899			6.000	6.642	MON	10,890	130,684	04/30/2009	11/26/2037
30711X-AF-1	CONNECTICUT AVENUE SECURITIES	0		2	6FM	8,554,453	86.4630	7,781,688	9,000,000	7,781,688	(787,801)	15,036			2.769	3.863	MON	4,845	114,909	08/12/2014	05/25/2024
30711X-AH-7	CONNECTICUT AVENUE SECURITIES	0		2	6FE	2,500,000	88.0390	2,200,963	2,500,000	2,200,963	(299,038)				2.769	2.785	MON	1,346	40,538	05/21/2014	05/25/2024
30711X-AK-0	CONNECTICUT AVENUE SECURITIES	0		2	6FM	17,282,891	89.6570	16,138,296	18,000,000	16,138,296	(1,338,233)	193,639			3.170	5.779	MON	11,093	242,887	08/07/2014	07/25/2024
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2	0		24	6FE	398,364	12.9310	572,369		192,573		(18,144)			4.831	101.700	MON	3,564	214,458	05/26/2010	06/25/2035
36185M-AM-4	GMAC MTG CORP LOAN TRUST 2005-AF1 A5			2	1FM	17,136,016	101.8420	18,743,662	18,404,649	17,337,329		(61,024)			5.750	6.762	MON	88,189	1,058,069	01/17/2008	07/25/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST 2003-J8 A			2	1FM	2,301,312	99.2210	2,537,094	2,557,014	2,355,089		2,760			5.250	7.487	MON	11,187	134,243	01/16/2009	12/25/2033
362334-JV-7	GSR MORTGAGE LOAN TRUST 2006-3F 2A7			2	1FM	4,453,365	84.9700	4,141,945	4,874,614	4,327,055		(90,418)			5.750	6.851	MON	23,358	280,248	06/05/2008	03/25/2036
36242D-5W-9	GSR MORTGAGE LOAN TRUST 2005-5F 2A2			2	1FM	769,090	104.0070	797,416	766,694	768,039		(80)			5.500	5.420	MON	3,514	42,168	03/23/2010	06/25/2035
362611-AC-9	GSR MORTGAGE LOAN TRUST 2006-8F 2A1			2	1FM	3,468,654	94.3860	3,637,822	3,854,196	3,604,735		86,184			6.000	6.342	MON	19,271	231,250	05/05/2008	09/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A	0		2	1FM	410,515	85.7140	477,277	556,825	411,121		1,309			0.460	8.486	MON	43	2,512	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1	0		2	1FM	39,905,017	84.6240	40,156,447	47,453,012	40,423,692		518,675			0.309	5.270	MON	2,425	59,758	08/14/2014	03/25/2036
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11	0		2	1FM	5,823,335	90.6870	6,061,374	6,683,848	5,840,722		27,250			2.118	7.473	MON	11,796	130,018	08/13/2014	08/19/2050
437084-BL-9	HOME EQUITY ASSET TRUST	0		2	1FM	2,526,829	88.0660	2,393,570	2,717,934	2,615,537		55,687			0.965	4.105	MON	437	26,177	05/31/2013	07/25/2034
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3			2	1FM	8,519,351	96.1160	9,956,028	10,358,390	8,218,419		(60,911)			6.000	7.394	MON	51,792	656,732	03/03/2008	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR 2005-A15 5A1			2	1FM	8,398,314	82.6070	8,825,090	10,683,274	8,170,745		(46,315)			5.750	6.249	MON	51,191	612,939	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR 2005-A5 A8			2	1FM	36,682,381	98.4630	39,186,153	39,798,008	36,853,883		(2,400)			5.500	6.837	MON	182,408	2,188,891	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7	0		2	1FM	4,326,089	86.4480	4,553,785	5,267,688	4,570,852		149,015			2.407	4.680	MON	10,568	127,224	05/13/2013	06/25/2035
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9	0		2	1FM	4,295,709	85.7180	4,313,800	5,032,578	4,369,177		50,867			0.520	4.091	MON	436	23,471	04/09/2014	06/25/2036
466247-B2-8	JP MORGAN MORTGAGE TRUST 2005-S3 1A21			2	1FM	5,167,273	92.2340	5,635,159	6,109,613	5,419,924		81,306			5.500	7.299	MON	28,002	336,003	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST 2005-S3 2A3			2	3FM	1,648,664	100.8160	1,706,540	1,692,735	1,661,181		3,930			6.000	7.175	MON	8,464	101,557	07/17/2008	01/25/2021
46627M-AV-9	JP MORGAN ALT LN TRUST 2005-S1 2A10			2	1FM	5,209,489	85.1480	5,307,424	6,233,146	5,194,878		(18,210)			6.000	8.643	MON	31,166	373,986	03/04/2008	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12	0		2	1FM	1,973,486	85.8840	2,133,640	2,484,325	1,890,779		(11,422)			6.000	6.716	MON	12,422	149,060	07/27/2012	03/25/2036
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5	0		2	1FM	3,817,507	80.3880	3,940,716	4,902,095	4,069,799		170,372			0.330	4.401	MON	314	15,650	05/30/2013	10/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST 2006-S2 3A4			1	1FM	5,179,950	86.3750	5,627,619	6,515,340	5,161,273		158,075			6.250	7.214	MON	33,934	406,749	05/08/2008	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST 2006-S3 1A10			2	2FM	9,635,898	87.8610	9,721,963	11,065,189	9,383,122		(188,557)	479,571		6.500	6.257	MON	59,936	719,195	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11	0		2	3FM	27,899,774	86.9520	27,934,157	32,126,099	28,048,622		1,163,165	408,667		6.500	2.781	MON	174,016	2,087,867	07/09/2013	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST 2006-S3 2A3			2	1FM	1,433,536	96.3120	1,568,945	1,629,018	1,561,199		25,262			5.000	6.971	MON	6,788	81,451	01/14/2009	08/25/2021
46633J-AC-0	JPMRR 2009-4 2A1 144A			2	1FM	1,996,153	100.9470	2,190,283	2,169,731	2,080,495		14,034			6.000	7.524	MON	10,849	130,119	04/23/2009	07/26/2037
46633J-AQ-9	JPMRR 2009-4 3A1 144A			2	1FM	5,711,386	103.5020	6,288,732	6,075,943	5,914,997		30,657			6.000	7.424	MON	30,380	364,509	04/27/2009	02/26/2037
47233N-AA-7	JEFFERIES & CO 2010-R4 1A1 144A/3c7			2	1FM	5,237,344	102.2460	5,368,396	5,250,471	5,246,408		(1,720)			5.000	4.933	MON	21,877	262,524	08/02/2010	10/26/2036
52521R-AD-3	LEHMAN MORTGAGE TRUST 2007-5 1A2			2	1FM	8,217,843	85.3170	9,032,955	10,587,521	8,388,409		27,505			5.750	7.756	MON	50,732	608,773	03/06/2008	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST 2007-5 3A3			2	1FM	9,678,922	79.7970	9,533,489	11,947,237	9,987,240		17,946			5.000	7.185	MON	49,780	597,362	02/28/2008	12/25/2035
55265K-K6-5	MASTR ASSET SEC TR 2003-8 3A4			2	1FM	814,657	99.9090	846,728	847,497	828,283		1,574			5.250	5.612	MON	3,708	44,466	08/28/2003	09/25/2033
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12			2	1FM	3,747,502	104.0060	4,753,204	4,570,125	3,936,892		6,935			5.250	10.013	MON	19,994	239,783	11/07/2008	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7			2	1FM	2,252,848	101.4090	2,610,966	2,574,684	2,299,905		4,621			5.500	7.545	MON	11,801	141,529	03/19/2009	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4			2	1FM	3,645,591	101.0180	3,876,541	3,837,464	3,696,131		1,231			5.500	6.856	MON	17,588	210,553	01/12/2009	06/25/2033
576434-V9-2	MASTR ALTERNATE LOAN TRUST 2005-6 1A5			2	1FM	4,739,557	90.6110	4,992,258	5,509,568	4,598,815		(72,257)			5.500	7.716	MON	25,252	302,999	02/28/2008	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1	0		2	1FM	5,999,005	90.6380	9,132,646	10,075,946	8,264,688		565,934			1.070	8.736	MON	1,796	107,769	09/27/2010	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2	0		2	1FM	1,073,338	83.6200	1,049,734	1,255,367	973,332		(70,639)			1.144	9.757	MON	239	14,383	06/17/2013	09/25/2034
57643Q-AE-5	MASTR REPERFORMING LOAN TRUST	0		2	1FM	10,266,616	85.2960	10,792,157	12,652,624	10,310,095		43,479			0.505	2.272	MON	1,065	26,170	12/08/2014	05/25/2035
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR 2007-12 3A9			2	1FM	9,794,753	83.1150	10,140,493	12,200,557	9,989,378		526,761			6.000	6.596	MON	61,003	731,533	10/05/2007	08/25/2037
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4	0		2	1FM	3,583,283	100.2280	4,052,856	4,043,620	3,610,233		4,410			5.114	7.192	MON	17,233	199,081	12/07/2012	08/25/2035
74162J-AB-3	PRIME MORTGAGE TRUST 2007-2 A2			2	1FM	6,055,416	89.0850	7,907,251	8,876,085	6,575,459		600,862			6.000	6.654	MON	44,380	532,369	01/18/2008	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A6			2	1FM	8,515,917	82.5580	9,783,085	11,849,997	7,930,841		(81,363)			6.500	7.109	MON	64,187	769,192	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A12			2	1FM	12,042,308	81.3950	13,921,701	17,103,899	11,219,634		(119,326)			6.250	7.257	MON	89,083	1,067,526	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC 2007-QS10 A1			2	1FM	19,013,872	79.7400	21,531,477	27,002,204	17,706,095		(228,051)			6.500	6.470	MON	146,262	1,753,910	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC 2007-QS11 A1			2	1FM	13,963,105	82.9460	16,053,777	19,354,492	13,512,614		62,863			7.000	7.008	MON	112,901	1,350,484	01/18/2008	10/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A	0		2	4FM	3,878,947	109.0760	3,744,234	3,432,697	3,969,554		11,599			9.984	7.004	MON	28,560	339,364	08/20/2010	01/26/2037
74929G-AH-0	RBSSP RESECURITIZATION TRUST 2010-5 2A3 144A/3c7			2	1FM	756,408	101.0150	764,087	756,408	756,408					5.500	5.447	MON	3,351	41,602	06/28/2010	09/26/2037
74929X-AJ-9	RBSSP RESECURITIZATION TRUST 2010-8 6A1 144A/3c7			2	1FM	4,187,094	105.0810	4,421,940	4,208,135	4,188,327		384			5.500	5.596	MON	19,287	231,447	07/20/2010	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I 2007-S5 A7			2	1FM	10,740,877	90.3440	11,087,567	12,272,623	10,623,681		143,330			6.000	7.344	MON	61,363	736,334	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I 2007-S2 AD			2	2FM	2,387,115	91.1510	2,538,923	2,785,416	2,463,864		129,326			6.000	6.235	MON	13,927	167,125	01/24/2008	02/25/2037
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		2	1FM	418,024	69.2540	493,810	713,047	407,947		(4,745)			6.000	7.598	MON	3,565	42,792	09/22/2009	09/25/2036
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6	0		2	1FM	1,371,249	101.0920	1,579,181	1,562,121	1,399,451		12,792			5.031	8.826	MON	6,549	78,590	05/04/2012	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6	0		2	1FM	390,592	86.8460	424,680	489,005	407,376		12,392			0.829	6.827	MON	68	4,040	07/16/2013	07/25/2033
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1	0		2	1FM	1,024,831	98.4350	1,285,088	1,305,517	1,067,871		18,565			5.270	8.367	MON	5,733	68,801	07/11/2012	10/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5	0		2	1FM	3,720,106	101.0290	4,301,451	4,257,632	3,704,673		(12,125)			5.500	7.724	MON	19,514	234,170	12/08/2011	04/25/2035
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC 2005-Q05 Class A1	0		2	1FM	2,987,406	76.5440	3,565,992	4,658,723	2,934,328		(21,876)			1.118	5.622	MON	4,339	52,381	11/29/2012	01/25/2046
76111J-7J-7	RESIDENTIAL FUNDING MTG SEC I 2003-S10 A4			2	1FM	11,872,699	104.7620	12,127,257	11,576,062	11,637,171		(26,519)			5.500	5.275	MON	53,057	636,683	06/03/2003	06/25/2033
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A2			2	1FM	4,273,483	93.5730	5,096,250	5,446,259	4,438,785		(5,625)			5.500	9.254	MON	24,962	299,544	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2	0		2	1FM	3,925,000	95.5330	4,776,625	5,000,000	4,171,301		86,504			2.951	6.032	MON	12,297	148,487	02/06/2012	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A5			2	1FM	4,751,523	88.9580	5,224,984	5,873,547	4,584,822		17,414			6.000	6.673	MON	29,368	352,067	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A8			2	1FM	4,601,614	88.9580	5,060,138	5,688,239	4,440,179		16,864			6.000	6.673	MON	28,441	340,955	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3	0		24	6FE	4,779,455	34.0690	11,086,220		1,978,806		(75,547)			6.961	119.521	MON	37,750	2,269,949	02/22/2010	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11	0		2	1FM	5,234,335	41.2470	5,397,542	13,085,838	5,998,336		11,097			0.600	1.396	MON	1,307	76,466	02/22/2010	09/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1	0		2	1FM	2,254,519	90.9060	2,761,544	3,037,792	2,004,124		(100,027)			4.820	8.904	MON	12,202	147,251	12/09/2014	08/25/2035
81744U-AC-8	SEQUOIA MORTGAGE TRUST 2012-2 A3			2	1FM	18,688,340	99.8890	19,977,880	20,000,000	18,813,997		47,196			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	5,248,562	103.8790	5,761,826	5,546,697	5,306,223		4,015			5.500	6.543	MON	25,422	305,068	01/12/2009	10/25/2033
86359D-QS-9	STRUCTURED ASSET SEC CORP 2005-16 3A1			2	2FM	18,173,787	85.9460	18,338,274	21,336,922	18,048,314		(247,556)	350,288		6.000	7.994	MON	106,685	1,280,215	04/23/2008	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP 2005-17 4A1			2	1FM	8,012,449	101.4030	8,831,408	8,709,184	8,188,356		18,338			5.500	7.251	MON	39,917	479,005	01/20/2009	10/25/2035
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5	0		2	1FM	1,487,010	89.6600	1,744,296	1,945,463	1,499,603		9,475			5.750	6.755	MON	9,322	111,864	07/18/2012	12/25/2035
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4			2	1FM	1,938,416	88.3220	2,227,738	2,522,288	1,840,159		(24,933)			6.000	6.711	MON	12,611	153,243	05/01/2014	07/25/2036
92922T-2G-0	WASHINGTON MUTUAL PASS THRU CE 2003-S5 1A4			2	1FM	1,665,295	104.5890	2,082,777	1,991,384	1,753,577		1,977			5.500	10.526	MON	9,127	109,514	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4	0		2	1FM	887,207	96.8810	936,823	966,983	904,902		13,100			2.342	5.162	MON	377	22,911	06/17/2013	12/25/2035
92922F-W4-6	WAMU MORTGAGE PASS THRU CTFS 2005-AR10 1A3	0		2	1FM	3,906,250	93.9380	4,696,910	5,000,000	4,229,450		112,942			2.391	5.923	MON	9,961	120,507	02/14/2012	09/25/2035
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1	0		2	1FM	919,606	94.7890	1,136,900	1,199,397	930,662		10,551			2.354	7.517	MON	2,353	26,265	05/20/2014	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A	0		2	1FM	1,506,062	80.0740	2,621,670	3,274,047	1,376,293		16,452			0.818	13.839	MON	2,231	26,992	08/27/2009	03/25/2047
939336-T2-9	WASHINGTON MUTUAL MSC MORT 2004-RA3 2A			2	1FM	3,352,335	102.7170	3,680,336	3,582,990	3,399,264		1,296			6.386	7.927	MON	19,066	230,458	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP 2005-7 1A1			2	1FM	6,081,528	94.8810	6,376,688	6,720,707	6,035,116		(34,981)			5.500	6.739	MON	30,803	369,639	10/01/2009	09/25/2035
949757-AD-0	WELLS FARGO MTG BK SEC 2004-6 A4			2	1FM	1,264,813	105.1990	1,512,012	1,437,288	1,311,411		1,330			5.500	8.317	MON	6,588	78,985	12/18/2008	06/25/2034
94981C-AS-8	WELLS FARGO MTG BK SEC 2003-17 1A14			2	1FM	2,058,848	103.9220	2,480,695	2,387,070	2,127,846		3,403			5.250	8.428	MON	10,443	125,306	12/16/2008	01/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC 2005-16 A2			2	1FM	708,360	99.8000	812,575	814,207	728,005		1,151			5.000	7.583	MON	3,393	40,683	01/13/2009	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC 2005-17 1A1			2	1FM	13,923,552	99.6300	15,960,105	16,019,344	14,289,990		22,094			5.500	8.202	MON	73,422	877,810	01/27/2009	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC 2007-10 1A17			2	1FM	4,032,703	95.4400	4,424,640	4,636,053	4,203,327		82,106			6.000	7.261	MON	23,180	278,079	04/29/2008	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC 2007-10			2	1FM	8,399,244	96.1230	8,911,510	9,270,944	8,550,920		279,403			6.250	6.499	MON	48,286	578,846	06/12/2007	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC 2006-8 A15			2	1FM	9,734,916	97.0230	10,508,952	10,831,436	9,825,569		204,694			6.000	7.170	MON	54,157	649,532	06/04/2008	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC 2006-11 A8			2	1FM	6,953,241	95.1290	7,427,932	7,808,306	7,055,236		244,368			6.000	6.497	MON	39,042	468,169	05/13/2008	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC 2006-15 A1			2	1FM	1,581,467	95.1570	1,632,630	1,715,728	1,593,758		44,213			6.000	5.969	MON	8,579	102,912	06/26/2007	11/25/2036
94985G-AH-9	WELLS FARGO ALT LOAN TRUST 2007-PA3 3A1	0		2	1FM	3,856,178	90.4180	4,619,775	5,109,382	3,809,630		(5,803)			6.250	6.236	MON	26,611	315,071	08/17/2010	07/25/2037
94985J-BQ-2	WELLS FARGO MTG BK SEC 2007-7 A39			2	1FM	11,042,595	96.4220	11,997,835	12,443,034	11,292,979		443,666			6.000	6.378	MON	62,215	746,460	06/06/2007	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC 2007-4 A8			2	1FM	14,905,032	95.3420	15,791,308	16,562,821	15,259,507		618,658			6.000	6.112	MON	82,814	993,322	04/24/2007	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC 2007-1 A92			2	1FM	7,852,427	90.2020	7,727,749	8,567,197	7,691,394		(130,734)			6.000	6.257	MON	42,836	514,381	10/10/2007	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC 2007-8 2A10			2	1FM	11,972,150	96.7970	12,803,137	13,226,805	12,164,912		392,182			6.000	6.452	MON	66,134	793,214	01/03/2008	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC 2007-12 A6			2	1FM	22,293,763	100.0090	25,036,017	25,033,789	23,429,454		14,742			5.500	7.200	MON	114,733	1,375,285	04/10/2008	09/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,121,293,016	XXX	1,217,442,680	1,310,598,740	1,125,903,066	(2,366,682)	9,933,758	2,624,935		XXX	XXX	XXX	5,486,456	68,630,728	XXX	XXX
05490A-AE-3	BB-UBS TRUST 2012-TFT CL C 144A			2	1FM	19,118,710	96.2170	19,243,364	20,000,000	19,335,034		106,254			3.468	4.235	MON	57,806	703,305	11/16/2012	06/05/2030
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CL A 144A			2	1FM	46,987,500	102.1770	51,088,625	50,000,000	47,214,301		209,369			3.534	4.287	MON	147,263	1,762,241	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	89.9410	5,517,893	6,135,000	5,739,721		30,268			3.534	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	81.2530	5,687,696	7,000,000	6,105,211		65,053			3.534	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	1AM	27,294,921	108.5210	28,758,195	26,500,000	27,303,896		8,976			4.185	4.060	MON	61,611	375,870	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH 2014-520M CLASS B 144A			2	1FM	10,135,620	104.6690	10,466,901	10,000,000	10,138,196		2,576			4.214	4.188	MON	18,728	142,804	08/01/2014	08/15/2034
05538U-AA-1	BB-UBS TRUST 2012 SHOW CL A 144A			2	1FM	3,968,125	100.6220	4,024,874	4,000,000	3,972,014		2,234			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	102.7230	10,785,936	10,500,000	9,979,503		40,554			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	100.3240	25,080,918	25,000,000	25,339,176		(27,609)			4.026	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	5.3160	8,574,998		8,508,536		(720,306)			0.596	3.741	MON	80,085	1,051,219	11/06/2012	11/05/2036
05604F-AJ-4	BWAY MORTGAGE TRUST 2013-1515 CL B 144A			2	1FM	30,560,850	99.5100	30,903,941	31,056,000	30,612,376		33,066			3.473	3.658	MON	89,879	1,078,544	05/31/2013	03/10/2033
12591Q-AU-6	COMM MORTGAGE TRUST 2014 UBS4 CL B			2	1FM	6,151,777	103.3710	6,174,361	5,973,000	6,146,045		(5,732)			4.350	4.003	MON	21,652	108,261	07/23/2014	08/10/2047
12591R-BD-1	COMM MORTGAGE TRUST 2014-CR15 CL B			2	1FM	16,478,791	110.6890	17,710,229	16,000,000	16,461,781		(17,010)			4.717	4.579	MON	62,897	639,254	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST 2014-LC15 C B			2	1FM	22,658,796	107.0930	23,560,524	22,000,000	22,615,709		(43,086)			4.599	4.253	MON	84,315	758,835	03/14/2014	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST 2014-UBS3CLASS B			2	1FM	29,730,684	104.7810	30,324,759	28,941,000	29,684,466		(46,218)			4.313	3.959	MON	104,019	624,113	05/22/2014	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST 2014-UBS CLASS B			2	1FM	15,449,035	106.5350	15,980,198	15,000,000	15,439,172		(9,864)			4.514	4.180	MON	56,425	169,275	09/09/2014	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM			2	1FM	18,538,629	106.5520	19,179,308	18,000,000	18,526,956		(11,673)			4.188	3.845	MON	62,820	188,460	09/18/2014	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST 2014-LC17 CLASS B			2	1FM	10,299,866	107.1730	10,717,338	10,000,000	10,294,610		(5,256)			4.490	4.170	MON	37,417	112,250	09/18/2014	10/10/2047
126192-AE-3	COMM MORTGAGE TRUST 2012-LC4 CL AM			2	1FM	10,643,054	106.7640	10,970,001	10,275,000	10,583,743		(39,186)			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	110.1260	8,154,817	7,405,000	7,754,646		(42,532)			4.934	4.181	MON	30,447	362,978	01/08/2014	12/10/2044
12624K-AH-9	COMM MORTGAGE TRUST 2012-CR2 C			2	1FM	11,917,562	106.9550	11,765,067	11,000,000	11,744,674		(87,728)			4.857	3.874	MON	44,527	541,766	02/13/2013	08/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
12624N-AC-4	COMM MORTGAGE TRUST 2012-LTRT, CL A2, 144A			2	1FM	28,823,462	99.3440	30,365,978	30,566,488	29,022,549		162,632			3.400	4.192	MON	86,595	1,024,407	01/08/2014	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST 2012-CR3 XA			24	1FE	8,758,939	11.1110	6,696,861		6,578,603		(1,001,149)			2.172	3.579	MON	109,109	1,356,659	10/04/2012	11/15/2045
12624P-AL-9	COMM MORTGAGE TRUST 2012-CR3 B 144A			2	1FM	13,608,584	103.7380	13,728,489	13,233,775	13,543,206		(36,551)			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	104.6260	12,161,773	11,624,078	12,073,036		(50,530)			4.584	4.012	MON	44,404	532,848	05/28/2013	11/15/2045
12624P-AS-4	COMM MORTGAGE TRUST 2012-CR3 CLASS D 144A			2	1FM	1,819,248	103.2620	1,807,089	1,750,000	1,817,987		(1,261)			4.768	4.261	MON	6,953	14,139	10/21/2014	10/15/2045
12624P-AU-9	COMM MORTGAGE TRUST 2012-CR3 CLASS E 144A			2	1	3,718,897	99.3890	3,682,065	3,704,715	3,718,999		102			4.768	4.822	MON	7,851	14,720	11/14/2014	10/15/2045
12624Q-AC-7	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL C 144A			2	1FM	12,254,184	103.2630	12,236,676	11,850,000	12,183,257		(37,870)			4.442	4.030	MON	43,865	526,377	05/22/2013	10/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL XA			24	1FE	10,652,539	10.3650	8,236,974		8,092,465		(1,214,447)			1.977	3.512	MON	130,945	1,703,431	11/06/2012	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL B 144A			2	1FM	5,124,649	101.2140	5,060,696	5,000,000	5,099,906		(11,818)			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	5,049,926	99.6250	4,981,262	5,000,000	5,041,247		(4,844)			3.777	3.672	MON	15,738	188,850	02/27/2013	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST 2013 WWP CLASS B 144A			2	1FM	37,638,058	102.7270	38,522,441	37,500,000	37,585,137		(14,622)			3.726	3.704	MON	116,422	1,381,540	01/07/2014	03/10/2031
12625C-AL-7	COMMERCIAL MORTGAGE TRUST 2013-WWP CLASS C 144A			2	1FM	12,364,575	99.6750	12,459,388	12,500,000	12,383,266		10,861			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	7,038,705	8.0720	6,020,254		5,764,799		(842,558)			1.544	4.328	MON	95,989	1,262,889	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS B 144A			2	1FM	15,353,723	100.4700	15,773,724	15,700,000	15,388,238		25,789			3.613	3.902	MON	47,270	455,238	06/05/2014	03/10/2046
12625F-AY-2	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS C 144A			2	1FM	10,651,584	99.8020	11,092,985	11,115,000	10,689,948		29,771			4.029	4.609	MON	37,318	365,503	04/16/2014	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST 2013-CR8 CL AM 144A			2	1FM	5,149,278	105.1210	5,256,073	5,000,000	5,112,813		(13,248)			3.831	3.557	MON	15,964	194,382	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST 2013-CR8 CL B 144A			2	1FM	20,483,332	103.5420	20,708,470	20,000,000	20,351,606		(42,325)			3.969	3.765	MON	66,149	805,032	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST 2013-CR8 CL C 144A			2	1FM	25,186,800	100.7280	26,128,841	25,940,000	25,258,210		52,964			3.969	4.403	MON	85,795	990,518	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST 2013-CR9 CL AM 144A			2	1FM	9,974,881	107.0940	10,709,447	10,000,000	9,976,515		1,439			4.259	4.379	MON	35,494	431,927	07/02/2013	07/10/2045
12625U-AE-3	COMM MORTGAGE TRUST 2013-CR9 CL B 144A			2	1FM	19,163,798	105.9040	21,180,774	20,000,000	19,285,190		67,098			4.259	4.886	MON	70,987	863,855	07/02/2013	07/10/2045
12625U-AG-8	COMM MORTGAGE TRUST 2013 CR9 CL C 144 A			2	1FM	18,496,484	102.0950	20,418,936	20,000,000	18,669,163		119,175			4.259	5.336	MON	70,987	863,857	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			24	1FE	4,838,564	1.4320	3,639,849		3,545,742		(860,155)			0.387	4.313	MON	81,881	1,088,383	07/02/2013	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST 2013-300P CL B 144A			2	1FM	12,061,734	109.0510	13,086,067	12,000,000	12,054,580		(6,001)			4.394	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	105.9960	23,319,010	22,000,000	21,489,544		45,261			4.394	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	110.3310	11,584,707	10,500,000	10,771,792		(17,255)			4.794	4.526	MON	41,952	449,946	06/19/2014	08/10/2046
12626B-AU-8	COMM MORTGAGE TRUST 2013-CR10, CL C, 144A			2	1FM	6,787,630	105.7990	7,405,927	7,000,000	6,810,016		16,645			4.794	5.301	MON	27,968	340,382	11/12/2013	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST 2013-LC13 CL B 144a			2	1FM	3,243,982	110.2350	3,282,800	2,978,000	3,233,161		(10,821)			5.009	3.862	MON	12,431	55,141	09/12/2014	08/10/2046
12626G-AR-4	COMM MORTGAGE TRUST 2013-LC13 CL C 144a			2	1FM	13,074,240	108.9280	13,146,702	12,069,180	13,029,645		(44,595)			5.048	4.173	MON	50,769	324,689	07/01/2014	09/10/2023
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-CR17 CLASS B			2	1FM	30,010,166	106.1700	30,789,309	29,000,000	29,953,900		(56,265)			4.377	3.930	MON	105,778	665,669	06/27/2014	05/10/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B			2	1FM	29,302,130	106.9030	30,200,219	28,250,000	29,258,339		(43,791)			4.456	4.013	MON	104,902	598,775	07/22/2014	07/15/2047
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS A2 144A			2	1FM	10,299,920	106.1690	10,616,906	10,000,000	10,293,960		(5,960)			3.953	3.631	MON	32,942	98,825	09/22/2014	09/15/2025
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS B 144a			2	1FM	20,599,920	104.5970	20,919,358	20,000,000	20,588,118		(11,802)			4.185	3.861	MON	69,743	209,230	09/22/2014	09/15/2025
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS C 144a			2	1FM	15,449,910	104.1410	15,621,197	15,000,000	15,439,778		(10,132)			4.336	3.972	MON	54,194	162,581	09/22/2014	09/15/2025
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CLASS B 144A			2	1FM	5,151,016	106.1600	5,308,009	5,000,000	5,129,783		(15,126)			4.285	3.896	MON	17,854	203,538	01/27/2014	09/10/2045
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CL C 144A			2	1FM	6,375,211	107.5040	6,391,088	5,945,000	6,298,540		(40,519)			4.878	4.040	MON	24,164	294,012	03/12/2013	09/10/2045
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL AS			2	1FM	12,158,125	101.4080	12,422,479	12,250,000	12,169,287		7,251			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	101.4600	22,321,266	22,000,000	22,259,007		(32,742)			3.732	3.579	MON	68,420	733,960	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL C			2	1FM	18,042,364	100.6480	18,116,627	18,000,000	18,027,347		(6,449)			4.134	4.124	MON	62,010	744,120	06/21/2013	04/10/2023
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR 2013-GC15 CL C			2	1FM	19,758,999	108.2980	19,799,103	18,282,000	19,690,051		(68,948)			5.106	4.149	MON	77,791	463,914	07/24/2014	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGMT 2014-GC23 CLASS B			2	1FM	5,149,762	103.6620	5,183,092	5,000,000	5,144,595		(5,167)			4.175	3.831	MON	17,396	69,583	07/18/2014	07/10/2024
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST			2	1FM	16,994,063	102.0060	16,830,954	16,500,000	16,977,551		(16,512)			4.454	4.170	MON	61,243	249,107	07/18/2014	07/10/2024
20048E-BB-6	COMMERCIAL MORTGAGE TRUST 2013-LC6			2	1FM	1,942,586	102.0220	2,055,740	2,015,000	1,948,556		5,970			3.739	4.247	MON	6,278	62,784	02/04/2014	01/10/2046
20048E-BC-4	COMMERCIAL MORTGAGE TRUST 2013 - LC6 CLASS C			2	1FM	15,923,098	101.8380	15,744,108	15,460,000	15,844,290		(41,786)			4.242	3.897	MON	54,651	655,813	01/24/2013	01/10/2046
23305Y-AK-5	DBUBS MORTGAGE TRUST 2011-LC3A B 144A	0		2	1FM	33,750,392	112.8140	41,459,272	36,750,000	34,621,362		229,121			5.419	6.586	MON	165,950	2,015,609	08/12/2011	08/10/2044
23305Y-AM-1	DBUBS MORTGAGE TRUST 2011 - LC3A CLASS D 144a			2	1FM	7,404,688	105.0300	7,352,121	7,000,000	7,390,363		(14,325)			5.419	4.536	MON	31,609	95,756	09/12/2014	02/10/2022
36191Y-AL-2	GSMS 2011-GC5 D			2	1FM	7,343,438	105.3580	7,375,027	7,000,000	7,319,389		(24,048)			5.307	4.645	MON	30,956	220,006	05/14/2014	08/10/2044
36192C-AL-9	GS MORTGAGE SECURITIES TRUST 2013-GC10 B 144A			2	1FM	15,449,103	101.3470	15,201,995	15,000,000	15,371,830		(41,265)			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	8,551,887	103.0930	8,604,109	8,346,000	8,540,252		(11,634)			4.285	3.913	MON	29,802	143,105	08/01/2014	02/10/2046
36192H-AA-2	GS MORTGAGE SECURITIES TRUST 2012-ALOH, CL A, 144A			2	1FM	13,885,859	104.2200	14,590,810	14,000,000	13,900,169		10,290			3.551	3.677	MON	41,428	497,140	08/06/2013	04/10/2034
36192P-AD-8	GS MORTGAGE SECURITIES TRUST 144A			2	1FM	7,721,250	102.4210	8,193,657	8,000,000	7,744,544		23,294			3.747	4.248	MON	24,980	249,800	02/05/2014	11/10/2045
36192P-AG-1	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 CL C 144A			2	1FM	15,373,878	106.5240	15,978,620	15,000,000	15,304,679		(33,882)			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	98.1510	49,754,563	50,692,000	48,812,409		198,288			3.007	3.561	MON	127,026	1,524,308	08/12/2013	12/10/2030

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
36193A-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-KING CL C 144A			2	1FM	8,610,370	102.1910	9,175,686	8,979,000	8,684,982		51,286			3.435	4.238	MON	25,703	312,718	07/02/2013	12/10/2027
36197V-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-PEMB E 144A	0		2	1FM	7,203,836	85.1200	7,448,000	8,750,000	7,365,398		97,594			3.550	5.708	MON	22,431	314,895	04/10/2013	03/05/2025
36197X-AQ-7	GS MORTGAGE SECURITIES TRUST 2013-GC12 CL B			2	1FM	15,075,561	101.7510	15,801,881	15,530,000	15,128,381		35,929			3.777	4.154	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	102.1240	32,679,629	32,000,000	32,823,537		(85,483)			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	109.9960	10,999,622	10,000,000	10,157,361		(14,267)			4.772	4.662	MON	39,767	484,106	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST 2013-GC14 CL C 144A			2	1FM	38,119,168	105.3300	42,131,976	40,000,000	38,322,038		149,896			4.772	5.512	MON	159,068	1,936,404	08/15/2013	08/10/2046
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST 2011-GC3 CLASS D 144a			2	1FM	5,840,479	107.3710	5,802,348	5,404,000	5,823,675		(16,803)			5.535	4.290	MON	24,925	73,752	10/09/2014	03/10/2044
36248G-AH-3	GS MORTGAGE SECURITIES TRUST 2013-GC16 CL A			2	1FM	17,903,250	110.2370	19,161,461	17,382,000	17,853,041		(45,185)			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	6,354,448	110.5780	6,441,177	5,825,000	6,340,798		(13,651)			5.161	4.019	MON	25,052	75,157	09/12/2014	03/10/2024
36248G-AL-4	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B			2	1FM	13,203,895	109.6500	13,208,397	12,046,000	13,162,602		(41,293)			5.315	4.193	MON	53,357	216,982	07/30/2014	11/10/2046
36250H-AK-9	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B			2	1FE	14,419,481	103.9140	14,547,911	14,000,000	14,418,396		(1,084)			4.215	4.006	MON	49,175		11/21/2014	11/10/2047
36250H-AM-5	GS MORTGAGE SECURITIES TRUST			2	1FE	3,567,009	102.4960	3,587,347	3,500,000	3,566,702		(307)			4.511	4.328	MON	13,157		11/21/2014	05/10/2025
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST 2014-GC18 CLASS C			2	1FM	16,831,563	105.9130	16,946,032	16,000,000	16,814,511		(17,052)			4.948	4.403	MON	65,979	183,643	10/20/2014	01/10/2047
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST 2014 - GC22 CL B			2	1FM	22,835,423	105.7950	23,423,110	22,140,000	22,800,139		(35,284)			4.391	3.986	MON	81,014	478,656	07/22/2014	06/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST 2014-GC24 CLASS AS			2	1FM	8,239,784	106.7570	8,540,565	8,000,000	8,234,509		(5,275)			4.162	3.817	MON	27,747	83,240	09/15/2014	09/10/2047
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C 144 A			2	1FM	13,224,552	97.9700	13,441,426	13,720,000	13,291,585		42,547			3.173	3.674	MON	25,395	441,403	05/28/2013	05/15/2048
46361T-AN-2	IRVINE CORE OFFICE TRUST ICOT 2013-IRV E 144A	0		2	1FM	25,232,754	91.2270	26,455,685	29,000,000	25,725,087		308,190			3.173	4.903	MON	40,898	932,993	05/23/2013	05/15/2023
46639E-AK-7	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS B 144A			2	1FM	4,865,625	103.1990	5,159,960	5,000,000	4,876,715		11,090			3.812	4.191	MON	15,883	174,712	01/27/2014	12/15/2022
46639E-AL-5	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS C 144 A			2	1FM	9,929,342	103.9530	9,709,207	9,340,000	9,823,587		(56,659)			4.425	3.700	MON	34,440	419,104	02/26/2013	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMM MTG SE 2013-C10 CL C			2	1FM	14,485,585	102.7550	14,715,592	14,321,000	14,473,530		(12,056)			4.159	4.004	MON	49,633	237,253	08/05/2014	02/15/2023
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG SECS 2013-C16 CL C			2	1FM	4,561,113	107.6720	4,576,069	4,250,000	4,548,662		(12,452)			5.009	4.153	MON	17,739	90,072	07/16/2014	12/15/2046
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG 2014-C18 CLASS C			2	1FE	13,408,726	105.3330	13,279,295	12,607,000	13,395,665		(13,062)			4.809	4.122	MON	50,527	102,735	10/09/2014	02/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC 2014-C22 CLASS AS			2	1FM	15,884,614	105.1870	16,221,911	15,422,000	15,869,990		(14,624)			4.110	3.604	MON	52,814	211,256	08/06/2014	09/15/2047
46643P-BK-5	JPMBB 2014-C25			2	1FE	11,329,934	105.4450	11,598,995	11,000,000	11,287,539		(42,395)			4.347	4.030	MON	39,849	39,848	11/04/2014	04/15/2025
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS B 144A			2	1FM	13,367,956	104.8120	13,669,525	13,042,000	13,336,057		(18,201)			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	14,098,697	105.8070	14,498,777	13,703,000	14,062,134		(21,644)			4.336	4.096	MON	49,515	594,176	05/21/2013	02/15/2036
553514-AJ-9	MORGAN STANLEY BAML TRUST 2012-CKSV CL B 144A			2	1FM	7,841,876	101.8530	7,677,667	7,538,000	7,782,842		(28,084)			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	99.9580	27,867,308	27,879,000	28,128,336		(32,435)			4.292	4.225	MON	99,714	1,213,331	10/10/2012	10/15/2030
61690G-AJ-0	MORGAN STANLEY BAML TRUST 2014-C14 CL B			2	1FM	15,449,193	108.4300	16,264,547	15,000,000	15,398,111		(51,082)			4.644	4.429	MON	58,052	590,681	01/30/2014	02/15/2047
61690G-AL-5	MORGAN STANLEY BAML TRUST 2014-C14 CL C			2	1FM	22,662,760	105.5860	23,637,504	22,387,000	22,654,183		(8,577)			4.834	4.841	MON	90,185	880,240	03/18/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST 2013-C7 CLASS C			2	1FM	24,495,605	102.5180	24,773,542	24,165,000	24,425,295		(37,697)			4.186	4.065	MON	84,290	993,559	05/20/2014	02/15/2046
61761D-AF-9	MORGAN STANLEY BAML TRUST 2012-C6 B			2	1FM	17,886,024	104.2710	17,978,454	17,242,000	17,767,683		(61,541)			3.930	3.481	MON	56,468	677,611	03/22/2013	11/15/2045
61761Q-AK-9	MORGAN STANLEY BAML TRUST 2013 C8 CLASS C			2	1FM	11,692,372	102.1850	11,633,714	11,385,000	11,636,472		(30,108)			4.171	3.856	MON	39,572	401,808	12/18/2014	12/15/2048
61761Q-AN-3	MORGAN STANLEY BAML TRUST 2013-C8 CLASS D 144a			2	1FM	4,730,469	95.0110	4,750,525	5,000,000	4,735,791		5,322			4.171	4.916	MON	17,379	52,717	09/22/2014	05/15/2024
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 CLASS B			2	1FM	25,748,545	100.8770	25,219,150	25,000,000	25,634,721		(69,107)			3.708	3.360	MON	77,250	927,000	04/15/2013	05/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 CL XA			24	1FE	13,754,418	1.7440	9,587,406		9,760,877		(2,588,417)			0.525	4.195	MON	240,489	4,048,833	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST 2013-C10 CL B			2	1FM	32,728,662	103.5610	35,210,679	34,000,000	32,881,636		102,265			4.083	4.635	MON	115,684	1,407,228	06/21/2013	07/15/2046
61762T-AH-9	MORGAN STANLEY BAML TRUST 2013-C11 CL B			2	1FM	30,088,267	105.7250	32,788,566	31,013,000	30,172,763		61,093			4.417	4.851	MON	114,146	1,389,152	08/01/2013	08/15/2046
61762T-AK-2	MORGAN STANLEY BAML TRUST 2013-C11 CL C			2	1FM	18,011,218	103.0130	19,830,056	19,250,000	18,130,946		89,422			4.417	5.318	MON	70,851	830,957	02/05/2014	08/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST 2014-C15 CL B			2	1FM	6,694,756	107.0860	6,960,584	6,500,000	6,682,605		(12,151)			4.565	4.210	MON	24,727	197,817	03/26/2014	04/15/2047
61763K-BF-0	MORGAN STANLEY BAML TRUST 2014-C15 CL C			2	1FM	22,883,006	106.3940	23,183,333	21,790,000	22,830,809		(52,197)			4.898	4.352	MON	88,941	584,591	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 2014-C16 CL B			2	1FM	23,173,511	105.4490	23,725,919	22,500,000	23,136,054		(37,457)			4.325	3.999	MON	81,096	495,520	06/05/2014	05/15/2024
61763X-AH-9	COMM MORTGAGE TRUST 2014-C18 CLASS AS			2	1FM	6,603,222	105.6020	6,770,113	6,411,000	6,598,962		(4,261)			4.110	3.759	MON	21,958	65,873	09/18/2014	10/15/2047
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST 2013-QCA CLASS B 144A			2	1FM	23,359,492	99.8470	23,963,198	24,000,000	23,432,584		43,959			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	98.7910	26,347,477	26,670,000	25,480,218		91,074			3.474	4.084	MON	77,214	939,438	07/18/2013	01/11/2037
90268T-AN-4	UBS-CITIGROUP COMM MTG TRUST 2011-C1, CL C, 144A			2	1FM	12,008,906	114.2430	12,566,710	11,000,000	11,894,476		(93,812)			5.888	4.742	MON	53,969	655,439	12/01/2013	01/10/2045
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 CLASS AS			2	1FM	8,517,656	106.5790	8,632,930	8,100,000	8,425,301		(41,779)			4.171	3.523	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	109.5130	18,559,205	16,947,000	18,265,854		(158,336)			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	111.8070	5,590,335	5,000,000	5,265,761		(29,356)			5.543	4.781	MON	23,094	257,592	01/09/2014	05/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBS CM 2012-C1 CL D 144a			2	1FM	5,231,641	104.2070	5,210,338	5,000,000	5,217,825		(13,816)			5.543	4.845	MON	23,094	117,296	07/11/2014	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST 2012-WRM C 144A			2	1FM	28,073,945	101.1680	28,327,146	28,000,000	28,014,703		(10,451)			4.238	4.305	MON	98,887	1,128,956	03/06/2014	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR 2012-C4 CL AS 144A			2	1FM	4,710,547	100.7870	5,039,337	5,000,000	4,736,736		26,189			3.317	4.116	MON	13,819	152,006	01/08/2014	12/10/2045
90270R-AE-4	UBS-BARCLAYS COMM MTG TR 2012-C4 XB 144A			24	1FE	5,685,941	3.4670	4,669,264		4,668,314		(510,260)			0.475	3.512	MON	53,303	683,426	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	101.7050	3,559,673	3,500,000	3,539,283		(4,558)			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	101.8730	35,655,540	35,000,000	35,713,562		(75,469)			4.349	4.139	MON	126,840	1,544,260	06/10/2013	12/10/2045
90270Y-AG-4	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 B 144A			2	1FM	12,764,536	101.2200	12,543,981	12,392,796	12,700,778		(33,814)			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	100.2360	10,023,550	10,000,000	10,242,732		(26,975)			4.092	3.809	MON	34,101	415,018	02/19/2013	03/10/2046
902753-AA-0	UIRC - GSA IV LLC	0		2	3	4,966,768	103.4520	5,138,196	4,966,768	4,966,768					5.000	5.053	MON	17,936	49,668	09/23/2014	12/05/2034
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 XA 144A			24	1FE	14,423,167	11.0080	11,141,496		10,896,169		(1,576,894)			2.132	3.801	MON	179,794	2,245,064	09/14/2012	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 B 144A			2	1FM	34,911,996	106.1600	36,359,694	34,250,000	34,778,176		(62,109)			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	102.7830	24,760,350	24,090,000	24,202,700		(15,927)			3.875	3.820	MON	77,793	910,907	01/07/2014	04/10/2046
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG TR 2013-C6 CLASS C 144A			2	1FM	24,672,751	99.5860	24,896,605	25,000,000	24,687,489		20,194			4.074	4.310	MON	84,865	1,016,821	01/09/2014	04/10/2046
91830C-AL-2	VNDO 2012-6			2	1FM	4,631,750	98.0800	4,756,889	4,850,000	4,656,774		25,024			3.337	3.980	MON	13,488	96,213	05/20/2014	11/15/2030
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-c20			2	1FM	22,806,378	105.9550	23,272,976	21,965,000	22,756,868		(49,509)			4.378	3.880	MON	80,136	511,606	05/30/2014	05/15/2024
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR 2014-C20 CL C			2	1FM	5,042,578	102.3510	5,117,530	5,000,000	5,040,886		(1,692)			4.513	4.424	MON	18,804	75,217	08/19/2014	05/15/2047
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR 2014-C22 CLASS B			2	1FM	10,299,640	105.8110	10,581,139	10,000,000	10,293,278		(6,362)			4.371	4.030	MON	36,425	109,275	09/05/2014	09/15/2057
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CLASS D 144a			2	1FM	4,736,926	96.8510	4,698,254	4,851,000	4,739,999		3,074			4.458	4.825	MON	18,022	54,669	09/10/2014	12/15/2022
92890N-AY-5	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CL C			2	1FM	10,249,730	102.9720	10,297,189	10,000,000	10,201,996		(23,973)			4.393	4.156	MON	36,609	445,597	11/30/2012	12/15/2045
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TR 2013-C14 CL B			2	1FM	12,576,966	102.5150	12,537,587	12,230,000	12,526,681		(31,968)			3.841	3.511	MON	39,146	469,018	01/08/2014	06/15/2046
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR 2013-C14 CL C			2	1FM	7,170,488	100.0830	7,780,417	7,774,000	7,240,351		47,617			4.001	5.077	MON	25,918	315,393	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST 2012-C9 B			2	1FM	10,249,220	102.7520	10,275,249	10,000,000	10,199,287		(23,491)			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	9,582,581	11.0900	7,335,494		7,246,986		(1,080,760)			2.214	3.420	MON	122,051	1,521,098	10/18/2012	11/15/2045
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST 2011-C4 CLASS E 144a			2	1FM	5,264,063	104.6360	5,231,792	5,000,000	5,254,400		(9,662)			5.245	4.476	MON	21,855	66,265	09/03/2014	06/15/2044
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST 2012-C8 CL XA 144A			24	1FE	28,103,431	10.2610	23,272,323		22,372,466		(3,795,106)			2.201	4.103	MON	416,078	5,178,388	06/24/2013	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST 2012-C8 XB 144A			24	1FE	3,359,745	4.1180	2,745,302		2,690,872		(309,619)			0.565	3.958	MON	31,408	422,650	10/09/2012	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			2	1FM	23,927,939	101.8610	23,755,064	23,321,000	23,819,963		(57,217)			3.714	3.411	MON	72,179	866,142	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST 2013-C11 C			2	1FM	13,073,903	101.4630	12,951,710	12,765,000	13,027,901		(24,501)			4.126	3.935	MON	43,890	495,855	04/15/2014	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST 2013-C11 CLASS D 144a			2	1FM	3,950,995	95.2180	3,981,078	4,181,000	3,959,561		8,567			4.182	5.067	MON	14,571	59,259	08/05/2014	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST 2013-C12 CL B 144a			2	1FM	2,477,188	103.0760	2,576,888	2,500,000	2,479,944		2,435			3.863	3.987	MON	8,048	57,945	07/30/2014	03/15/2048
92937F-AH-4	WF-RBS COMM MTG TRUST 2013-C12 CLASS C			2	1FM	29,080,220	102.4160	29,050,420	28,365,000	28,977,410		(57,944)			4.280	4.070	MON	101,175	1,135,971	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST 2013-C12 CL D 144A			2	1FM	3,852,500	95.9700	3,838,818	4,000,000	3,857,918		5,418			4.355	4.964	MON	14,518	59,014	07/30/2014	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST 2013-C13 CLASS C			2	1FM	10,057,531	99.3140	10,418,009	10,490,000	10,107,002		34,366			3.910	4.442	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	6,739,598	3.5130	5,389,976		5,571,741		(859,143)			0.626	4.009	MON	80,023	1,379,336	08/07/2013	08/15/2046
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL B			2	1FM	7,198,832	107.3840	7,731,662	7,200,000	7,197,517		(1,223)			4.483	4.566	MON	26,895	326,613	01/08/2014	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST 2013-UBS1 CL B			2	1FM	18,517,905	109.5770	19,676,726	17,957,000	18,491,560		(25,535)			4.632	4.453	MON	69,320	843,580	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST 2013-UBS1			2	1FM	12,059,758	105.4770	12,216,354	11,582,000	12,037,491		(22,267)			4.632	4.273	MON	44,710	318,970	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST 2014-C19 B			2	1FM	10,299,430	108.6370	10,863,671	10,000,000	10,279,756		(19,674)			4.723	4.369	MON	39,358	354,225	03/10/2014	03/15/2047
92939F-AX-7	WF-RBS COMM MTG TRUST 2014-C21 CLASS B			2	1FM	6,694,519	104.6340	6,801,194	6,500,000	6,687,895		(6,624)			4.213	3.861	MON	22,820	91,282	07/18/2014	08/15/2047
92939G-AJ-6	WFLD MORTGAGE TRUST 2014-MONT CLASS C 144a			2	1FM	5,949,958	100.9530	6,073,310	6,016,000	5,952,108		2,150			3.755	3.964	MON	18,824	76,551	08/07/2014	08/10/2024
92939H-BA-2	COMM MORTGAGE TRUST 2014-C23 CLASS AS			2	1FM	10,299,760	106.0010	10,600,116	10,000,000	10,293,185		(6,575)			4.210	3.860	MON	35,083	105,250	09/18/2014	10/15/2024
92939K-BR-8	WF-RBS COMM MTG TRUST 2014-C24			2	1FE	6,550,374	104.4380	6,642,259	6,360,000	6,548,489		(1,885)			4.204	3.866	MON	22,281	22,281	10/24/2014	11/15/2047
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 B			2	1FM	23,974,948	104.9450	24,137,428	23,000,000	23,791,776		(92,134)			4.142	3.631	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	105.2880	13,906,393	13,208,000	13,443,838		(27,431)			4.693	4.431	MON	51,654	595,573	01/16/2014	10/15/2045
94988H-AM-3	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 XB 144A			24	1FE	4,564,498	3.1910	3,769,394		3,668,539		(410,180)			0.442	4.932	MON	43,536	601,463	09/21/2012	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR 2012 LC5 CLASS D 144a			2	1FM	3,418,060	100.0950	3,424,234	3,421,000	3,418,012		(48)			4.778	4.866	MON	13,621	41,317	09/22/2014	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST 2013-120B, CL B, 144A			2	1FM	32,919,141	98.5540	34,494,054	35,000,000	33,306,468		281,572			2.710	3.774	MON	79,030	961,532	08/14/2013	03/18/2028
962210-AK-9	WFRBS 2013-C18 C			2	1FM	5,205,469	105.0710	5,253,540	5,000,000	5,196,362		(9,107)			4.673	4.282	MON	19,470	118,681	06/03/2014	12/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46638U-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-C8 CLASS D 144a		R	2	1FM	5,189,063	103.5690	5,178,431	5,000,000	5,186,565		(2,497)			4.667	4.188	MON	19,446	19,446	11/05/2014	10/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,458,357,673	XXX	2,502,892,376	2,320,779,800	2,430,294,466		(15,785,603)			XXX	XXX	XXX	9,608,705	99,986,262	XXX	XXX
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			2	1FE	10,218,844	101.8230	9,941,850	9,763,849	10,078,015		(28,653)			5.740	5.187	JJ	258,427	560,445	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A			2	1FE	4,662,950	111.6160	5,580,822	5,000,000	4,696,198		8,353			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	100.2530	10,025,292	10,000,000	8,878,257		10,200			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	16,094,330	101.0000	16,255,273	16,094,330	16,094,330					3.596	3.623	MON	48,229	578,752	07/29/2013	11/01/2017
023767-AA-4	AMERICAN AIRLINES PT TRUST SERIES 2011-1A			2	2FE	5,369,323	107.5000	5,772,023	5,369,323	5,369,323					5.250	5.250	JJ	118,237	281,889	01/20/2011	01/31/2021
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A	0		2	1FE	16,541,350	70.5000	17,625,000	25,000,000	19,343,615		680,892			0.561	5.213	MON	6,621	140,269	01/12/2011	06/15/2050
048677-AB-4	ATLANTIC MARINE CORP SERIES 2005 CLASS I 144A			2	1FE	22,776,744	106.1700	25,635,706	24,145,904	22,866,925		22,024			5.343	5.772	JD	107,510	1,290,116	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP 144A			2	1FE	5,299,674	111.0000	5,515,525	4,968,941	5,280,441		(4,932)			6.158	5.660	JD	25,499	305,987	09/07/2011	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III 144A			2	1FE	17,500,000	105.8500	18,523,750	17,500,000	17,500,000					5.820	5.820	JJ	469,642	1,018,500	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING III 144A			2	1FE	10,000,000	98.8430	9,884,300	10,000,000	10,000,000					6.615	6.615	JJ	305,025	661,500	06/28/2011	01/15/2042
05377R-AM-6	AESOP FUNDING II LLC 2010-5A CL B 144A			2	2FE	1,000,000	103.5480	1,035,480	1,000,000	1,000,000					5.110	5.165	MON	1,561	51,100	10/12/2011	03/20/2017
05377R-AW-4	AESOP FUNDING II LLC 2011-5A CL B 144A			2	1FE	6,997,340	105.4210	7,379,470	7,000,000	6,998,935		510			4.720	4.775	MON	10,096	330,400	08/19/2011	02/20/2018
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A			2	1	3,233,198	115.3030	3,727,974	3,233,198	3,233,198					6.550	6.550	FA	73,533	211,774	02/26/2009	02/26/2021
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B			2	1	3,111,767	115.3030	3,587,960	3,111,767	3,111,767					6.550	6.550	FA	70,771	203,821	02/26/2009	02/26/2021
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C			2	1	970,437	115.3030	1,118,943	970,437	970,437					6.550	6.550	FA	22,071	63,564	02/26/2009	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D			2	1	978,491	115.3030	1,128,230	978,491	978,491					6.550	6.550	FA	22,254	64,091	02/26/2009	02/26/2021
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E			2	1	400,900	115.3040	462,254	400,900	400,900					6.550	6.550	FA	9,118	26,259	02/26/2009	02/26/2021
05618L-AC-0	BABSON CLO LTD 2014-IIA B2 144a			2	1FE	10,000,000	98.0900	9,809,021	10,000,000	10,000,000					4.160	3.781	JAJO	85,511		08/15/2014	10/17/2026
081331-AB-6	BELVOIR LAND LLC 144A			2	1FE	4,937,500	104.5700	5,228,500	5,000,000	4,957,529		5,444			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	108.1800	4,705,830	4,350,000	3,839,606		6,996			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	95.0000	3,572,000	3,760,000	3,416,324		159,296			0.457	5.527	FMAN	2,818	17,676	11/08/2010	08/02/2022
116663-AC-9	BRUCE MANSFIELD UNIT 1 2			2	2FE	5,559,395	109.1000	7,981,589	7,315,820	5,869,901		13,132			6.850	10.550	JD	41,761	501,134	12/18/2008	06/01/2034
126650-BS-8	CVS PASS-THROUGH TRUST 144A	0		2	2FE	89,305	127.7670	114,102	89,305	89,305					7.507	7.625	MON	391	6,704	12/07/2009	01/10/2032
134011-AJ-4	CAMP PENDLETON QUANTICO 144A			2	1FE	31,415,969	112.0000	33,611,200	30,010,000	31,358,677		(23,299)			5.572	5.217	AO	418,039	1,672,157	06/25/2012	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG 2007-AETC A1 144A			2	1	13,237,640	100.0000	14,627,226	14,627,226	13,283,619		18,299			5.746	6.633	MON	49,028	840,481	05/24/2012	02/10/2052
14311A-AE-2	CARLYLE GLOBAL MARKET STRATEGI			2	1FE	20,979,000	100.0010	21,000,189	21,000,000	20,979,527		527			4.150	4.225	MON	65,363		11/06/2014	10/16/2025
210795-QB-9	CONTINENTAL AIRLINES 2012-2A			2	2FE	11,443,817	102.0000	11,588,196	11,360,976	11,429,349		(4,443)			4.000	3.902	AO	78,265	454,439	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES 2007-1			2	2FE	10,227,085	109.1250	11,261,662	10,319,965	10,253,384		6,856			5.983	6.119	AO	123,489	617,443	03/30/2010	04/19/2022
21079T-AA-6	CONTINENTAL AIRLINES 2009-1	0		2	2FE	85,831	110.0000	82,100	74,636	78,171		(2,024)			9.000	5.411	JJ	3,228	6,717	09/17/2010	07/08/2016
210805-BU-0	CONTINENTAL AIRLINES 1997-4			2	2FE	512,545	105.0000	528,484	503,318	505,691		(1,309)			6.900	6.399	JJ	17,268	34,729	03/29/2010	01/02/2018
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A	0		2	1FE	273,419	107.0000	290,300	271,308	272,478		(218)			4.950	4.785	MN	1,418	13,430	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES SERIES 2007-1A	0		2	1FE	8,929,080	116.0000	10,434,533	8,995,287	8,946,010		4,118			6.821	6.946	FA	240,314	613,569	08/20/2010	08/10/2022
24736V-AA-0	DELTA AIR LINES SERIES 2010-1A			2	1FE	3,321,955	110.2500	3,662,455	3,321,955	3,321,955					6.200	6.200	JJ	102,408	205,961	06/28/2010	07/02/2018
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER 2012-1A A2 144A			2	2FE	28,987,500	106.8230	30,965,427	28,987,500	28,987,500					5.216	5.250	JAJO	277,198	1,511,956	03/06/2012	01/25/2042
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A	0		2	1FE	2,819,277	100.3770	2,829,906	2,819,277	2,819,277					4.212	4.259	MON	5,278	118,748	10/19/2012	10/15/2042
30605X-AB-9	FAIRWAY OUTDOOR FUNDING LLC 2012-1 B 144A	0		2	3FE	1,000,000	105.9160	1,059,160	1,000,000	1,000,000					8.835	9.069	MON	3,927	88,350	10/19/2012	10/15/2042
313760-AM-1	STRUCTURED AGENCY CREDIT RISK	0		3		17,000,000	98.3680	16,722,577	17,000,000	17,000,000					4.670	4.715	MON	15,435	696,615	02/06/2014	02/25/2024
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A	0		1	2FE	4,735,500	64.4000	4,958,800	7,700,000	5,704,117		214,489			0.501	5.453	MON	1,821	38,643	08/04/2010	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS	0		2	1FE	1,676,509	88.0000	1,753,733	1,992,878	1,857,588		45,544			0.611	3.655	MON	575	129,974	01/28/2011	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS	0		2	1FE	6,210,242	88.0000	6,496,300	7,382,160	6,966,573		141,671			0.611	3.699	MON	2,129	416,158	01/28/2011	07/15/2019
36186X-AD-9	GMAC COMM MTG ASSET CORP 2012-BLIS A 144A			2	1FE	39,994,709	107.0000	42,800,000	40,000,000	39,995,296		110			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	6.6410	4,681,641		4,909,996		(111,481)			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	108.9580	9,261,396	8,500,000	8,130,119		70,021			7.358	8.750	MON	27,797	625,430	02/22/2012	03/15/2019
38012L-AA-7	GMACN 2006-NELL CL A 144 A			2	1	4,976,026	104.9380	5,221,717	4,976,026	4,976,026					5.364	5.424	MON	15,570	266,914	12/04/2012	05/10/2051
38013A-AB-8	GMACN 2011-DRUM A 144A			2	1FE	22,893,796	108.0000	24,727,100	22,895,463	22,893,827		29			5.587	5.653	MON	74,618	1,265,688	08/25/2011	05/10/2050
38013A-AC-6	GMACN 2011-DRUM CL AIO			24	1FE	8,459,200	11.7030	7,958,125		7,924,107		(173,483)			1.013	6.500	MON	40,182	687,935	08/31/2011	05/10/2050

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
38143V-AA-7	GOLDMAN SACHS CAPITAL I				2FE	13,459,625	118.4670	14,808,381	12,500,000	13,292,894		(22,230)			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	9,737,500	102.1590	9,947,687	9,737,500	9,737,500					4.474	4.499	MJSD	13,312	435,656	03/22/2013	03/20/2043
419838-AA-5	HAWAIIAN AIRLINES			2	2FE	10,000,000	98.3750	9,837,500	10,000,000	10,000,000					3.900	3.899	JJ	179,833	439,833	05/14/2013	01/15/2026
422088-AA-8	HD SALEM OR LANDLORD LLC			2	1	4,174,545	117.6550	4,911,560	4,174,545	4,174,545					6.250	6.332	MON	725	260,945	03/01/2010	11/30/2030
42770Q-AA-0	HERO 2014-2A			2	1FE	9,993,193	99.9180	9,991,800	10,000,000	9,992,866		(327)			3.990	4.000	MS	74,258		10/17/2014	09/21/2040
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC 2011-1A CL B2 144A			2	2FE	9,998,795	105.6510	10,565,100	10,000,000	9,999,522		213			4.960	5.014	MON	8,267	513,500	06/10/2011	03/25/2018
42951T-AA-5	HIDDEN RIDGE FACILITY 144A			2	2FE	7,000,000	104.8200	7,337,400	7,000,000	7,000,000					5.750	5.750	JJ	201,250	402,500	06/22/2010	01/01/2021
45112A-AA-5	ICONX 2012-1A CL A 144A			2	2FE	19,264,988	99.6280	19,193,314	19,264,988	19,264,988					4.229	4.250	JAJO	149,365	814,716	11/16/2012	01/25/2043
458046-AA-7	INC MONEY MARKET 2003-2	0		2	2FE	10,063,500	85.7500	11,833,500	13,800,000	11,303,221		474,641			0.000	7.410	MON		300,769	05/29/2013	10/19/2034
45804C-AA-4	RIVERMONT INC 2006-3 144A	0		2	3FE	10,192,000	70.0000	12,390,000	17,700,000	11,241,350		387,859			2.170	8.427	MON	29,694	385,908	05/13/2013	12/26/2050
45804E-AA-0	INC MONEY MARKET 2003-3	0		2	2FE	2,118,750	85.7500	2,143,750	2,500,000	2,232,664		73,384			0.000	6.161	MON		54,507	05/29/2013	08/17/2033
45804R-AA-1	INC MONEY MARKET SECS 2003-5 144A	0		2	2FE	7,200,000	85.7500	8,575,000	10,000,000	8,126,788		348,144			0.000	7.533	MON		218,042	08/15/2012	10/19/2034
45804S-AA-9	INC MONEY MARKET SECS 2003-6 144A	0		2	2FE	8,471,250	85.7500	9,861,250	11,500,000	9,474,537		392,021			0.000	7.323	MON		250,605	05/29/2013	10/19/2034
45804U-AA-4	INSURANCE NOTE CAPITAL TERM 2005-1R2A NOTE 144A	0		2	2FE	9,250,560	90.0000	11,404,800	12,672,000	11,350,933		574,191			0.517	6.121	MON	5,098	66,361	02/11/2011	10/04/2035
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008			2	2	12,822,752	112.7250	14,454,447	12,822,752	12,822,752					6.250	6.330	MON	66,785	801,428	07/14/2008	12/01/2034
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A	0		2	2FE	3,997,189	118.6550	4,746,206	4,000,000	3,997,210		21			6.770	6.872	MON	12,036	270,800	07/18/2012	10/17/2061
47232X-AA-6	JEFFERIES MILITARY HOUSING 2010-SILL A 144A	0		2	1FE	18,081,621	113.2500	20,385,000	18,000,000	18,076,692		(1,213)			6.730	6.789	MON	70,665	1,211,400	05/26/2010	06/10/2055
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP			2	2	5,393,786	105.6390	5,697,942	5,393,786	5,393,786					6.000	6.076	MON	14,383	323,639	04/02/2007	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1			2	1	7,846,037	117.5710	9,224,665	7,846,037	7,846,037					6.320	6.404	MON	22,039	495,570	10/15/2014	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3			2	1	4,401,924	115.7970	5,097,296	4,401,924	4,401,924					6.260	6.342	MON	12,247	275,568	10/17/2007	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC			2	1	3,023,286	124.4710	3,763,114	3,023,286	3,023,286					6.970	7.072	MON	9,365	210,723	06/03/2008	06/15/2034
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB			2	1	5,158,858	137.7180	7,104,677	5,158,858	5,158,858					8.250	8.393	MON	24,827	425,516	12/10/2014	03/10/2034
502432-AA-5	LIICA HOLDINGS LLC 144A	0		2	1FE	9,840,000	83.0000	13,280,000	16,000,000	11,940,267		718,398			0.547	7.277	MJSD	729	85,235	11/10/2011	06/28/2037
52677@-AA-9	LEROY HOUSE TRUSTEE /WALGREENS			2	2	2,022,771	103.0000	2,083,454	2,022,771	2,022,771					6.410	6.496	MON	6,123	131,461	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	97.9200	14,688,000	15,000,000	14,953,889		165,489			3.791	5.151	MJSD	26,850	574,092	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	92.7750	9,277,500	10,000,000	9,686,287		168,612			4.643	6.833	MJSD	21,923	468,673	11/14/2012	06/15/2022
55818F-AD-4	MADISON PARK FUNDING LTD 2012-9A D 144A MIX-CORP LOANS	0		2	2FE	4,148,140	98.8750	4,943,750	5,000,000	4,455,724		135,563			4.582	8.591	FMAN	28,638	233,631	06/22/2012	08/15/2022
56127@-AA-6	MALON D MIMMS FAMILY LP			2	2	2,394,033	104.0000	2,489,795	2,394,033	2,394,033					6.560	6.650	MON	13,524	159,610	09/05/2008	09/05/2033
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR 2010-1A CLASS B 144A			1	2FE	1,339,968	103.9990	1,393,837	1,340,239	1,339,783		56			4.520	4.558	MON	1,851	60,579	11/08/2010	10/20/2032
59524E-AB-8	MID-ATLANTIC MILITARY CO 144A			2	1FE	14,475,282	100.0030	17,062,866	17,062,378	14,639,909		33,011			5.240	6.464	FA	372,529	894,069	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	100.0440	5,502,420	5,500,000	5,480,321		58,747			5.981	7.372	JAJO	66,702	332,835	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	99.5000	2,985,000	3,000,000	2,957,161		39,911			7.731	9.565	JAJO	47,029	234,614	04/19/2012	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					3.497	4.208	JAJO	35,334	176,188	11/29/2012	01/20/2023
65251H-AB-7	NEWSTAR TRUST 2012-2A C MIX CORP LOANS 144A	0		2	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					4.481	5.389	JAJO	45,430	226,744	11/29/2012	01/20/2023
667294-AM-4	NORTHWEST AIRLINES SERIES 1999-2A			2	1FE	4,411,015	110.0000	4,566,698	4,151,544	4,331,577		(23,599)			7.575	6.370	MS	104,826	314,479	09/20/2010	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		2	1FE	7,243,070	92.4380	8,628,908	9,334,856	7,508,677		309,380			1.016	9.700	MJSD	8,164	95,976	01/06/2012	12/01/2037
677071-AN-2	OHANA MILITARY COMM LLC 144A			2	1FE	7,491,592	110.0000	7,612,000	6,920,000	7,447,512		(19,116)			5.558	4.898	AO	96,153	384,614	08/13/2012	10/01/2036
68268#-AA-8	152ND ST HOMESTEAD ASSOC LLC			2	2	5,013,638	103.0000	5,164,047	5,013,638	5,013,638					4.850	4.899	MON	20,939	246,539	08/29/2012	01/31/2034
69403W-AC-1	PACIFIC BEACON LLC 144A			2	1FE	19,816,000	107.1400	21,428,000	20,000,000	19,834,690		5,686			5.508	5.584	JJ	504,900	1,101,600	09/07/2011	07/15/2036
70469H-AA-7	PEAKS TRUST 2009-1			1	4	4,845,912	80.0000	3,876,730	4,845,912	4,845,912					5.669	5.736	MON	2,289	389,595	01/13/2010	01/15/2020
724060-AA-6	PIPELINE FUNDING CO 144A			1	2FE	8,376,525	126.1210	9,459,094	7,500,000	8,230,264		(38,273)			7.500	6.347	JJ	259,375	562,500	09/30/2010	01/15/2030
749769-AA-3	RABOBANK CAP FD TRST III PERPETUAL 144A			1	2FE	4,950,000	104.0300	5,201,502	5,000,000	4,983,795		8,536			5.254	5.449	JD	730	262,700	09/29/2010	10/21/2016
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS			2	2	2,669,409	100.0000	2,669,409	2,669,409	2,669,409					6.520	6.587	MON	8,219	176,463	02/04/2004	02/15/2029
78378@-AA-6	S & N WEST PEORIA LLC /WALGREENS			2	2	0	0.0000								5.950	0.000	MON		60,346	09/01/2005	09/15/2030
797426-AG-8	SAN DIEGO FAMILY HOUSING 2007-I 144A			2	1FE	5,401,539	110.5000	5,469,750	4,950,000	5,376,711		(8,220)			5.941	5.238	JJ	147,027	294,055	02/10/2012	07/01/2048
80629Q-AA-3	SCHAHIN II FINAN CO SPV 144A			2	3FE	13,490,005	80.0000	10,792,004	13,490,005	13,490,005					5.875	5.874	MS	215,746	803,547	04/04/2012	09/25/2022
81785@-AA-7	74TH STREET - DORAL ASSOCIATES			2	2	5,294,574	103.0000	5,453,412	5,294,574	5,294,574					4.850	4.899	MON	19,259	260,353	08/29/2012	01/31/2034
82651N-AB-5	SIERRA RECEIVABLES FUNDING CO 2010-3A CLASS B 144A			2	2FE	929,509	102.0380	948,665	929,717	929,595		21			4.440	4.486	MON	1,261	41,279	10/14/2010	11/20/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82651X-AB-3	SIERRA RECEIVABLES FNDG CO LLC 2011-3A CLASS B 144A			2	2FE	1,229,395	100.0470	1,230,015	1,229,438	1,229,408		4			4.360	4.401	MON	1,638	53,604	11/04/2011	07/20/2028
83088G-AA-3	SKYWAY CONCESSION CO LLC SERIES A 144A	0		2	1FE	3,600,000	95.3130	4,765,625	5,000,000	4,493,453		230,915			0.537	7.040	MJSD	149	26,204	02/25/2011	06/30/2017
83546D-AA-6	SONIC CAPITAL LLC 2011-1A A2 144A			2	2FE	12,030,246	105.7170	11,797,519	11,159,500	11,751,651		(151,303)			5.438	3.694	MON	18,543	606,854	05/29/2013	05/20/2041
86311Q-20-4	STRUCT REP ASSET-BKD TST SERIES USM				3FE	331,849	91.2000	344,736	378,000	336,533		973			6.375	7.466	JD	1,071	24,098	05/15/2009	12/15/2033
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE 144A			2	1FE	3,022,612	112.6760	3,343,069	2,966,981	2,991,546		(3,891)			6.948	6.737	MON	9,162	206,146	06/19/2007	05/15/2025
88581#-AA-6	301 NORTH FEDERAL WAY LLC			2	2	2,426,167	103.0000	2,498,952	2,426,167	2,426,167					4.350	4.390	MON	9,088	107,004	07/18/2013	07/18/2038
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A	0		2	3FE	19,475,711	82.4580	20,200,436	24,497,750	20,133,461		495,824			0.459	3.110	MON	937	110,160	05/15/2013	06/30/2036
89656F-AB-2	TRINITY RAIL LEASING LP 2012-1A A2 144A CORP LOANS			1	1FE	6,500,000	99.9720	6,498,180	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	114.3770	22,875,400	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	2	949,615	104.0000	987,600	949,615	949,615					6.480	6.568	MON	2,735	61,535	08/21/2008	09/15/2028
90919U-AB-0	UNISON GROUND LEASE FUND 2010-2 C 144A				1FE	7,500,000	112.7620	8,457,173	7,500,000	7,500,000					6.392	6.392	MON	21,307	479,400	04/30/2010	04/15/2020
90983V-AA-1	MCGUIRE AIR FORCE BASE 144A	0		2	1FE	36,421,471	112.0000	43,091,932	38,474,939	36,534,783		27,451			5.611	6.029	MS	635,655	2,158,829	01/04/2012	09/15/2051
92890H-AC-6	WEA FINANCE/ WESTFIELD				2FE	19,972,750	101.4580	20,291,578	20,000,000	19,973,404		654			3.750	3.766	MS	216,667		09/12/2014	09/17/2024
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292			2	2	2,265,348	101.0000	2,281,615	2,259,024	2,262,395		(291)			7.750	7.842	MON	8,267	177,506	12/15/2001	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296			2	2	2,273,287	101.0000	2,289,611	2,266,942	2,270,337		(292)			7.750	7.842	MON	8,296	178,128	12/15/2001	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086			2	2	1,589,528	101.0000	1,600,942	1,585,092	1,587,145		(222)			7.750	7.839	MON	5,801	124,551	12/15/2001	01/15/2023
94684@-AA-2	WELLS DAIRY COMPANY			2	3	7,446,254	90.7520	6,757,625	7,446,254	7,446,254					6.420	6.506	MON	1,328	478,185	11/01/2005	01/18/2027
000000-00-0	OZLM FUNDING LTD	0	R	2	3FE	13,018,125	100.1250	13,266,563	13,250,000	13,392,660		190,663			6.332	8.010	JAJO	165,470	850,949	01/10/2013	07/22/2023
000000-00-0	ALM LOAN FUNDING	0	F	2	4FE	2,439,844	94.1880	2,451,243	2,602,500	2,478,555		23,803			6.731	10.640	JAJO	36,010	177,227	01/11/2013	10/19/2024
00163A-AG-5	ALM LOAN FUNDING 2011-4A D 144A MIX-CORP LOANS	0	F	2	1FE	5,504,278	96.7500	5,805,000	6,000,000	5,859,354		90,449			3.428	5.547	JAJO	43,423	208,976	06/10/2011	07/18/2022
00163B-AC-2	ALM LOAN FUNDING 2011-4A F 144A MIX-CORP LOANS	0	F	2	3FE	7,544,706	95.2500	8,730,615	9,166,000	8,395,116		224,716			5.728	9.800	JAJO	110,841	532,992	09/19/2011	07/18/2022
00163G-AL-1	ALM LOAN FUNDING 2012-7A D 144A	0	F	2	3FE	3,664,000	92.2100	3,688,400	4,000,000	3,720,638		29,651			5.232	6.492	JAJO	43,020	211,729	01/08/2013	10/19/2024
00191C-AA-0	ARES CLO LTD 2013-2A E 144A	0	F	2	3FE	2,471,196	90.0000	2,520,000	2,800,000	2,511,650		21,536			5.083	7.477	JAJO	25,695	181,723	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	100.0100	2,700,270	2,700,000	2,650,047		44,289			4.878	7.087	JAJO	27,073	133,733	12/04/2012	01/17/2024
03761L-AD-8	APIDOS CDO 144A	0	F	2	1FE	2,182,500	96.5000	2,895,000	3,000,000	2,643,557		151,282			0.984	7.305	JAJO	5,410	29,876	09/15/2011	10/27/2018
03763X-AJ-7	APIDOS CDO 2012-10A D 144A	0	F	2	2FE	7,681,600	99.7500	7,980,000	8,000,000	7,915,072		111,279			4.733	6.470	JAJO	66,256	383,918	10/18/2012	10/30/2022
04013Y-AG-7	ARES CLO LTD 2012-2A C 144A CORP LOANS		F	1	1FE	27,622,500	98.1290	28,457,413	29,000,000	27,943,970		155,750			3.379	4.353	JAJO	215,042	992,982	08/29/2012	10/12/2023
04013Y-AL-6	ARES CLO LTD 2012-2A D 144A MIX-CORP LOANS	0	F	2	2FE	4,111,331	100.0200	4,500,900	4,500,000	4,305,972		90,115			4.929	7.596	JAJO	48,675	224,608	08/29/2012	10/12/2023
04941F-AA-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2012-2A E 144A	0	F	2	3FE	2,526,406	91.5000	2,630,625	2,875,000	2,656,239		85,683			5.183	9.422	JAJO	26,075	151,088	06/28/2013	01/30/2024
04964H-AG-3	ATRIUM CDO CORP 144A	0	F	2	2FE	4,908,600	100.0000	5,400,000	5,400,000	5,141,540		110,162			4.734	7.454	JAJO	49,703	259,161	09/18/2012	10/23/2022
05616G-AE-9	BABSON CLO LTD 2012-2A B 144A CORP LOANS		F	2	1FE	16,263,900	97.9920	16,658,665	17,000,000	16,487,348		118,429			3.232	4.306	FMAN	68,682	560,383	06/07/2012	05/15/2023
05617H-AA-4	BABSON CLO LTD 2011-1A D 144A MIX-CORP LOANS	0	F	2	3FE	2,880,000	88.2500	3,530,000	4,000,000	3,306,152		159,680			3.257	9.289	MJSD	1,086	130,913	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	93.4830	3,832,803	4,100,000	4,038,957		70,988			3.728	5.749	JAJO	33,118	209,252	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	85.0990	2,552,970	3,000,000	2,779,231		116,716			4.728	7.807	JAJO	30,733	193,861	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	94.6600	1,230,580	1,300,000	1,139,720		30,097			5.732	9.526	JAJO	15,110	75,382	05/15/2012	07/20/2023
09625Y-AK-7	BLUEMOUNTAIN CLO LTD 2012-1A D 144A MIX-CORP LOANS	0	F	2	2FE	5,806,605	98.6900	6,316,160	6,400,000	6,082,066		117,944			4.581	7.062	JAJO	59,448	296,703	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	98.2800	5,896,800	6,000,000	5,861,864		109,075			4.332	6.599	FMAN	30,323	263,599	10/19/2012	11/20/2024
11042A-AA-2	BRITISH AIRWAYS PLC 13-1 A PTT 144A		F	2	1FE	34,204,796	105.2490	36,000,185	34,204,796	34,204,796					4.625	4.652	MJSD	48,338	1,581,972	06/25/2013	06/20/2024
114521-AG-2	BROOKSIDE MILL CLO LTD 2013-1A C2 144A		F	1	1FE	9,968,000	91.7800	9,178,044	10,000,000	9,974,809		4,027			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	3,915,823	100.1020	3,920,662	3,916,667	3,915,993		76			3.470	3.500	MON	2,265	135,908	10/10/2012	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 144A		F	2	1FE	11,549,217	99.8540	11,533,137	11,550,000	11,551,139		(123)			3.350	3.371	MON	4,299	386,925	03/21/2013	03/27/2028
125485-AG-7	CIFC FUNDING LTD 2011-1A C 144A MIX-CORP LOANS	0	F	2	2FE	3,987,400	95.7550	4,787,750	5,000,000	4,411,299		154,911			3.331	7.703	JAJO	33,770	168,603	12/22/2011	01/19/2023
12549B-AJ-7	CIFC FUNDING LTD CIFC 2013-2A B1L 144A	0	F	2	2FE	4,869,837	94.9800	4,749,000	5,000,000	5,006,003		87,609			3.870	5.801	JAJO	40,313	195,537	05/15/2013	04/21/2025
12657@-AA-7	PHILIPS ELECTRONICS/CALITTUM HTCE I C V		F	2	1	8,734,751	102.1250	8,920,365	8,734,751	8,734,751					4.130	4.151	JAJO	90,186	360,745	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	94.1200	4,706,000	5,000,000	4,385,826		213,904			0.943	6.539	MJSD	2,226	47,303	02/07/2012	12/15/2020
14309V-AG-5	CARLYLE GLOBAL MARKET STGYS 2012-3A C 144A MIX-CORP LOANS	0	F	2	2FE	2,798,640	99.9980	2,999,940	3,000,000	2,921,055		54,994			4.728	7.065	JAJO	30,733	143,652	09/20/2012	10/04/2024
17178P-AD-6	COMMERCIAL INDUSTRIAL FINANCE 2006-1A A3L 144A MIX-CORP LOAN	0	F	2	1FE	5,143,125	98.0880	6,375,700	6,500,000	5,843,103		251,897			1.001	5.780	JAJO	13,190	66,051	01/31/2012	10/20/2020
227170-AD-9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A 144A		F	2	1FE	2,711,365	100.0090	2,712,757	2,712,500	2,711,596		106			3.810	3.850	MON	3,732	103,347	09/20/2012	09/18/2027
26828A-AG-7	ECP CLO LTD 2012-3A C 144A MIX-CORP LOANS	0	F	2	2FE	2,507,280	94.1730	2,825,190	3,000,000	2,715,793		82,744			3.332	7.114	FMAN	16,384	101,173	04/05/2012	05/03/2023

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
26828C-AG-3	ECP CLO LTD 2012-4A C 144A MIX-CORP LOANS	0	F	2	2FE	4,314,060	91.6290	4,947,966	5,400,000	4,772,953		154,882			3.345	7.408	MJSD	6,523	182,642	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	92.8000	12,156,800	13,100,000	10,402,644		735,292			1.005	8.946	MJSD	2,559	165,570	05/29/2012	03/25/2026
33882V-AE-5	FLATIRON CLO LTD 2012-1A B 144A CORP LOANS		F	2	1FE	14,892,900	99.7340	14,960,143	15,000,000	14,920,753		14,932			3.634	3.987	JAJO	99,924	555,843	09/19/2012	10/25/2024
35553A-AG-9	FRASER SULLIVAN CLO LTD 2012-7A C 144A MIX-CORP LOANS	0	F	2	2FE	2,667,600	98.1920	2,945,760	3,000,000	2,882,231		56,234			4.231	6.668	JAJO	25,737	128,463	04/12/2012	04/20/2023
363177-AD-8	GALAXY CLO LTD 2012-14A D 144A MIX-CORP LOANS	0	F	2	2FE	3,802,540	98.8750	3,955,000	4,000,000	3,936,467		65,400			4.632	6.646	FMAN	23,161	188,944	10/12/2012	11/15/2024
38137D-AJ-6	GOLDENTREE LOAN OPPORTUNITIES GOLD7 2013-7A 144A CORP LOANS		F	1	1FE	30,000,000	93.8640	28,159,125	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	94.3600	5,661,600	6,000,000	5,706,875		23,604			3.452	4.525	JAJO	39,123	216,221	03/26/2013	04/25/2025
38173F-AE-7	GOLUB CAPITAL PARTNERS CLO LTD 2012-11A C 144A MIX-CORP LOANS	0	F	2	2FE	14,502,080	100.0330	16,005,280	16,000,000	15,262,162		307,909			5.233	7.852	FMAN	88,378	846,712	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	99.5180	16,420,470	16,500,000	16,096,929		282,182			5.033	7.229	JAJO	163,776	842,193	10/19/2012	01/22/2024
44985Y-AG-7	ING INVESTMENT MGMT CLO LTD 2012-2A D 144A MIX-CORP LOANS	0	F	2	2FE	9,575,025	100.0070	10,750,753	10,750,000	10,273,044		216,387			4.780	7.454	JAJO	111,334	521,602	08/08/2012	10/15/2022
44985Y-AJ-1	ING INVESTMENT MGMT CLO LTD 2012-2A E 144A MIX-CORP LOANS	0	F	2	3FE	1,707,600	98.2870	1,965,740	2,000,000	1,856,196		44,137			6.330	9.636	JAJO	27,430	128,473	08/08/2012	10/15/2022
44986E-AG-0	ING INVESTMENT MGMT CLO LTD 2012-3A D 144A MIX-CORP LOANS	0	F	2	2FE	7,751,392	100.0140	8,001,120	8,000,000	8,098,760		112,154			4.980	6.592	JAJO	86,320	404,391	09/27/2012	10/15/2022
46616A-AG-1	JFIN CLO LTD 2012-1A C 144A MIX-CORP LOANS	0	F	2	2FE	2,861,460	99.1060	3,468,710	3,500,000	3,088,096		99,542			4.732	9.017	JAJO	32,665	167,568	07/11/2012	07/20/2023
46616A-AL-0	JFIN CLO LTD 2012-1A B2 144A MIX-CORP LOANS	0	F	1	1FE	6,010,340	99.7850	6,984,950	7,000,000	6,413,553		175,250			3.732	7.142	JAJO	51,524	264,358	07/11/2012	07/20/2023
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A	0	F	2	3FE	2,835,000	94.0200	2,820,600	3,000,000	2,917,768		50,354			5.731	7.942	JAJO	34,862	174,426	05/02/2013	07/20/2023
470475-AA-2	JAMESTOWN CLO I LTD 2012-1A D 144A MIX-CORP LOANS	0	F	2	3FE	13,180,401	93.4900	12,901,551	13,800,000	13,750,671		204,237			5.732	7.780	FMAN	125,252	605,556	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	96.2500	5,130,098	5,330,000	5,459,685		55,032			4.232	5.596	FMAN	35,713	228,782	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	98.6660	2,466,650	2,500,000	2,500,000					4.741	6.051	MJSD	5,597	119,696	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	97.8200	12,227,500	12,500,000	11,792,585		376,458			0.591	4.086	JAJO	14,974	75,206	05/11/2010	10/19/2020
51829T-AB-4	LATITUDE CLO LTD 2006-2A B 144A MIX-CORP LOANS	0	F	2	1FE	5,752,000	97.7200	7,817,600	8,000,000	6,885,256		444,708			1.041	8.210	MJSD	3,931	83,738	04/13/2012	12/15/2018
55951P-AL-1	MAGNETITE CLO LTD 144 A SERIES 2012-7A CLASS C	0	F	2	2FE	3,738,800	99.7340	3,989,360	4,000,000	3,884,137		71,904			4.728	7.044	JAJO	40,977	192,055	11/28/2012	01/15/2025
55952V-AA-1	MAGNETITE CLO LTD MAGNE 2012-6A E 144A	0	F	2	3FE	6,755,000	95.7100	6,699,700	7,000,000	6,964,891		145,091			5.993	8.370	MJSD	19,809	423,621	07/23/2013	09/15/2023
568416-AG-6	MARINE PARK CLO LTD 2012-1A C 144A MIX-CORP LOANS	0	F	2	2FE	3,278,450	99.7500	3,491,250	3,500,000	3,473,692		57,116			4.732	6.711	FMAN	20,243	167,949	09/11/2012	05/18/2023
67089K-AA-6	ONEX CREDIT PARTNERS 2012-2A E 144A MIX-CORP LOANS	0	F	2	3FE	2,748,000	95.5000	2,865,000	3,000,000	2,866,863		57,291			5.933	8.552	FMAN	18,788	181,478	10/19/2012	11/22/2023
67089L-AG-1	ONEX CREDIT PARTNERS 2012-1A C 144A MIX-CORP LOANS	0	F	2	2FE	7,662,257	100.0210	8,651,817	8,650,000	8,306,446		160,344			4.747	7.182	MJSD	11,406	414,175	02/22/2012	03/22/2023
67089L-AJ-5	ONEX CREDIT PARTNERS 2012-1A D 144A MIX-CORP LOANS	0	F	2	3FE	4,180,400	96.0510	4,802,550	5,000,000	4,629,291		114,543			5.747	9.081	MJSD	7,982	289,963	02/22/2012	03/22/2023
67089L-AK-2	ONEX CREDIT PARTNERS OCP 2012-1I D	0	F	2	3FE	3,298,000	95.0000	3,230,000	3,400,000	3,374,740		51,819			5.747	7.611	MJSD	5,428	197,175	07/16/2013	03/22/2023
67089N-AN-2	ONEX CREDIT PARTNERS 2012-2A D 144A MIX CORP LOANS	0	F	2	2FE	11,831,250	97.7500	12,218,750	12,500,000	12,251,606		199,010			4.533	6.524	FMAN	59,809	577,793	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	98.9090	18,792,621	19,000,000	19,000,000					3.482	3.710	FMAN	77,181	670,988	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	98.6600	7,892,800	8,000,000	7,727,668		166,517			4.583	7.227	JAJO	64,156	371,751	10/01/2012	10/30/2023
67108C-AA-1	OZLM FUNDING LTD OZLMF 2012-2A D 144A	0	F	2	3FE	6,842,500	93.6000	6,552,000	7,000,000	7,005,821		99,109			5.533	7.241	JAJO	67,774	392,706	05/13/2013	10/30/2023
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A		R	2	1FE	14,250,679	107.9080	15,377,623	14,250,679	14,250,679					5.750	5.819	MON	36,418	819,413	06/24/2011	06/15/2046
83105R-AD-2	SLATER MILL LOAN FUND LP 2012-1A C 144A CORP LOANS		F	2	1FE	18,507,596	100.0070	19,001,302	19,000,000	18,664,676		64,851			4.032	4.725	FMAN	95,762	774,749	06/13/2012	08/17/2022
844272-AC-8	SOUTHFORK CLO LTD 2005-1A B 144A MIX-CORP LOANS	0	F	2	1FE	10,000,500	99.4950	12,934,393	13,000,000	11,993,071		741,608			1.282	8.093	FMAN	27,321	170,450	02/15/2012	02/01/2017
87154E-AD-2	Symphony CLO LTD		F	2	1FE	3,887,600	98.2130	3,928,529	4,000,000	3,889,035		1,435			4.210	4.674	JAJO	20,582		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	100.1000	4,874,870	4,870,000	4,383,561		147,590			2.830	6.889	JAJO	29,861	140,014	12/07/2011	01/15/2024
87157V-AD-1	SYMPHONY CLO LTD 2013-11A C 144A CORP LOANS		F	1	1FE	9,935,690	98.3650	9,836,492	10,000,000	9,949,722		5,819			3.378	3.576	JAJO	71,315	343,224	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	96.4000	2,892,000	3,000,000	2,620,946		94,172			3.833	8.425	JAJO	20,763	116,621	02/15/2012	07/28/2021
87158Y-AG-7	SYMPHONY CLO LTD 2012-10A C 144A CORP LOANS		F	2	1FE	13,536,600	99.9980	13,999,650	14,000,000	13,678,052		60,984			3.681	4.460	JAJO	100,194	522,858	07/31/2012	07/23/2023
87159Q-AQ-1	SYMPHONY CLO LTD 144 A 14A C2		F	2	1FE	2,970,900	98.6890	2,960,680	3,000,000	2,976,666		5,766			5.272	5.680	JAJO	33,829	59,310	05/06/2014	07/14/2026
87244D-AG-9	WIND RIVER CLO LTD 2013-1A C 144A	0	F	2	2FE	4,615,300	92.5420	4,627,100	5,000,000	4,673,627		28,170			3.553	4.955	JAJO	35,530	183,771	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	85.4760	6,325,224	7,400,000	6,731,548		53,187			4.832	6.912	JAJO	72,508	361,768	05/31/2013	04/20/2025
87974H-AG-6	TELOS CLO LTD TELOS 2013-4A C 144A	0	F	2	1FE	12,017,892	94.7400	12,316,200	13,000,000	12,484,475		484,144			2.982	6.216	JAJO	83,992	478,687	07/12/2013	07/06/2024

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
87974H-AJ-0	TELOS CLO LTD TELOS 2013-4A D 144A	0	F	2	2FE	6,860,538	90.8550	7,041,263	7,750,000	7,152,479		77,006			3.728	7.251	JAJO	60,996	355,928	07/12/2013	07/17/2024
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A		F	1	1FE	17,410,308	101.7560	17,807,300	17,500,000	17,420,483		7,957			3.900	4.050	MON	20,854	682,500	09/13/2013	09/20/2038
92328B-AB-3	VENTURE CDO LTD 2005-1A A2 144A MIX-CORP LOANS	0	F	2	1FE	11,132,978	99.3900	12,423,750	12,500,000	12,006,562		289,918			0.683	3.355	FMAN	9,010	87,186	01/08/2010	11/22/2018
92914R-AJ-1	VOYA 2014-4A		F	2	1FE	6,500,000	99.1320	6,443,550	6,500,000	6,500,000					4.370	4.393	JAJO	28,405		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	96.4100	4,916,910	5,100,000	4,257,579		249,943			0.929	7.859	JAJO	10,398	48,289	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	96.2500	250,249	260,000	268,639		2,354			4.232	5.540	FMAN	1,742	11,159	04/16/2013	11/05/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,529,386,239	XXX	1,635,339,445	1,622,617,587	1,570,781,247		15,198,191			XXX	XXX	XXX	11,906,858	70,189,496	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						24,769,062,322	XXX	26,429,129,192	24,592,278,609	24,762,858,554	(2,366,682)	446,667	2,624,935		XXX	XXX	XXX	253,303,355	1,074,654,062	XXX	XXX
00850L-AA-2	AGRIBANK FCB 144A				1FE	5,000,000	126.6420	6,332,118	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	129.4760	6,473,820	5,000,000	5,645,796		(7,986)			8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
30260*-11-0	FBL CAPITAL TRUST I			2	3Z	76,220,823	78.1840	75,838,152	97,000,000	77,159,296		173,047			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	88,644,090	107,000,000	87,805,092		165,061			XXX	XXX	XXX	428,979	5,716,500	XXX	XXX
4899999. Total - Hybrid Securities						86,997,849	XXX	88,644,090	107,000,000	87,805,092		165,061			XXX	XXX	XXX	428,979	5,716,500	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						24,822,979,014	XXX	26,722,258,240	24,512,083,667	24,795,705,637		(9,757,272)			XXX	XXX	XXX	289,383,724	1,059,915,332	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,794,539,696	XXX	1,969,453,308	2,050,795,744	1,808,373,367	(2,366,682)	12,996,120	2,624,935		XXX	XXX	XXX	7,733,305	95,243,002	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						2,756,996,705	XXX	2,822,132,191	2,617,208,623	2,728,583,349		(15,964,903)			XXX	XXX	XXX	10,575,621	111,246,062	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,529,386,239	XXX	1,635,339,445	1,622,617,587	1,570,781,247		15,198,191			XXX	XXX	XXX	11,906,858	70,189,496	XXX	XXX
8399999 - Total Bonds						30,903,901,654	XXX	33,149,183,184	30,802,705,621	30,903,443,600	(2,366,682)	2,472,136	2,624,935		XXX	XXX	XXX	319,599,508	1,336,593,892	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	28.510	4,561,600	4,000,000		195,563							P2L	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00	0.005	400	0.135	10,800	400									RP6U	04/01/2004
000000-00-0	WATFORD HOLDINGS LTD	0	F	1,000,000.000	1.00		24,500,000	0.086	24,500,000	24,500,000		1,593,750							P1VZ*	03/31/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							28,500,400	XXX	29,072,400	28,500,400		1,789,313							XXX	XXX
8999999 - Total Preferred Stocks							28,500,400	XXX	29,072,400	28,500,400		1,789,313							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	28,438,200	14.219	28,438,200	30,000,000				809,853		809,853		K.	04/02/2001
26968*-10-5	EAGLE LIFE INSURANCE COMPANY			2,500,000.000	42,596,312	17.039	42,596,312	51,027,000				(8,430,689)		(8,430,689)		K.	09/05/2008
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					71,034,512	XXX	71,034,512	81,027,000				(7,620,836)		(7,620,836)		XXX	XXX
******-**-*	SSgA USD LIQUIDITY FUND CLASS S2	0	F	6,804,292.000	6,804,292	1.000	6,804,292	6,804,292	660	67						U.	12/30/2014
9399999. Subtotal - Money Market Mutual Funds					6,804,292	XXX	6,804,292	6,804,292	660	67						XXX	XXX
9799999 - Total Common Stocks					77,838,804	XXX	77,838,804	87,831,292	660	67		(7,620,836)		(7,620,836)		XXX	XXX
9899999 - Total Preferred and Common Stocks					106,339,204	XXX	106,911,204	116,331,692	660	1,789,380		(7,620,836)		(7,620,836)		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-B6-6	U S TREASURY NOTES 2.750% 02/15/24		05/13/2014	SUNTRUST CAPITAL		354,922	350,000	2,366
912828-H2-9	U S TREASURY NOTES 0.625% 12/31/16		12/31/2014	BANK OF AMERICA		99,902,344	100,000,000	
912828-WJ-5	U S TREASURY NOTES 2.500% 05/15/24		06/17/2014	SUNTRUST CAPITAL		148,383	150,000	346
0599999. Subtotal - Bonds - U.S. Governments						100,405,649	100,500,000	2,712
00254E-MA-7	SWEDISH EXPORT CREDIT 3.910% 03/14/32	F	02/27/2014	BARCLAYS CAPITAL GROUP		50,000,000	50,000,000	
50048M-BS-8	KOMMUNALBANKEN AS 3.660% 06/30/34	F	06/23/2014	BARCLAYS CAPITAL GROUP		50,000,000	50,000,000	
62630C-AC-5	MUNICIPALITY FINANCE PLC 3.660% 09/30/39	F	09/16/2014	BARCLAYS CAPITAL GROUP		50,000,000	50,000,000	
63983T-AR-6	NEDER WATERSCHAPSBANK 144A 3.910% 05/23/39	F	04/29/2014	BARCLAYS		45,000,000	45,000,000	
1099999. Subtotal - Bonds - All Other Governments						195,000,000	195,000,000	
373384-X7-6	GEORGIA STATE GENERAL OBLIGATION 4.000% 02/01/34		06/18/2014	RAYMOND JAMES & ASSOCIATES		3,010,000	3,010,000	
772487-Q9-8	ROCK ISLAND SER - TAXBL 4.250% 12/01/34		12/09/2014	RAYMOND JAMES & ASSOCIATES		4,253,512	4,305,000	
810489-RB-2	SCOTTSDALE REV TAXL SER A 4.000% 07/01/34		12/10/2014	ROBERT W. BAIRD		3,865,000	3,865,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,128,512	11,180,000	
30747M-6B-7	FARGO ND TXBL SER G 4.000% 05/01/34		12/09/2014	ROBERT W. BAIRD		1,560,000	1,560,000	
30747M-6G-6	FARGO ND TXBL SER G 4.250% 05/01/39		12/09/2014	ROBERT W. BAIRD		2,335,000	2,335,000	
425506-3S-9	HENNEPIN CNTY MINNESOTA SER D GENERAL OBLIGATION 4.650% 12/01/31		01/23/2014	PIPER JAFFRAY		6,192,165	5,950,000	43,807
60374Y-7Y-7	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION 4.014% 03/01/28		02/13/2014	WELLS FARGO		1,550,000	1,550,000	
60374Y-7Z-4	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION 4.114% 03/01/29		02/13/2014	WELLS FARGO		1,690,000	1,690,000	
60374Y-8A-8	MINNEAPOLIS MN DOWNTOWN E PROJ GENERAL OBLIGATION 4.379% 03/01/34		02/13/2014	WELLS FARGO		2,610,000	2,610,000	
678519-RZ-4	OKLAHOMA CITY OKLA GENERAL OBLIGATION 4.000% 09/01/34		07/16/2014	BAIRD PATRICK		2,451,438	2,475,000	825
971668-N9-5	CITY OF WILMINGTON NC 4.100% 06/01/32		06/20/2014	BAIRD PATRICK		130,000	130,000	
971668-P2-8	CITY OF WILMINGTON NC General Obligation UNLTD 4.150% 06/01/33		06/20/2014	BAIRD PATRICK		150,000	150,000	
971668-P3-6	CITY OF WILMINGTON NC General Obligation 4.200% 06/01/34		06/20/2014	BAIRD PATRICK		120,000	120,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						18,788,603	18,570,000	44,632
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS 5.500% 11/15/38		10/23/2014	BARCLAYS CAPITAL GROUP		9,000,000	9,000,000	
3130A2-AU-0	FEDERAL HOME LOAN BANK 3.375% 06/08/29		06/20/2014	CITIGROUP GLOBAL MARKETS		19,557,400	20,000,000	35,625
3130A2-HA-7	FEDERAL HOME LOAN BANK 3.600% 03/26/30		06/20/2014	TD SECURITIES		25,000,000	25,000,000	
31315P-2Q-1	FARMER MAC 3.900% 05/01/29		04/24/2014	JEFFRIES & CO.		8,000,000	8,000,000	
31331K-PH-7	FEDERAL FARM CREDIT BANK 4.500% 06/16/32		04/07/2014	MIZUHO SECURITIES		6,722,769	6,223,000	87,122
3133B1-NT-8	FEDERAL HOME LOAN BANK 3.250% 01/18/33		06/03/2014	DEUTSCHE BANK		1,443,360	1,600,000	19,644
3133EA-5P-9	FEDERAL FARM CREDIT BANK 3.050% 07/19/32		06/19/2014	BARCLAYS CAPITAL GROUP		7,471,033	8,251,000	105,556
3133EA-E7-9	FEDERAL FARM CREDIT BANK 2.840% 08/01/30		06/17/2014	BANK OF AMERICA		2,808,831	3,130,000	33,828
3133EA-GS-1	FEDERAL FARM CREDIT BANK 3.480% 03/12/31		03/11/2014	MIZUHO SECURITIES		4,610,085	4,989,000	
3133EC-3Q-5	FEDERAL FARM CREDIT BANK 2.850% 11/20/30		06/17/2014	BANK OF AMERICA		12,529,020	14,000,000	31,033
3133EC-MS-0	FEDERAL FARM CREDIT BANK 3.080% 04/29/32		06/19/2014	BARCLAYS CAPITAL GROUP		2,506,268	2,750,000	11,999
3133ED-EJ-7	FEDERAL FARM CREDIT BANK 4.170% 08/03/32		06/16/2014	MIZUHO SECURITIES		5,117,803	4,812,000	74,690
3133ED-FJ-6	FEDERAL FARM CREDIT BANK 4.200% 02/18/33		02/11/2014	TD SECURITIES		40,000,000	40,000,000	
3133ED-LY-6	FEDERAL FARM CREDIT BANK 3.600% 12/20/29		06/16/2014	TD SECURITIES		9,917,523	9,900,000	26,730
3133ED-N7-3	FEDERAL FARM CREDIT BANK 3.980% 06/09/34		06/03/2014	TD SECURITIES		19,990,000	20,000,000	
3133ED-QS-4	FEDERAL FARM CREDIT BANK 3.840% 07/17/29		07/21/2014	STIFEL NICOLAUS		19,995,000	19,995,000	10,664
3133ED-SS-2	FEDERAL FARM CREDIT BANK 3.800% 08/14/29		08/07/2014	TD SECURITIES		51,970,360	52,000,000	
3133ED-VF-6	FEDERAL FARM CREDIT BANK 3.800% 09/18/29		09/11/2014	DEUTSCHE BANK		46,643,878	46,750,000	
3133ED-W9-9	FEDERAL FARM CREDIT BANK 3.990% 09/25/34		09/18/2014	TD SECURITIES		20,000,000	20,000,000	
3133EE-GS-3	FEDERAL FARM CREDIT BANK 3.850% 12/29/34		12/22/2014	STIFEL NICOLAUS		39,600,000	39,600,000	
3136A7-6E-7	FANNIE MAE 2012-101 CZ 3.500% 09/25/42		12/01/2014	Interest Capitalization		409,261	409,261	
3136A8-6Y-1	FANNIE MAE 2012-105 PZ 3.500% 10/25/42		12/01/2014	Interest Capitalization		86,274	86,274	
3136A8-F9-6	FANNIE MAE 2012-103 NZ 3.500% 09/25/42		12/01/2014	Interest Capitalization		176,915	176,915	
3136A9-KU-1	FANNIE MAE 2012-114 NZ 3.500% 10/25/42		12/01/2014	Interest Capitalization		172,809	172,809	
3136G1-N2-1	FNMA 3.430% 05/27/33		04/07/2014	TD SECURITIES		4,142,250	4,500,000	56,166
3136G2-2N-6	FANNIE MAE 4.000% 05/15/34		04/28/2014	TD SECURITIES		50,000,000	50,000,000	
3136G2-2P-1	FANNIE MAE 4.000% 05/15/34		04/28/2014	DEUTSCHE BANK		100,000,000	100,000,000	
3136G2-2R-7	FANNIE MAE 4.010% 05/22/34		04/28/2014	JP MORGAN SECURITIES		50,000,000	50,000,000	
3137A6-TC-6	FREDDIE MAC 3812 LZ 4.000% 12/15/30		12/01/2014	Interest Capitalization		4,543,392	4,543,392	
3137A7-FL-9	FREDDIE MAC 3804 ZN 3.500% 02/15/31		12/01/2014	Interest Capitalization		1,851,600	1,851,600	
3137AS-Z7-2	FREDDIE MAC 4100 JZ 3.500% 08/15/42		12/01/2014	Interest Capitalization		37,264	37,264	
3137AU-3Z-0	FREDDIE MAC FHR 4101 CZ2 3.500% 09/15/32		12/01/2014	Interest Capitalization		165,534	165,534	
31397Q-YH-5	FANNIE MAE 2011-17 ZM 3.500% 03/25/31		12/01/2014	Interest Capitalization		817,034	817,034	
31398N-5W-0	FANNIE MAE 2010-133 BZ 4.000% 11/25/40		12/01/2014	Interest Capitalization		1,844,716	1,844,716	
31398S-4P-5	FANNIE MAE 2010-156 ZB 4.000% 12/25/40		11/01/2014	Interest Capitalization		1,225,126	1,225,126	
31398S-6F-5	FANNIE MAE 2010-148 ZX 4.000% 01/25/41		12/01/2014	Interest Capitalization		258,292	258,292	
31398S-6M-0	FANNIE MAE 2010-148 ZH 4.000% 01/25/41		12/01/2014	Interest Capitalization		258,292	258,292	
31398S-GH-0	FANNIE MAE 2010-129 KZ 4.000% 11/25/40		12/01/2014	Interest Capitalization		552,494	552,494	
31398S-SD-6	FANNIE MAE 2010-136 AZ 4.000% 12/25/40		12/01/2014	Interest Capitalization		854,598	854,598	
31398S-SF-1	FANNIE MAE 2010-136 MZ 4.000% 12/25/40		12/01/2014	Interest Capitalization		789,210	789,210	

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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
31398S-UD-3	FANNIE MAE 2010-138 Z 4.000% 12/25/40		12/01/2014	Interest Capitalization		1,522,113	1,522,113	
31398S-YU-1	FANNIE MAE 2010-141 BZ 4.000% 12/25/40		12/01/2014	Interest Capitalization		1,049,469	1,049,469	
372546-AT-8	GEORGE WASHINGTON UNIV 4.300% 09/15/44		07/29/2014	BARCLAYS CAPITAL GROUP		20,000,000	20,000,000	
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT 4.250% 06/01/29		04/09/2014	BAIRD PATRICK		515,000	515,000	
65887P-PP-4	NORTH DAKOTA ST PUBLIC FIN AUT 4.250% 06/01/30		04/09/2014	BAIRD PATRICK		531,892	535,000	
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT 4.300% 06/01/31		04/09/2014	BAIRD PATRICK		556,623	560,000	
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT 4.375% 06/01/32		04/09/2014	BAIRD PATRICK		583,163	585,000	
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT 4.375% 06/01/33		04/09/2014	BAIRD PATRICK		604,126	610,000	
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT 4.500% 06/01/34		04/09/2014	BAIRD PATRICK		375,000	375,000	
664675-AL-9	NORTHEASTERN UNIVERSITY 4.611% 03/01/26		01/10/2014	BARCLAYS CAPITAL GROUP		1,375,000	1,375,000	
73358W-TZ-7	PORT AUTH OF NEW YORK & NJ 4.426% 10/15/34		10/08/2014	WELLS FARGO		10,000,000	10,000,000	
864855-4W-8	SUGAR LAND TX 4.300% 12/15/39		11/05/2014	BAIRD PATRICK		5,250,000	5,250,000	10,660
880558-FA-4	TENNESSEE STATE SCHOOL BO 4.007% 11/01/34		08/07/2014	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
880558-FB-2	TENNESSEE STATE SCHOOL BO 4.207% 11/01/44		08/07/2014	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
91412N-AK-6	UNIVERISITY OF CHICAGO 4.411% 10/01/44		08/06/2014	GOLDMAN SACHS & CO.		9,999,200	10,000,000	
914713-K6-8	UNIVERSITY OF NORTH CAROLINA 3.847% 12/01/34		09/25/2014	WELLS FARGO		17,000,000	17,000,000	
92818G-JL-8	VIRGINIA ST RES AUTH INFRA REV UNREFUNDED BABS VA POOLED 5.700% 11/01/39		01/17/2014	Tax Free Exchange		2,669,096	2,495,000	30,023
3199999. Subtotal - Bonds - U.S. Special Revenues						651,099,073	654,414,393	533,740
049560-AM-7	ATMOS ENERGY CORP 4.125% 10/15/44		10/06/2014	Various		24,967,500	25,000,000	
00037B-AC-6	ABB FINANCE USA INC 4.375% 05/08/42		07/29/2014	BANK OF AMERICA		3,106,470	3,000,000	30,260
00114*-AV-5	AEP TRANSMISSION COMPANY LLC Private 4.530% 11/14/44		11/14/2014	BANK OF AMERICA		5,000,000	5,000,000	
001192-AK-9	AGL CAPITAL GROUP 4.400% 06/01/43		12/30/2014	Various		8,586,281	8,435,000	93,102
002824-AY-6	ABBOTT LABORATORIES 5.300% 05/27/40		08/19/2014	BANK OF AMERICA		5,948,700	5,000,000	62,569
00440E-AQ-0	ACE INA HOLDINGS 4.150% 03/13/43		08/12/2014	BARCLAYS CAPITAL GROUP		13,536,696	13,800,000	241,807
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.790% 11/25/35		07/17/2014	Storm Harbour		679,418	828,558	287
007944-AC-5	ADVENT HEALTH SYSTEM 3.378% 03/01/23		02/04/2014	BAIRD PATRICK		2,706,505	2,867,000	41,967
00817Y-AJ-7	AETNA INC 4.500% 05/15/42		09/16/2014	BANK OF AMERICA		8,475,520	8,500,000	131,750
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4 4.669% 08/25/21		09/12/2014	CREDIT SUISSE SECURITIES		3,854,348	3,913,043	
017175-AC-4	ALLEGHANY CORP 4.950% 06/27/22		03/19/2014	BARCLAYS CAPITAL GROUP		16,086,750	15,000,000	179,438
017175-AD-2	ALLEGHANY CORP 4.900% 09/15/44		09/03/2014	US BANK NA		5,958,840	6,000,000	
018522-H@-4	ALLETE INC FIRST MORTGAGE BONDS 4.950% 03/15/44		03/04/2014	BANK OF AMERICA		6,000,000	6,000,000	
01973J-AH-2	ALLISON TRANSMISSION INC 2.983% 08/23/19		01/07/2014	CITIGROUP GLOBAL MARKETS		1,434,699	1,441,909	
020002-AS-0	ALLSTATE CORP 5.550% 05/09/35		09/16/2014	CREDIT SUISSE SECURITIES		8,178,240	7,000,000	140,292
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		08/06/2014	BANK OF AMERICA		2,706,475	2,349,187	18,728
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		10/01/2014	WACHOVIA SECURITIES		78,771	90,802	76
02376C-AH-8	AMERICAN AIRLINES TL B-EXIT 1L USD 4.750% 06/27/19		01/06/2014	DEUTSCHE BANK		1,992,873	1,992,873	
026874-DA-2	AMERICAN INT'L GROUP INC 4.500% 07/16/44		07/25/2014	BARCLAYS CAPITAL GROUP		8,073,040	8,000,000	14,000
03027X-AB-6	AMERICAN TOWER CORP 3.500% 01/31/23		01/07/2014	BARCLAYS CAPITAL GROUP		3,662,520	4,000,000	62,222
03076C-AG-1	AMERIPRISE FINANCIAL INC 3.700% 10/15/24		09/15/2014	BARCLAYS CAPITAL GROUP		14,948,400	15,000,000	
031100-E#-3	AMETEK, INC 3.980% 09/30/29		09/30/2014	BANK OF AMERICA		4,000,000	4,000,000	
032479-AD-9	ANADARKO FINANCE CO 7.500% 05/01/31		07/31/2014	MORGAN STANLEY		3,589,421	2,638,000	51,661
032511-BK-2	ANADARKO PETROLEUM CORP 4.500% 07/15/44		08/04/2014	Various		14,952,749	15,000,000	54,375
032654-AH-8	ANALOG DEVICES 2.875% 06/01/23		01/07/2014	CREDIT SUISSE SECURITIES		2,300,050	2,500,000	7,786
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR 3.750% 07/15/42		07/24/2014	DEUTSCHE BANK		7,399,680	8,000,000	11,667
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		08/13/2014	BANK OF AMERICA		14,000,000	14,000,000	
038222-AG-0	APPLIED MATERIALS INC. 5.850% 06/15/41		07/24/2014	Various		14,233,310	12,000,000	214,338
03938J-AA-7	ARCH CAPITAL GRP US INC. 5.144% 11/01/43		10/29/2014	Various		35,923,593	32,735,000	254,124
040555-CN-2	ARIZONA PUBLIC SERV PNW 4.500% 04/01/42		09/05/2014	BANK OF AMERICA		2,089,120	2,000,000	39,750
04621X-AD-0	ASSURANT INC 6.750% 02/15/34		03/19/2014	WELLS FARGO		2,260,420	2,000,000	14,625
05348E-AT-6	AVALONBAY COMMUNITIES 4.200% 12/15/23		01/28/2014	Various		12,576,929	12,425,000	53,104
05476F-AP-5	AZ CHEM US INC 3.743% 06/12/21		07/02/2014	GOLDMAN SACHS & CO.		510,400	512,965	
05523U-AL-4	BAE SYSTEMS HOLDINGS INC 4.750% 10/07/44		09/30/2014	CITIGROUP GLOBAL MARKETS		9,947,700	10,000,000	
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CL A 144A 3.534% 03/10/37		01/09/2014	JP MORGAN SECURITIES		9,243,750	10,000,000	12,763
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH 2014-520 M CLASS A 144A 4.185% 08/15/34		08/01/2014	MERRILL LYNCH		27,294,921	26,500,000	25,472
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH 2014-520M CLASS B 144A 4.214% 08/15/34		08/01/2014	MERRILL LYNCH		10,135,620	10,000,000	9,676
05618L-AC-0	BABSON CLO LTD 2014-IIA B2 144a 4.160% 10/17/26		08/15/2014	BANK OF AMERICA		10,000,000	10,000,000	
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 2.685% 01/25/36		11/01/2014	Interest Capitalization		6,304	6,304	
06051G-FH-7	BANC OF AMERICA CORP 4.200% 08/26/24		08/21/2014	BANK OF AMERICA		6,004,635	6,000,000	
07288V-AC-3	BAYONNE ENERGY 3.669% 06/24/21		08/26/2014	MORGAN STANLEY		682,658	686,088	
07330M-AA-5	BRANCH BANKING & TRUST 3.800% 10/30/26		09/22/2014	DEUTSCHE BANK		39,902,400	40,000,000	
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		12/10/2014	Various		11,101,680	11,000,000	
075896-AB-6	BED BATH & BEYOND INC 4.915% 08/01/34		07/16/2014	Various		15,207,338	15,100,000	1,925
07768Y-AD-4	BELFOR USA GROUP INC 2.990% 04/10/19		04/07/2014	JP MORGAN SECURITIES		3,959,899	3,979,798	
092113-AH-2	BLACK HILLS CORP 4.250% 11/30/23		01/30/2014	KEYBANC CAPITAL MARKETS		2,045,780	2,000,000	17,708
10302V-AE-5	BOWPK 2014-1A B2 4.210% 11/23/25		12/15/2014	JP MORGAN SECURITIES		14,000,000	14,000,000	

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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
110122-AU-2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/42		08/14/2014	CREDIT SUISSE SECURITIES		14,850,560	17,575,000	23,089
110122-AX-6	BRISTOL-MYERS SQUIBB CO 4.500% 03/01/44		08/06/2014	DEUTSCHE BANK		15,542,850	15,000,000	300,000
115236-AA-9	BROWN & BROWN INC 4.200% 09/15/24		09/15/2014	JP MORGAN SECURITIES		9,968,500	10,000,000	
12189L-AK-7	BURLINGTON NORTHERN SANTA FE 4.375% 09/01/42		07/24/2014	DEUTSCHE BANK		2,982,600	3,000,000	53,958
12505V-AB-2	CHARTER COMMUNICATIONS 3.661% 09/12/21		10/03/2014	GFI SECURITIES LLC		4,528,216	4,550,971	
12508E-AC-5	CDK GLOBAL INC 144A 4.500% 10/15/24		10/08/2014	MORGAN STANLEY		20,000,000	20,000,000	
12527G-AF-0	CF INDUSTRIES INC 5.150% 03/15/34		03/06/2014	MORGAN STANLEY		5,968,800	6,000,000	
12543K-AK-0	COMMUNITY HEALTH SYSTEMS, INC 3.507% 01/27/21		03/05/2014	Various		3,900,990	3,919,902	
12591Q-AU-6	COMM MORTGAGE TRUST 2014 UBS4 CL B 4.350% 08/10/47		07/23/2014	JP MORGAN SECURITIES		6,151,777	5,973,000	21,652
12591R-BD-1	COMM MORTGAGE TRUST 2014-CR15 CL B 4.717% 02/10/47		02/10/2014	JP MORGAN SECURITIES		16,478,791	16,000,000	37,752
12591T-AH-9	COMM MORTGAGE TRUST 2014-LC15 C B 4.599% 04/10/47		03/14/2014	DEUTSCHE BANK		22,658,796	22,000,000	67,452
12591Y-BF-1	COMM MORTGAGE TRUST 2014-UBS3CLASS B 4.313% 06/10/47		05/22/2014	JP MORGAN SECURITIES		29,730,684	28,941,000	10,402
12592K-BF-0	COMM MORTGAGE TRUST 2014-UBS CLASS B 4.514% 09/10/47		09/09/2014	DEUTSCHE BANK		15,449,035	15,000,000	41,378
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM 4.188% 10/10/47		09/18/2014	DEUTSCHE BANK		18,538,629	18,000,000	58,632
12592M-BN-9	COMM MORTGAGE TRUST 2014-LC17 CLASS B 4.490% 10/10/47		09/18/2014	DEUTSCHE BANK		10,299,866	10,000,000	34,922
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014 - UBS6 CLASS B 4.349% 06/10/25		11/25/2014	DEUTSCHE BANK		17,508,901	17,000,000	16,430
126117-AS-9	CNA FINANCIAL CORP 3.950% 05/15/24		02/24/2014	BARCLAYS CAPITAL GROUP		14,998,200	15,000,000	
126192-AF-0	COMM MORTGAGE TRUST 2012-LC4 CL B 4.934% 12/10/44		01/08/2014	JP MORGAN SECURITIES		604,650	580,000	954
126192-AK-9	COMM MORTGAGE TRUST 2012-LC4 CLASS D 144A 5.650% 03/10/22		12/12/2014	Brean Capital LLC		5,359,375	5,000,000	12,548
12624N-AC-4	COMM MORTGAGE TRUST 2012-LTRT, CL A2, 144A 3.400% 10/05/30		01/08/2014	JP MORGAN SECURITIES		4,826,656	5,200,000	5,893
12624P-AS-4	COMM MORTGAGE TRUST 2012-CR3 CLASS D 144A 4.768% 10/15/45		10/21/2014	CREDIT SUISSE SECURITIES		1,819,248	1,750,000	5,509
12624P-AU-9	COMM MORTGAGE TRUST 2012-CR3 CLASS E 144A 4.768% 10/15/45		11/14/2014	NOMURA SECURITIES INTL		3,718,897	3,704,715	8,832
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST 2013 WWP CLASS B 144A 3.726% 03/10/31		01/07/2014	JP MORGAN SECURITIES		4,801,367	5,000,000	4,657
12625F-AU-0	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS B 144A 3.613% 03/10/46		06/05/2014	JP MORGAN SECURITIES		6,141,148	6,200,000	5,600
12625F-AY-2	COMMERCIAL MORTGAGE TRUST 2013-CR7 CLASS C 144A 4.029% 03/10/46		04/16/2014	DEUTSCHE BANK		6,409,309	6,560,000	14,243
12625K-AN-5	COMM MORTGAGE TRUST 2013-CR8 CL C 144A 3.969% 06/10/46		03/19/2014	DEUTSCHE BANK		5,161,219	5,400,000	13,699
12626B-AQ-7	COMM MORTGAGE TRUST 2013-CR10, CL B, 144A 4.794% 08/10/46		06/19/2014	JP MORGAN SECURITIES		2,710,547	2,500,000	7,916
12626G-AP-8	COMM MORTGAGE TRUST 2013-LC13 CL B 144a 5.009% 08/10/46		09/12/2014	Various		3,243,982	2,978,000	3,952
12626G-AR-4	COMM MORTGAGE TRUST 2013-LC13 CL C 144a 5.048% 09/10/23		07/01/2014	Various		13,074,240	12,069,180	20,058
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-CR17 CLASS B 4.377% 05/10/47		06/27/2014	Various		30,010,166	29,000,000	40,001
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B 4.456% 07/15/47		07/22/2014	Various		29,302,130	28,250,000	88,872
126408-GZ-0	CSX CORPORATION 3.700% 11/01/23		01/03/2014	DEUTSCHE BANK		4,884,100	5,000,000	39,056
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS A2 144A 3.953% 09/15/25		09/22/2014	CREDIT SUISSE SECURITIES		10,299,920	10,000,000	31,844
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS B 144a 4.185% 09/15/25		09/22/2014	CREDIT SUISSE SECURITIES		20,599,920	20,000,000	67,419
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST 2014-USA CLASS C 144a 4.336% 09/15/25		09/22/2014	CREDIT SUISSE SECURITIES		15,449,910	15,000,000	52,387
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 2.365% 12/25/34		08/21/2014	BANK OF AMERICA		86,247	91,752	154
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		04/29/2014	MESIROW & CO.		245,549	280,628	43
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 2.502% 02/20/36		12/18/2012	LIFE AFS - ATHENE			1,736,109	3,720
127387-AL-2	CADENCE DESIGN SYS INC 4.375% 10/15/24		10/06/2014	JP MORGAN SECURITIES		19,964,250	20,000,000	
133131-AT-9	CAMDEN PROPERTY TRUST 2.950% 12/15/22		01/09/2014	UBS FINANCIAL SERVICES		3,658,280	4,000,000	9,506
14170T-AJ-0	CAREFUSION CORP 3.300% 03/01/23		01/23/2014	Tax Free Exchange		23,025,072	23,000,000	299,383
141781-BC-7	CARGILL INC 144A 4.100% 11/01/42		10/07/2014	Various		14,994,312	15,296,000	211,022
14311A-AE-2	CARLYLE GLOBAL MARKET STRATEGI 4.150% 10/16/25		11/06/2014	CITIGROUP GLOBAL MARKETS		20,979,000	21,000,000	
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		09/24/2014	MORGAN STANLEY		4,744,830	4,888,000	58,079
14916R-AF-1	CATHOLIC HEALTH INITIATIVES 4.200% 08/01/23		09/24/2014	MORGAN STANLEY		4,540,782	4,345,000	27,285
15189X-AM-0	CENTERPOINT ENER HOUSTON 3.550% 08/01/42		08/08/2014	BANK OF AMERICA		8,289,280	9,000,000	10,157
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO 4.530% 10/20/44		10/01/2014	JP MORGAN SECURITIES		5,000,000	5,000,000	
17121H-AF-7	CHRYSLER GROUP 2.755% 12/31/18		02/21/2014	JP MORGAN SECURITIES		4,950,125	4,975,000	
172967-HQ-7	CITIGROUP INC 6.300% 12/29/49		04/23/2014	CITIGROUP GLOBAL MARKETS		5,600,000	5,600,000	
172967-HV-6	CITIGROUP INC 4.000% 08/05/24		07/29/2014	CITIGROUP GLOBAL MARKETS		7,983,040	8,000,000	
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR 2012-GC8 CLASS B 144A 4.285% 09/10/45		01/27/2014	JP MORGAN SECURITIES		3,041,016	3,000,000	10,355
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR 2013-GC11 CL B 3.732% 04/10/23		04/17/2014	DEUTSCHE BANK		6,868,750	7,000,000	15,965
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR 2013-GC15 CL C 5.106% 09/10/46		07/24/2014	JP MORGAN SECURITIES		19,758,999	18,282,000	59,416
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGMT 2014-GC23 CLASS B 4.175% 07/10/24		07/18/2014	CITIGROUP GLOBAL MARKETS		5,149,762	5,000,000	3,479
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST 4.454% 07/10/24		07/18/2014	CITIGROUP GLOBAL MARKETS		16,994,063	16,500,000	12,661
191216-BE-9	COCA-COLA COMPANY 3.200% 11/01/23		09/16/2014	Various		19,996,100	20,000,000	245,333
20030N-BH-3	COMCAST CORP 4.250% 01/15/33		07/24/2014	BANK OF AMERICA		3,091,650	3,000,000	4,958
200340-AQ-0	COMERICA INC 3.800% 07/22/26		12/23/2014	DEUTSCHE BANK		13,056,564	12,936,000	214,378
20048E-BB-6	COMMERCIAL MORTGAGE TRUST 2013-LC6 3.739% 01/10/46		02/04/2014	JP MORGAN SECURITIES		1,942,586	2,015,000	1,256
20337E-AL-5	COMMSCOPE INC 2.735% 01/14/18		01/10/2014	JP MORGAN SECURITIES		651,573	651,573	
207597-EG-6	CONNECTICUT LIGHT & POWER CO 4.300% 04/15/44		09/04/2014	BANK OF AMERICA		3,219,348	3,110,000	50,149
20826F-AF-3	CONOCOPHILLIPS COMPANY 4.150% 11/15/34		11/06/2014	BANK OF AMERICA		10,995,490	11,000,000	
209111-FC-2	CONSOLIDATED EDISON CO OF NY 3.950% 03/01/43		08/20/2014	Various		14,972,257	15,615,000	293,458
210797-AH-9	UNITED AIRLINES, INC 3.233% 03/22/19		05/07/2014	Various		1,327,992	1,331,658	
212015-AL-5	CONTINENTAL RESOURCES 4.500% 04/15/23		01/08/2014	Various		17,273,390	17,000,000	180,125

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219350-AW-5	CORNING INC 4.750% 03/15/42		07/24/2014	JEFFRIES & CO.		5,340,450	5,000,000	88,403
22757#-AD-7	CROSS TEXAS TRANSMISSION 3.790% 09/15/19		09/15/2014	WACHOVIA SECURITIES		10,000,000	10,000,000	
22757#-AE-5	CROSS TEXAS TRANSMISSION 4.210% 09/15/44		09/15/2014	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
22822T-AT-3	CROWN CASTLE INTERNATIONAL COR 2.755% 01/31/19		01/16/2014	BANK OF AMERICA		2,497,310	2,509,859	
22966R-AB-2	CUBESMART 4.375% 12/15/23		07/15/2014	WELLS FARGO		3,594,016	3,482,000	13,964
231021-AQ-9	CUMMINS INC CMI 4.875 10/01/43 4.875% 10/01/43		08/21/2014	JEFFRIES & CO.		2,243,540	2,000,000	39,271
232820-AK-6	CYTEC INDUSTRIES INC 3.950% 05/01/25		11/05/2014	CITIGROUP GLOBAL MARKETS		9,995,900	10,000,000	
23305Y-AM-1	DBUBS MORTGAGE TRUST 2011 - LC3A CLASS D 144a 5.419% 02/10/22		09/12/2014	Brean Capital LLC		7,404,688	7,000,000	17,353
23726R-AH-8	DARLING INTERNATIONAL 2.486% 01/08/21		01/08/2014	JP MORGAN SECURITIES		2,784,428	2,791,406	
24231F-AB-3	DEALERTRACK TECHNOLOGIES INC 3.007% 02/28/21		03/31/2014	JP MORGAN SECURITIES		1,861,353	1,866,564	
244199-BF-1	DEERE & COMPANY 3.900% 06/09/42		07/30/2014	MORGAN STANLEY		12,614,330	13,000,000	74,858
24702N-AB-6	DELL 3.733% 04/29/20		09/02/2014	BANK OF AMERICA		1,992,500	2,000,000	
251510-GR-8	DEUTSCHE ALT-A SECURITIES INC 2005-AR2 3A1 2.509% 10/25/35		04/29/2014	PIPER JAFFRAY		1,456,400	1,837,729	
25245B-AA-5	DIAGEO INVESTMENT CORP 4.250% 05/11/42		08/05/2014	BARCLAYS CAPITAL GROUP		4,938,650	5,000,000	51,354
254010-AD-3	DIGNITY HEALTH 3.812% 11/01/24		10/07/2014	JP MORGAN SECURITIES		3,000,000	3,000,000	
25460C-AA-1	DIRECTV Holdings 3.950% 01/15/25		12/02/2014	JP MORGAN SECURITIES		14,896,950	15,000,000	
25468P-CP-9	WALT DISNEY COMPANY 4.375% 08/16/41		07/24/2014	JP MORGAN SECURITIES		5,116,850	5,000,000	99,045
25468P-CR-5	WALT DISNEY COMPANY 4.125% 12/01/41		07/24/2014	BARCLAYS CAPITAL GROUP		9,860,700	10,000,000	66,458
25809P-AD-6	DOOSAN 3.735% 08/27/21		07/17/2014	JP MORGAN SECURITIES		1,026,389	1,031,547	
260543-CK-7	DOW CHEMICAL COMPANY 4.250% 10/01/34		09/09/2014	DEUTSCHE BANK		9,763,600	10,000,000	
263534-BR-9	DU PONT (E.I.) DE NEMOURS 5.600% 12/15/36		03/20/2014	BARCLAYS CAPITAL GROUP		4,617,560	4,073,000	63,358
26439R-AK-2	DUKE CAPITAL CORP/SPECTRA ENGY 6.750% 02/15/32		09/02/2014	KEYBANC CAPITAL MARKETS		7,166,340	6,000,000	22,500
26441Y-AY-3	DUKE-WEEKS REALTY 3.750% 12/01/24		11/12/2014	CITIGROUP GLOBAL MARKETS		4,939,750	5,000,000	
26827Q-AD-7	E.CL SA 144A 4.500% 01/29/25	E	10/24/2014	CITIGROUP GLOBAL MARKETS		7,956,400	8,000,000	
26844H-AB-3	EFS COGEN HOLDINGS I LLC 2.995% 12/17/20		01/02/2014	BARCLAYS CAPITAL GROUP		1,235,299	1,247,776	
26885B-AA-8	EQT MIDSTREAM PARTNERS L 4.000% 08/01/24		07/29/2014	DEUTSCHE BANK		6,959,540	7,000,000	
26971H-AB-8	EAGLE 2014-1A A2 4.210% 12/15/39		12/16/2014	BANK OF AMERICA		26,902,284	26,750,000	
27326#-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2014	BANK OF AMERICA		12,000,000	12,000,000	
278062-AE-4	EATON CORP 4.150% 11/02/42		07/25/2014	BARCLAYS CAPITAL GROUP		976,030	1,000,000	10,144
278642-AL-7	EBAY 3.450% 08/01/24		09/16/2014	BANK OF AMERICA		39,403,150	40,000,000	194,063
292480-AC-4	ENABLE MIDSTREAM PARTNER 3.900% 05/15/24		06/19/2014	Various		14,965,900	15,000,000	14,625
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40		08/18/2014	MITSUBISHI		30,000,000	30,000,000	
299808-AF-2	EVEREST REINSURANCE HLDG 4.868% 06/01/44		10/29/2014	Various		20,596,674	20,475,000	341,761
30212P-AJ-4	EXPEDIA INC 4.500% 08/15/24		08/13/2014	BANK OF AMERICA		9,944,400	10,000,000	
30251B-AE-8	FMR LLC 5.150% 02/01/43		07/25/2014	BARCLAYS CAPITAL GROUP		3,224,151	2,940,000	75,284
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		10/19/2012	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A			2,819,277	5,317
30711X-AF-1	CONNECTICUT AVENUE SECURITIES 2.769% 05/25/24		08/12/2014	CREDIT SUISSE SECURITIES		8,554,453	9,000,000	10,102
30711X-AH-7	CONNECTICUT AVENUE SECURITIES 2.769% 05/25/24		05/21/2014	CREDIT SUISSE SECURITIES		2,500,000	2,500,000	
30711X-AK-0	CONNECTICUT AVENUE SECURITIES 3.170% 07/25/24		08/07/2014	BANK OF AMERICA		17,282,891	18,000,000	24,889
3137G0-AM-1	STRUCTURED AGENCY CREDIT RISK 4.670% 02/25/24		02/06/2014	CITY SECURITIES 0380		17,000,000	17,000,000	
31428X-AX-4	FEDEX CORP 4.900% 01/15/34		02/12/2014	DEUTSCHE BANK		6,070,620	6,000,000	31,850
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		05/27/2014	CITIGROUP GLOBAL MARKETS		409,500	390,000	4,063
316773-CP-3	FIFTH THIRD BANCORP 4.300% 01/16/24		01/28/2014	BANK OF AMERICA		5,818,284	5,843,000	49,552
31847R-AF-9	FIRST AMERICAN FINANCIAL 4.600% 11/15/24		11/05/2014	JP MORGAN SECURITIES		4,998,750	5,000,000	
320844-PD-9	FIRST MERIT BANK 4.270% 11/25/26		11/18/2014	JP MORGAN SECURITIES		10,000,000	10,000,000	
345370-CA-6	FORD MOTOR COMPANY 7.450% 07/16/31		09/17/2014	DEUTSCHE BANK		13,302,367	10,000,000	65,839
345397-VQ-3	FORD MOTOR CREDIT CO LLC MEDIUM TERM NOTE 5.625% 09/15/15		07/02/2014	RBC CAPITAL MARKETS		2,392,505	2,264,000	39,974
36191Y-AL-2	GSMS 2011-GC5 D 5.307% 08/10/44		05/14/2014	JP MORGAN SECURITIES		7,343,438	7,000,000	18,575
36192C-AN-5	GS MORTGAGE SECURITIES TRUST 2013-GC10 CL C 144a 4.285% 02/10/46		08/01/2014	Various		8,551,887	8,346,000	3,772
36192P-AD-8	GS MORTGAGE SECURITIES TRUST 144A 3.747% 11/10/45		02/05/2014	JP MORGAN SECURITIES		7,721,250	8,000,000	7,494
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST 2011-GC3 CLASS D 144a 5.535% 03/10/44		10/09/2014	Various		5,840,479	5,404,000	4,080
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST 2013-GC16 CLASS B 5.161% 03/10/24		09/12/2014	CITIGROUP GLOBAL MARKETS		6,354,448	5,825,000	13,361
36248G-AL-4	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B 5.315% 11/10/46		07/30/2014	Various		13,203,895	12,046,000	2,324
36250H-AK-9	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS B 4.215% 11/10/47		11/21/2014	GOLDMAN SACHS & CO.		14,419,481	14,000,000	11,474
36250H-AM-5	GS MORTGAGE SECURITIES TRUST 4.511% 05/10/25		11/21/2014	GOLDMAN SACHS & CO.		3,567,009	3,500,000	3,070
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST 2014-GC18 CLASS C 4.948% 01/10/47		10/20/2014	Various		16,831,563	16,000,000	31,249
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST 2014 - GC22 CL B 4.391% 06/10/47		07/22/2014	JP MORGAN SECURITIES		22,835,423	22,140,000	60,599
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST 2014-GC24 CLASS AS 4.162% 09/10/47		09/15/2014	GOLDMAN SACHS & CO.		8,239,784	8,000,000	25,897
370334-BP-8	GENERAL MILLS INC 4.150% 02/15/43		02/11/2014	CITIGROUP GLOBAL MARKETS		9,162,100	10,000,000	206,347
375558-AS-2	GILEAD SCIENCES INC 5.650% 12/01/41		02/10/2014	CITIGROUP GLOBAL MARKETS		11,557,100	10,000,000	113,000
38141E-C2-3	GOLDMAN SACHS GROUP INC MTN 3.850% 07/08/24		09/23/2014	DEUTSCHE BANK		14,983,500	15,000,000	131,542
38148B-AA-6	GOLDMAN SACHS GROUP INC. 5.700% 12/29/49		04/21/2014	WACHOVIA SECURITIES		3,000,000	3,000,000	
38376A-AA-1	GOVERNMENT PROPERTIES IN 3.750% 08/15/19		08/13/2014	BANK OF AMERICA		6,448,325	6,500,000	
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B 4.255% 12/31/18		12/30/2014	DEUTSCHE BANK		2,789,047	2,817,219	
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 0.309% 03/25/36		08/14/2014	ASG BROKERAGE LTD		39,905,017	47,453,012	9,721

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40414L-AL-3	HCP INC 3.875% 08/15/24		08/07/2014	UBS FINANCIAL SERVICES		3,985,200	4,000,000	
4042Q1-AA-5	HSBC BANK USA 5.875% 11/01/34		01/16/2014	DEUTSCHE BANK		7,577,056	6,700,000	84,486
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 2.118% 08/19/50		08/13/2014	MORGAN STANLEY		738,083	838,731	839
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 2.118% 08/19/50		03/19/2014	Interest Capitalization				
42225U-AB-0	HEALTHCARE TRUST OF AMERICA 3.700% 04/15/23		09/10/2014	JP MORGAN SECURITIES		6,861,960	7,000,000	107,917
42770Q-AA-0	HERO 2014-2A 3.990% 09/21/40		10/17/2014	DEUTSCHE BANK		9,993,193	10,000,000	
42809H-AD-9	HESS CORP 5.600% 02/15/41		08/14/2014	BANK OF AMERICA		8,120,964	7,026,000	137,838
43644A-AU-3	HOLOGIC INC 2.757% 08/01/19		04/22/2014	GOLDMAN SACHS & CO.		2,903,438	2,919,740	
437076-BD-3	HOME DEPOT INC 4.875% 02/15/44		07/24/2014	GOLDMAN SACHS & CO.		14,844,600	13,500,000	299,813
438516-AT-3	HONEYWELL INTERNATIONAL INC 5.700% 03/15/37		09/12/2014	BANK OF AMERICA		8,326,437	6,900,000	2,185
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		09/22/2014	Various		20,188,481	19,654,000	39,981
445658-CD-7	JB HUNT TRANSPORT SERVICES 3.850% 03/15/24		09/16/2014	Various		20,707,610	20,700,000	12,181
44969C-AT-7	IMS HEALTH INC 2.995% 03/17/21		03/24/2014	Various		2,297,490	2,309,257	
450328-AA-3	ITC GREAT PLAINS 4.160% 11/26/44		11/26/2014	BANK OF AMERICA		14,000,000	14,000,000	
452308-AQ-2	ILLINOIS TOOL WORKS INC 4.875% 09/15/41		12/11/2014	Various		27,035,200	24,000,000	295,750
45326T-AA-6	INCITEC PIVOT FIN LLC 144A 6.000% 12/10/19		03/19/2014	DEUTSCHE BANK		8,852,160	8,000,000	138,667
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.520% 06/25/36		04/09/2014	SOUTHWEST SECURITIES		995,557	1,138,592	303
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.520% 06/25/36		05/06/2013	LIFE AFS - ATHENE			3,893,984	332
45672J-AB-6	INEOS US FINANCE LLC 3.005% 05/04/18		03/20/2014	BARCLAYS CAPITAL GROUP		5,515,627	5,515,627	
457153-AG-9	INGRAM MICRO INC 4.950% 12/15/24		12/10/2014	MORGAN STANLEY		4,982,450	5,000,000	
458140-AN-0	INTEL CORP 4.000% 12/15/32		07/24/2014	BARCLAYS CAPITAL GROUP		5,012,100	5,000,000	24,444
460146-CK-7	INTERNATIONAL PAPER COMPANY 4.800% 06/15/44		08/05/2014	Various		8,226,776	8,300,000	64,187
46639E-AK-7	JP MORGAN CHASE COMM MTG SE 2012-LC9 CLASS B 144A 3.812% 12/15/22		01/27/2014	JP MORGAN SECURITIES		4,865,625	5,000,000	15,353
46639J-AK-6	JP MORGAN CHASE COMM MTG SE 2013-C10 CL C 4.159% 02/15/23		08/05/2014	JP MORGAN SECURITIES		14,485,585	14,321,000	13,575
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG SECS 2013-C16 CL C 5.009% 12/15/46		07/16/2014	JP MORGAN SECURITIES		4,561,113	4,250,000	11,826
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG 2014-C18 CLASS C 4.809% 02/15/47		10/09/2014	JP MORGAN SECURITIES		13,408,726	12,607,000	24,364
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC 2014-C22 CLASS AS 4.110% 09/15/47		08/06/2014	JP MORGAN SECURITIES		15,884,614	15,422,000	36,970
46643P-BK-5	JPMBB 2014-C25 4.347% 04/15/25		11/04/2014	JP MORGAN SECURITIES		11,329,934	11,000,000	30,551
478165-AG-8	SC JOHNSON & SONS INC 144A 4.800% 09/01/40		09/02/2014	BARCLAYS CAPITAL GROUP		15,697,029	14,015,000	123,823
478366-BB-2	JOHNSON CONTROLS INC JCI 5.25 12/01/41 Corp 5.250% 12/01/41		08/19/2014	BANK OF AMERICA		7,956,334	7,331,000	86,597
478373-AC-7	JOHNSON CONTROLS INC 3.625% 07/02/24		09/25/2014	MORGAN STANLEY		4,976,950	5,000,000	53,872
48239B-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		10/15/2014	Interest Capitalization		10,250	10,250	
48239B-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2014	Interest Capitalization		4,103	4,103	
482480-AE-0	KLA-TENCOR CORP 4.650% 11/01/24		12/02/2014	JP MORGAN SECURITIES		15,095,480	15,000,000	26,221
482480-AF-7	KLA-TENCOR CORP 5.650% 11/01/34		12/02/2014	JP MORGAN SECURITIES		15,153,300	15,000,000	45,514
48562R-AG-4	KAR AUCTION SERVICES, INC 2.991% 03/11/21		03/21/2014	Various		1,951,185	1,956,075	
49338L-AA-1	KEYSIGHT TECHNOLOGIES 4.550% 10/30/24		10/06/2014	BANK OF AMERICA		14,994,900	15,000,000	
494550-BQ-8	KINDER MORGAN ENERGY PARTNERS 3.500% 09/01/23		07/25/2014	BANK OF AMERICA		2,889,030	3,000,000	43,458
49460Y-AY-1	KINETIC CONCEPTS INC 3.255% 05/04/18		01/22/2014	DIRECT		5,665,268	5,665,268	
501044-CR-0	KROGER CO 5.000% 04/15/42		09/17/2014	BANK OF AMERICA		3,647,140	3,500,000	76,319
501044-CY-5	KROGER CO 4.000% 02/01/24		01/23/2014	CITIGROUP GLOBAL MARKETS		4,989,800	5,000,000	
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT 2013-GCP CLASS C 144a 4.407% 02/15/36		12/09/2014	CITIGROUP GLOBAL MARKETS		1,236,000	1,200,000	1,616
505597-AD-6	LACLEDE GROUP INC 4.700% 08/15/44		08/12/2014	WELLS FARGO		9,990,500	10,000,000	
524901-AR-6	LEGG MASON 5.625% 01/15/44		02/12/2014	RBS SECURITIES INC		12,519,375	12,500,000	50,781
524901-AT-2	LEGG MASON 3.950% 07/15/24		07/03/2014	Various		13,156,970	13,153,000	8,777
52729K-AL-0	LEVEL 3 FINANCING INC 3.652% 01/31/22		11/13/2014	BANK OF AMERICA		3,101,563	3,125,000	
53079E-BE-3	LIBERTY MUTUAL GROUP 144A 4.250% 06/15/23		01/08/2014	NOMURA SECURITIES INTL		3,315,816	3,400,000	11,239
53079E-BF-0	LIBERTY MUTUAL GROUP 4.850% 08/01/44		07/21/2014	CITIGROUP GLOBAL MARKETS		9,992,000	10,000,000	
539830-BB-4	LOCKHEED MARTIN CORP LMT 4.07 12/15/42 Corp 4.070% 12/15/42		08/14/2014	CREDIT SUISSE SECURITIES		4,883,750	5,000,000	36,178
548661-CX-3	LOWE'S COMPANIES INC 4.650% 04/15/42		08/06/2014	DEUTSCHE BANK		14,736,260	14,000,000	209,767
55301H-AN-2	MGM RESORTS INTERNATIONAL 2.743% 12/20/19		01/14/2014	BANK OF AMERICA		2,930,857	2,962,217	
55616X-AM-9	MACYS RETAIL HLDGS INC 4.500% 12/15/34		11/13/2014	CREDIT SUISSE SECURITIES		6,925,800	7,000,000	
563553-AW-6	MANITOWOC 2.735% 01/03/21		01/15/2014	JP MORGAN SECURITIES		1,120,346	1,120,346	
56585A-AH-5	MARATHON PETROLEUM CORP 4.75 09/15/2044 Corp 4.750% 09/15/44		09/03/2014	Various		7,925,940	8,000,000	1,188
571748-AX-0	MARSH & MCLENNAN COS INC 3.500% 03/10/25		09/15/2014	Various		14,755,350	15,000,000	11,667
575718-AE-1	MASS INSTITUTE OF TECHNOLOGY 3.959% 07/01/38		09/22/2014	JP MORGAN SECURITIES		10,000,000	10,000,000	
57636Q-AB-0	MASTERCARD INC 3.375% 04/01/24		09/25/2014	BARCLAYS CAPITAL GROUP		17,593,775	17,500,000	285,469
57643Q-AE-5	MASTR REPERFORMING LOAN TRUST 0.505% 05/25/35		12/08/2014	Various		10,266,616	12,652,624	2,318
58013M-EK-6	MCDONALDS CORP 4.875% 07/15/40		09/05/2014	MORGAN STANLEY		3,055,088	2,770,000	20,631
58155Q-AE-3	MCKESSON CORP 6.000% 03/01/41		02/14/2014	DEUTSCHE BANK		8,094,978	7,005,000	197,308
582839-AG-1	MEAD JOHNSON NUTRITION 4.600% 06/01/44		05/06/2014	MORGAN STANLEY		4,973,250	5,000,000	
585055-BN-5	MEDTRONIC INC 144A 4.375% 03/15/35		12/01/2014	BANK OF AMERICA		9,911,700	10,000,000	
59156R-BH-0	METLIFE INC 3.600% 04/10/24		04/07/2014	BANK OF AMERICA		19,998,400	20,000,000	
59447#-AF-0	MICH ELEC TRANS CO LLC 4.190% 12/15/44		12/17/2014	GOLDMAN SACHS & CO.		20,000,000	20,000,000	
594918-AJ-3	MICROSOFT CORP 4.500% 10/01/40		07/25/2014	GOLDMAN SACHS & CO.		2,116,600	2,000,000	29,750

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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
59514U-AL-2	MICROSEMI CORP 3.005% 02/19/20		06/06/2014	MORGAN STANLEY		645,076	648,466	
59523U-AL-1	MID AMERICA APARTMENTS L 3.750% 06/15/24		06/20/2014	Various		20,698,565	20,910,000	13,638
605024-AJ-7	MISSION BROADCASTING 2.983% 10/01/20		01/02/2014	BANK OF AMERICA		82,836	82,836	
61166W-AN-1	MONSANTO CO 4.200% 07/15/34		06/26/2014	CITIGROUP GLOBAL MARKETS		4,967,750	5,000,000	
61690G-AJ-0	MORGAN STANLEY BAML TRUST 2014-C14 CL B 4.644% 02/15/47		01/30/2014	JP MORGAN SECURITIES		15,449,193	15,000,000	25,164
61690G-AL-5	MORGAN STANLEY BAML TRUST 2014-C14 CL C 4.834% 02/15/47		03/18/2014	Various		22,662,760	22,387,000	46,745
61690K-AK-8	MORGAN STANLEY BAML TRUST 2013-C7 CLASS C 4.186% 02/15/46		05/20/2014	JP MORGAN SECURITIES		1,848,383	1,825,000	4,670
61761Q-AK-9	MORGAN STANLEY BAML TRUST 2013 C8 CLASS C 4.171% 12/15/48		12/18/2014	JANNEY MONTGOMERY SCOTT LLC		1,918,577	1,885,000	4,805
61761Q-AN-3	MORGAN STANLEY BAML TRUST 2013-C8 CLASS D 144a 4.171% 05/15/24		09/22/2014	Brean Capital LLC		4,730,469	5,000,000	14,368
61762T-AK-2	MORGAN STANLEY BAML TRUST 2013-C11 CL C 4.417% 08/15/46		02/05/2014	JP MORGAN SECURITIES		4,122,500	4,250,000	4,695
61763K-BD-5	MORGAN STANLEY BAML TRUST 2014-C15 CL B 4.565% 04/15/47		03/26/2014	MORGAN STANLEY		6,694,756	6,500,000	11,539
61763K-BF-0	MORGAN STANLEY BAML TRUST 2014-C15 CL C 4.898% 04/15/47		07/28/2014	Various		22,883,006	21,790,000	36,342
61763M-AJ-9	MSBAM 2014-C16 2014-C16 CL B 4.325% 05/15/24		06/05/2014	JP MORGAN SECURITIES		23,173,511	22,500,000	45,958
61763X-AH-9	COMM MORTGAGE TRUST 2014-C18 CLASS AS 4.110% 10/15/47		09/18/2014	MORGAN STANLEY		6,603,222	6,411,000	21,226
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014 - C19 4.000% 06/15/25		12/09/2014	MORGAN STANLEY		18,845,999	19,500,000	39,000
628312-AD-2	MUTUAL OF OMAHA INS CO 4.850% 08/01/44		07/14/2014	WACHOVIA SECURITIES		5,000,000	5,000,000	
62927@-AB-4	NHL US FUNDING SECD TERM NTS SER 2 4.330% 09/29/26		09/29/2014	BANK OF AMERICA		2,000,000	2,000,000	
62951P-AG-8	NXT CAPITAL CLO LLC 2012-1A D 144A MIX-CORP LOANS 5.981% 07/20/22		04/19/2012	LIFE AFS - APOLLO CLO			5,500,000	64,936
62951P-AJ-2	NXT CAPITAL CLO LLC 2012-1A E 144A MIX-CORP LOANS 7.731% 07/20/22		04/19/2012	LIFE AFS - APOLLO CLO			3,000,000	45,129
637071-AK-7	NATIONAL OILWELL VARCO I 3.950% 12/01/42		09/17/2014	Various		19,743,617	20,700,000	164,133
637417-AG-1	NATIONAL RETAIL PROPERTIES 3.900% 06/15/24		09/18/2014	Various		15,930,080	16,000,000	111,800
638904-AB-8	NAVIGATORS GROUP INC 5.750% 10/15/23		05/02/2014	JEFFRIES & CO.		10,051,000	9,200,000	32,328
65251H-AA-9	NEWSTAR TRUST 2012-2A B MIX CORP LOANS 144A 3.497% 01/20/23		11/29/2012	LIFE AFS - APOLLO CLO			5,000,000	33,895
65251H-AB-7	NEWSTAR TRUST 2012-2A B MIX CORP LOANS 144A 4.481% 01/20/23		11/29/2012	LIFE AFS - APOLLO CLO			5,000,000	43,617
65336R-AJ-7	NEXSTAR BROADCASTING 2.983% 10/01/20		01/02/2014	BANK OF AMERICA		93,938	93,938	
654106-AD-5	NIKE INC 3.625% 05/01/43		07/29/2014	Various		18,881,450	20,000,000	181,250
655664-AR-1	NORDSTROM INC 5.000% 01/15/44		08/19/2014	BANK OF AMERICA		11,085,800	10,000,000	51,389
655664-AR-1	NORDSTROM INC 5.000% 01/15/44		06/05/2014	Tax Free Exchange		23,078,825	23,090,000	554,801
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		07/24/2014	DEUTSCHE BANK		4,738,250	5,000,000	64,736
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH 4.200% 05/01/30		10/08/2014	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
665772-CJ-6	NORTHERN STATES POWER CO MN 3.400% 08/15/42		09/11/2014	BANK OF AMERICA		4,442,550	5,000,000	14,639
668074-AU-1	NORTHWESTERN CORP 4.176% 11/15/44		11/05/2014	CREDIT SUISSE SECURITIES		40,000,000	40,000,000	
66989H-AH-1	NOVARTIS CAPITAL CORP 4.400% 05/06/44		07/25/2014	GOLDMAN SACHS & CO.		60,142,500	60,000,000	102,667
675232-AA-0	OCEANEERING INTL INC. 4.650% 11/15/24		11/18/2014	CREDIT SUISSE SECURITIES		19,922,800	20,000,000	
680223-AJ-3	OLD REPUBLIC INTERNATIONAL 4.875% 10/01/24		09/22/2014	MORGAN STANLEY		9,949,800	10,000,000	
68389X-AV-7	ORACLE CORP 4.300% 07/08/34		07/24/2014	BARCLAYS CAPITAL GROUP		6,094,260	6,000,000	15,050
690732-AD-4	OWENS & MINOR INC 3.875% 09/15/21		09/11/2014	Various		10,949,290	11,000,000	
690732-AE-2	OWENS & MINOR INC 4.375% 08/15/24		09/11/2014	WACHOVIA SECURITIES		3,984,880	4,000,000	
693475-AP-0	PNC FINANCIAL SERVICES GROUP 3.900% 04/29/24		04/23/2014	GOLDMAN SACHS & CO.		2,992,110	3,000,000	
69349L-AQ-1	PNC BANK NA 4.200% 11/01/25		09/15/2014	WELLS FARGO		5,213,250	5,000,000	79,917
694476-AD-4	PACIFIC LIFECORP 5.125% 01/30/43		09/22/2014	CREDIT SUISSE SECURITIES		11,572,960	11,000,000	70,469
70109H-AM-7	PARKER-HANNIFIN CORP 4.200% 11/21/34		11/18/2014	MORGAN STANLEY		29,967,900	30,000,000	
70202#-AF-2	PARSONS CORP 5.130% 07/15/26		07/01/2014	MITSUBISHI		15,000,000	15,000,000	
711123-C@-6	PEOPLE'S GAS LIGHT & COKE CO. 4.210% 11/01/44		11/03/2014	KEYBANC CAPITAL MARKETS		25,000,000	25,000,000	
717081-DK-6	PFIZER INC 4.400% 05/15/44		09/10/2014	BANK OF AMERICA		3,329,918	3,250,000	47,667
720186-AH-8	PIEDMONT NATURAL GAS CO 4.100% 09/18/34		09/15/2014	RBC CAPITAL MARKETS		11,979,120	12,000,000	
72165N-AR-0	PILOT TRAVEL CENTERS LLC 3.485% 10/01/21		10/21/2014	STATE STREET BK & TRUST		3,437,620	3,454,894	
723787-AK-3	PIONEER NATURAL RESOURCES CO 3.950% 07/15/22		01/08/2014	MORGAN STANLEY		5,012,400	5,000,000	97,653
736508-M#-6	PORTLAND GENERAL ELECTRIC CO 4.440% 10/15/46		10/15/2014	JP MORGAN SECURITIES		15,000,000	15,000,000	
737662-A*-7	POTOMAC EDISON CO 4.440% 11/15/44		11/25/2014	KEYBANC CAPITAL MARKETS		15,000,000	15,000,000	
739318-AG-4	POWERCOR AUSTRALIA 3.750% 11/12/26		11/25/2014	JP MORGAN SECURITIES		14,000,000	14,000,000	
740189-AH-8	PRECISION CASTPARTS CORP 3.900% 01/15/43		07/30/2014	DEUTSCHE BANK		9,687,000	10,000,000	20,583
74264*-AB-2	PRISA LHC LLC SERIES B SENIOR NOTES 4.270% 04/15/26		04/15/2014	JP MORGAN SECURITIES		3,000,000	3,000,000	
743315-AP-8	PROGRESSIVE CORP 4.350% 04/25/44		07/25/2014	Various		15,117,250	15,000,000	57,396
74432Q-BY-0	PRUDENTIAL FINANCIAL INC 5.100% 08/15/43		07/25/2014	WELLS FARGO		3,292,170	3,000,000	70,125
759468-AC-5	RELIANCE HOLDINGS USA 5.400% 02/14/22		07/28/2014	Various		10,857,210	10,000,000	227,100
76775Y-BB-3	RITE AID 3.002% 02/21/20		03/27/2014	CITIGROUP GLOBAL MARKETS		474,229	474,598	
771196-BE-1	ROCHE HOLDINGS INC 3.350% 09/30/24		09/22/2014	DEUTSCHE BANK		14,962,050	15,000,000	
771196-BH-4	ROCHE HOLDINGS INC 144A 4.000% 11/28/44		11/13/2014	JP MORGAN SECURITIES		11,812,320	12,000,000	
772739-AQ-1	ROCK-TENN COMPANY 4.000% 03/01/23		09/25/2014	Various		14,811,669	14,575,000	46,964
774341-AF-8	ROCKWELL COLLINS INC 4.800% 12/15/43		09/12/2014	Various		28,680,473	26,455,000	217,482
78403D-AH-3	SBA TOWER TRUST 144A 3.869% 10/15/49		10/07/2014	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
78404X-AF-2	SBA SENIOR FINANCE, INC 2.736% 03/31/21		04/04/2014	Various		3,308,375	3,316,667	
78573A-AC-4	SABMILLER HOLDINGS INC SABLN 4.95 01/15/42 4.950% 01/15/42		08/14/2014	CREDIT SUISSE SECURITIES		5,473,150	5,000,000	23,375
790849-AK-9	ST JUDE MEDICAL INC 4.750% 04/15/43		10/06/2014	Various		7,746,350	7,500,000	156,354

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79543N-AE-7	SALIX PHARMACEUTICALS 3.481% 01/02/20		02/11/2014	JEFFRIES & CO.		1,458,660	1,465,990	
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1 4.820% 08/25/35		12/09/2014	DIRECT		59,206	72,202	132
811065-AC-5	SCRIPPS NETWORKS INTERAC 3.900% 11/15/24		11/17/2014	BANK OF AMERICA		14,889,900	15,000,000	
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT 3.500% 04/29/20		06/19/2014	BANK OF AMERICA		989,653	1,000,000	
824348-AQ-9	SHERWIN WILLIAMS CO 4.000% 12/15/42		09/03/2014	BANK OF AMERICA		3,340,544	3,395,000	31,309
828807-CT-2	SIMON PROPERTY GROUP LP 4.250% 10/01/44		09/03/2014	CITIGROUP GLOBAL MARKETS		9,940,900	10,000,000	
841504-AB-9	SOUTHEAST SUPPLY HEADER 4.250% 06/15/24		06/05/2014	DEUTSCHE BANK		14,981,850	15,000,000	
84603H-AB-3	SOUTHWIRE 2.733% 02/22/21		02/19/2014	BANK OF AMERICA		1,164,728	1,167,647	
84756N-AD-1	SPECTRA ENERGY PARTNERS 4.750% 03/15/24		02/19/2014	Various		18,927,810	18,000,000	308,750
84762N-AW-1	SPECTRUM BRANDS 2.985% 09/04/19		06/06/2014	DEUTSCHE BANK		989,664	992,462	
853254-AL-4	STANDARD CHARTERED PLC 144A 5.200% 01/26/24		03/21/2014	Various		10,238,300	10,000,000	86,667
855244-AD-1	STARBUCKS CORP 3.850% 10/01/23		09/16/2014	CREDIT SUISSE SECURITIES		7,730,388	7,424,000	133,385
85590A-AR-5	STARWOOD HOTELS & RESORTS 4.500% 10/01/34		09/08/2014	JP MORGAN SECURITIES		4,854,500	5,000,000	
863667-AE-1	STRYKER CORP 4.100% 05/15/44		09/03/2014	DEUTSCHE BANK		4,832,300	5,000,000	89,403
863667-AG-6	STRYKER CORP 4.375% 05/15/44		10/14/2014	Various		25,928,848	25,400,000	390,760
86765B-AM-1	SUNOCO LOGISTICS PARTNER 4.950% 01/15/43		07/29/2014	BANK OF AMERICA		3,018,060	3,000,000	6,600
87246Y-AC-0	TIAA ASSET MANAGEMENT 144A 4.125% 11/01/24		10/27/2014	JP MORGAN SECURITIES		9,988,600	10,000,000	
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4 6.000% 07/25/36		05/01/2014	Interest Capitalization				
878091-BD-8	TEACHERS INSURANCE & ANNUITY 4.900% 09/15/44		09/16/2014	Various		35,207,350	35,000,000	2,042
88103N-AB-6	TERRAFORM 3.920% 07/23/19		08/05/2014	GRANTCHESTER SECS		499,172	501,681	
88224P-JS-9	TEXAS CAPITAL BANK NA 5.250% 01/31/26		01/28/2014	DEUTSCHE BANK		20,000,000	20,000,000	
883203-BV-2	TEXTRON INC 3.875% 03/01/25		10/23/2014	BANK OF AMERICA		4,995,150	5,000,000	
88579Y-AH-4	3M CO 3.875% 06/15/44		09/12/2014	DEUTSCHE BANK		5,243,372	5,445,000	59,782
886546-AA-8	TIFFANY & CO 3.800% 10/01/24		09/22/2014	BANK OF AMERICA		6,979,140	7,000,000	
886546-AC-4	TIFFANY & CO 4.900% 10/01/44		09/22/2014	Various		9,979,470	10,000,000	
887389-AH-7	TIMKEN CO 144A 3.875% 09/01/24		11/04/2014	Various		27,753,650	28,000,000	24,865
89417E-AH-2	TRAVELERS COS INC 5.350% 11/01/40		07/25/2014	NOMURA SECURITIES INTL		13,481,461	11,418,000	151,019
89417E-AJ-8	TRAVELERS COS INC 4.600% 08/01/43		07/28/2014	Various		14,232,655	13,342,000	305,902
89566E-B@-6	TRI-STATE GENERATION AND TRANS 4.450% 10/01/45		10/31/2014	GOLDMAN SACHS & CO.		16,000,000	16,000,000	
896239-AA-8	TRIMBLE NAVIGATION LTD 4.750% 12/01/24		11/19/2014	JP MORGAN SECURITIES		14,880,750	15,000,000	
896522-AH-2	TRINITY IND 4.550% 10/01/24		09/22/2014	BANK OF AMERICA		6,992,160	7,000,000	
902494-AX-1	TYSON FOODS INC 3.950% 08/15/24		08/05/2014	MORGAN STANLEY		4,984,800	5,000,000	
90268T-AN-4	UBS-CITIGROUP COMM MTG TRUST 2011-C1, CL C, 144A 5.888% 01/10/45		11/21/2013	MORGAN STANLEY				(680)
90269G-AL-5	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 CL C 144A 5.543% 05/10/45		01/09/2014	JP MORGAN SECURITIES		5,295,117	5,000,000	9,994
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBS CM 2012-C1 CL D 144a 5.543% 05/10/45		07/11/2014	JP MORGAN SECURITIES		5,231,641	5,000,000	11,531
90269P-AJ-0	UBS-BAMLL TRUST 2012-WRM C 144A 4.238% 06/10/30		03/06/2014	CREDIT SUISSE SECURITIES		6,832,930	7,000,000	8,241
90270R-AA-2	UBS-BARCLAYS COMM MTG TR 2012-C4 CL AS 144A 3.317% 12/10/45		01/08/2014	JP MORGAN SECURITIES		4,710,547	5,000,000	5,528
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		09/23/2014	DIRECT		4,966,768	4,966,768	
90343X-AH-7	US AIRWAYS 2.981% 05/23/19		04/30/2014	Various		2,100,764	2,103,750	
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG TR 2013-C6 CLASS B 144A 3.875% 04/10/46		01/07/2014	JP MORGAN SECURITIES		6,706,875	7,000,000	6,781
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG TR 2013-C6 CLASS C 144A 4.074% 04/10/46		01/09/2014	JP MORGAN SECURITIES		4,674,023	5,000,000	7,359
907818-DU-9	UNION PACIFIC CORP 4.750% 12/15/43		07/24/2014	DEUTSCHE BANK		2,182,600	2,000,000	11,611
91830C-AL-2	VNDO 2012-6 3.337% 11/15/30		05/20/2014	JP MORGAN SECURITIES		4,631,750	4,850,000	9,891
920253-AF-8	VALMONT INDUSTRIES 4.989% 10/01/44		09/08/2014	BANK OF AMERICA		29,955,450	30,000,000	
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		08/22/2014	MITSUBISHI		4,988,934	4,988,934	
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR 2014-c20 4.378% 05/15/24		05/30/2014	JP MORGAN SECURITIES		22,806,378	21,965,000	16,035
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR 2014-C20 CL C 4.513% 05/15/47		08/19/2014	Various		5,042,578	5,000,000	8,650
92890H-AC-6	WEA FINANCE/ WESTFIELD 3.750% 09/17/24		09/12/2014	Various		19,972,750	20,000,000	
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR 2014-C22 CLASS B 4.371% 09/15/57		09/05/2014	WELLS FARGO		10,299,640	10,000,000	33,997
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR 2012-C10 CLASS D 144a 4.458% 12/15/22		09/10/2014	Brean Capital LLC		4,736,926	4,851,000	8,692
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TR 2013-C14 CL B 3.841% 06/15/46		01/08/2014	JP MORGAN SECURITIES		217,638	230,000	294
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST 2011-C4 CLASS E 144a 5.245% 06/15/44		09/03/2014	BARCLAYS CAPITAL GROUP		5,264,063	5,000,000	5,263
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST 2013-C11 C 4.126% 03/15/45		04/15/2014	BARCLAYS CAPITAL GROUP		2,774,073	2,765,000	6,341
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST 2013-C11 CLASS D 144a 4.182% 03/15/45		08/05/2014	CITIGROUP GLOBAL MARKETS		3,950,995	4,181,000	3,401
92937F-AG-6	WF-RBS COMM MTG TRUST 2013-C12 CL B 144a 3.863% 03/15/48		07/30/2014	WELLS FARGO		1,512,656	1,500,000	483
92937F-AH-4	WF-RBS COMM MTG TRUST 2013-C12 CLASS C 4.280% 03/15/48		04/15/2014	Various		6,996,885	6,990,000	10,007
92937F-AU-5	WF-RBS COMM MTG TRUST 2013-C12 CL D 144A 4.355% 03/15/48		07/30/2014	Brean Capital LLC		3,852,500	4,000,000	1,452
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL B 4.483% 08/15/46		01/08/2014	JP MORGAN SECURITIES		199,273	200,000	299
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST 2013-UBS1 4.632% 11/15/23		05/01/2014	JP MORGAN SECURITIES		12,059,758	11,582,000	7,703
92938V-AT-2	WF-RBS COMM MTG TRUST 2014-C19 B 4.723% 03/15/47		03/10/2014	RBS SECURITIES INC		10,299,430	10,000,000	35,423
92939F-AX-7	WF-RBS COMM MTG TRUST 2014-C21 CLASS B 4.213% 08/15/47		07/18/2014	JP MORGAN SECURITIES		6,694,519	6,500,000	8,367
92939G-AJ-6	WFLD MORTGAGE TRUST 2014-MONT CLASS C 144a 3.755% 08/10/24		08/07/2014	UBS FINANCIAL SERVICES		5,949,958	6,016,000	12,967
92939H-BA-2	COMM MORTGAGE TRUST 2014-C23 CLASS AS 4.210% 10/15/24		09/18/2014	RBS SECURITIES INC		10,299,760	10,000,000	33,914
92939K-BR-8	WF-RBS COMM MTG TRUST 2014-C24 4.204% 11/15/47		10/24/2014	WELLS FARGO		6,550,374	6,360,000	12,626
931142-DK-6	WAL-MART STORES INC 4.750% 10/02/43		07/24/2014	GOLDMAN SACHS & CO.		9,756,990	9,000,000	138,938

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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
931427-AB-4	WALGREENS BOOTS ALLIANCE 4.500% 11/18/34		11/10/2014	Various		9,968,550	10,000,000	
931427-AC-2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/44		11/06/2014	GOLDMAN SACHS & CO.		9,998,400	10,000,000	
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 2.354% 03/25/37		05/20/2014	CANTOR FITZGERALD SECURITIES C		229,454	248,730	365
94106L-AY-5	WASTE MANAGEMENT INC 2.900% 09/15/22		01/08/2014	DEUTSCHE BANK		5,561,940	6,000,000	57,033
94974B-FN-5	WELLS FARGO & COMPANY 4.125% 08/15/23		01/10/2014	RBS SECURITIES INC		9,911,500	10,000,000	171,875
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR 2012-LC5 C 4.693% 10/15/45		01/16/2014	JP MORGAN SECURITIES		6,272,990	6,208,000	16,995
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR 2012 LC5 CLASS D 144a 4.778% 10/15/45		09/22/2014	JEFFRIES & CO.		3,418,060	3,421,000	11,260
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014 - LC18 4.193% 12/15/47		12/12/2014	WELLS FARGO		12,000,808	12,001,000	40,536
952845-AE-5	WEST FRASER TIMBER CO 4.350% 10/15/24		10/07/2014	JP MORGAN SECURITIES		10,000,000	10,000,000	
95709T-AJ-9	WESTAR ENERGY INC 4.100% 04/01/43		12/29/2014	WELLS FARGO		6,613,384	6,315,000	64,729
96221Q-AK-9	WFRBS 2013-C18 C 4.673% 12/15/46		06/03/2014	JP MORGAN SECURITIES		5,205,469	5,000,000	3,246
963320-AR-7	WHIRLPOOL CORPORATION 4.000% 03/01/24		02/24/2014	JP MORGAN SECURITIES		9,009,050	9,000,000	889
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 10/15/44		09/30/2014	WM BLAIR & CO.		15,433,845	15,433,845	
976826-BK-2	WISCONSIN POWER AND LIGHT 4.100% 10/15/44		10/06/2014	Various		25,008,390	25,000,000	
000000-00-0	ZEBRA TECHNOLOGIES CORP 3.669% 09/30/21		11/18/2014	MORGAN STANLEY		1,140,805	1,149,425	
000000-00-0	BE AEROSPACE INC. 2014 TERM LOAN B 3.419% 12/31/18		12/19/2014	JP MORGAN SECURITIES		1,982,918	1,992,883	
981811-AE-2	WORTHINGTON INDUSTRIES 4.550% 04/15/26		04/10/2014	Various		23,059,470	23,000,000	
98977V-AF-1	ZUFFA 3.257% 02/25/20		06/25/2014	DEUTSCHE BANK		347,557	350,183	
00191C-AA-0	ARES CLO LTD 2013-2A E 144A 5.083% 07/28/25	F	06/28/2013	LIFE AFS - APOLLO CLO			2,800,000	24,918
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A 5.731% 07/20/23	F	05/02/2013	LIFE AFS - APOLLO CLO			3,000,000	33,462
48249H-AG-7	KKR FINANCIAL CLO LTD KKR 2012-1A C 144A 4.741% 12/15/2024	F	04/16/2013	LIFE AFS - APOLLO CLO			2,500,000	5,589
87244D-AG-9	WIND RIVER CLO LTD 2013-1A C 144A 3.553% 04/20/2025	F	03/28/2013	LIFE AFS - APOLLO CLO			5,000,000	35,353
013716-AW-5	RIO TINTO ALCAN INC 5.750% 06/01/35	A	01/10/2014	GOLDMAN SACHS & CO.		5,045,483	4,650,000	32,679
064159-DG-8	BANK OF NOVA SCOTIA 4.300% 01/21/26	A	01/09/2014	JEFFRIES & CO.		20,000,000	20,000,000	
067901-AA-6	BARRICK GOLD CORP 5.800% 11/15/34	A	06/23/2014	DEUTSCHE BANK		2,271,411	2,300,000	15,193
125094-AC-6	CDP FINANCIAL 144A 5.600% 11/25/39	A	02/05/2014	CITIGROUP GLOBAL MARKETS		19,494,675	16,500,000	166,833
12623T-AE-8	CNPC GENERAL CAPITAL 144A 3.400% 04/16/23	A	01/14/2014	BANK OF AMERICA		9,237,200	10,000,000	85,944
136375-BZ-4	CANADIAN NATL RAILROAD 4.500% 11/07/43	A	09/19/2014	Various		11,869,633	11,240,000	158,110
292505-AK-0	ENCANA CORP 5.150% 11/15/41	A	08/13/2014	Various		10,901,370	10,000,000	120,882
448055-AK-9	HUSKY ENERGY INC 4.000% 04/15/24	A	03/12/2014	JP MORGAN SECURITIES		7,983,280	8,000,000	
59151K-AK-4	METHANEX CORP 4.250% 12/01/24	A	11/13/2014	RBC CAPITAL MARKETS		4,974,850	5,000,000	
59564N-A#-0	MIDCOAST ENERGY PARTNERS 4.420% 09/30/24	A	09/30/2014	CITIBANK		25,000,000	25,000,000	
68371Y-AF-0	OPEN TEXT CORPORATION 2.747% 12/18/20	A	01/24/2014	BARCLAYS CAPITAL GROUP		3,798,221	3,817,308	
71644E-AG-7	PETRO-CANADA/SUNCOR ENERGY 5.950% 05/15/35	A	03/19/2014	Various		9,177,920	8,026,000	164,119
867229-AD-8	SUNCOR ENERGY INC 5.950% 12/01/34	A	03/19/2014	BANK OF AMERICA		3,445,200	3,000,000	56,029
89352H-AM-1	TRANS-CANADA PIPELINES 4.625% 03/01/34	A	02/25/2014	JP MORGAN SECURITIES		4,977,400	5,000,000	
98462Y-AA-8	YAMANA GOLD 4.950% 07/15/24	A	07/08/2014	Various		13,014,250	13,000,000	8,250
00131L-2B-0	AIA GROUP LTD 144A 4.875% 03/11/44	F	09/23/2014	Various		38,899,822	37,151,000	317,968
00185A-AB-0	AON PLC AON 4.25 12/12/42 Corp 4.250% 12/12/42	F	08/20/2014	MIZUHO SECURITIES		4,256,640	4,500,000	38,781
00203Q-AB-3	AP MOELLER 144a 3.750% 09/22/24	R	09/16/2014	Various		29,923,100	30,000,000	
034863-AG-5	ANGLO AMERICAN CAPITAL 144A 4.125% 09/27/22	F	04/16/2014	BNP PARIBAS		6,866,860	7,000,000	20,052
04530D-AD-4	ASPEN INSURANCE HLDG LTD 4.650% 11/15/23	F	01/16/2014	MORGAN STANLEY		5,033,800	5,000,000	44,563
05464H-AB-6	AXIS SPECIALTY FINANCE PLC 5.150% 04/01/45	F	09/12/2014	Various		17,374,578	17,135,000	319,420
05523R-AC-1	BAE SYSTEMS PLC 5.800% 10/11/41	F	09/11/2014	BARCLAYS CAPITAL GROUP		5,050,195	4,250,000	106,132
05565E-G#-6	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES 4.030% 02/13/26	R	02/13/2014	US BANCORP		14,000,000	14,000,000	
05565E-H*-9	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES 4.230% 02/13/29	R	02/13/2014	US BANCORP		15,000,000	15,000,000	
06741T-4Q-7	BARCLAYS BANK PLC 4.200% 01/28/26	F	01/09/2014	BARCLAYS CAPITAL GROUP		20,000,000	20,000,000	
12591D-AC-5	CNOOC FINANCE 2014 ULC 4.250% 04/30/24	F	04/23/2014	CITIGROUP GLOBAL MARKETS		24,891,250	25,000,000	
15639K-AB-8	CENTRICA PLC 5.375% 10/16/43	F	10/14/2014	DEUTSCHE BANK		11,077,500	10,000,000	1,493
21987B-AU-2	CODELCO INC 144A 4.875% 11/04/44	F	10/29/2014	Various		17,828,490	18,000,000	
251525-AM-3	DEUTSCHE BANK 4.296% 05/24/28	F	07/24/2014	HSBC SECURITIES, INC		6,223,232	6,400,000	49,643
302154-BK-4	EXPORT-IMPORT BANK KOREA 4.000% 01/14/24	F	01/07/2014	CITIGROUP GLOBAL MARKETS		19,886,000	20,000,000	
40049J-BA-4	GRUPO TELEVISA S A 5.000% 11/15/43	F	05/08/2014	HSBC SECURITIES, INC		4,826,700	5,000,000	
4581X0-CE-6	INTER-AMERICAN DEVEL BK 4.375% 01/24/44	F	01/16/2014	BANK OF AMERICA		19,847,300	20,000,000	
46638U-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-C8 CLASS D 144a 4.667% 10/15/45	R	11/05/2014	Brean Capital LLC		5,189,063	5,000,000	5,833
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.800% 04/08/24	F	04/03/2014	CITIGROUP GLOBAL MARKETS		4,986,400	5,000,000	
50065W-AF-3	KOREA NATIONAL OIL CORP 144A 4.000% 01/23/24	F	01/15/2014	BARCLAYS CAPITAL GROUP		19,889,200	20,000,000	
552081-AK-7	LYONDELLBASELL IND NV 5.750% 04/15/24	F	01/16/2014	SUNTRUST CAPITAL		5,660,900	5,000,000	77,465
62944B-AX-2	BANK NEDERLANDSE 3.750% 09/30/39	F	09/18/2014	BARCLAYS CAPITAL GROUP		50,000,000	50,000,000	
685218-AB-5	ORANGE SA 5.500% 02/06/44	F	12/29/2014	MORGAN STANLEY		5,891,550	5,000,000	110,764
714294-AD-7	PERRIGO CO LTD 4.000% 11/15/23	F	10/06/2014	Tax Free Exchange		6,973,060	7,000,000	109,667
714294-AH-8	PERRIGO CO LTD 5.300% 11/15/43	F	10/06/2014	Tax Free Exchange		8,031,400	8,000,000	166,067
780099-CH-8	ROYAL BK SCOTLND GRP PLC 5.125% 05/28/24	F	05/21/2014	RBS SECURITIES INC		6,448,845	6,500,000	
822582-AT-9	SHELL INTERNATIONAL FIN 3.625% 08/21/42	F	07/24/2014	Various		9,181,750	10,005,000	159,177
82937W-AE-5	SINOPEC GRP OVERSEA 2014 144A 4.375% 04/10/24	F	04/02/2014	HSBC SECURITIES, INC		4,988,350	5,000,000	

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857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	04/28/2014	MORGAN STANLEY		19,782,000	20,000,000	
85771P-AC-6	STATOIL ASA 5.100% 08/17/40	F	07/28/2014	BARCLAYS CAPITAL GROUP		12,075,105	10,500,000	243,950
87154E-AD-2	Symphony CLO LTD 4.210% 10/17/23	F	10/17/2014	BANK OF AMERICA		3,887,600	4,000,000	
87159Q-AQ-1	SYMPHONY CLO LTD 144 A 14A C2 5.272% 07/14/26	F	05/06/2014	MORGAN STANLEY		2,970,900	3,000,000	
87164K-AB-0	SYNGENTA FINANCE NV 4.375% 03/28/42	F	12/30/2014	Various		20,250,075	19,575,000	301,661
87427T-A@-7	TALK TALK TELECOM GROUP PLC 4.700% 07/17/24	F	07/17/2014	RBS SECURITIES INC		15,000,000	15,000,000	
87938W-AP-8	TELEFONICA EMISIONES S A U 5.462% 02/16/21	F	01/14/2014	BANK OF AMERICA		8,148,550	7,500,000	171,825
87938W-AR-4	TELEFONICA EMISIONES S A U 4.570% 04/27/23	F	04/14/2014	BANK OF AMERICA		3,139,830	3,000,000	64,742
88322M-AA-5	THAI OIL PCL 3.625 01/23/23 CORP 3.625% 01/23/23	F	09/05/2014	BNP PARIBAS		5,056,300	5,136,000	20,984
92914R-AJ-1	VOYA 2014-4A 4.370% 10/14/26	F	11/10/2014	JP MORGAN SECURITIES		6,500,000	6,500,000	
B0408#-AF-9	ARSEUS NV 5.780% 04/08/21	F	03/28/2014	ING BARINGS		10,000,000	10,000,000	
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES 4.440% 04/06/21	F	04/02/2014	DEUTSCHE BANK		2,000,000	2,000,000	
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES 5.000% 04/02/24	F	04/02/2014	DEUTSCHE BANK		2,000,000	2,000,000	
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND 4.260% 10/28/24	F	10/28/2014	BANK OF AMERICA		22,000,000	22,000,000	
G2616#-AG-6	DCC TREASURY 2014 LIMITED 4.680% 05/21/26	F	05/20/2014	JP MORGAN SECURITIES		19,000,000	19,000,000	
G2967P-AB-0	AVAGO TECHNOLOGIES 3.236% 05/06/21	F	05/22/2014	JP MORGAN SECURITIES		2,565,229	2,565,229	
G8967#-AQ-6	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2 4.260% 06/30/26	F	06/12/2014	BANK OF AMERICA		5,000,000	5,000,000	
L2324E-AB-7	ILFC DELOS FINANCE 2.986% 02/13/21	R	03/17/2014	DEUTSCHE BANK		3,498,897	3,516,488	
Q0458*-AB-5	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A 4.480% 02/27/24	F	02/27/2014	HSBC SECURITIES, INC		16,000,000	16,000,000	
Q3189*-AH-2	DEXUS PROPERTY GROUP 3.810% 12/10/26	F	12/10/2014	DEUTSCHE BANK		11,000,000	11,000,000	
000000-00-0	FIRST OMEGA SHIPPING INC 4.650% 06/25/24	F	06/25/2014	DAIN BOSWORTH INC.		5,000,000	5,000,000	
V6179#-AB-0	FIRST OMEGA SHIPPING INC 5.060% 06/25/24	F	06/25/2014	DAIN BOSWORTH INC.		10,000,000	10,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,414,089,724	4,401,985,142	17,769,853
8399997. Total - Bonds - Part 3						5,390,511,561	5,381,649,535	18,350,937
8399998. Total - Bonds - Part 5						67,727,632	68,295,675	276,500
8399999. Total - Bonds						5,458,239,193	5,449,945,210	18,627,437
000000-00-0	WATFORD HOLDINGS LTD	F	03/31/2014	DIRECT	1,000,000.000	24,500,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						24,500,000	XXX	
8999997. Total - Preferred Stocks - Part 3						24,500,000	XXX	
8999998. Total - Preferred Stocks - Part 5						2,000,000	XXX	
8999999. Total - Preferred Stocks						26,500,000	XXX	
******-**-*	SSgA USD LIQUIDITY FUND CLASS S2	F	12/30/2014	DIRECT	6,804,292.000	6,804,292		
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						6,804,292	XXX	
9799997. Total - Common Stocks - Part 3						6,804,292	XXX	
9799998. Total - Common Stocks - Part 5						460,110,063	XXX	
9799999. Total - Common Stocks						466,914,355	XXX	
9899999. Total - Preferred and Common Stocks						493,414,355	XXX	
9999999 - Totals						5,951,653,548	XXX	18,627,437

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
042498-AC-5	ARMY AND AIR FORCE EXCHNG SERV SERIES C SENIOR NOTES 5.740% 06/17/14		06/17/2014	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				172,200	06/17/2014
455780-AM-8	INDONESIA AID 6.650% 07/15/29		07/15/2014	Redemption 100.0000		650,536	650,536	794,220	776,776		(126,239)		(126,239)		650,536				32,622	07/15/2029
912828-CJ-7	U S TREASURY NOTES 4.750% 05/15/14		05/15/2014	Maturity		600,000	600,000	600,844	600,040		(40)		(40)		600,000				14,250	05/15/2014
925387-AG-7	VESSEL MANAGEMENT SERVICE SERIES A 3.477% 01/16/37		07/16/2014	Call 100.0000		318,000	318,000	328,733	328,493		(10,493)		(10,493)		318,000				8,308	01/16/2037
0599999. Subtotal - Bonds - U.S. Governments						7,568,536	7,568,536	7,723,797	7,705,309		(136,772)		(136,772)		7,568,536				227,380	XXX
244415-JP-1	DEERFIELD IL TXBL QECB SER B GENERAL OBLIGATION 4.000% 12/01/28		12/01/2014	Call 100.0000		20,000	20,000	20,000	20,000						20,000				800	12/01/2028
256453-FD-8	DODGE CNTY WI GENERAL OBLIGATION 5.750% 03/01/30		05/05/2014	Call 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				175,375	03/01/2030
353172-3H-0	FRANKLIN CNTY OHIO GENERAL OBLIGATION 5.830% 12/01/31		03/14/2014	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				50,041	12/01/2031
353172-3Y-3	FRANKLIN CNTY OHIO GENERAL OBLIGATION 5.600% 12/01/30		03/14/2014	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				64,089	12/01/2030
560211-LP-7	MAHTOMEDI MN INDPT SCH DIST GENERAL OBLIGATION 5.600% 02/01/30		12/18/2014	Call 100.0000		3,705,000	3,705,000	3,652,871	3,658,669		46,331		46,331		3,705,000				286,438	02/01/2030
560211-LQ-5	MAHTOMEDI MN INDPT SCH DIST GENERAL OBLIGATION 5.750% 02/01/31		12/18/2014	Call 100.0000		4,215,000	4,215,000	4,215,000	4,215,000						4,215,000				334,595	02/01/2031
623307-ES-0	MOUNT UNION PA AREA SCH DIST GENERAL OBLIGATION 6.750% 02/01/31		02/01/2014	Call 100.0000		15,000	15,000	15,030	15,027		(27)		(27)		15,000				506	02/01/2031
915489-SY-5	UPPER ARLINGTON OH GENERAL OBLIGATION 5.125% 12/01/25		07/23/2014	Call 100.0000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				108,992	12/01/2025
915489-SZ-2	UPPER ARLINGTON OH GENERAL OBLIGATION 5.500% 12/01/30		07/23/2014	Call 100.0000		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				104,561	12/01/2030
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,705,000	25,705,000	25,652,901	25,658,696		46,304		46,304		25,705,000				1,125,397	XXX
313381-CR-4	FEDERAL HOME LOAN BANK 3.750% 01/24/28		04/24/2014	Call 100.0000		200,000,000	200,000,000	203,820,000	200,000,000						200,000,000				5,625,000	01/24/2028
313381-CS-2	FEDERAL HOME LOAN BANK 3.750% 01/18/28		04/18/2014	Call 100.0000		150,000,000	150,000,000	152,782,500	150,000,000						150,000,000				4,218,750	01/18/2028
313381-CT-0	FEDERAL HOME LOAN BANK 3.750% 01/03/28		04/03/2014	Call 100.0000		150,000,000	150,000,000	152,640,000	150,000,000						150,000,000				4,218,750	01/03/2028
31339W-LL-8	FED HM LN MTG CORP SR 2419 CLS J 7.351% 02/15/32		12/01/2014	Paydown		668,639	668,639	668,639	668,639						668,639				29,264	02/15/2032
3136AC-GN-5	FANNIE MAE - ACES 2013-M3 3.346% 01/25/33		12/01/2014	Paydown		359,683	359,683	357,997	357,939		1,744		1,744		359,683				6,620	01/25/2033
31381R-4H-4	FNMA POOL 468924 5.350% 08/01/41		12/01/2014	Paydown		21,869	21,869	22,771	22,667		(798)		(798)		21,869				645	08/01/2041
31381R-G5-7	FNMA POOL 468320 5.420% 07/01/41		12/01/2014	Paydown		44,033	44,033	44,941	44,819		(786)		(786)		44,033				1,314	07/01/2041
31381S-PX-4	FNMA POOL 469438 4.510% 10/01/41		12/01/2014	Paydown		109,987	109,987	113,286	112,905		(2,918)		(2,918)		109,987				2,732	10/01/2041
31381T-7A-2	FNMA POOL 470789 4.400% 03/01/42		12/01/2014	Paydown		12,772	12,772	13,374	13,346		(573)		(573)		12,772				309	03/01/2042
31381T-WA-4	FNMA POOL 470541 4.830% 03/01/42		12/01/2014	Paydown		18,503	18,503	19,602	19,499		(996)		(996)		18,503				489	03/01/2042
31381V-BT-1	FNMA POOL 471750 3.970% 07/01/42		12/01/2014	Paydown		102,693	102,693	105,003	104,814		(2,121)		(2,121)		102,693				2,246	07/01/2042
31381V-J7-1	FNMA POOL 471986 4.070% 07/01/42		12/01/2014	Paydown		17,329	17,329	17,822	17,777		(448)		(448)		17,329				588	07/01/2042
3138L0-VV-0	FNMA POOL AM0627 3.950% 09/01/42		12/01/2014	Paydown		20,567	20,567	21,209	21,167		(600)		(600)		20,567				448	09/01/2042
3138L1-NU-9	FNMA POOL AM1302 3.490% 11/01/42		12/01/2014	Paydown		73,941	73,941	74,265	74,238		(297)		(297)		73,941				1,421	11/01/2042
3138L2-3B-1	FNMA POOL AM2593 3.900% 03/01/43		12/01/2014	Paydown		40,218	40,218	41,826	41,761		(1,543)		(1,543)		40,218				864	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2014	Paydown		21,957	21,957	20,749	20,771		1,186		1,186		21,957				422	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2014	Paydown		22,000	22,000	20,790	20,812		1,188		1,188		22,000				423	01/01/2031
3138L2-NT-0	FNMA POOL AM 2201 3.880% 02/01/43		12/01/2014	Paydown		41,819	41,819	43,204	43,144		(1,325)		(1,325)		41,819				886	02/01/2043
3138L2-YY-7	FNMA POOL AM2526 3.460% 03/01/43		12/01/2014	Paydown		69,343	69,343	69,299	69,295		48		48		69,343				1,321	03/01/2043
3138L2-ZY-6	FNMA POOL AM2558 3.730% 03/01/38		12/01/2014	Paydown		58,404	58,404	59,992	59,926		(1,521)		(1,521)		58,404				1,201	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		12/01/2014	Paydown		70,489	70,489	70,433	70,432		57		57		70,489				1,342	06/25/2043
3138L3-6E-0	FNMA POOL AM3568 4.100% 05/01/43		12/01/2014	Paydown		15,193	15,193	15,796	15,727		(533)		(533)		15,193				343	05/01/2043
3138L3-AH-8	FNMA POOL AM2707 4.020% 03/01/43		12/01/2014	Paydown		25,400	25,400	26,567	26,520		(1,120)		(1,120)		25,400				558	03/01/2043
3138L3-AQ-8	FNMA POOL AM2714 3.730% 03/01/43		12/01/2014	Paydown		50,846	50,846	52,197	52,141		(1,294)		(1,294)		50,846				1,045	03/01/2043
3138L3-AZ-8	FNMA POOL AM2723 3.690% 03/01/43		12/01/2014	Paydown		74,673	74,673	76,540	76,461		(1,788)		(1,788)		74,673				1,518	03/01/2043
3138L3-CW-3	FNMA POOL AM2784 3.820% 03/01/43		12/01/2014	Paydown		52,602	52,602	54,443	54,368		(1,766)		(1,766)		52,602				1,107	03/01/2043
3138L3-H7-3	FNMA POOL AM2953 3.960% 04/01/43		12/01/2014	Paydown		17,837	17,837	18,545	18,518		(681)		(681)		17,837				389	04/01/2043
3138L3-PC-3	FNMA POOL AM 3118 3.770% 05/01/43		12/01/2014	Paydown		32,598	32,598	33,647	33,608		(1,010)		(1,010)		32,598				677	05/01/2043

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
3138L3-Q4-0	FNMA POOL AM3174 4.000% 05/01/43		12/01/2014	Paydown		20,780	20,780	21,605	21,578		(798)		(798)		20,780				458	05/01/2043
3138L3-QY-4	FNMA POOL AM3170 4.000% 04/01/43		12/01/2014	Paydown		16,924	16,924	17,596	17,572		(648)		(648)		16,924				373	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409 4.020% 10/01/25		12/01/2014	Paydown		17,072	17,072	17,120	17,119		(47)		(47)		17,072				670	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2014	Paydown		18,847	18,847	19,595	19,572		(725)		(725)		18,847				410	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2014	Paydown		73,133	73,133	74,930	74,871		(1,738)		(1,738)		73,133				1,488	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711 3.700% 06/01/33		12/01/2014	Paydown		61,546	61,546	63,392	63,354		(1,808)		(1,808)		61,546				1,254	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2014	Paydown		24,225	24,225	25,148	25,123		(898)		(898)		24,225				523	07/01/2043
3138L4-HX-4	FANNIE MAE AM3845 3.740% 07/01/28		12/01/2014	Paydown		18,463	18,463	19,005	18,991		(528)		(528)		18,463				380	07/01/2028
3138L4-KG-7	FANNIE MAE AM3894 3.850% 07/01/28		12/01/2014	Paydown		16,677	16,677	17,334	17,319		(641)		(641)		16,677				354	07/01/2028
3138L4-KZ-5	FANNIE MAE AM3911 3.730% 07/01/28		12/01/2014	Paydown		15,381	15,381	15,823	15,813		(432)		(432)		15,381				316	07/01/2028
3138L4-LD-3	FANNIE MAE AM3923 4.330% 07/01/33		12/01/2014	Paydown		155,099	155,099	161,255	161,039		(5,939)		(5,939)		155,099				3,708	07/01/2033
3138L4-NZ-2	FANNIE MAE AM4007 4.110% 08/01/28		12/01/2014	Paydown		80,024	80,024	81,274	81,243		(1,219)		(1,219)		80,024				1,814	08/01/2028
3138L4-TR-4	FANNIE MAE AM4159 4.390% 08/25/33		12/01/2014	Paydown		35,515	35,515	36,569	36,555		(1,040)		(1,040)		35,515				858	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2014	Paydown		181,628	181,628	186,112	186,030		(4,402)		(4,402)		181,628				4,448	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2014	Paydown		34,103	34,103	35,456	35,437		(1,334)		(1,334)		34,103				880	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		12/01/2014	Paydown		274,618	274,618	275,647	275,647		(1,030)		(1,030)		274,618				5,917	01/01/2034
3138NJ-BD-9	FANNIE MAE FN0035 3.290% 12/27/32		12/01/2014	Paydown		129,554	129,554	116,275	116,411		13,144		13,144		129,554				2,347	12/27/2032
31393E-TS-8	FANNIE MAE 2003-90 BA 5.500% 09/25/33		12/01/2014	Paydown		6,306,562	6,306,562	6,205,115	6,243,027		63,535		63,535		6,306,562				172,375	09/25/2033
31398S-4P-5	FANNIE MAE 2010-156 ZB 4.000% 12/25/40		12/01/2014	Paydown		726,220	726,220	658,174	669,896		56,324		56,324		726,220				29,049	12/25/2040
486296-LZ-7	KAUKAUNA WI ELEC SYS REV 5.000% 12/15/30		12/15/2014	Call 100.0000		155,000	155,000	155,000	155,000						155,000				7,750	12/15/2030
486296-LZ-7	KAUKAUNA WI ELEC SYS REV 5.000% 12/15/30		12/15/2014	Redemption 100.0000		155,000	155,000	155,000	155,000						155,000				7,750	12/15/2030
57419P-HD-4	MARYLAND STATE CDA 6.000% 09/01/37		09/02/2014	Call 100.0000		1,015,000	1,015,000	1,015,000	1,015,000						1,015,000				47,495	09/01/2037
677555-YE-8	STATE OF OHIO ECONOMIC DEV 8.000% 03/01/29		12/01/2014	Call 100.0000		115,000	115,000	115,000	115,000						115,000				7,100	03/01/2029
677555-YG-3	STATE OF OHIO ECONOMIC DEV 6.000% 12/01/20		06/01/2014	Call 100.0000		200,000	200,000	200,000	200,000						200,000				6,000	12/01/2020
677555-YG-3	STATE OF OHIO ECONOMIC DEV 6.000% 12/01/20		12/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				6,000	12/01/2020
677555-ZB-3	STATE OF OHIO ECONOMIC DEV 6.000% 03/01/30		12/01/2014	Call 100.0000		185,000	185,000	185,000	185,000						185,000				7,050	03/01/2030
917435-AA-7	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL I 5.392% 07/01/50		07/01/2014	Redemption 100.0000		52,703	52,703	52,510	52,518		184		184		52,703				2,142	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG BOYER HILL SER A CL II 5.442% 07/01/50		07/01/2014	Redemption 100.0000		35,000	35,000	33,345	33,400		1,600		1,600		35,000				1,497	07/01/2050
928170-VS-8	VIRGINIA ST RES AUTH INFRASTR 5.700% 11/01/39		01/09/2014	Call 100.0000		105,000	105,000	112,649	112,333		(7,333)		(7,333)		105,000				1,130	11/01/2039
928170-VS-8	VIRGINIA ST RES AUTH INFRASTR 5.700% 11/01/39		01/17/2014	Tax Free Exchange		2,669,096	2,495,000	2,676,761	2,669,240		(144)		(144)		2,669,096				30,023	11/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						515,036,565	514,862,469	524,153,127	514,950,382		86,188		86,188		515,036,565				14,472,231	XXX
00164D-AM-5	AMC ENTERTAINMENT 3.500% 04/30/20		12/31/2014	Redemption 100.0000		11,472	11,472	11,444	11,446		26		26		11,472				3,870	04/30/2020
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 144A 5.740% 01/15/28		07/15/2014	Redemption 100.0000		236,151	236,151	247,156	244,443		(8,292)		(8,292)		236,151				13,555	01/15/2028
002474-A*-5	AZZ Inc 6.240% 03/31/18		03/31/2014	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		12/01/2014	Redemption 100.0002		2,929,257	2,929,251	2,929,251	2,929,251		6		6		2,929,257				57,057	11/01/2017
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.790% 11/25/35		11/25/2014	Paydown		102,622	102,622	86,619	87,903		14,719		14,719		102,622				218	11/25/2035
013817-AS-0	ALCOA INC 6.750% 07/15/18		07/08/2014	MORGAN STANLEY		228,974	200,000	209,480	205,787		(595)		(595)		205,192		23,783	23,783	13,350	07/15/2018
01881C-AH-8	ALLIANT TECHSYSTEMS 2.982% 11/01/20		12/30/2014	Redemption 100.0000		217,703	217,703	217,703	217,703						217,703				10,204	11/01/2020
01973J-AG-4	ALLISON TRANSMISSION INC 3.243% 08/07/17		01/07/2014	CITIGROUP GLOBAL MARKETS		1,456,473	1,456,473	1,456,473	1,456,473						1,456,473					08/07/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
01973J-AG-4	ALLISON TRANSMISSION INC 3.243% 08/07/17		04/14/2014	Redemption 100.0000		625,006	625,006	625,006	625,006						625,006				4,754	08/07/2017
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J2 2A5 6.000% 07/25/37		12/01/2014	Paydown		901,091	1,063,213	832,848	831,868		69,223		69,223		901,091				33,388	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		12/01/2014	Paydown		214,455	263,358	189,618	182,847		31,608		31,608		214,455				9,025	06/25/2036
02147G-AE-4	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A5 0.570% 07/25/36		12/09/2014	DIRECT		2,565,577	3,709,826	2,062,322	2,077,252		56,315		56,315		2,133,567		432,010	432,010	19,783	07/25/2036
02147G-AE-4	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A5 0.570% 07/25/36		11/25/2014	Paydown		357,798	454,612	252,722	254,552		103,246		103,246		357,798				1,230	07/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 5.600% 07/25/36		11/25/2014	Paydown				156,161	95,320		(95,320)		(95,320)						29,326	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		12/01/2014	Paydown		343,771	432,815	332,800	324,332		19,439		19,439		343,771				15,006	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		12/01/2014	Paydown		237,977	293,701	184,297	167,295		70,682		70,682		237,977				9,799	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 5.631% 03/25/37		12/25/2014	Paydown				25,649	25,242	1,205	(26,448)		(25,243)						5,200	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR 2007-3T1 149 6.000% 04/25/37		12/01/2014	Paydown		991,612	1,349,073	985,953	945,231		46,382		46,382		991,612				49,475	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR 2007-22 1A17 6.250% 09/25/37		12/01/2014	Paydown		1,154,148	1,515,237	1,284,959	1,221,507		(67,359)		(67,359)		1,154,148				54,760	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR 2007-15CB A13 5.750% 07/25/37		12/01/2014	Paydown		1,215,703	1,472,661	1,143,381	1,100,992		114,711		114,711		1,215,703				44,066	07/25/2037
023767-AA-4	AMERICAN AIRLINES PT TRUST SERIES 2011-1A 5.250% 01/31/21		07/31/2014	Redemption 100.0000		625,085	625,085	625,085	625,085						625,085				24,695	01/31/2021
02640C-AF-2	AMERICAN GENERAL MTG LN TR 2009-1 A6 144A 5.750% 09/25/48		02/01/2014	Paydown		3,396,688	3,396,688	3,336,264	3,372,660		24,028		24,028		3,396,688				21,589	09/25/2048
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 2.327% 06/25/45		12/01/2014	Paydown		1,151,515	1,151,515	1,038,941	1,050,701		100,815		100,815		1,151,515				14,560	06/25/2045
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC 1.220% 12/25/33		12/25/2014	Paydown		193,912	193,912	176,703	178,407		15,505		15,505		193,912				1,588	12/25/2033
03073E-AE-5	AMERISOURCEBERGEN CORP 144A 5.875% 09/15/15		06/23/2014	Call 106.3050		2,406,745	2,264,000	1,907,420	2,151,623		255,122		255,122		2,406,745				102,713	09/15/2015
03073E-AF-2	AMERISOURCEBERGEN CORP 5.875% 09/15/15		06/23/2014	Call 106.3050		7,855,940	7,390,000	7,087,155	7,300,452		555,487		555,487		7,855,940				335,270	09/15/2015
04269G-AD-4	ARRIS GROUP, INC 3.500% 04/17/20		05/30/2014	Redemption 100.0000		821,114	821,114	819,062	819,247		1,868		1,868		821,114				11,975	04/17/2020
04822D-AB-5	ATLANTIC AVIATION FBO INC 3.250% 05/31/20		12/31/2014	Redemption 100.0000		39,587	39,587	39,191	39,220		367		367		39,587				12,482	05/31/2020
048677-AB-4	ATLANTIC MARINE CORP SERIES 2005 CLASS I 144A 5.343% 12/01/50		12/01/2014	Redemption 100.0000		128,974	128,974	121,661	122,025		6,949		6,949		128,974				5,223	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP 144A 6.158% 12/01/51		12/01/2014	Redemption 100.0000		31,059	31,059	33,126	33,037		(1,978)		(1,978)		31,059				1,485	12/01/2051
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC 3.000% 03/15/19		04/24/2014	Various		3,131,823	3,154,523	3,154,523	3,154,523						3,154,523		(22,700)	(22,700)	7,867	03/15/2019
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC 3.000% 03/15/19		03/31/2014	Redemption 100.0000		2,915	2,915	2,915	2,915						2,915				20	03/15/2019
05529H-AE-3	BCAP LLC TRUST 2006-RR1 PE 5.000% 11/25/36		12/01/2014	Paydown		2,643,159	2,643,130	2,124,416	2,258,840		384,318		384,318		2,643,159				103,392	11/25/2036
05532L-AA-7	BCAP LLC TRUST 2009-RR14 1A1 144A 6.000% 05/26/37		12/01/2014	Paydown		788,425	788,425	791,382	789,606		(1,181)		(1,181)		788,425				26,994	05/26/2037
05532V-AT-4	BCAP LLC TRUST 2010-RR2 3A3 144A 5.500% 02/26/36		12/01/2014	Paydown		2,692,680	2,692,680	2,672,485	2,683,265		9,415		9,415		2,692,680				100,066	02/26/2036
05536K-AR-8	BCAP 2011-RR9 144A 5.000% 03/26/37		12/01/2014	Paydown		992,214	992,214	987,252	987,484		4,730		4,730		992,214				27,837	03/26/2037
05537L-AA-2	BCAP 2011-RR10 1A1 144A 5.000% 03/26/37		12/01/2014	Paydown		2,444,350	2,444,350	2,453,516	2,451,262		(6,912)		(6,912)		2,444,350				70,818	03/26/2037
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		08/26/2014	Redemption 100.0000		222,979	222,979	222,979	222,979						222,979				10,954	02/26/2021

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
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		08/26/2014	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		08/26/2014	Redemption 100.0000		66,927	66,927	66,927	66,927						66,927				3,288	02/26/2021
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		08/26/2014	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		08/26/2014	Redemption 100.0000		27,648	27,648	27,648	27,648						27,648				1,358	02/26/2021
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 0.455% 05/20/35		12/22/2014	Paydown		209,366	209,366	143,154	144,709		64,657		64,657		209,366				573	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR 2007-2 1A2 5.500% 06/25/37		12/01/2014	Paydown		597,179	1,355,862	1,054,251	970,750		(373,571)		(373,571)		597,179				38,972	06/25/2037
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		12/01/2014	Paydown		878,527	1,028,829	924,660	915,898		(37,370)		(37,370)		878,527				30,512	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 2.654% 06/25/35		12/01/2014	Paydown		3,575,164	3,575,164	2,585,290	2,789,871		785,293		785,293		3,575,164				41,266	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE 2005-5 1A25 5.500% 06/25/35		12/01/2014	Paydown		513,217	513,217	508,726	510,021		3,195		3,195		513,217				20,174	06/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE 2005-10 1A1 5.500% 11/25/35		12/01/2014	Paydown		5,589,794	5,589,794	5,163,572	5,270,707		319,087		319,087		5,589,794				156,509	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 2.685% 01/25/36		12/01/2014	Paydown		229,755	277,923	218,235	225,141		4,389		4,389		229,531		225	225	5,178	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP 2006-1 3A1 5.500% 01/25/36		12/01/2014	Paydown		466,690	466,690	414,958	409,232		57,457		57,457		466,690				15,300	01/25/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP 2007-7 3A2 6.082% 09/25/37		12/01/2014	Paydown		38,078	427,279	330,244	322,542		(284,464)		(284,464)		38,078				13,073	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC 2007-2 A10 5.850% 05/25/37		12/01/2014	Paydown		157,342	491,602	364,321	349,565		(192,223)		(192,223)		157,342				13,303	05/25/2037
05990H-AU-7	BANC OF AMERICA FUNDING CORP 2010-R2 4A4 144A 6.250% 08/26/36		11/01/2014	Paydown		642,194	660,453	666,067	665,452		(23,258)		(23,258)		642,194				19,980	08/26/2036
07745M-AB-2	BELDEN FINANCE 2.732% 10/03/20		11/19/2014	GFI SECURITIES LLC		3,000,000	3,000,000	2,992,500	2,992,684		880		880		2,993,563		6,437	6,437	88,504	10/03/2020
07745M-AB-2	BELDEN FINANCE 2.732% 10/03/20		12/31/2014	Redemption 100.0000		25,152	25,152	25,089	25,090		61		61		25,152				13,301	10/03/2020
081331-AF-7	BELVOIR LAND LLC 144A 5.400% 12/15/47		05/30/2014	STERNE, AGEE AND LEACH		1,010,000	1,000,000	926,550	928,585		410		410		928,995		81,005	81,005	24,750	12/15/2047
10112R-AF-1	BOSTON PROPERTIES LP 5.625% 04/15/15		12/15/2014	Call 100.0000		4,716,000	4,716,000	4,291,560	4,604,928		111,072		111,072		4,716,000				391,170	04/15/2015
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		12/30/2014	Redemption 100.0000		458,333	458,333	458,333	458,333						458,333				22,481	06/30/2024
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 6.850% 06/01/34		06/01/2014	Redemption 100.0000		522,021	522,021	396,691	417,910		104,111		104,111		522,021				17,879	06/01/2034
124842-BG-9	CB RICHARD ELLIS SERVICES INC 2.985% 03/26/21		03/12/2014	CREDIT SUISSE SECURITIES		708,413	708,929	708,929	708,929						708,929		(516)	(516)	5,223	03/26/2021
124842-BG-9	CB RICHARD ELLIS SERVICES INC 2.985% 03/26/21		01/02/2014	Redemption 100.0000		1,786	1,786	1,786	1,786						1,786				7	03/26/2021
124857-AC-7	CBS CORP 8.875% 05/15/19		09/20/2014	Call 129.2550		6,462,750	5,000,000	4,879,250	4,922,069		1,540,681		1,540,681		6,462,750				375,955	05/15/2019
12543K-AE-4	COMMUNITY HEALTH SYSTEMS, INC 3.776% 01/25/17		01/28/2014	DIRECT		727,173	727,173	734,445	732,847		(130)		(130)		732,717		(5,544)	(5,544)		01/25/2017
12543K-AE-4	COMMUNITY HEALTH SYSTEMS, INC 3.776% 01/25/17		01/27/2014	Redemption 100.0000		272,827	272,827	275,555	274,955		(2,129)		(2,129)		272,827				6,038	01/25/2017
12543R-AT-6	COUNTRYWIDE HOME LOANS 2007-3 A18 6.000% 04/25/37		12/01/2014	Paydown		1,363,959	1,554,408	1,309,929	1,274,666		89,293		89,293		1,363,959				48,031	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS 2007-3 A33 6.000% 04/25/37		12/01/2014	Paydown		1,477,640	1,683,962	1,369,332	1,334,509		143,131		143,131		1,477,640				52,034	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS 2006-13 1A2 6.250% 09/25/36		12/01/2014	Paydown		2,005,811	2,131,318	1,742,630	1,685,681		320,130		320,130		2,005,811				68,062	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS 2006-15 A5 6.250% 10/25/36		12/01/2014	Paydown		1,140,318	1,403,658	1,142,919	1,119,143		21,175		21,175		1,140,318				51,074	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS 2007-14 A21 6.250% 09/25/37		12/01/2014	Paydown		1,023,144	1,056,422	923,344	914,407		108,738		108,738		1,023,144				41,822	09/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12544L-AQ-4	COUNTRYWIDE HOME LOANS 2007-11 A15 6.000% 08/25/37		12/01/2014	Paydown		1,066,079	1,218,786	1,027,716	1,037,295		28,783		28,783		1,066,079				39,016	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS 2007-8 1A22 6.000% 01/25/38		12/01/2014	Paydown		1,267,370	1,349,094	1,170,551	1,163,250		104,120		104,120		1,267,370				43,720	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS 2008-3R 2A1 144A 6.000% 08/25/37		12/01/2014	Paydown		2,862,527	3,190,885	2,908,326	2,852,210		10,317		10,317		2,862,527				108,875	08/25/2037
125634-AE-5	CLIF FUNDING LLC 2012-1A A 144A 4.210% 06/18/27		10/21/2014	Call 100.0000		20,940,827	20,940,827	20,938,232	20,938,487		2,340		2,340		20,940,827				734,674	06/18/2027
125634-AE-5	CLIF FUNDING LLC 2012-1A A 144A 4.210% 06/18/27		11/18/2014	Paydown		2,735,578	2,735,578	2,735,239	2,735,272		306		306		2,735,578				53,509	06/18/2027
12566V-AE-2	CITIMORTGAGE ALT LN TR 2007 A4 1A5 5.750% 04/25/37		12/01/2014	Paydown		810,718	1,020,025	790,209	773,026		37,692		37,692		810,718				32,702	04/25/2037
12624P-AF-2	COMM MORTGAGE TRUST 2012-CR3 XA 2.172% 11/15/45		12/01/2014	Paydown				122,540	106,042		(106,042)		(106,042)						10,469	11/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL XA 1.977% 10/15/45		12/01/2014	Paydown				228,183	199,359		(199,359)		(199,359)						25,974	10/15/2045
12625F-AF-3	COMMERCIAL MORTGAGE TRUST 2013-CR7 CL XA 1.544% 03/10/46		12/01/2014	Paydown				212,501	199,478		(199,478)		(199,478)						18,435	03/10/2046
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.387% 07/10/45		12/01/2014	Paydown				60,325	54,931		(54,931)		(54,931)						7,914	07/10/2045
12630U-AD-8	CSC HOLDINGS, INC 2.755% 04/15/20		03/10/2014	BANK OF AMERICA		3,477,074	3,500,000	3,482,500	3,484,034		439		439		3,484,473		(7,400)	(7,400)	15,284	04/15/2020
12630U-AD-8	CSC HOLDINGS, INC 2.755% 04/15/20		12/31/2014	Redemption 100.0000		2,307,162	2,307,162	2,295,626	2,296,638		10,524		10,524		2,307,162				40,394	04/15/2020
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER 2007-4 2A3 6.000% 06/25/37		12/01/2014	Paydown		834,771	937,650	772,781	786,792		47,978		47,978		834,771				31,669	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER 2007-3 4A4 5.500% 04/25/37		12/01/2014	Paydown		7,951,112	7,951,112	6,639,178	7,106,130		844,981		844,981		7,951,112				226,973	04/25/2037
12643N-PB-7	CREDIT SUISSE MTG CAPITAL CERT 2010-4R 10A1 144A 5.500% 04/26/37		12/01/2014	Paydown		1,341,543	1,341,434	1,328,020	1,329,868		11,675		11,675		1,341,543				39,066	04/26/2037
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A 6.000% 08/26/37		12/01/2014	Paydown		998,575	998,575	1,021,043	1,013,415		(14,840)		(14,840)		998,575				32,116	08/26/2037
12644T-AA-1	CREDIT SUISSE MTG CAP CERT 2010-13R 1A1 144A 5.500% 12/26/35		12/01/2014	Paydown		2,555,033	2,555,033	2,564,615	2,560,421		(5,387)		(5,387)		2,555,033				76,857	12/26/2035
126650-BS-8	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/32		12/10/2014	Redemption 100.0000		2,541	2,541	2,541	2,541						2,541				104	01/10/2032
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR 1.220% 03/25/33		12/26/2014	Paydown		851,656	851,656	755,845	763,534		88,122		88,122		851,656				5,931	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR 2005-1CB 2A2 5.500% 03/25/35		12/01/2014	Paydown		379,759	379,759	335,028	333,625		46,134		46,134		379,759				10,178	03/25/2035
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		12/01/2014	Paydown		397,042	471,159	362,793	345,562		51,479		51,479		397,042				14,890	10/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		12/01/2014	Paydown		66,277	66,277	56,667	55,736		10,540		10,540		66,277				1,950	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR 2006-9T1 A2 5.750% 05/25/36		12/01/2014	Paydown		388,593	537,347	413,697	394,966		(6,372)		(6,372)		388,593				16,610	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS 2005-23 A1 5.500% 11/25/35		12/01/2014	Paydown		2,039,590	2,039,590	1,808,861	1,843,712		195,878		195,878		2,039,590				68,956	11/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS 2005-24 A3 5.500% 11/25/35		12/01/2014	Paydown		1,228,668	1,228,668	1,052,047	1,094,651		134,016		134,016		1,228,668				36,754	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		12/01/2014	Paydown		228,140	243,338	230,676	225,282		2,858		2,858		228,140				7,820	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		12/01/2014	Paydown		636,954	710,807	619,290	578,391		58,563		58,563		636,954				18,437	12/25/2035
126694-RM-2	COUNTRYWIDE HOME LOANS 2005-J4 A4 5.500% 11/25/35		07/25/2014	Call 100.0000		11,422	11,422	10,819	11,050		372		372		11,422				366	11/25/2035
126694-RM-2	COUNTRYWIDE HOME LOANS 2005-J4 A4 5.500% 11/25/35		06/01/2014	Paydown		114,677	114,677	108,621	110,941		3,736		3,736		114,677				1,983	11/25/2035

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
126694-TD-0	COUNTRYWIDE HOME LOANS 2005-29 A1 5.750% 12/25/35		12/01/2014	Paydown		3,062,257	3,621,517	3,180,010	3,148,496		(86,238)		(86,238)		3,062,257				116,203	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS 2005-30 A3 5.500% 01/25/36		12/01/2014	Paydown		3,162,786	3,279,154	2,862,547	2,881,308		281,478		281,478		3,162,786				100,652	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 2.502% 02/20/36		12/01/2014	Paydown		156,607	202,663	148,958	142,071		14,536		14,536		156,607				2,825	02/20/2036
12669D-3P-1	COUNTRYWIDE HOME LOANS 2003-7 A9 5.500% 05/25/33		08/01/2014	Paydown		3,443,510	3,443,510	3,073,332	3,141,282		302,227		302,227		3,443,510				120,051	05/25/2033
12669D-5H-7	COUNTRYWIDE HOME LOANS 2003-11 A31 5.500% 05/25/33		12/01/2014	Paydown		629,280	629,280	520,139	550,787		78,492		78,492		629,280				17,647	05/25/2033
12669D-6H-6	COUNTRYWIDE HOME LOANS 2003-J3 1A10 5.750% 05/25/33		12/01/2014	Paydown		949,298	949,298	882,848	899,979		49,319		49,319		949,298				26,872	05/25/2033
12669D-HT-8	COUNTRYWIDE HOME LOANS 2002-25 1A14 6.000% 11/25/32		12/01/2014	Paydown		498,753	498,753	450,904	463,684		35,069		35,069		498,753				17,535	11/25/2032
12669D-WM-6	COUNTRYWIDE HOME LOANS 2002-J5 1A16 5.750% 01/25/33		12/01/2014	Paydown		1,620,864	1,620,864	1,673,542	1,669,367		(48,504)		(48,504)		1,620,864				30,682	01/25/2033
12669E-UF-1	COUNTRYWIDE HOME LOANS 2003-29 A1 5.500% 08/25/33		12/01/2014	Paydown		1,408,289	1,408,289	1,295,626	1,319,982		88,308		88,308		1,408,289				71,208	08/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS 2004-4 CL A5 5.250% 05/25/34		12/01/2014	Paydown		135,586	135,586	136,603	136,733		(1,147)		(1,147)		135,586				3,686	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR 2005-14 A2 5.500% 07/25/35		12/01/2014	Paydown		232,376	232,376	189,677	196,685		35,691		35,691		232,376				7,790	07/25/2035
12669G-P6-2	COUNTRYWIDE ALT LN TR 2005-R2 B1 144A 5.500% 06/25/35		12/01/2014	Paydown		203,981	355,063	226,643	256,301	98,763	(55,643)	95,439	(52,319)		203,981				12,744	06/25/2035
12669G-P7-0	COUNTRYWIDE ALT LN TR 2005-R2 B2 144A 5.500% 06/25/35		10/01/2014	Paydown		80,737	1,023,036	247,048	266,263	84,525	(177,257)	92,793	(185,525)		80,737				25,959	06/25/2035
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2014	Redemption 100.0000		299,231	299,231	299,231	299,231						299,231				12,832	01/15/2032
13134N-AE-1	CALPINE CONSTRUCTION FIN 3.250% 01/31/22		12/31/2014	Redemption 100.0000		39,566	39,566	39,467	39,473		93		93		39,566				33,277	01/31/2022
134011-AJ-4	CAMP PENDLETON QUANTICO 144A 5.572% 10/01/50		10/01/2014	Call 100.0000		255,000	255,000	266,947	266,658		(11,658)		(11,658)		255,000				10,587	10/01/2050
14068P-AG-9	CAPSUGEL HOLDINGS US, INC 3.734% 08/01/18		08/22/2014	UBS FINANCIAL SERVICES		3,552,818	3,578,234	3,578,234	3,578,234						3,578,234		(25,416)	(25,416)	42,127	08/01/2018
14068P-AG-9	CAPSUGEL HOLDINGS US, INC 3.734% 08/01/18		07/01/2014	Redemption 100.0000		64,150	64,150	64,150	64,150						64,150				28,315	08/01/2018
14069B-AA-2	CAPMARK MILITARY HSG 2007-AETC A1 144A 5.746% 02/10/52		12/10/2014	Paydown		105,502	105,502	95,479	95,679		9,823		9,823		105,502				3,313	02/10/2052
14170T-AG-6	CAREFUSION CORP 144A 3.300% 03/01/23		01/23/2014	Tax Free Exchange		23,025,072	23,000,000	23,027,260	23,025,217		(144)		(144)		23,025,072				299,383	03/01/2023
14427#-AA-0	CARPENTER FAMILY PROPERTIES /CVS 5.780% 04/22/26		12/03/2014	Redemption 100.0000		1,805,107	1,805,107	1,805,107	1,805,107						1,805,107				130,534	04/22/2026
15018L-AF-8	CEDAR FAIR, LP 3.250% 03/06/20		12/31/2014	Redemption 100.0000		36,686	36,686	36,595	36,604		82		82		36,686				7,863	03/06/2020
15672E-AJ-3	CEQUEL COMMUNICATIONS LLC 3.500% 02/14/19		12/31/2014	Redemption 100.0000		30,240	30,240	30,240	30,240						30,240				1,230	02/14/2019
16117L-BC-2	CHARTER COMMUNICATIONS OPER 3.000% 04/10/20		04/04/2014	BANK OF AMERICA		6,559,570	6,608,598	6,587,013	6,588,382		745		745		6,589,127		(29,557)	(29,557)	100,230	04/10/2020
16117L-BC-2	CHARTER COMMUNICATIONS OPER 3.000% 04/10/20		03/31/2014	Redemption 100.0000		33,293	33,293	33,126	33,137		156		156		33,293				380	04/10/2020
16162W-BK-4	CHASE MORTGAGE FINANCE CORP 2003-S11 3A1 5.500% 10/25/33		05/01/2014	Paydown		1,699,404	1,699,404	1,563,452	1,592,858		106,546		106,546		1,699,404				31,860	10/25/2033
16162W-JD-2	CHASE MORTGAGE FINANCE CORP 2004-S3 3A1 6.000% 03/25/34		12/01/2014	Paydown		1,659,586	1,659,586	1,555,862	1,558,410		101,175		101,175		1,659,586				44,965	03/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP 2007-S5 1A22 6.000% 07/25/37		12/01/2014	Paydown		3,102,199	3,102,199	2,831,895	2,800,110		315,968	13,878	302,090		3,102,199				99,840	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP 2006-S2 2A1 6.000% 10/25/36		12/01/2014	Paydown		3,766,780	4,433,897	3,843,373	3,884,207		(74,721)	42,707	(117,428)		3,766,780				142,173	10/25/2036

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17025T-AV-3	COUNTRYWIDE HOME LOANS 2007-15 1A20 6.250% 09/25/37		12/01/2014	Paydown		2,291,473	2,546,368	2,256,670	2,211,184		80,288		80,288		2,291,473				88,603	09/25/2037
172442-AM-7	CINEMARK USA, INC. 3.243% 12/18/19		12/31/2014	Redemption 100.0000		20,000	20,000	20,150	20,137		(137)		(137)		20,000				6,262	12/18/2019
172973-4D-8	CITICORP MORTGAGE SECURITIES 2005-8 1A6 5.500% 11/25/35		10/28/2014	Call 100.0000		86,861	86,861	79,044	81,417		5,444		5,444		86,861				3,981	11/25/2035
172973-4D-8	CITICORP MORTGAGE SECURITIES 2005-8 1A6 5.500% 11/25/35		11/01/2014	Paydown		3,465,611	3,465,611	3,153,706	3,248,397		217,213		217,213		3,465,611				80,638	11/25/2035
172973-W8-8	CITICORP MORTGAGE SECURITIES 2005-4 2A1 5.000% 07/25/20		12/01/2014	Paydown		724,923	724,923	692,301	704,051		20,872		20,872		724,923				22,458	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST 2003-UST1 A1 5.500% 12/25/18		12/01/2014	Paydown		351,110	351,110	341,016	345,121		5,990		5,990		351,110				10,865	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST 2004-NCM1 1A2 6.500% 07/25/34		12/01/2014	Paydown		901,276	901,276	879,871	882,705		18,571		18,571		901,276				32,518	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 2.713% 12/25/35		12/01/2014	Paydown		609,536	771,823	410,735	432,282		177,255		177,255		609,536				13,831	12/25/2035
17312F-AL-7	CITICORP MORTGAGE SEC INC 2007-3 1A11 6.000% 04/25/37		12/01/2014	Paydown		3,022,758	3,022,758	2,910,349	2,965,001		57,757		57,757		3,022,758				75,373	04/25/2037
17313M-AA-5	CITIMORTGAGE ALTERNATIVE LN TR 2007-A8 A1 6.000% 10/25/37		09/12/2014	Various		3,636,581	4,179,978	3,145,997	3,051,117		336		336		3,051,453		585,128	585,128	199,246	10/25/2037
17313M-AA-5	CITIMORTGAGE ALTERNATIVE LN TR 2007-A8 A1 6.000% 10/25/37		09/01/2014	Paydown		453,591	528,860	398,039	386,034		67,557		67,557		453,591				13,329	10/25/2037
17316H-AS-4	CITIGROUP MORTGAGE LOAN TRUST 2010-2 4A1 144A 6.000% 12/25/36		12/01/2014	Paydown		2,376,382	2,376,382	2,364,500	2,371,604		4,778		4,778		2,376,382				76,624	12/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST 2010-6 4A1 144A 5.500% 12/25/36		11/01/2014	Paydown		1,939,837	1,939,837	1,930,138	1,931,229		8,608		8,608		1,939,837				53,705	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC 2010-7 6A1 144A 5.000% 06/25/37		12/01/2014	Paydown		843,271	843,271	839,581	839,594		3,677		3,677		843,271				22,445	06/25/2037
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST 2010-5 6A1 144A 5.500% 02/25/37		12/01/2014	Paydown		2,866,527	2,866,527	2,855,778	2,855,859		10,668		10,668		2,866,527				91,518	02/25/2037
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR 2007-A6 1A13 6.000% 06/25/37		12/01/2014	Paydown		1,043,369	1,429,909	1,118,546	1,096,840		(53,471)		(53,471)		1,043,369				43,541	06/25/2037
210795-QB-9	CONTINENTAL AIRLINES 2012-2A 4.000% 10/29/24		10/29/2014	Redemption 100.0000		639,024	639,024	643,683	643,119		(4,096)		(4,096)		639,024				18,754	10/29/2024
210797-AH-9	UNITED AIRLINES, INC 3.233% 03/22/19		10/01/2014	Redemption 100.0000		24,646	24,646	24,646	24,646						24,646				394	03/22/2019
21079N-AA-9	CONTINENTAL AIRLINES 2007-1 5.983% 04/19/22		10/19/2014	Redemption 100.0000		429,600	429,600	425,733	426,542		3,057		3,057		429,600				19,265	04/19/2022
21079T-AA-6	CONTINENTAL AIRLINES 2009-1 9.000% 07/08/16		07/08/2014	Redemption 100.0000		5,645	5,645	6,492	6,066		(420)		(420)		5,645				383	07/08/2016
210805-BU-0	CONTINENTAL AIRLINES 1997-4 6.900% 01/02/18		07/02/2014	Redemption 100.0000		132,500	132,500	134,929	133,470		(969)		(969)		132,500				4,787	01/02/2018
212168-AA-6	CONTINENTAL WIND 144A 6.000% 02/28/33		08/31/2014	Redemption 100.0000		735,038	735,038	735,038	735,038						735,038				28,527	02/28/2033
222070-A#-1	COTY INC SERIES C SENIOR SECURED NOTE 5.820% 06/16/22		09/29/2014	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				3,048,201	06/16/2022
224044-BM-8	COX COMMUNICATIONS INC 5.450% 12/15/14		12/15/2014	Maturity		1,600,000	1,600,000	1,543,872	1,592,388		7,612		7,612		1,600,000				87,200	12/15/2014
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG 2005-4 3A20 5.500% 06/25/35		12/01/2014	Paydown		799,614	799,614	746,389	765,498		34,116		34,116		799,614				22,868	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG 2005-6 6A1 6.000% 07/25/35		12/01/2014	Paydown		933,535	933,535	845,836	837,368		96,167		96,167		933,535				34,713	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG 2005-6 8A1 4.500% 12/25/38		12/01/2014	Paydown		991,683	991,683	950,776	960,031		31,652		31,652		991,683				24,061	12/25/2038
225470-E8-2	ADJUSTABLE RATE MORTGAGE TRUST 2006-1 3A3 2.849% 03/25/36		09/19/2014	BANK OF AMERICA		158,094	210,507	135,251	121,936		3,218		3,218		125,155		32,939	32,939	4,808	03/25/2036
225470-E8-2	ADJUSTABLE RATE MORTGAGE TRUST 2006-1 3A3 2.849% 03/25/36		07/01/2014	Paydown		5,593	14,974	9,621	8,674		(3,081)		(3,081)		5,593				129	03/25/2036
22943Y-DF-3	CSMC 2009-3R 6A1 144A 5.750% 02/27/36		04/01/2014	Paydown		239,905	239,905	232,108	232,780		7,125		7,125		239,905				3,342	02/27/2036

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
22943Y-DY-2	CSMC 2009-3R 7A1 144A 6.000% 03/27/37		12/01/2014	Paydown		5,030,658	5,030,658	4,634,493	4,818,910		211,747		211,747		5,030,658				155,709	03/27/2037
22943Y-EL-9	CSMC 2009-3R 8A1 144A 6.000% 04/27/37		12/01/2014	Paydown		1,070,128	1,070,128	1,028,661	1,034,630		35,498		35,498		1,070,128				33,580	04/27/2037
22943Y-HG-7	CSMC 2009-3R 12A1 144A 6.000% 12/27/36		12/01/2014	Paydown		1,872,539	1,872,539	1,785,934	1,797,492		75,047		75,047		1,872,539				66,893	12/27/2036
22943Y-JB-6	CSMC 2009-3R 13A1 144A 5.750% 07/27/37		12/01/2014	Paydown		1,751,802	1,751,802	1,648,883	1,662,609		89,192		89,192		1,751,802				59,191	07/27/2037
22943Y-KG-3	CSMC 2009-3R 15A1 144A 5.750% 12/27/36		12/01/2014	Paydown		1,706,509	1,706,509	1,619,050	1,630,357		76,152		76,152		1,706,509				58,987	12/27/2036
22943Y-LB-3	CSMC 2009-3R 16A3 144A 6.000% 08/27/36		12/01/2014	Paydown		1,998,200	1,998,200	1,900,788	1,913,601		84,599		84,599		1,998,200				51,517	08/27/2036
22943Y-MV-8	CSMC 2009-3R 18A1 144A 6.000% 11/27/36		12/01/2014	Paydown		1,672,327	1,672,327	1,574,078	1,590,346		81,981		81,981		1,672,327				46,409	11/27/2036
22943Y-NP-0	CSMC 2009-3R 19A1 144A 6.000% 01/27/38		12/01/2014	Paydown		1,954,026	1,954,026	1,888,078	1,897,594		56,432		56,432		1,954,026				64,203	01/27/2038
22943Y-PJ-2	CSMC 2009-3R 20A1 144A 6.000% 10/27/36		12/01/2014	Paydown		2,032,190	2,032,190	1,938,201	1,950,834		81,356		81,356		2,032,190				67,987	10/27/2036
22943Y-QB-8	CSMC 2009-3R 21A1 144A 6.000% 12/27/36		12/01/2014	Paydown		1,354,523	1,354,523	1,315,581	1,320,542		33,981		33,981		1,354,523				39,652	12/27/2036
22943Y-RM-3	CSMC 2009-3R 22A1 144A 6.500% 10/27/36		11/01/2014	Paydown		951,327	951,327	907,328	913,189		38,138		38,138		951,327				31,252	10/27/2036
22943Y-SE-0	CSMC 2009-3R 23A1 144A 6.000% 06/27/36		12/01/2014	Paydown		2,400,939	2,400,939	2,289,895	2,304,811		96,128		96,128		2,400,939				82,559	06/27/2036
22943Y-SX-8	CSMC 2009-3R 24A1 144A 6.000% 06/27/37		12/01/2014	Paydown		5,214,199	5,214,199	4,894,830	5,004,122		210,077		210,077		5,214,199				166,385	06/27/2037
22944F-DA-4	CSMC 2009-2R 8A1 144A 6.000% 09/26/37		12/01/2014	Paydown		2,044,016	2,044,016	1,911,155	1,943,079		100,937		100,937		2,044,016				62,776	09/26/2037
22944F-DJ-5	CSMC 2009-2R 10A1 144A 5.500% 08/26/37		12/01/2014	Paydown		851,270	851,270	774,655	788,617		62,653		62,653		851,270				28,458	08/26/2037
237194-AK-1	DARDEN RESTAURANTS INC 3.350% 11/01/22		08/08/2014	DIRECT		4,148,861	4,277,000	4,269,644	4,270,514		384		384		4,270,898		(122,037)	(122,037)	220,002	11/01/2022
24702N-AB-6	DELL 3.733% 04/29/20		10/31/2014	Redemption 100.0000		41,401	41,401	40,987	40,994		407		407		41,401				98,586	04/29/2020
24713#-AF-1	DELOITTE & TOUCHE 7.610% 04/17/17		04/17/2014	Redemption 100.0000		1,181,845	1,181,845	1,230,170	1,193,350		(11,505)		(11,505)		1,181,845				44,969	04/17/2017
24715#-AA-2	DELOITTE LLP SERIES A NOTES 6.730% 08/20/23		08/20/2014	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		11/24/2014	Redemption 100.0000		38,399	38,399	38,542	38,493		(94)		(94)		38,399				1,414	05/23/2019
247367-BH-7	DELTA AIR LINES SERIES 2007-1A 6.821% 08/10/22		08/10/2014	Various		625,033	625,033	620,433	621,323		3,710		3,710		625,033				31,833	08/10/2022
24736C-AR-5	DELTA AIR LINES 2.982% 04/20/17		11/07/2014	WACHOVIA SECURITIES		1,246,817	1,246,817	1,246,817	1,246,817						1,246,817				28,812	04/20/2017
24736C-AR-5	DELTA AIR LINES 2.982% 04/20/17		10/28/2014	Redemption 100.0000		20,188	20,188	20,188	20,188						20,188				431	04/20/2017
24736V-AA-0	DELTA AIR LINES SERIES 2010-1A 6.200% 07/02/18		07/02/2014	Redemption 100.0000		469,737	469,737	469,737	469,737						469,737				21,757	07/02/2018
25151D-GR-8	DEUTSCHE ALT-A SECURITIES INC 2005-AR2 3A1 2.509% 10/25/35		09/01/2014	Paydown		342,929	481,684	310,196	312,166		30,763		30,763		342,929				7,348	10/25/2035
25158E-AD-8	DMSI 2009-RS2 2A1 144A 6.000% 11/26/36		12/01/2014	Paydown		1,617,105	1,617,105	1,565,018	1,575,491		41,614		41,614		1,617,105				47,894	11/26/2036
25158E-AQ-9	DMSI 2009-RS2 3A1 144A 6.000% 11/26/37		12/01/2014	Paydown		1,473,723	1,473,723	1,425,827	1,433,700		40,023		40,023		1,473,723				51,861	11/26/2037
25389N-AJ-6	DIGITALGLOBE, INC 3.750% 01/24/20		12/31/2014	Redemption 100.0000		16,978	16,978	16,978	16,978						16,978				5,949	01/24/2020
25442L-AE-6	DINEEQUITY INC 3.750% 10/19/17		09/30/2014	Redemption 100.0000		664,237	664,237	664,237	664,237						664,237				18,797	10/19/2017
25746U-AR-0	DOMINION RESOURCES INC 5.200% 01/15/16		12/09/2014	Call 105.2741		1,663,331	1,580,000	1,486,543	1,548,762		114,569		114,569		1,663,331				115,024	01/15/2016
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER 2012-1A A2 144A 5.216% 01/25/42		04/25/2014	Paydown		225,000	225,000	225,000	225,000						225,000				4,433	01/25/2042
260543-BX-0	DOW CHEMICAL COMPANY 8.550% 05/15/19		10/14/2014	CANTOR FITZGERALD SECURITIES C		253,802	200,000	242,064	227,391		(3,559)		(3,559)		223,832		29,970	29,970	15,770	05/15/2019
28932M-AG-0	ELM ROAD GENERATING STATION 144A 4.673% 01/19/31		07/19/2014	Redemption 100.0000		299,124	299,124	339,143	337,227		(38,103)		(38,103)		299,124				10,523	01/19/2031
29266R-J*-0	ENERGIZER HOLDINGS INC 6.130% 06/30/14		06/30/2014	Maturity		5,000,000	5,000,000	4,753,300	4,974,322		25,678		25,678		5,000,000				153,250	06/30/2014
29273R-AL-3	ENERGY TRANSFER PARTNERS 8.500% 04/15/14		04/15/2014	Maturity		80,000	80,000	91,106	80,767		(767)		(767)		80,000				3,400	04/15/2014
29348Q-AA-0	ENOGEX LLC 144A 6.875% 07/15/14		07/15/2014	Maturity		10,000,000	10,000,000	9,976,800	9,997,196		2,804		2,804		10,000,000				687,500	07/15/2014
302570-BC-9	FPL GROUP CAPITAL INC 7.875% 12/15/15		12/29/2014	Call 106.8310		1,335,388	1,250,000	1,250,000	1,250,000		85,388		85,388		1,335,388				102,266	12/15/2015
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		12/15/2014	Paydown		86,747	86,747	86,747	86,747						86,747				1,979	10/15/2042
31428X-AQ-9	FEDEX CORP 7.375% 01/15/14		01/15/2014	Maturity		6,000,000	6,000,000	6,103,050	6,000,925		(925)		(925)		6,000,000				221,250	01/15/2014
32051D-3X-8	FIRST HORIZON MTG PASS THRU TR 2004-4 1A6 5.250% 09/25/34		12/26/2014	Call 100.0000		10,197,195	10,197,195	8,470,045	8,885,317		1,311,878		1,311,878		10,197,195				535,353	09/25/2034
32051D-3X-8	FIRST HORIZON MTG PASS THRU TR 2004-4 1A6 5.250% 09/25/34		11/01/2014	Paydown		2,349,721	2,349,721	1,951,737	2,047,427		302,294		302,294		2,349,721				42,522	09/25/2034

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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
32051G-NS-0	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A1 0.670% 06/25/35		01/27/2014	BANK OF AMERICA		1,468,016	1,715,724	1,312,529	1,296,342		519		519		1,296,861		171,155	171,155	1,107	06/25/2035
32051G-NS-0	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A1 0.670% 06/25/35		01/25/2014	Paydown		13,733	13,733	10,506	10,376		3,357		3,357		13,733				8	06/25/2035
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2 4.831% 06/25/35		12/25/2014	Paydown				68,589	36,281		(36,281)		(36,281)						23,524	06/25/2035
347466-AB-0	IRWIN LAND LLC 144A 5.030% 12/15/25		07/29/2014	D.A. DAVIDSON		2,662,500	2,500,000	2,481,250	2,486,074		827		827		2,486,900		175,600	175,600	78,943	12/15/2025
347508-AA-1	FORT KNOX MILITARY HOUSING 144A 5.815% 02/15/52		10/28/2014	Various		33,178,313	30,975,000	31,894,786	31,891,908		(24,147)		(24,147)		31,867,761		1,310,552	1,310,552	1,567,319	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS 0.611% 07/15/19		06/16/2014	Paydown		7,122	7,122	5,991	6,475		646		646		7,122				675	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS 0.611% 07/15/19		11/17/2014	Paydown		117,840	117,840	99,133	108,945		8,895		8,895		117,840				6,133	07/15/2019
36185M-AM-4	GMAC MTG CORP LOAN TRUST 2005-AF1 A5 5.750% 07/25/35		12/01/2014	Paydown		4,164,332	4,164,332	3,877,284	3,936,642		227,690		227,690		4,164,332				141,654	07/25/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST 2003-J8 A 5.250% 12/25/33		12/01/2014	Paydown		712,523	712,523	641,271	655,487		57,036		57,036		712,523				22,052	12/25/2033
362334-JV-7	GSR MORTGAGE LOAN TRUST 2006-3F 2A7 5.750% 03/25/36		12/01/2014	Paydown		959,659	959,659	876,728	869,663		89,997		89,997		959,659				36,986	03/25/2036
36242D-5W-9	GSR MORTGAGE LOAN TRUST 2005-5F 2A2 5.500% 06/25/35		12/01/2014	Paydown		292,929	292,929	293,845	293,474		(544)		(544)		292,929				8,637	06/25/2035
362611-AC-9	GSR MORTGAGE LOAN TRUST 2006-8F 2A1 6.000% 09/25/36		12/01/2014	Paydown		1,194,735	1,273,669	1,146,261	1,162,751		31,984		31,984		1,194,735				41,487	09/25/2036
37244N-AC-1	GENPACT INTERNATIONAL INC 3.500% 08/30/19		12/31/2014	Redemption 100.0000		64,059	64,059	63,739	63,762		298		298		64,059				1,509	08/30/2019
37252K-AJ-1	GEO GROUP INC 3.250% 04/03/20		10/03/2014	Redemption 100.0000		8,205	8,205	8,205	8,205						8,205				13,521	04/03/2020
38012L-AA-7	GMACN 2006-NELL CL A 144 A 5.364% 05/10/51		12/10/2014	Paydown		23,974	23,974	23,974	23,974						23,974				966	05/10/2051
38013A-AB-8	GMACN 2011-DRUM A 144A 5.587% 05/10/50		12/10/2014	Paydown		64,793	104,537	104,529	104,529		(39,736)		(39,736)		64,793				4,746	05/10/2050
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 0.460% 02/25/36		12/26/2014	Paydown		52,633	52,633	38,803	38,737		13,896		13,896		52,633				127	02/25/2036
404122-AN-3	HCA, INC 3.005% 05/01/18		03/17/2014	Various		3,754,489	3,755,294	3,767,747	3,765,675		(466)		(466)		3,765,209		(10,721)	(10,721)	9,727	05/01/2018
404122-AN-3	HCA, INC 3.005% 05/01/18		01/02/2014	Redemption 100.0000		9,412	9,412	9,459	9,451		(39)		(39)		9,412				24	05/01/2018
40419V-AJ-1	HJ HENIZ CO 3.500% 06/05/20		12/24/2014	Redemption 100.0000		979,085	979,085	976,638	976,817		2,269		2,269		979,085				33,176	06/05/2020
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 2.118% 08/19/50		12/01/2014	Paydown		333,653	333,653	290,278	289,715		43,938		43,938		333,653				5,231	08/19/2050
41161P-WB-5	HARBORVIEW MTG LN TRUST HVMLT 2005-13 2A11 0.444% 02/19/36		05/13/2014	MORGAN STANLEY		402,520	507,719	368,096	366,729		1,806		1,806		368,534		33,986	33,986	920	02/19/2036
41161P-WB-5	HARBORVIEW MTG LN TRUST HVMLT 2005-13 2A11 0.444% 02/19/36		04/19/2014	Paydown		1,487	1,487	1,078	1,074		413		413		1,487				2	02/19/2036
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. 144A 4.474% 03/20/43		12/20/2014	Paydown		150,000	150,000	150,000	150,000						150,000				4,194	03/20/2043
42208@-AA-8	HD SALEM OR LANDLORD LLC 6.250% 11/30/30		12/31/2014	Redemption 100.0000		148,613	148,613	148,613	148,613						148,613				5,079	11/30/2030
42218B-AJ-4	HEALTH MANAGEMENT ASSOC 3.500% 11/18/18		01/27/2014	Redemption 100.0000		2,148,773	2,148,773	2,148,773	2,148,773						2,148,773				5,641	11/18/2018
42804V-AM-3	HERTZ CORPORATION 3.750% 03/11/18		12/31/2014	Redemption 100.0000		10,000	10,000	10,088	10,074		(74)		(74)		10,000				311	03/11/2018
42804V-AN-1	HERTZ CORPORATION 3.000% 03/11/18		03/27/2014	GOLDMAN SACHS & CO.		1,767,914	1,770,718	1,770,718	1,770,718						1,770,718		(2,804)	(2,804)	8,706	03/11/2018
428236-AT-0	HEWLETT-PACKARD CO 6.125% 03/01/14		03/01/2014	Maturity		7,000,000	7,000,000	6,969,270	6,998,845		1,155		1,155		7,000,000				214,375	03/01/2014
437084-BL-9	HOME EQUITY ASSET TRUST 0.965% 07/25/34		12/26/2014	Paydown		353,410	353,410	328,561	332,855		20,555		20,555		353,410				1,854	07/25/2034
44701P-AT-1	HUNTSMAN INTERNATIONAL, LLC 2.755% 04/19/17		06/05/2014	JP MORGAN SECURITIES		1,968,599	1,979,730	1,990,853	1,988,614		(1,146)		(1,146)		1,987,468		(18,869)	(18,869)	24,884	04/19/2017
44701P-AT-1	HUNTSMAN INTERNATIONAL, LLC 2.755% 04/19/17		06/30/2014	Redemption 100.0000		20,270	20,270	20,397	20,371		(101)		(101)		20,270				2,078	04/19/2017

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44969C-AM-2	IMS HEALTH INC 3.750% 08/26/17		03/17/2014	DIRECT		744,000	744,000	744,000	744,000						744,000				8,093	08/26/2017
45112A-AA-5	ICONX 2012-1A CL A 144A 4.229% 01/25/43		10/25/2014	Paydown		1,580,012	1,580,012	1,580,012	1,580,012						1,580,012				41,965	01/25/2043
45660L-2V-0	RESIDENTIAL ASSET SEC TR 2005-A16 A3 6.000% 02/25/36		12/01/2014	Paydown		1,660,106	2,210,992	1,818,450	1,767,218		(107,112)		(107,112)		1,660,106				90,303	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR 2005-A15 5A1 5.750% 02/25/36		12/01/2014	Paydown		1,136,327	1,223,957	962,174	941,409		194,919		194,919		1,136,327				37,246	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR 2005-A5 A8 5.500% 05/25/35		12/01/2014	Paydown		5,700,554	5,700,554	5,254,281	5,279,190		421,364		421,364		5,700,554				189,074	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7 2.407% 06/25/35		12/01/2014	Paydown		595,676	607,864	499,208	510,257		85,419		85,419		595,676				7,783	06/25/2035
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.520% 06/25/36		12/25/2014	Paydown		671,513	671,513	569,107	573,005		98,508		98,508		671,513				1,635	06/25/2036
45804U-AA-4	INSURANCE NOTE CAPITAL TERM 2005-1R2A NOTE 144A 0.517% 10/04/35		11/04/2014	Paydown		828,000	828,000	604,440	704,162		123,838		123,838		828,000				3,435	10/04/2035
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 12/01/34		12/01/2014	Redemption 100.0000		118,497	118,497	118,497	118,497						118,497				4,457	12/01/2034
466247-B2-8	JP MORGAN MORTGAGE TRUST 2005-S3 1A21 5.500% 01/25/36		12/01/2014	Paydown		1,541,826	1,601,950	1,354,867	1,399,794		142,033		142,033		1,541,826				34,369	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST 2005-S3 2A3 6.000% 01/25/21		12/01/2014	Paydown		459,850	505,372	492,214	494,777		(34,927)		(34,927)		459,850				19,280	01/25/2021
46627M-AV-9	JP MORGAN ALT LN TRUST 2005-S1 2A10 6.000% 12/25/35		12/01/2014	Paydown		848,283	998,711	834,695	835,271		13,012		13,012		848,283				33,252	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36		12/01/2014	Paydown		213,436	278,954	221,594	213,590		(154)		(154)		213,436				9,734	03/25/2036
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5 0.330% 10/25/36		12/25/2014	Paydown		380,424	440,696	343,192	350,557		29,867		29,867		380,424				842	10/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST 2006-S2 3A4 6.250% 07/25/36		12/01/2014	Paydown		1,246,302	1,310,601	1,041,979	1,006,424		239,878		239,878		1,246,302				45,689	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST 2006-S3 1A10 6.500% 08/25/36		12/01/2014	Paydown		2,384,781	2,542,087	2,224,046	2,309,148		151,538	75,904	75,634		2,384,781				80,004	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST 2006-S3 1A11 6.500% 08/25/36		12/01/2014	Paydown		6,923,316	7,374,024	6,404,484	6,264,923		658,393		658,393		6,923,316				232,296	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST 2006-S3 2A3 5.000% 08/25/21		12/01/2014	Paydown		1,176,104	1,177,006	1,035,766	1,109,753		66,351		66,351		1,176,104				35,674	08/25/2021
46633J-AC-0	JPMRR 2009-4 2A1 144A 6.000% 07/26/37		12/01/2014	Paydown		5,887,762	5,887,762	5,416,741	5,607,527		280,236		280,236		5,887,762				183,912	07/26/2037
46633J-AQ-9	JPMRR 2009-4 3A1 144A 6.000% 02/26/37		12/01/2014	Paydown		3,809,049	3,809,049	3,580,506	3,688,932		120,117		120,117		3,809,049				110,109	02/26/2037
47233N-AA-7	JEFFERIES & CO 2010-R4 1A1 144A/3c7 5.000% 10/26/36		12/01/2014	Paydown		2,625,790	2,625,790	2,619,225	2,624,618		1,172		1,172		2,625,790				71,838	10/26/2036
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626% 01/15/42		07/15/2014	Redemption 100.0000		548,907	548,907	562,705	561,975		(13,069)		(13,069)		548,907				19,117	01/15/2042
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/15/2014	Redemption 100.0000		95,483	95,483	95,483	95,483						95,483				3,131	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2014	Redemption 100.0000		1,926	1,926	1,926	1,926						1,926				117	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/15/2014	Redemption 100.0000		71,752	71,752	71,752	71,752						71,752				2,486	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2014	Redemption 100.0000		9,393	9,393	9,393	9,393						9,393				415	06/15/2034
482480-AA-8	KLA-TENCOR CORP 6.900% 05/01/18		12/19/2014	Call 100.0000		17,320,000	17,320,000	18,142,537	17,823,484		(503,484)		(503,484)		17,320,000				4,323,006	05/01/2018
48562R-AC-3	KAR AUCTION SERVICES, INC 3.750% 05/29/17		03/13/2014	DIRECT		1,158,299	1,158,299	1,158,299	1,158,299						1,158,299				8,446	05/29/2017
487312-AA-8	KEENAN FT DETRIC KEENAN ENERGY 144A 6.093% 05/15/33		11/15/2014	Redemption 100.0000		373,905	373,905	364,558	365,832		8,074		8,074		373,905				17,171	05/15/2033
49460Y-AU-9	KINETIC CONCEPTS INC 4.500% 05/04/18		01/24/2014	DIRECT		5,722,493	5,722,493	5,722,493	5,722,493						5,722,493				81,546	05/04/2018
49460Y-AU-9	KINETIC CONCEPTS INC 4.500% 05/04/18		01/02/2014	Redemption 100.0000		14,401	14,401	14,401	14,401						14,401				166	05/04/2018
50075N-AW-4	MONDELEZ INTERNATIONAL 6.875% 01/26/39		01/23/2014	TENDER OFFER		960,045	750,000	819,855	816,107		(80)		(80)		816,027		144,018	144,018	48,424	01/26/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
50212X-AR-7	LPL HOLDINGS INC 3.250% 03/29/19		09/30/2014	Redemption 100.0000		29,562	29,562	29,562	29,562						29,562				32,731	03/29/2019
524901-AP-0	LEGG MASON 5.500% 05/21/19		07/23/2014	Call 115.1686		5,758,428	5,000,000	4,952,774	4,958,712		799,717		799,717		5,758,428				184,861	05/21/2019
52521R-AD-3	LEHMAN MORTGAGE TRUST 2007-5 1A2 5.750% 06/25/37		12/01/2014	Paydown		2,444,429	2,867,155	2,225,434	2,264,175		180,254		180,254		2,444,429				97,302	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST 2007-5 3A3 5.000% 12/25/35		12/01/2014	Paydown		3,910,435	4,073,795	3,300,340	3,399,352		511,083		511,083		3,910,435				112,442	12/25/2035
52677@-AA-9	LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32		12/15/2014	Redemption 100.0000		55,393	55,393	55,393	55,393						55,393				1,962	09/21/2032
53803H-AG-5	LIVE NATION ENTERTAINMENT INC 3.005% 08/16/20		12/31/2014	Redemption 100.0000		20,453	20,453	20,453	20,453						20,453				54,452	08/16/2020
55265K-K6-5	MASTR ASSET SEC TR 2003-8 3A4 5.250% 09/25/33		12/01/2014	Paydown		2,624,799	2,624,794	2,523,083	2,560,411		64,388		64,388		2,624,799				68,839	09/25/2033
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12 5.250% 09/25/33		12/01/2014	Paydown		864,410	864,390	708,800	743,309		121,101		121,101		864,410				22,823	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7 5.500% 10/25/33		12/01/2014	Paydown		643,830	643,830	563,352	573,963		69,867		69,867		643,830				20,182	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4 5.500% 06/25/33		12/01/2014	Paydown		1,373,091	1,373,091	1,304,437	1,322,080		51,011		51,011		1,373,091				49,164	06/25/2033
56127@-AA-6	MALON D MIMMS FAMILY LP 6.560% 09/05/33		12/01/2014	Redemption 100.0000		58,261	58,261	58,261	58,261						58,261				2,122	09/05/2033
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR 2010-1A CLASS B 144A 4.520% 10/20/32		12/20/2014	Paydown		404,820	404,820	404,738	404,665		155		155		404,820				9,584	10/20/2032
571748-AM-4	MARSH & MCLENNAN COS INC 5.375% 07/15/14		07/15/2014	Maturity		7,500,000	7,500,000	7,013,100	7,454,241		45,759		45,759		7,500,000				403,125	07/15/2014
571748-AQ-5	MARSH & MCLENNAN COS INC 9.250% 04/15/19		10/06/2014	Call 130.8360		1,308,360	1,000,000	999,860	999,998		308,362		308,362		1,308,360				90,188	04/15/2019
576434-V9-2	MASTR ALTERNATE LOAN TRUST 2005-6 1A5 5.500% 12/25/35		12/01/2014	Paydown		870,829	870,829	749,123	738,298		132,531		132,531		870,829				25,742	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 1.070% 09/25/34		12/26/2014	Paydown		256,054	256,054	152,449	195,644		60,410		60,410		256,054				2,739	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2 1.144% 09/25/34		12/26/2014	Paydown		3,095,569	3,095,569	2,646,712	2,574,296		521,273		521,273		3,095,569				17,843	09/25/2034
57643M-LA-0	MASTR ASSET SECURITZATION TRST 2005-2 1A1 5.250% 11/25/35		06/25/2014	Call 100.0000		34,340	34,340	29,189	30,259		4,081		4,081		34,340				900	11/25/2035
57643M-LA-0	MASTR ASSET SECURITZATION TRST 2005-2 1A1 5.250% 11/25/35		05/01/2014	Paydown		937,530	937,530	796,901	826,107		111,424		111,424		937,530				12,319	11/25/2035
583491-AB-1	MECCANICA HOLDINGS USA 144A 7.375% 07/15/39		12/03/2014	MORGAN STANLEY		6,768,125	6,500,000	6,508,070	6,508,157		(175)		(175)		6,507,981		260,144	260,144	669,793	07/15/2039
583491-AC-9	MECCANICA HOLDINGS USA 144A 6.250% 01/15/40		11/21/2014	MORGAN STANLEY		2,277,675	2,385,000	2,367,621	2,368,216		195		195		2,368,411		(90,736)	(90,736)	203,305	01/15/2040
59157B-AF-9	METLIFE INSTITUTIONAL FD 144A 1.130% 04/04/14		04/04/2014	Maturity		100,000	100,000	100,000	100,000						100,000				578	04/04/2014
59514U-AD-0	MICROSEMI CORP 3.750% 02/02/18		03/18/2014	Redemption 100.0000		2,289,111	2,289,111	2,289,111	2,289,111						2,289,111				18,729	02/02/2018
59524E-AB-8	MID-ATLANTIC MILITARY CO 144A 5.240% 08/01/50		08/01/2014	Redemption 100.0000		118,109	118,109	100,201	101,112		16,997		16,997		118,109				4,419	08/01/2050
59565A-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A 6.700% 09/15/19		08/21/2014	BANK OF AMERICA		336,993	300,000	314,487	309,959		(975)		(975)		308,984		28,009	28,009	19,039	09/15/2019
59748T-AA-7	MIDLAND COGEN VENTURE 144A 6.000% 03/15/25		09/15/2014	Redemption 100.0000		373,920	373,920	373,920	373,920						373,920				16,826	03/15/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2014	Redemption 100.0000		275,034	275,034	275,034	275,034						275,034				10,995	06/30/2027
605024-AJ-7	MISSION BROADCASTING 2.983% 10/01/20		10/01/2014	Redemption 100.0000		8,940	8,940	8,940	8,940						8,940				3,295	10/01/2020
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR 2007-12 3A9 6.000% 08/25/37		12/01/2014	Paydown		2,916,620	3,076,848	2,470,131	2,386,369		530,250		530,250		2,916,620				109,865	08/25/2037
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 CL XA 0.525% 07/15/46		12/01/2014	Paydown				605,515	543,657		(543,657)		(543,657)						102,459	07/15/2046
628783-AR-3	NBTY INC 3.500% 10/01/17		11/10/2014	GFI SECURITIES LLC		755,609	755,609	755,609	755,609						755,609				21,598	10/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
62937N-AT-4	NRG ENERGY INC 2.750% 07/01/18		05/15/2014	Various		9,317,552	9,355,650	9,311,112	9,315,516		(919)		(919)		9,316,434		(1,118)	(1,118)	10,056	07/01/2018
62937N-AT-4	NRG ENERGY INC 2.750% 07/01/18		03/31/2014	Redemption 100.0000		3,903	3,903	3,884	3,886		18		18		3,903				25	07/01/2018
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC 5.820% 03/28/24		03/28/2014	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		03/25/2014	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 5.114% 08/25/35		12/01/2014	Paydown		448,804	448,804	397,711	400,213		48,591		48,591		448,804				12,271	08/25/2035
651639-AL-0	NEWMONT MINING CORP 5.125% 10/01/19		04/04/2014	WELLS FARGO		107,630	100,000	99,502	99,686		13		13		99,698		7,932	7,932	2,676	10/01/2019
652482-BX-7	NEWS AMERICA INC 5.650% 08/15/20		07/10/2014	WACHOVIA SECURITIES		231,784	200,000	213,743	209,526		(668)		(668)		208,858		22,926	22,926	10,358	08/15/2020
65336R-AJ-7	NEXSTAR BROADCASTING 2.983% 10/01/20		12/31/2014	Redemption 100.0000		11,239	11,239	11,239	11,239						11,239				2,059	10/01/2020
65409Y-AV-7	NIELSEN FINANCE LLC 2.989% 05/01/16		03/03/2014	Various		2,325,408	2,320,491	2,320,491	2,320,491						2,320,491		4,916	4,916	11,846	05/01/2016
655664-AQ-3	NORDSTROM INC 144A 5.000% 01/15/44		06/05/2014	Tax Free Exchange		14,689,524	14,750,000	14,688,158	14,688,158		1,367		1,367		14,689,524				354,410	01/15/2044
667294-AM-4	NORTHWEST AIRLINES SERIES 1999-2A 7.575% 03/01/19		09/01/2014	Redemption 100.0000		178,865	178,865	190,044	187,638		(8,773)		(8,773)		178,865				10,857	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 1.016% 12/01/37		12/01/2014	Paydown		974,894	974,894	756,436	751,865		223,029		223,029		974,894				5,186	12/01/2037
67001B-AN-3	NOVELIS INC 3.750% 03/10/17		12/31/2014	Redemption 100.0000		50,931	50,931	50,931	50,931						50,931				95,087	03/10/2017
678858-BE-0	OKLAHOMA GAS & ELECTRIC 6.500% 08/01/34		08/01/2014	Call 103.2500		2,065,000	2,000,000	2,030,000	2,024,168		40,832		40,832		2,065,000				130,000	08/01/2034
68216F-AP-8	ON ASSIGNMENT INC 3.500% 05/16/20		11/05/2014	WACHOVIA SECURITIES		2,581,424	2,581,424	2,581,424	2,581,424						2,581,424				70,842	05/16/2020
68216F-AP-8	ON ASSIGNMENT INC 3.500% 05/16/20		02/28/2014	Redemption 100.0000		1,181,102	1,181,102	1,181,102	1,181,102						1,181,102				6,775	05/16/2020
68268#-AA-8	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		12/01/2014	Redemption 100.0000		153,990	153,990	153,990	153,990						153,990				4,121	01/31/2034
693506-AZ-0	PPG INDUSTRIES INC 7.400% 08/15/19		12/08/2014	Call 100.0000		5,000,000	5,000,000	5,195,450	5,124,434		(124,434)		(124,434)		5,000,000				1,768,097	08/15/2019
69368H-AC-7	PVH CORP 3.250% 12/19/19		10/29/2014	GFI SECURITIES LLC		1,141,205	1,141,205	1,148,514	1,147,710		(831)		(831)		1,146,879		(5,674)	(5,674)	28,641	12/19/2019
69368H-AC-7	PVH CORP 3.250% 12/19/19		07/23/2014	Redemption 100.0000		296,704	296,704	298,929	298,685		(1,980)		(1,980)		296,704				7,651	12/19/2019
70469H-AA-7	PEAKS TRUST 2009-1 5.669% 01/15/20		12/29/2014	Redemption 100.0000		7,933,381	7,933,381	7,933,381	7,933,381						7,933,381				368,786	01/15/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP 144A 5.952% 11/15/22		11/15/2014	Redemption 100.0000		729,000	729,000	694,373	707,289		21,711		21,711		729,000				43,390	11/15/2022
70757D-AM-1	PENN NATIONAL GAMING, INC 2.734% 11/30/20		12/31/2014	Redemption 100.0000		12,500	12,500	12,438	12,439		61		61		12,500				20,813	11/30/2020
72346D-AS-2	PINNACLE ENTERTAINMENT 3.750% 08/13/20		12/31/2014	Redemption 100.0000		867,770	867,770	863,431	863,647		4,123		4,123		867,770				58,485	08/13/2020
74112C-AQ-6	PRESTIGE BRANDS INC 3.750% 01/31/19		12/31/2014	Redemption 100.0000		33,955	33,955	33,955	33,955						33,955				2,614	01/31/2019
74162J-AB-3	PRIME MORTGAGE TRUST 2007-2 A2 6.000% 04/25/37		12/01/2014	Paydown		309,556	211,184	208,366		(208,366)			(208,366)						12,213	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A6 6.500% 11/25/36		12/01/2014	Paydown		1,425,487	2,003,280	1,439,643	1,354,489		70,999		70,999		1,425,487				69,807	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC 2006-QS14 A12 6.250% 11/25/36		12/01/2014	Paydown		2,057,504	2,891,469	2,035,791	1,916,888		140,616		140,616		2,057,504				96,882	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC 2007-QS10 A1 6.500% 09/25/37		12/01/2014	Paydown		1,906,577	3,687,604	2,596,663	2,449,209		(542,632)		(542,632)		1,906,577				134,213	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC 2007-QS11 A1 7.000% 10/25/37		12/01/2014	Paydown		1,436,974	2,135,772	1,540,831	1,484,183		(47,209)		(47,209)		1,436,974				73,698	10/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 9.984% 01/26/37		12/01/2014	Paydown		578,465	578,465	653,665	666,979		(88,514)		(88,514)		578,465				29,692	01/26/2037
74929G-AH-0	RBSSP RESECURITIZATION TRUST 2010-5 2A3 144A/3c7 5.500% 09/26/37		12/02/2014	Paydown		1,100,466	1,100,466	1,100,466	1,100,466						1,100,466				37,011	09/26/2037
74929X-AJ-9	RBSSP RESECURITIZATION TRUST 2010-8 6A1 144A/3c7 5.500% 07/26/36		10/01/2014	Paydown		1,054,824	1,054,824	1,049,550	1,049,763		5,061		5,061		1,054,824				29,531	07/26/2036

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
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I 2007-S5 A7 6.000% 05/25/37		12/01/2014	Paydown		1,694,994	2,052,200	1,796,065	1,752,501		(57,507)		(57,507)		1,694,994				59,985	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I 2007-S2 AD 6.000% 02/25/37		12/01/2014	Paydown		509,728	591,867	507,233	496,061		13,667		13,667		509,728				16,822	02/25/2037
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2014	Paydown		73,925	119,382	69,988	69,095		4,830		4,830		73,925				5,398	09/25/2036
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6 5.031% 08/25/32		12/01/2014	Paydown		287,509	287,509	252,379	255,215		32,294		32,294		287,509				8,714	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6 0.829% 07/25/33		11/25/2014	Paydown		104,635	104,635	83,577	84,517		20,118		20,118		104,635				423	07/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35		12/01/2014	Paydown		555,223	555,223	485,126	484,694		70,528		70,528		555,223				14,447	04/25/2035
761118-QM-3	RESIDENTIAL ACCREDIT LOANS INC 2005-QO5 Class A1 1.118% 01/25/46		12/01/2014	Paydown		393,475	393,475	252,316	249,680		143,794		143,794		393,475				2,653	01/25/2046
76111J-7J-7	RESIDENTIAL FUNDING MTG SEC I 2003-S10 A4 5.500% 06/25/33		12/01/2014	Paydown		2,870,633	2,870,633	2,944,193	2,892,363		(21,730)		(21,730)		2,870,633				83,633	06/25/2033
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I 2006-S3 A2 5.500% 03/25/36		12/01/2014	Paydown		792,872	977,063	766,666	797,331		(4,458)		(4,458)		792,872				31,738	03/25/2036
761120-AE-4	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A5 6.000% 04/25/37		12/01/2014	Paydown		657,605	863,986	698,939	671,856		(14,251)		(14,251)		657,605				26,256	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST 2007-A2 1A8 6.000% 04/25/37		12/01/2014	Paydown		636,854	836,683	676,851	650,625		(13,771)		(13,771)		636,854				25,429	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 6.961% 03/25/37		12/25/2014	Paydown				327,623	140,822		(140,822)		(140,822)						81,328	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 0.600% 09/25/36		12/25/2014	Paydown		437,312	897,008	358,803	410,413		26,898		26,898		437,312				2,822	09/25/2036
76169#-AE-3	REYES HOLDINGS 7.050% 04/30/17		04/30/2014	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				49,350	04/30/2017
77340R-AD-9	ROCKIES EXPRESS PIPELINE LLC 144A 7.500% 07/15/38		09/05/2014	NOMURA SECURITIES INTL		456,000	400,000	454,600	451,672		(620)		(620)		451,052		4,948	4,948	34,583	07/15/2038
78118M-AB-2	RUBY WESTERN PIPELINE HLDS LLC 3.500% 03/27/20		11/06/2014	Redemption 100.0000		1,594,605	1,594,605	1,586,632	1,587,372		7,233		7,233		1,594,605				57,803	03/27/2020
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29		12/15/2014	Redemption 100.0000		103,877	103,877	103,877	103,877						103,877				3,746	02/15/2029
78378@-AA-6	S & N WEST PEORIA LLC /WALGREENS 5.950% 09/15/30		01/04/2014	Redemption 100.0000		3,017,321	3,017,321	3,017,321	3,017,321						3,017,321				9,974	09/15/2030
78404X-AE-5	SBA SENIOR FINANCE, INC 3.750% 09/27/19		02/07/2014	Redemption 100.0000		408,394	408,394	398,622	399,340		9,054		9,054		408,394				4,212	09/27/2019
797426-AG-8	SAN DIEGO FAMILY HOUSING 2007-I 144A 5.941% 07/01/48		01/01/2014	Call 100.0000		50,000	50,000	54,561	54,393		(4,393)		(4,393)		50,000				1,485	07/01/2048
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1 4.820% 08/25/35		12/01/2014	Paydown		439,245	439,245	325,154	302,882		136,362		136,362		439,245				10,752	08/25/2035
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1 4.820% 08/25/35		12/01/2014	Redemption 100.0000		1,118	1,118	816	757		361		361		1,118				346	08/25/2035
80629Q-AA-3	SCHAHIN II FINAN CO SPV 144A 5.875% 09/25/22		09/25/2014	Redemption 100.0006		880,000	879,995	879,995	879,995		5		5		880,000				39,206	09/25/2022
80875A-AJ-0	SCIENTIFIC GAMES 3.481% 10/18/20		01/28/2014	Various		687,503	693,642	683,724	683,960		87		87		684,047		3,456	3,456	26,399	10/18/2020
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT 3.500% 04/29/20		10/01/2014	Redemption 100.0000		15,190	15,190	15,114	15,120		70		70		15,190				10,276	04/29/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA 3.000% 04/20/20		04/03/2014	BANK OF AMERICA		1,801,583	1,805,825	1,805,825	1,805,825						1,805,825		(4,242)	(4,242)	27,388	04/20/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA 3.000% 04/20/20		03/31/2014	Redemption 100.0000		67,961	67,961	67,961	67,961						67,961				776	04/20/2020
817858-AA-7	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		12/05/2014	Redemption 100.0000		162,718	162,718	162,718	162,718						162,718				4,354	01/31/2034
82651N-AB-5	SIERRA RECEIVABLES FUNDING CO 2010-3A CLASS B 144A 4.440% 11/20/25		12/20/2014	Paydown		551,446	551,446	551,322	551,361		85		85		551,446				12,281	11/20/2025

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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
82651P-AB-0	SIERRA RECEIVABLES FUNDING CO 2010-2A CLASS B 144A 5.310% 11/20/25		07/21/2014	Call 100.0000		658,214	658,214	658,119	657,900		314		314		658,214				20,388	11/20/2025
82651P-AB-0	SIERRA RECEIVABLES FUNDING CO 2010-2A CLASS B 144A 5.310% 11/20/25		06/20/2014	Paydown		157,592	157,592	157,570	157,517		75		75		157,592				2,266	11/20/2025
82651X-AB-3	SIERRA RECEIVABLES FNDG CO LLC 2011-3A CLASS B 144A 4.360% 07/20/28		12/20/2014	Paydown		644,070	644,070	644,047	644,052		17		17		644,070				14,782	07/20/2028
829229-AJ-2	SINCLAIR TELEVISION GROUP 3.000% 10/29/16		04/21/2014	JP MORGAN SECURITIES		440,042	444,413	444,413	444,413						444,413		(4,371)	(4,371)	3,333	10/29/2016
829229-AJ-2	SINCLAIR TELEVISION GROUP 3.000% 10/29/16		03/31/2014	Redemption 100.0000		1,120	1,120	1,120	1,120						1,120				8	10/29/2016
83546D-AA-6	SONIC CAPITAL LLC 2011-1A A2 144A 5.438% 05/20/41		12/20/2014	Paydown		390,000	390,000	420,431	415,982		(25,982)		(25,982)		390,000				11,488	05/20/2041
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN 3.846% 08/15/33		08/15/2014	Redemption 100.0010		750,835	750,827	750,827	750,827		8		8		750,835				22,305	08/15/2033
841504-AA-1	SOUTHEAST SUPPLY HEADER 144A 4.850% 08/15/14		08/15/2014	Maturity		400,000	400,000	405,172	400,712		(712)		(712)		400,000				19,400	08/15/2014
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2014	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				15,402	06/15/2040
843268-AA-7	SOUTHERN LNG INC 9.500% 02/24/14		02/24/2014	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				522,500	02/24/2014
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2014	Redemption 100.0370		161,578	161,518	161,518	161,518		60		60		161,578				5,374	12/21/2026
855030-AM-4	STAPLES INC 4.375% 01/12/23		05/15/2014	BARCLAYS		25,130,750	25,000,000	25,072,600	25,066,797		(2,370)		(2,370)		25,064,428		66,322	66,322	935,764	01/12/2023
85520B-AG-2	STAR WEST GENERATION LLC 4.250% 03/13/20		10/01/2014	Redemption 100.0000		84,723	84,723	84,723	84,723						84,723				2,585	03/13/2020
86359A-3X-9	STRUCTURED ASSET SEC CORP 2003-30 1A1 5.500% 10/25/33		12/01/2014	Paydown		1,611,727	1,611,727	1,525,097	1,540,685		71,042		71,042		1,611,727				45,683	10/25/2033
86359A-M4-2	STRUCTURED ASSET SEC CORP 2003-21 1A1 5.500% 07/25/33		05/01/2014	Paydown		25,611,771	25,611,771	26,284,080	25,897,674		(285,902)		(285,902)		25,611,771				579,481	07/25/2033
86359D-QS-9	STRUCTURED ASSET SEC CORP 2005-16 3A1 6.000% 09/25/35		12/01/2014	Paydown		3,638,939	4,034,098	3,488,771	3,525,365		151,917	38,343	113,574		3,638,939				141,882	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP 2005-17 4A1 5.500% 10/25/35		12/01/2014	Paydown		1,365,217	1,365,217	1,255,999	1,280,699		84,517		84,517		1,365,217				50,110	10/25/2035
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE 144A 6.948% 05/15/25		12/15/2014	Paydown		288,321	288,321	293,727	291,086		(2,765)		(2,765)		288,321				11,134	05/15/2025
86736G-AP-9	SUNGARD DATA SYSTEMS INC 4.000% 03/08/20		02/07/2014	DIRECT		3,191	1	1	1						1		3,190	3,190		03/08/2020
86736G-AP-9	SUNGARD DATA SYSTEMS INC 4.000% 03/08/20		03/31/2014	Redemption 100.0000		310,703	310,703	309,926	310,003		700		700		310,703				3,834	03/08/2020
86765B-AF-6	SUNOCO LOGISTICS PARTNER 8.750% 02/15/14		02/15/2014	Maturity		8,000,000	8,000,000	7,999,600	7,999,999		1		1		8,000,000				350,000	02/15/2014
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		12/01/2014	Paydown		218,208	282,723	216,099	216,552		1,656		1,656		218,208				8,589	12/25/2035
87312A-AC-1	TIME WARNER TELECOM HOLDINGS 2.755% 04/20/20		01/07/2014	CITIGROUP GLOBAL MARKETS		2,239,715	2,243,517	2,232,300	2,233,253		25		25		2,233,278		6,436	6,436		04/20/2020
878048-AD-9	TBW MRTG BK PASS THRU CERT 2006-2 1A4 6.000% 07/25/36		12/01/2014	Paydown		74,655	116,138	89,254	85,878		(11,223)		(11,223)		74,655				4,179	07/25/2036
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL 3.500% 03/18/20		12/31/2014	Redemption 100.0000		772,637	772,637	772,637	772,637						772,637				28,719	03/18/2020
88160J-AB-5	TESORO CORP 2.483% 01/30/16		01/16/2014	JP MORGAN SECURITIES		2,385,044	2,375,720	2,375,720	2,375,720						2,375,720		9,324	9,324		01/30/2016
88581#-AA-6	301 NORTH FEDERAL WAY LLC 4.350% 07/18/38		12/01/2014	Redemption 100.0000		55,854	55,854	55,854	55,854						55,854				1,339	07/18/2038
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 0.459% 06/30/36		05/28/2014	Paydown		133,250	133,250	105,934	106,815		26,435		26,435		133,250				247	06/30/2036
887389-AG-9	TIMKEN CO 6.000% 09/15/14		09/15/2014	Maturity		2,000,000	2,000,000	1,997,260	1,999,564		436		436		2,000,000				120,000	09/15/2014
89916#-AA-0	TULAROSA HOLDINGS LLC 6.480% 09/15/28		12/15/2014	Redemption 100.0000		41,496	41,496	41,496	41,496						41,496				1,471	09/15/2028
903203-BL-0	UPC FINANCING PARTNER 4.000% 01/31/21		03/20/2014	Redemption 100.0000		1,000,000	1,000,000	1,001,250	1,001,170		(1,170)		(1,170)		1,000,000				27,556	01/31/2021
903243-AB-9	URS CORP 144A 5.000% 04/01/22		01/09/2014	Tax Free Exchange		14,987,952	15,000,000	14,985,450	14,987,959		(7)		(7)		14,987,952				224,375	04/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR 2012-C3 XA 144A 2.132% 08/10/49		12/01/2014	Paydown				271,317	234,634		(234,634)		(234,634)						23,205	08/10/2049
90983V-AA-1	MCGUIRE AIR FORCE BASE 144A 5.611% 09/15/51		09/15/2014	Redemption 100.0000		295,725	295,725	279,942	280,602		15,123		15,123		295,725				12,455	09/15/2051
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE 2003-S5 1A4 5.500% 06/25/33		12/01/2014	Paydown		478,561	478,561	400,196	420,937		57,624		57,624		478,561				12,525	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 2.342% 12/25/35		12/25/2014	Paydown		168,923	168,923	154,987	155,789		13,133		13,133		168,923				2,165	12/25/2035
92929L-AL-2	WMG ACQUISITION CORP 3.750% 07/01/20		12/31/2014	Redemption 100.0000		32,609	32,609	32,527	32,532		77		77		32,609				31,631	07/01/2020
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST 2012-C9 XA 144A 2.214% 11/15/45		12/01/2014	Paydown				209,864	182,383		(182,383)		(182,383)						18,360	11/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST 2012-C8 CL XA 144A 2.201% 08/15/45		12/01/2014	Paydown				443,183	412,655		(412,655)		(412,655)						47,459	08/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST 2013-C15, CL XA 0.626% 08/15/46		12/01/2014	Paydown				236,086	225,272		(225,272)		(225,272)						25,574	08/15/2046
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23		12/15/2014	Redemption 100.0000		117,754	117,754	118,083	117,945		(191)		(191)		117,754				5,058	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23		12/15/2014	Redemption 100.0000		115,584	115,584	115,907	115,772		(188)		(188)		115,584				4,964	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23		12/15/2014	Redemption 100.0000		135,135	135,135	135,514	135,329		(194)		(194)		135,135				5,808	01/15/2023
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 2.354% 03/25/37		12/01/2014	Paydown		135,538	135,538	98,396	98,468		37,070		37,070		135,538				1,720	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 0.818% 03/25/47		12/01/2014	Paydown		480,664	493,023	226,790	204,772		275,893		275,893		480,664				2,312	03/25/2047
939336-T2-9	WASHINGTON MUTUAL MSC MORT 2004-RA3 2A 6.386% 08/25/38		12/01/2014	Paydown		712,502	712,502	666,634	675,709		36,793		36,793		712,502				21,034	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP 2005-7 1A1 5.500% 09/25/35		12/01/2014	Paydown		1,712,927	1,841,409	1,666,280	1,663,148		49,780		49,780		1,712,927				41,216	09/25/2035
946848-AA-2	WELLS DAIRY COMPANY 6.420% 01/18/27		12/31/2014	Redemption 99.9997		396,925	396,926	396,926	396,926		(1)		(1)		396,925				13,942	01/18/2027
948627-AU-8	WEIGHT WATCHERS INTL INC 3.750% 04/02/20		02/21/2014	Various		4,631,398	5,355,739	5,275,403	5,282,101		1,422		1,422		5,283,523		(652,125)	(652,125)	(41,899)	04/02/2020
948627-AU-8	WEIGHT WATCHERS INTL INC 3.750% 04/02/20		01/02/2014	Redemption 100.0000		13,491	13,491	13,288	13,305		185		185		13,491					04/02/2020
949757-AD-0	WELLS FARGO MTG BK SEC 2004-6 A4 5.500% 06/25/34		12/01/2014	Paydown		525,753	525,753	462,663	479,221		46,532		46,532		525,753				12,518	06/25/2034
949814-AK-3	WELLS FARGO MTG BK SEC 2004-1 A10 5.500% 02/25/34		01/01/2014	Paydown		3,477,957	3,477,957	3,073,644	3,174,438		303,519		303,519		3,477,957				15,907	02/25/2034
94981C-AS-8	WELLS FARGO MTG BK SEC 2003-17 1A14 5.250% 01/25/34		12/01/2014	Paydown		777,156	777,156	670,297	691,653		85,503		85,503		777,156				19,348	01/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC 2005-16 A2 5.000% 01/25/36		12/01/2014	Paydown		260,719	260,719	226,825	232,748		27,971		27,971		260,719				7,525	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC 2005-17 1A1 5.500% 01/25/36		12/01/2014	Paydown		5,089,766	5,089,766	4,423,877	4,533,285		556,481		556,481		5,089,766				164,983	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC 2007-10 1A17 6.000% 07/25/37		12/01/2014	Paydown		1,217,885	1,327,871	1,155,058	1,180,412		37,473		37,473		1,217,885				45,477	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC 2007-10 6.250% 07/25/37		12/01/2014	Paydown		2,435,512	2,656,648	2,406,857	2,370,256		65,256		65,256		2,435,512				95,162	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC 2006-8 A15 6.000% 07/25/36		12/01/2014	Paydown		3,033,951	3,196,318	2,872,739	2,839,086		194,865		194,865		3,033,951				106,888	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC 2006-11 A8 6.000% 09/25/36		12/01/2014	Paydown		2,616,102	2,860,588	2,547,334	2,495,175		120,927		120,927		2,616,102				87,539	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC 2006-15 A1 6.000% 11/25/36		12/01/2014	Paydown		418,253	453,251	417,782	409,349		8,903		8,903		418,253				14,002	11/25/2036
94985G-AH-9	WELLS FARGO ALT LOAN TRUST 2007-PA3 3A1 6.250% 07/25/37		12/01/2014	Paydown		597,967	779,200	588,082	581,868		16,099		16,099		597,967				24,176	07/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94985J-BQ-2	WELLS FARGO MTG BK SEC 2007-7 A39 6.000% 06/25/37		12/01/2014	Paydown		3,830,388	4,105,498	3,643,432	3,579,660		250,728		250,728		3,830,388				131,371	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC 2007-4 A8 6.000% 04/25/37		12/01/2014	Paydown		4,097,181	4,498,834	4,048,542	3,976,784		120,397		120,397		4,097,181				137,711	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC 2007-1 A92 6.000% 08/25/37		12/01/2014	Paydown		2,179,119	2,237,134	2,050,488	2,042,576		136,543		136,543		2,179,119				72,352	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC 2007-8 2A10 6.000% 07/25/37		12/01/2014	Paydown		3,893,278	4,280,957	3,874,879	3,810,335		82,943		82,943		3,893,278				129,873	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC 2007-12 A6 5.500% 09/25/37		12/01/2014	Paydown		4,818,845	4,818,449	4,291,055	4,506,813		312,032		312,032		4,818,845				144,810	09/25/2037
96329*-KD-3	WHEELS INC 7.000% 03/20/14		03/20/2014	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				172,603	03/20/2014
97381H-AN-7	WINDSTREAM CORP 2.995% 01/23/20		12/31/2014	Redemption 100.0000		46,470	46,470	46,470	46,470						46,470				1,220	01/23/2020
10482P-AF-7	BRAGG COMMUNICATIONS INC 3.500% 02/28/18	A	11/28/2014	Redemption 100.0000		14,516	14,516	14,516	14,516						14,516				25,302	02/28/2018
46294*-AB-4	IRON ORE COMPANY OF CANADA 6.600% 10/31/17	A	10/31/2014	Redemption 100.0000		1,066,667	1,066,667	1,066,667	1,066,667						1,066,667				52,800	10/31/2017
87425E-AJ-2	TALISMAN ENERGY INC 5.850% 02/01/37	A	04/16/2014	CITIGROUP GLOBAL MARKETS		2,084,780	2,000,000	2,020,100	2,018,999		(124)		(124)		2,018,875		65,905	65,905	84,825	02/01/2037
87425E-AN-3	TALISMAN ENERGY INC 5.500% 05/15/42	A	02/19/2014	CITIGROUP GLOBAL MARKETS		7,397,700	7,500,000	7,389,000	7,391,413		234		234		7,391,646		6,054	6,054	113,438	05/15/2042
87951Y-AN-1	TELESAT CANADA INC 3.500% 03/28/19	A	09/30/2014	Redemption 100.0000		14,752	14,752	14,715	14,719		33		33		14,752				13,324	03/28/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS 3.982% 08/05/20	A	02/06/2014	DIRECT		8,734	1	1	1						1		8,733	8,733		08/05/2020
C9413P-AP-8	VALEANT PHARMACEUTICALS 3.982% 08/05/20	A	07/16/2014	Redemption 100.0000		619,905	619,905	610,089	610,565		9,340		9,340		619,905				13,976	08/05/2020
C9413P-AR-4	VALEANT PHARMACEUTICALS 4.005% 12/31/23	A	07/16/2014	Redemption 100.0000		218,443	218,443	218,443	218,443						218,443				4,413	12/31/2023
C9413P-AS-2	VALEANT PHARMACEUTICALS 3.750% 02/13/19	A	07/16/2014	Redemption 100.0000		87,377	87,377	87,377	87,377						87,377				1,765	02/13/2019
00083A-AC-1	ACA CLO LTD 2006-1A B 144A 0.934% 07/25/18	F	10/29/2014	Call 100.0000		8,000,000	8,000,000	6,440,000	7,175,679		824,321		824,321		8,000,000				76,250	07/25/2018
03764C-AA-1	APIDOS CDO 2012-10A E 144A MIX-CORP LOANS 6.483% 10/30/22	F	03/13/2014	CANACCORD GENUITY INC		1,003,100	1,000,000	969,400	983,744		2,485		2,485		986,229		16,871	16,871	25,043	10/30/2022
04013J-AC-9	ARES CLO FUNDS 2011-16A C 144A MIX-CORP LOANS 2.832% 05/17/21	F	05/19/2014	Call 100.0000		5,000,000	5,000,000	4,931,500	5,011,838		(11,838)		(11,838)		5,000,000				71,717	05/17/2021
04013J-AD-7	ARES CLO FUNDS 2011-16A D 144A MIX-CORP LOANS 3.532% 05/17/21	F	05/19/2014	Various		4,000,000	4,000,000	3,742,752	3,855,995		144,005		144,005		4,000,000				71,529	05/17/2021
04013L-AA-8	ARES CLO LTD 2011-16A E 144A MIX-CORP LOANS 4.382% 05/17/21	F	05/19/2014	Call 100.0000		13,000,000	13,000,000	9,798,000	10,686,069		2,313,931		2,313,931		13,000,000				288,334	05/17/2021
04013P-AD-3	ARES CLO LTD 2012-1A D 144A MIX-CORP LOANS 4.481% 04/19/23	F	10/20/2014	Call 100.0000		12,575,000	12,575,000	11,035,820	11,485,938		1,089,062		1,089,062		12,575,000				570,260	04/19/2023
05344A-AJ-0	AVALON IV CAPITAL LTD 6.328% 04/17/23	F	04/17/2014	DIRECT		4,500,000	4,500,000	4,423,750	4,460,883		15,102		15,102		4,475,985		24,015	24,015	144,252	04/17/2023
05567L-S5-7	BNP PARIBAS 1.140% 01/10/14	F	01/10/2014	Maturity		100,000	100,000	100,222	100,002		(2)		(2)		100,000				292	01/10/2014
11042A-AA-2	BRITISH AIRWAYS PLC 13-1 A PTT 144A 4.625% 06/20/24	F	12/20/2014	Redemption 100.0015		795,216	795,204	795,204	795,204		12		12		795,216				27,873	06/20/2024
12479L-AA-8	CAL FUNDING II LTD 2012-1A A 144A 3.470% 10/25/27	F	12/25/2014	Paydown		500,000	500,000	499,892	499,904		96		96		500,000				9,398	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 144A 3.350% 03/27/28	F	12/27/2014	Paydown		1,400,000	1,400,000	1,399,905	1,400,153		(153)		(153)		1,400,000				25,404	03/27/2028
12657@-AA-7	PHILIPS ELECTRONICS/CALITTUM HTCE I C V 4.130% 04/01/27	F	10/01/2014	Redemption 100.0000		519,587	519,587	519,587	519,587						519,587				13,481	04/01/2027
14309Q-AG-6	CARLYLE GLOBAL MARKET STGYS 2012-2A C1 144A CORP LOANS 3.231% 07/20/23	F	07/21/2014	Call 100.0000		29,000,000	29,000,000	27,687,605	27,875,528		1,124,472		1,124,472		29,000,000				711,545	07/20/2023
15136G-AE-9	CENT CLO LP 2012-16A B 144A CORP LOANS 3.732% 08/01/24	F	09/19/2014	Call 100.0000		28,000,000	28,000,000	27,543,600	27,611,607		388,393		388,393		28,000,000				935,575	08/01/2024
15136G-AG-4	CENT CLO LP 2012-16A C 144A MIX-CORP LOANS 4.982% 08/01/24	F	09/19/2014	Call 100.0000		9,500,000	9,500,000	8,506,300	8,756,389		743,611		743,611		9,500,000				423,643	08/01/2024

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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
2027A0-FP-9	COMMONWEALTH BANK AUST 144A 0.963% 03/17/14	F	03/17/2014	Maturity		100,000	100,000	100,000	100,000						100,000				243	03/17/2014
227170-AC-1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A 144A 4.210% 05/18/27	F	08/18/2014	Call 100.0000		18,408,333	18,408,333	18,406,068	18,406,338		1,996		1,996		18,408,333				516,661	05/18/2027
227170-AC-1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A 144A 4.210% 05/18/27	F	07/18/2014	Paydown		1,370,833	1,370,833	1,370,665	1,370,685		149		149		1,370,833				19,237	05/18/2027
227170-AD-9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A 144A 3.810% 09/18/27	F	12/18/2014	Paydown		350,000	350,000	349,854	349,870		130		130		350,000				7,223	09/18/2027
26250C-AG-0	DRYDEN XXIII SENIOR LOAN FUND 2012-23A B 144A CORP LOANS 3.980% 07/17/23	F	07/15/2014	Call 100.0000		28,000,000	28,000,000	27,566,000	27,648,436		351,564		351,564		28,000,000				846,396	07/17/2023
384895-AE-8	GRAMERCY PARK CLO LTD 2012-1A B 144A CORP LOANS 3.728% 07/17/23	F	07/17/2014	Paydown		20,500,000	20,500,000	20,142,890	20,169,372		330,628		330,628		20,500,000				580,783	07/17/2023
384895-AG-3	GRAMERCY PARK CLO LTD 2012-1A C 144A MIX-CORP LOANS 4.728% 07/17/23	F	07/17/2014	Paydown		8,000,000	8,000,000	6,931,200	7,344,002		655,998		655,998		8,000,000				287,314	07/17/2023
384896-AA-4	GRAMERCY PARK CLO LTD 2012-1A D 144A MIX-CORP LOANS 5.728% 07/17/23	F	07/17/2014	Paydown		2,500,000	2,500,000	1,992,500	2,144,718		355,282		355,282		2,500,000				108,744	07/17/2023
42983G-AC-1	HIGHBRIDGE LOAN MGMT LTD 2012-1A E 144A MIX-CORP LOANS 6.997% 09/20/22	F	07/30/2014	WACHOVIA SECURITIES		674,100	700,000	585,900	593,987		3,827		3,827		597,814		76,286	76,286	30,845	09/20/2022
44986E-AJ-4	ING INVESTMENT MGMT CLO LTD 2012-3A E 144A MIX-CORP LOANS 6.078% 10/15/22	F	05/15/2014	CITIGROUP GLOBAL MARKETS		977,500	1,000,000	917,432	954,067		6,950		6,950		961,016		16,484	16,484	36,702	10/15/2022
62983P-AB-1	NAKILAT INC 144A 6.267% 12/31/33	F	12/31/2014	Redemption 100.0000		121,252	121,252	95,183	98,592		22,659		22,659		121,252				5,728	12/31/2033
654902-AC-9	NOKIA CORP 6.625% 05/15/39	F	05/20/2014	BAIRD PATRICK		21,593,750	20,000,000	20,634,310	20,601,129		(3,999)		(3,999)		20,597,130		996,620	996,620	688,264	05/15/2039
67089L-AE-6	ONEX CREDIT PARTNERS 2012-1A B 144A MIX-CORP LOANS 3.747% 03/22/23	F	02/28/2014	MEDALIST CAPITAL		2,504,300	2,500,000	2,310,100	2,422,540		5,934		5,934		2,428,474		75,826	75,826	18,729	03/22/2023
714294-AC-9	PERRIGO CO LTD 144A 4.000% 11/15/23	F	10/06/2014	Tax Free Exchange		6,973,060	7,000,000	6,970,810	6,971,141		1,919		1,919		6,973,060				255,111	11/15/2023
714294-AG-0	PERRIGO CO LTD 144A 5.300% 11/15/43	F	10/06/2014	Tax Free Exchange		6,971,209	7,000,000	6,970,740	6,970,818		391		391		6,971,209				338,022	11/15/2043
743622-AJ-1	PROSPERO CLO BV I-A B 144A MIX-CORP LOANS 1.347% 03/20/17	F	09/22/2014	Paydown		6,000,000	6,000,000	5,055,000	5,486,216		513,784		513,784		6,000,000				44,809	03/20/2017
74982D-AE-8	RACE POINT CLO 2012-6A C 144A CORP. LOANS 3.833% 05/24/23	F	08/25/2014	Call 100.0000		9,000,000	9,000,000	8,912,520	8,930,712		69,288		69,288		9,000,000				261,635	05/24/2023
75405T-AA-7	RAS LAFFAN LNG II 144A 5.298% 09/30/20	F	09/30/2014	Redemption 100.0000		454,000	454,000	433,570	441,669		12,331		12,331		454,000				18,093	09/30/2020
76924U-AN-6	RIVERSIDE PARK CLO LTD RSIDE 2011-1A C 144A 3.007% 09/27/21	F	09/26/2014	Paydown		1,000,000	1,000,000	954,297	963,878		36,122		36,122		1,000,000				22,747	09/27/2021
77879R-AB-2	ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46	R	12/15/2014	Redemption 100.0000		102,525	102,525	102,525	102,525						102,525				1,937	06/15/2046
78466K-AB-4	SPF CDO LTD 2006-1A A2 144A MIX-CORP LOANS 0.512% 01/11/19	F	11/03/2014	Paydown		1,862,932	1,862,932	1,482,074	1,743,112		119,820		119,820		1,862,932				5,925	01/11/2019
883145-AN-4	TEXTAINER MARINE CONTAINERS 2012-1A A 144A 4.210% 04/15/27	F	05/15/2014	Call 100.0000		8,400,000	8,400,000	8,398,954	8,399,099		901		901		8,400,000				147,350	04/15/2027
883145-AN-4	TEXTAINER MARINE CONTAINERS 2012-1A A 144A 4.210% 04/15/27	F	04/15/2014	Paydown		350,000	350,000	349,956	349,962		38		38		350,000				3,070	04/15/2027
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A 3.900% 09/20/38	F	12/20/2014	Paydown		2,000,000	2,000,000	1,989,751	1,990,002		9,998		9,998		2,000,000				42,250	09/20/2038
92852T-AE-2	VIVENDI SA 144A 4.750% 04/12/22	F	12/29/2014	Call 100.0000		28,500,000	28,500,000	28,403,670	28,417,173		82,827		82,827		28,500,000				5,969,913	04/12/2022
G0623P-AE-4	ATRIUM CDO CORP 7X E REG. S MIX-CORP LOANS 5.732% 11/16/22	F	08/18/2014	Paydown		1,250,000	1,250,000	1,131,250	1,161,217		88,783		88,783		1,250,000				54,345	11/16/2022
G63047-AF-4	MOUNTAIN CAPITAL CLO LTD 2005-4X A3L REGS MIX-CORP LOAN 0.991% 03/15/18	F	09/15/2014	Paydown		5,000,000	5,000,000	3,725,000	4,235,599		764,401		764,401		5,000,000				37,371	03/15/2018
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2 7.660% 09/30/18	R	09/30/2014	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				109,429	09/30/2018
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	F	12/15/2014	Redemption 100.0000		766,400	766,400	766,400	766,400						766,400				26,774	09/15/2027
06775D-AB-9	NINE ENTERTAINMENT GROUP LTD 3.500% 01/17/20	F	06/20/2014	Redemption 100.0000		4,268,817	4,268,817	4,263,481	4,265,197		3,620		3,620		4,268,817				89,849	01/17/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,069,032,324	1,083,913,919	1,030,755,895	1,037,945,088	184,493	27,532,200	359,064	27,357,629		1,065,302,711		3,729,611	3,729,611	47,474,530	XXX

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
8399997. Total - Bonds - Part 4						1,617,342,425	1,632,049,924	1,588,285,720	1,586,259,475	184,493	27,527,920	359,064	27,353,349		1,613,612,812		3,729,611	3,729,611	63,299,538	XXX
8399998. Total - Bonds - Part 5						68,604,545	68,295,675	67,727,632			531,975		531,975		68,259,607		344,938	344,938	2,056,849	XXX
8399999. Total - Bonds						1,685,946,970	1,700,345,599	1,656,013,352	1,586,259,475	184,493	28,059,895	359,064	27,885,324		1,681,872,419		4,074,549	4,074,549	65,356,387	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5						2,024,000	XXX	2,000,000							2,000,000		24,000	24,000	(45)	XXX
8999999. Total - Preferred Stocks						2,024,000	XXX	2,000,000							2,000,000		24,000	24,000	(45)	XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		12/30/2014	Basis Adjustment	10,000,000.000	(7,500)		(7,500)	(7,500)	11,507,244			11,507,244		(7,500)					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						(7,500)	XXX	(7,500)	(7,500)	11,507,244			11,507,244		(7,500)					XXX
******-**-*	SSgA USD LIQUIDITY FUND CLASS S2	F	04/30/2014	DIRECT	72,652,577.000	72,652,577		72,652,577	72,652,577						72,652,577				5,652	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						72,652,577	XXX	72,652,577	72,652,577						72,652,577				5,652	XXX
9799997. Total - Common Stocks - Part 4						72,645,077	XXX	72,645,077	72,645,077	11,507,244			11,507,244		72,645,077				5,652	XXX
9799998. Total - Common Stocks - Part 5						460,110,063	XXX	460,110,063							460,110,063				30,036	XXX
9799999. Total - Common Stocks						532,755,140	XXX	532,755,140	72,645,077	11,507,244			11,507,244		532,755,140				35,688	XXX
9899999. Total - Preferred and Common Stocks						534,779,140	XXX	534,755,140	72,645,077	11,507,244			11,507,244		534,755,140		24,000	24,000	35,643	XXX
9999999 - Totals						2,220,726,110	XXX	2,190,768,492	1,658,904,552	11,691,737	28,059,895	359,064	39,392,568		2,216,627,559		4,098,549	4,098,549	65,392,030	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
3133ED-MZ-2	FEDERAL FARM CREDIT BANK 3.750% 06/05/28		06/03/2014	DEUTSCHE BANK	12/23/2014	Call 100.0000	16,210,000	16,108,201	16,210,000	16,210,000		101,799		101,799					334,331	
31398S-4P-5	FANNIE MAE 2010-156 ZB 4.000% 12/25/40		11/01/2014	Interest Capitalization	12/01/2014	Paydown	27,076	27,076	27,076	27,076									539	
3199999. Subtotal - Bonds - U.S. Special Revenues							16,237,076	16,135,277	16,237,076	16,237,076		101,799		101,799					334,870	
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.790% 11/25/35		07/17/2014	Storm Harbour	11/25/2014	Paydown	7,870	6,454	7,870	7,870		1,417		1,417					16	3
01310T-AH-2	ALBERTSONS HOLDINGS LLC TERM LOAN B4 4.669% 08/25/21		09/12/2014	CREDIT SUISSE SECURITIES	09/17/2014	CREDIT SUISSE SECURITIES Redemption 100.0000	1,086,957	1,070,652	1,074,728	1,070,681		29		29			4,047	4,047	(134)	
01973J-AH-2	ALLISON TRANSMISSION INC 2.983% 08/23/19		01/07/2014	CITIGROUP GLOBAL MARKETS	12/31/2014		14,565	14,492	14,565	14,565		73		73					10,108	
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		10/01/2014	WACHOVIA SECURITIES	12/01/2014	Paydown	2,336	2,026	1,999	1,999		(27)		(27)					16	2
02376C-AH-8	AMERICAN AIRLINES TL B-EXIT 1L USD 4.750% 06/27/19		01/06/2014	DEUTSCHE BANK	12/31/2014	Redemption 100.0000	20,232	20,232	20,232	20,232									19,565	
05476F-AP-5	AZ CHEM US INC 3.743% 06/12/21		07/02/2014	GOLDMAN SACHS & CO.	09/30/2014	Redemption 100.0000	14,677	14,604	14,677	14,677		73		73					106	
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 2.685% 01/25/36		11/01/2014	Interest Capitalization	12/01/2014	Paydown	1,318	1,318	1,093	1,318							(225)	(225)	24	
05990H-AU-7	BANC OF AMERICA FUNDING CORP 2010-R2 4A4 144A 6.250% 08/26/36		04/01/2014	Interest Capitalization	10/01/2014	Paydown														
07288V-AC-3	BAYONNE ENERGY 3.669% 06/24/21		08/26/2014	MORGAN STANLEY	12/31/2014	Redemption 100.0000	21,459	21,352	21,459	21,459		107		107					11,401	
07768Y-AD-4	BELFOR USA GROUP INC 2.990% 04/10/19		04/07/2014	JP MORGAN SECURITIES	09/30/2014	Redemption 100.0000	20,202	20,101	20,202	20,202		101		101					12,612	
12543K-AK-0	COMMUNITY HEALTH SYSTEMS, INC 3.507% 01/27/21		01/28/2014	DIRECT	12/31/2014	Redemption 100.0000	39,595	39,437	39,595	39,595		158		158					901	
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 2.365% 12/25/34		08/21/2014	BANK OF AMERICA	12/01/2014	Paydown	4,607	4,331	4,607	4,607		276		276					22	8
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		04/29/2014	MESIROW & CO.	12/01/2014	Paydown	24,948	21,830	20,649	20,649		(1,181)		(1,181)					468	4
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 2.502% 02/20/36		12/18/2012	LIFE AFS - ATHENE	12/01/2014	Paydown													735	243
17121H-AF-7	CHRYSLER GROUP 2.755% 12/31/18		02/21/2014	JP MORGAN SECURITIES	10/01/2014	Redemption 100.0000	25,000	24,875	25,000	25,000		125		125					204	
20337E-AL-5	COMMSCOPE INC 2.735% 01/14/18		01/10/2014	JP MORGAN SECURITIES	12/31/2014	Redemption 100.0000	6,598	6,598	6,598	6,598									137	
22822T-AT-3	CROWN CASTLE INTERNATIONAL COR 2.755% 01/31/19		01/16/2014	BANK OF AMERICA	12/31/2014	Redemption 100.0000	25,352	25,225	25,352	25,352		127		127					7,157	
23726R-AH-8	DARLING INTERNATIONAL 2.486% 01/08/21		01/08/2014	JP MORGAN SECURITIES	12/31/2014	Redemption 100.0000	21,094	21,041	21,094	21,094		53		53					53,173	
24231F-AB-3	DEALERTRACK TECHNOLOGIES INC 3.007% 02/28/21		03/31/2014	JP MORGAN SECURITIES	07/01/2014	Redemption 100.0000	89,957	89,706	89,957	89,957		251		251					17,310	
251510-GR-8	DEUTSCHE ALT-A SECURITIES INC 2005-AR2 3A1 2.509% 10/25/35		04/29/2014	PIPER JAFFRAY	09/01/2014	Paydown	45,351	35,940	40,292	40,292		4,352		4,352					323	
25809P-AD-6	DOOSAN 3.735% 08/27/21		07/17/2014	JP MORGAN SECURITIES	12/31/2014	Redemption 100.0000	92,048	91,588	92,048	92,048		460		460					17,522	
26844H-AB-3	EFS COGEN HOLDINGS I LLC 2.995% 12/17/20		01/02/2014	BARCLAYS CAPITAL GROUP	12/31/2014	Redemption 100.0000	233,705	231,368	233,705	233,705		2,337		2,337					29,313	
29362L-AD-6	ENTEGRIS, INC. TERM LOAN 3.005% 04/30/21		05/20/2014	JP MORGAN SECURITIES	05/29/2014	JP MORGAN SECURITIES	1,500,000	1,500,000	1,498,979	1,500,000							(1,021)	(1,021)		
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		10/19/2012	LIFE AFS - ATHENE	12/15/2014	Paydown													533	82
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 .309% 03/25/2036		08/14/2014	ASG BROKERAGE LTD	12/25/2014	Paydown	1,995,258	1,677,888	1,995,258	1,995,258		317,371		317,371					1,240	409
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 2.118% 08/19/50		08/13/2014	MORGAN STANLEY	12/01/2014	Paydown	31,533	27,749	31,533	31,533		3,784		3,784					125	32

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
43644A-AU-3	HOLOGIC INC 2.757% 08/01/19		04/22/2014	GOLDMAN SACHS & CO.	12/24/2014	Redemption 100.0000	1,080,260	1,074,229	1,080,260	1,080,260		6,031		6,031					46,672	
44969C-AT-7	IMS HEALTH INC 2.995% 03/17/21		03/18/2014	DIRECT	12/31/2014	Redemption 100.0000	17,450	17,363	17,450	17,450		87		87					29,382	
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.520% 06/25/36		04/09/2014	SOUTHWEST SECURITIES	12/25/2014	Paydown	142,270	124,398	142,270	142,270		17,873		17,873					277	38
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.520% 06/25/36		05/06/2013	LIFE AFS - ATHENE	12/25/2014	Paydown													494	36
45672J-AB-6	INEOS US FINANCE LLC 3.005% 05/04/18		03/20/2014	BARCLAYS CAPITAL GROUP	12/31/2014	Redemption 100.0000	55,802	55,802	55,802	55,802									61,189	
47215D-AG-8	JAZZ PHARMACEUTICALS INC 2.755% 06/12/18		03/10/2014	BARCLAYS CAPITAL GROUP	04/04/2014	BARCLAYS	610,714	607,661	610,870	607,706		45		45		3,164	3,164			
47215D-AG-8	JAZZ PHARMACEUTICALS INC 2.755% 06/12/18		03/10/2014	BARCLAYS CAPITAL GROUP	03/31/2014	Redemption 100.0000	1,531	1,523	1,531	1,531		8		8					9	
48239B-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		10/15/2014	Interest Capitalization	12/15/2014	Redemption 100.0000	3	3	3	3										
48562R-AG-4	KAR AUCTION SERVICES, INC 2.991% 03/11/21		03/13/2014	DIRECT	07/02/2014	Redemption 100.0000	6,942	6,924	6,942	6,942		17		17					17,368	
49460Y-AY-1	KINETIC CONCEPTS INC 3.255% 05/04/18		01/22/2014	DIRECT	12/31/2014	Redemption 100.0000	57,225	57,225	57,225	57,225									59,217	
55301H-AN-2	MGM RESORTS INTERNATIONAL 2.743% 12/20/19		01/14/2014	BANK OF AMERICA	12/31/2014	Redemption 100.0000	30,227	29,907	30,227	30,227		320		320					53,617	
563553-AW-6	MANITOWOC 2.735% 01/03/21		01/15/2014	JP MORGAN SECURITIES	12/31/2014	Redemption 100.0000	209,441	209,441	209,441	209,441									13,109	
57643Q-AE-5	MASTR REPERFORMING LOAN TRUST 0.505% 05/25/35		08/05/2014	BANK OF AMERICA	12/25/2014	Paydown	588,336	477,287	588,336	588,336		111,048		111,048					762	107
59514U-AL-2	MICROSEMI CORP 3.005% 02/19/20		06/06/2014	MORGAN STANLEY	07/25/2014	Redemption 100.0000	351,534	349,696	351,534	351,534		1,838		1,838					1,611	
655664-AQ-3	NORDSTROM INC 144A 5.000% 01/15/44		01/07/2014	Various	06/05/2014	Tax Free Exchange	8,340,000	8,389,314	8,389,301	8,389,301		(13)		(13)					200,392	32,433
76775Y-BB-3	RITE AID 3.002% 02/21/20		03/27/2014	CITIGROUP GLOBAL MARKETS	09/30/2014	Redemption 100.0000	2,674	2,672	2,674	2,674		2		2					1,227	
78404X-AF-2	SBA SENIOR FINANCE, INC 2.736% 03/31/21		03/06/2014	CITIGROUP GLOBAL MARKETS	12/31/2014	Redemption 100.0000	16,667	16,625	16,667	16,667		42		42					48,293	
79543N-AE-7	SALIX PHARMACEUTICALS 3.481% 01/02/20		02/11/2014	JEFFRIES & CO.	12/31/2014	Redemption 100.0000	77,157	76,772	77,157	77,157		386		386					17,783	
84603H-AB-3	SOUTHWIRE 2.733% 02/22/21		02/19/2014	BANK OF AMERICA	12/31/2014	Redemption 100.0000	8,824	8,801	8,824	8,824		22		22					184	
84762N-AW-1	SPECTRUM BRANDS 2.985% 09/04/19		06/06/2014	DEUTSCHE BANK	12/31/2014	Redemption 100.0000	7,538	7,516	7,538	7,538		21		21					83	
88103N-AB-6	TERRAFORM 3.920% 07/23/19		08/05/2014	GRANTCHESTER SECS	12/31/2014	Redemption 100.0000	2,521	2,508	2,521	2,521		13		13					28	
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		09/23/2014	DIRECT	12/05/2014	Redemption 100.0000	33,232	33,232	33,232	33,232									194	
903243-AC-7	URS CORP 5.000% 04/01/22		01/09/2014	Tax Free Exchange	10/24/2014	TENDER OFFER	15,000,000	14,987,952	15,150,000	14,989,971		2,018		2,018		160,029	160,029	818,333	224,375	
90343X-AH-7	US AIRWAYS 2.981% 05/23/19		02/12/2014	CITIGROUP GLOBAL MARKETS	05/23/2014	Redemption 100.0000	21,250	21,250	21,250	21,250									205	
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		08/22/2014	MITSUBISHI	12/31/2014	Redemption 100.0000	11,066	11,066	11,066	11,066									155	
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 2.354% 03/25/37		05/20/2014	CANTOR FITZGERALD SECURITIES C	12/01/2014	Paydown	21,215	19,571	21,215	21,215		1,644		1,644					151	31
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 10/15/44		09/30/2014	WM BLAIR & CO.	12/15/2014	Redemption 100.0000	66,155	66,155	66,155	66,155									339	
98977V-AF-1	ZUFFA 3.257% 02/25/20		06/25/2014	DEUTSCHE BANK	12/31/2014	Redemption 97.6614	1,979,785	1,974,912	1,933,486	1,933,486		(41,425)		(41,425)					43,429	
68371Y-AF-0	OPEN TEXT CORPORATION 2.747% 12/18/20	A	01/24/2014	BARCLAYS CAPITAL GROUP	12/31/2014	Redemption 100.0000	28,846	28,702	28,846	28,846		144		144					63,822	
034863-AM-2	ANGLO AMERICAN CAPITAL 144A 4.125% 04/15/21	F	04/08/2014	CREDIT SUISSE SECURITIES	04/16/2014	BNP PARIBAS	7,000,000	6,973,470	7,014,280	6,973,534		64		64		40,746	40,746	5,615		

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
685218-AB-5	ORANGE SA 5.500% 02/06/44	F	01/30/2014	BANK OF AMERICA	01/30/2014	BNP PARIBAS	7,000,000	6,973,470	7,114,170	6,973,470							140,700	140,700		
714294-AG-0	PERRIGO CO LTD 144A 5.300% 11/15/43	F	09/19/2014	BANK OF AMERICA	10/06/2014	Tax Free Exchange	1,000,000	1,060,210	1,060,191	1,060,191		(19)		(19)					20,758	18,697
000000-00-0	MALLINCKRODT INTERNATIONAL FIN 3.002% 03/19/21	F	03/28/2014	DEUTSCHE BANK	05/13/2014	DEUTSCHE BANK Redemption 100.0000	2,952,381	2,945,000	2,942,622	2,945,124		124		124			(2,502)	(2,502)		
G2967P-AB-0	AVAGO TECHNOLOGIES 3.236% 05/06/21	F	05/22/2014	JP MORGAN SECURITIES	12/15/2014		12,891	12,891	12,891	12,891									34,404	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							52,058,599	51,592,355	52,367,469	52,022,531		430,176		430,176			344,938	344,938	1,721,979	276,500
8399998. Total - Bonds							68,295,675	67,727,632	68,604,545	68,259,607		531,975		531,975			344,938	344,938	2,056,849	276,500
38148B-10-8	GOLDMAN SACHS GROUP INC. K SERIES		04/28/2014	DIRECT	04/30/2014	WELLS FARGO	2,000,000.000	2,000,000	2,024,000	2,000,000							24,000	24,000	(45)	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								2,000,000	2,024,000	2,000,000							24,000	24,000	(45)	
8999998. Total - Preferred Stocks								2,000,000	2,024,000	2,000,000							24,000	24,000	(45)	
******-**-*	SSgA USD LIQUIDITY FUND CLASS S2	F	12/23/2014	DIRECT	12/31/2014	Various	460,110,063.000	460,110,063	460,110,063	460,110,063									30,036	
9399999. Subtotal - Common Stocks - Money Market Mutual Funds								460,110,063	460,110,063	460,110,063									30,036	
9799998. Total - Common Stocks								460,110,063	460,110,063	460,110,063									30,036	
9899999. Total - Preferred and Common Stocks								462,110,063	462,134,063	462,110,063							24,000	24,000	29,991	
9999999 - Totals								529,837,695	530,738,608	530,369,670		531,975		531,975			368,938	368,938	2,086,840	276,500

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 SVO Purposes and Procedures Manual)	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		28,438,200	2,000,000.000	100.0
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		13183	2CIA1	NO		42,596,312	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							71,034,512	XXX	XXX
1899999. Total Common Stocks							71,034,512	XXX	XXX
1999999 - Totals							71,034,512	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		
	GRANITE ACQUISITION INC TERM LOAN			12/30/2014	DEUTSCHE BANK	03/31/2015	122,732		14			123,958	122,718	29		4.255	8.380	MJSD	17	
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							122,732		14			123,958	122,718	29		XXX	XXX	XXX	17	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							122,732		14			123,958	122,718	29		XXX	XXX	XXX	17	
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
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							122,732		14			123,958	122,718	29		XXX	XXX	XXX	17	
8399999. Total Bonds							122,732		14			123,958	122,718	29		XXX	XXX	XXX	17	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
60934N-50-0	FEDERATED TREASURY OBLIGATION IS FUND #68	SD		11/01/2010	Various	XXX	15,003						15,003			0.000	0.000			
94975H-29-6	WELLS FARGO ADV TREASURY PL MM	SD		03/03/2014	Various	XXX	25,014						25,014			0.000	0.000		1	
8899999. Subtotal - Exempt Money Market Mutual Funds							40,017					XXX	40,017			XXX	XXX	XXX	1	
85749P-10-1	STATE STREET INST LIQ RES FD	DB		12/31/2014	DIRECT	XXX	536,918,525						536,918,525						580,631	
85749P-10-1	STATE STREET INST LIQ RES FD			12/31/2014	Various	XXX	74,999,976						74,999,976	114		0.000	0.000		18,056	
8999999. Subtotal - Class One Money Market Mutual Funds							611,918,501					XXX	611,918,501	114		XXX	XXX	XXX	598,687	
9199999 - Totals							612,081,250		14			XXX	612,081,236	143		XXX	XXX	XXX	598,705	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/02/2014	01/02/2015	5,176	15,713,372	16441.35	5,252	301,643		12,678		660,328			(291,701)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/02/2015	489	8,046,957	16469.99		181,934		7,581		390,886			(174,353)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/02/2014	01/02/2015	8,447	15,474,217	1831.98		334,559		13,940		720,558			(320,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/03/2014	01/02/2015	29,306	53,670,314	1831.37		1,254,085		52,254		2,676,887			(1,201,832)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/02/2014	01/02/2015	10,822	19,825,579	1831.98		364,845		15,202		638,012			(349,643)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/03/2015	71	1,169,757	16469.99		22,326		930		26,381			(21,396)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/03/2014	01/03/2015	3,706	6,787,569	1831.37		119,278		4,970		273,865			(114,308)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/03/2014	01/03/2015	10,044	18,394,528	1831.37		332,757		13,865		309,348			(318,892)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/04/2015	239	3,943,264	16469.99		77,378		3,224		93,457			(74,153)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/03/2014	01/04/2015	9,871	18,077,852	1831.37		369,305		15,388		897,089			(353,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/03/2014	01/04/2015	20,718	37,942,243	1831.37		804,555		33,523		1,396,255			(771,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/04/2015	1,092	2,000,000	1831.37		21,880		21,880		53,737							
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/03/2014	01/05/2015	189	3,117,080	16469.99		77,345		3,223		137,685			(74,123)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/03/2014	01/05/2015	2,916	5,340,120	1831.37		119,628		4,985		312,186			(114,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/03/2014	01/05/2015	8,027	14,700,079	1831.37		348,555		14,523		743,228			(334,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/03/2014	01/05/2015	6,641	12,162,161	1831.37		274,626		11,443		338,360			(263,183)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/06/2014	01/06/2015	2,906	8,586,014	16425.1		188,763		7,865		431,585			(180,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2014	01/06/2015	7,701	14,068,721	1826.77		332,986		13,874		714,115			(319,112)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/06/2014	01/06/2015	11,059	20,201,466	1826.77		427,915		17,830		457,037			(410,085)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/07/2014	01/07/2015	258	4,270,655	16530.94		95,833		3,993		168,570			(91,840)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/07/2014	01/07/2015	4,175	7,673,696	1837.88		148,380		6,183		356,393			(142,198)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/07/2014	01/07/2015	14,564	26,767,054	1837.88		561,889		23,412		425,131			(538,477)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/07/2015	12,178	22,381,389	1837.88		489,275		29,280		1,038,527			(459,996)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/08/2014	01/08/2015	11,122	24,641,753	16462.74		464,711		19,363		871,089			(445,348)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/08/2014	01/08/2015	14,051	25,819,142	1837.49		541,122		22,547		1,207,953			(518,575)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/09/2014	01/09/2015	7,684	16,501,345	16444.76		321,168		13,382		450,422			(307,786)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/09/2015	715	9,608,043	16437.05	5,493	207,900		8,777		475,272			(201,983)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/09/2014	01/09/2015	2,311	4,248,679	1838.13		74,127		3,089		172,381			(71,038)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	01/09/2014	01/09/2015	6,383	11,732,001	1838.13		242,365		10,099		513,715			(232,266)				

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.	JPM 7H6GLXDRUGQFU57RNE97	01/10/2014	01/09/2015	28,847	53,147,045	1842.37		1,181,620		49,234		2,508,493			(1,132,386)				
UST 2.750% 11/15/23 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/08/2014	01/09/2015	121,270	9,827,000	100		181,509		7,563		378,303			(173,946)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/10/2015	194	3,181,903	16437.05		52,146		2,173		76,075			(49,973)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/10/2014	01/10/2015	6,523	12,017,202	1842.37		225,787		9,408		516,825			(216,379)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	01/10/2015	15,937	29,360,997	1842.37		614,019		25,584		240,942			(588,434)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/11/2015	96	1,585,607	16437.05		32,073		1,336		37,666			(30,736)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/10/2014	01/11/2015	4,860	8,953,526	1842.37		166,695		6,946		377,794			(159,749)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	01/11/2015	12,534	23,092,679	1842.37		442,846		18,452		268,821			(424,394)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/11/2015	380	700,000	1842.37		7,280		7,280		7,215							
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/10/2014	01/12/2015	128	2,105,307	16437.05		51,362		2,140		87,218			(49,222)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/10/2014	01/12/2015	2,625	4,835,573	1842.37		101,154		4,215		228,375			(96,939)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	01/12/2015	7,633	14,063,371	1842.37		305,645		12,735		239,824			(292,910)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/12/2015	9,132	16,824,140	1842.37		377,322		31,247		790,488			(346,075)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2014	01/13/2015	3,519	11,177,083	16257.94		227,731		9,489		499,594			(218,242)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	01/13/2014	01/13/2015	11,158	20,298,590	1819.2		465,521		19,397		992,699			(446,124)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	HSBC 1IE8VN30JCEQV1H4R804	01/13/2014	01/13/2015	9,596	17,457,661	1819.2		345,158		14,382		322,117			(330,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/13/2015	550	1,000,000	1819.2		14,900		621		27,190			(14,279)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/14/2014	01/14/2015	4,340	9,731,373	16373.86		190,305		7,929		403,927			(182,376)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	01/14/2014	01/14/2015	9,800	18,021,716	1838.88		377,479		15,728		786,282			(361,751)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/14/2014	01/14/2015	11,098	20,408,578	1838.88		387,169		16,132		279,022			(371,037)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	01/14/2015	413	760,000	1838.88		8,436		352		10,327			(8,085)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/15/2014	01/15/2015	9,111	22,483,922	16481.94		488,907		20,371		955,325			(468,536)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2014	01/15/2015	4,751	8,781,610	1848.38		160,359		6,682		315,533			(153,677)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2014	01/15/2015	12,869	23,785,903	1848.38		449,428		18,726		117,258			(430,702)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/16/2014	01/16/2015	265	2,902,655	16417.01	3,649	67,829		2,902		138,943			(66,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/16/2014	01/16/2015	6,167	11,384,238	1845.89		276,035		11,501		576,704			(264,533)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	01/17/2014	01/16/2015	40,514	74,492,288	1838.7		1,639,735		68,322		3,395,655			(1,571,412)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/16/2014	01/16/2015	7,347	24,601,527	1845.89		511,885		21,329		586,911			(490,557)				
UST 2.750% 11/15/23 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2014	01/16/2015	117,640	9,689,000	100		195,204		8,133		413,545			(187,070)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/17/2015	11,163	21,451,066	16458.56		395,925		16,497		467,844			(379,428)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/17/2014	01/17/2015	5,182	9,527,561	1838.7		170,694		7,112		374,196			(163,582)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/18/2015	15,586	30,724,919	16458.56		603,599		25,150		865,684			(578,449)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/17/2014	01/18/2015	6,720	12,355,957	1838.7		231,795		9,658		551,924			(222,137)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/19/2015	9,007	17,800,516	16458.56		388,448		16,185		653,096			(372,262)				

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 MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/17/2014	01/19/2015	4,859	8,935,159	1838.7		183,081		7,628		458,985			(175,452)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/17/2014	01/20/2015	6,711	13,749,638	16458.56		296,155		12,340		489,536			(283,815)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/17/2014	01/20/2015	2,055	3,777,831	1838.7		88,564		3,690		225,756			(84,874)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	01/17/2014	01/20/2015	5,379	9,891,273	1838.7		236,815		9,867		489,082			(226,948)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/21/2014	01/21/2015	3,633	7,599,729	16414.44		133,534		5,564		311,126			(127,970)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/21/2014	01/21/2015	18,359	33,849,988	1843.8		684,901		28,538		1,530,825			(656,363)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2014	01/22/2015	5,113	14,464,639	16373.34		280,515		11,688		623,119			(268,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/22/2014	01/22/2015	9,137	16,856,724	1844.86		360,146		15,006		734,066			(345,140)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2014	01/22/2015	11,426	21,079,369	1844.86		397,046		16,544		901,916			(380,502)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/23/2014	01/23/2015	2,631	7,598,644	16197.35		163,703		6,821		382,419			(156,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	01/23/2014	01/23/2015	6,476	11,841,295	1828.46		226,522		9,438		467,199			(217,084)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/24/2014	01/23/2015	26,306	47,096,038	1790.29		1,065,499		44,396		2,278,414			(1,021,104)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/23/2013	01/23/2015	548	6,250,671	1494.81	5,149	126,624		5,383		297,572			(123,923)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/23/2014	01/23/2015	8,762	16,021,531	1828.46		297,832		12,410		1,058,740			(285,422)				
UST 2.750% 11/15/23 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/22/2014	01/23/2015	108,570	10,857,000	100		192,000		8,000		446,238			(184,000)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/24/2015	12,182	24,033,402	15879.11		444,171		18,507		1,882,411			(425,663)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/24/2014	01/24/2015	5,068	9,072,786	1790.29		163,716		6,821		394,682			(156,894)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/25/2015	13,363	25,275,887	15879.11		490,106		20,421		2,031,109			(469,685)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/24/2014	01/25/2015	5,079	9,093,750	1790.29		193,432		8,060		491,749			(185,373)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/24/2014	01/26/2015	7,781	15,626,429	15879.11		330,291		13,762		1,261,318			(316,528)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/24/2014	01/26/2015	4,301	7,700,126	1790.29		161,558		6,732		411,142			(154,827)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/24/2014	01/26/2015	8,801	15,756,593	1790.29		387,487		16,145		825,328			(371,342)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2014	01/27/2015	5,163	12,481,414	15837.88		271,175		11,299		679,473			(259,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/27/2014	01/27/2015	10,194	18,161,193	1781.56		422,109		17,588		905,834			(404,521)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/27/2014	01/27/2015	7,471	13,310,882	1781.56		257,312		10,721		983,274			(246,590)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2014	01/28/2015	114	1,815,594	15928.56		44,847		1,869		101,454			(42,978)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/28/2014	01/28/2015	4,108	7,363,123	1792.5		146,481		6,103		368,689			(140,378)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/28/2014	01/28/2015	10,850	19,448,670	1792.5		408,475		17,020		841,774			(391,455)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/28/2014	01/28/2015	11,914	21,355,757	1792.5		383,857		15,994		1,787,655			(367,863)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/29/2014	01/29/2015	13,486	29,535,551	15738.79		543,014		22,626		2,301,796			(520,389)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	01/29/2014	01/29/2015	6,051	10,735,332	1774.2		219,854		9,161		607,505			(210,693)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	01/29/2014	01/29/2015	10,267	18,216,018	1774.2		429,337		17,889		960,177			(411,448)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/30/2014	01/30/2015	3,324	8,367,987	15848.61		182,537		7,606		448,910			(174,931)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	01/30/2015	486	7,634,327	15698.85		159,608		6,650		343,338			(152,958)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/31/2014	01/30/2015	25,450	45,367,408	1782.59		1,000,828		41,701		2,113,330			(959,127)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/30/2014	01/30/2015	13,871	24,887,631	1794.19		508,932		21,206		1,822,248			(487,726)				

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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)
UST 2.750% 11/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/29/2014	01/30/2015	103,530	10,353,000	100		187,000		7,792		421,221			(179,208)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	01/31/2015	123	1,926,368	15698.85		36,379		1,516		86,139			(34,863)				
S&P 500 Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	01/31/2015	5,483	9,773,567	1782.59		190,389		7,933		476,595			(182,456)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2014	01/31/2015	14,736	26,267,377	1782.59		468,347		19,514		2,125,684			(448,833)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	02/01/2015	186	2,914,142	15698.85		59,044		2,460		142,365			(56,584)				
S&P 500 Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	02/01/2015	5,944	10,596,413	1782.59		216,903		9,038		547,328			(207,866)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2014	02/01/2015	12,401	22,105,914	1782.59		401,857		16,744		1,490,624			(385,113)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2014	02/02/2015	224	3,509,562	15698.85		86,511		3,605		195,372			(82,907)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2014	02/02/2015	12,972	23,124,116	1782.59		549,835		22,910		1,227,073			(526,925)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2014	02/02/2015	7,269	12,957,609	1782.59		273,688		11,404		957,135			(262,284)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/03/2014	02/03/2015	3,793	9,529,557	1741.89		219,374		27,422		542,069			(191,953)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2014	02/03/2015	9,855	17,166,373	1741.89		384,233		48,029		804,680			(336,204)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2014	02/03/2015	9,018	15,709,199	1741.89		294,839		36,855		1,106,787			(257,985)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/04/2014	02/04/2015	4,942	12,269,563	1755.2		266,928		33,366		661,685			(233,562)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2014	02/04/2015	11,269	19,780,051	1755.2		462,381		57,798		1,009,493			(404,583)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/04/2014	02/04/2015	12,526	21,985,872	1755.2		402,290		50,286		1,470,550			(352,004)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/05/2014	02/05/2015	474	7,319,905	15440.23		165,161		20,645		380,045			(144,515)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2014	02/05/2015	5,222	9,146,343	1751.64		204,962		25,620		537,661			(179,342)				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2014	02/05/2015	9,970	17,463,457	1751.64		380,899		47,612		801,967			(333,287)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2014	02/05/2015	11,653	20,412,239	1751.64		371,140		46,393		1,106,207			(324,748)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/06/2014	02/06/2015	3,242	5,749,011	1773.43		117,352		14,669		297,923			(102,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/07/2014	02/06/2015	25,322	45,504,294	1797.02		977,316		122,165		2,014,358			(855,152)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/06/2013	02/06/2015	682	9,293,536	1512.12	3,377	207,573		26,158		478,925			(183,315)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/06/2014	02/06/2015	13,044	23,133,157	1773.43		468,934		58,617		1,039,617			(410,318)				
UST 2.750% 11/15/23 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/05/2014	02/06/2015	117,380	11,738,000	100		201,000		25,125		437,275			(175,875)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2014	02/07/2015	61	959,623	15794.08		14,490		1,811		31,184			(12,679)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2014	02/07/2015	18,758	33,707,612	1797.02		608,598		76,075		1,147,171			(532,524)				
Dow Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2014	02/08/2015	166	2,626,209	15794.08		52,065		6,508		130,729			(45,557)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2014	02/08/2015	17,311	31,108,814	1797.02		606,702		75,838		1,813,834			(530,864)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2014	02/09/2015	152	2,396,258	15794.08		61,267		7,658		141,715			(53,608)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/07/2014	02/09/2015	9,665	17,368,260	1797.02		415,378		51,922		859,204			(363,456)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2014	02/09/2015	13,825	24,843,120	1797.02		529,799		66,225		1,359,168			(463,574)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2014	02/10/2015	11,391	22,687,087	1799.84		512,942		64,118		1,146,547			(448,824)				

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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	02/10/2014	02/10/2015	8,982	16,165,936	1799.84		328,568		41,071		441,754			(287,497)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2014	02/11/2015	14,914	29,145,585	1819.75		616,413		77,052		1,367,933			(539,362)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/11/2014	02/11/2015	14,962	27,227,771	1819.75		519,062		64,883		676,853			(454,180)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2014	02/12/2015	6,106	11,108,103	1819.26		220,378		27,547		565,747			(192,830)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2014	02/12/2015	11,230	20,430,747	1819.26		482,522		60,315		1,014,722			(422,207)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/12/2014	02/12/2015	13,976	31,235,295	1819.26		605,207		75,651		836,133			(529,556)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2014	02/13/2015	214	3,433,554	16027.59		75,409		9,426		161,210			(65,983)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2014	02/13/2015	3,034	12,073,462	1829.83		264,725		33,091		572,339			(231,635)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	02/13/2014	02/13/2015	6,901	12,628,175	1829.83		280,109		35,014		564,193			(245,096)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/13/2014	02/13/2015	8,508	15,567,465	1829.83		301,905		37,738		245,988			(264,167)				
UST 2.750% 11/15/23 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/12/2014	02/13/2015	138,081	65,134,823	100		1,418,660		177,333		2,871,424			(1,241,328)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/14/2015	108	1,737,543	16154.39		33,749		4,219		72,458			(29,530)				
S&P 500 Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/14/2015	4,136	7,605,396	1838.63		135,144		16,893		318,674			(118,251)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/14/2015	10,660	19,600,351	1838.63		359,941		44,993		306,231			(314,948)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/15/2015	112	1,804,379	16154.39		32,402		4,050		70,310			(28,352)				
S&P 500 Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/15/2015	4,150	7,629,698	1838.63		149,399		18,675		348,508			(130,724)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/15/2015	10,151	18,663,915	1838.63		351,071		43,884		209,603			(307,187)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/16/2015	35	561,898	16154.39		12,761		1,595		26,799			(11,166)				
S&P 500 Index Option MAV		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/16/2015	3,303	6,073,293	1838.63		135,034		16,879		349,668			(118,155)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/16/2015	6,689	12,297,705	1838.63		271,841		33,980		161,872			(237,861)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2014	02/17/2015	166	2,674,094	16154.39		63,733		7,967		128,754			(55,767)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2014	02/17/2015	10,496	19,297,485	1838.63		470,046		58,756		1,011,595			(411,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/14/2014	02/17/2015	5,962	10,961,534	1838.63		261,756		32,720		406,098			(229,037)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/18/2014	02/18/2015	3,708	6,826,127	1840.76		125,342		15,668		300,041			(109,674)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/18/2014	02/18/2015	9,389	17,283,532	1840.76		390,677		48,835		770,794			(341,842)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	02/18/2014	02/18/2015	12,555	24,838,330	1840.76		486,963		60,870		719,599			(426,093)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/19/2014	02/19/2015	366	5,875,350	16040.56		129,179		16,147		286,757			(113,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/19/2014	02/19/2015	19,704	36,033,746	1828.75		669,468		83,683		1,455,275			(585,784)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/19/2014	02/19/2015	12,310	22,511,630	1828.75		470,643		58,830		940,662			(411,813)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/20/2015	319	5,130,337	16103.3		105,592		13,199		197,689			(92,393)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	02/21/2014	02/20/2015	28,166	51,733,784	1836.25		1,138,554		142,319		2,255,018			(996,235)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/20/2013	02/20/2015	3,012	7,702,909	1511.95	2,830	156,971		19,798		407,164			(138,765)				

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.	CITI E57ODZWZ7FF32TWEFA76	02/20/2014	02/20/2015	6,419	11,809,082	1839.78		237,292		29,662		398,712			(207,631)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	BNP R0MUWSFPU8MPR08K5P83	02/19/2014	02/20/2015	112,190	11,219,000	100		189,000		23,625		428,427			(165,375)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/21/2015	100	1,607,460	16103.3		28,947		3,618		71,256			(25,328)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	02/21/2014	02/21/2015	5,501	10,101,012	1836.25		174,807		21,851		420,569			(152,956)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/21/2014	02/21/2015	12,416	22,799,684	1836.25		429,635		53,704		1,153,570			(375,930)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/22/2015	118	1,904,146	16103.3		36,316		4,540		91,443			(31,777)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	02/21/2014	02/22/2015	3,712	6,815,730	1836.25		151,777		18,972		395,754			(132,805)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/21/2014	02/22/2015	12,694	23,309,213	1836.25		463,010		57,876		1,139,848			(405,134)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/21/2014	02/23/2015	157	2,521,248	16103.3		62,380		7,797		128,630			(54,582)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	02/21/2014	02/23/2015	10,837	19,899,817	1836.25		474,584		59,323		1,045,739			(415,261)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/21/2014	02/23/2015	6,397	11,745,599	1836.25		262,575		32,822		794,294			(229,753)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/24/2014	02/24/2015	3,715	6,863,263	1847.61		136,542		17,068		349,949			(119,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2014	02/24/2015	7,588	14,019,995	1847.61		338,826		42,353		660,596			(296,473)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPR08K5P83	02/24/2014	02/24/2015	9,179	19,172,021	1847.61		415,761		51,970		1,265,487			(363,791)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/25/2014	02/25/2015	4,881	12,106,855	1845.12		247,288		30,911		593,251			(216,377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/25/2014	02/25/2015	9,532	17,588,302	1845.12		389,347		48,668		755,879			(340,678)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2014	02/25/2015	12,697	23,426,847	1845.12		466,057		58,257		1,482,756			(407,800)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2014	02/26/2015	5,359	9,888,299	1845.16		208,374		26,047		538,006			(182,327)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/26/2014	02/26/2015	12,526	23,112,071	1845.16		490,549		61,319		946,670			(429,231)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/26/2014	02/26/2015	13,669	31,410,262	1845.16		602,194		75,274		1,754,910			(526,919)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/27/2014	02/27/2015	12,461	26,690,500	1854.29		602,690		75,336		1,214,898			(527,354)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/28/2014	02/27/2015	25,821	48,013,303	1859.45		1,027,073		128,384		1,950,983			(898,689)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/27/2014	02/27/2015	9,050	23,875,514	1854.29		485,092		60,637		1,214,712			(424,455)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	BNP R0MUWSFPU8MPR08K5P83	02/26/2014	02/27/2015	107,200	10,720,000	100		187,000		23,375		429,017			(163,625)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/28/2014	02/28/2015	4,950	9,204,050	1859.45		180,765		22,596		437,951			(158,169)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/28/2014	02/28/2015	14,631	30,041,277	1859.45		566,999		70,875		1,929,910			(496,124)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/28/2014	03/01/2015	5,519	10,263,163	1859.45		192,156		24,019		460,763			(168,136)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/28/2014	03/01/2015	11,859	23,119,911	1859.45		441,026		55,128		1,159,574			(385,898)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/28/2014	03/02/2015	3,518	6,542,164	1859.45		141,178		17,647		367,169			(123,530)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/28/2014	03/02/2015	10,055	18,696,541	1859.45		490,225		61,278		949,823			(428,947)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/28/2014	03/02/2015	9,780	21,873,396	1859.45		509,401		63,675		1,234,382			(445,726)				
Dow Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/03/2014	03/03/2015	261	4,221,106	16168.03		108,826		22,672		223,363			(86,154)				

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.	WAC KB1H1DSPRFMYMCUFXT09	03/03/2014	03/03/2015	12,082	22,299,773	1845.73		561,527		116,985		1,170,477			(444,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2014	03/03/2015	7,592	14,012,484	1845.73		313,132		65,236		888,164			(247,897)				
Dow Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/04/2014	03/04/2015	396	6,490,748	16395.88		137,916		28,733		249,709			(109,184)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/04/2014	03/04/2015	5,019	9,405,807	1873.91		188,479		39,266		421,471			(149,212)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/04/2014	03/04/2015	11,414	21,388,736	1873.91		491,963		102,492		903,868			(389,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2015	12,188	22,839,241	1873.91		454,779		94,746		1,169,311			(360,034)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/05/2014	03/05/2015	15,663	37,256,599	1873.81		718,835		149,757		1,391,086			(569,077)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2014	03/05/2015	19,471	36,484,406	1873.81		768,036		160,008		1,497,465			(608,029)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/06/2015	406	6,673,322	16452.72		151,666		31,597		268,373			(120,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/06/2014	03/06/2015	10,866	24,165,490	1877.03		526,093		109,603		963,716			(416,491)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/07/2014	03/06/2015	23,395	43,937,646	1878.04		1,000,839		208,508		1,826,443			(792,331)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/06/2014	03/06/2015	11,710	21,980,528	1877.03		419,354		87,365		612,645			(331,989)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/05/2014	03/06/2015	135,061	19,019,890	100	3,274	350,661		73,395		806,152			(279,243)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/07/2015	78	1,285,423	16452.72		24,776		5,162		47,469			(19,614)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/07/2014	03/07/2015	4,845	9,098,838	1878.04		171,609		35,752		369,242			(135,858)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/07/2014	03/07/2015	12,182	22,877,717	1878.04		423,816		88,295		380,561			(335,521)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/08/2015	83	1,360,898	16452.72		30,397		6,333		58,647			(24,064)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/07/2014	03/08/2015	4,156	7,805,043	1878.04		161,210		33,585		360,551			(127,624)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/07/2014	03/08/2015	11,921	22,387,837	1878.04		434,533		90,528		953,826			(344,005)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/07/2014	03/09/2015	291	4,793,932	16452.72		119,715		24,941		217,240			(94,774)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/07/2014	03/09/2015	3,585	6,732,649	1878.04		148,506		30,939		328,496			(117,567)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/07/2014	03/09/2015	10,434	19,595,655	1878.04		506,886		105,601		927,666			(401,285)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/07/2014	03/09/2015	8,388	15,753,578	1878.04		365,421		76,129		636,706			(289,291)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2014	03/10/2015	310	5,085,771	16418.68		128,074		26,682		226,107			(101,392)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/10/2014	03/10/2015	3,072	5,766,834	1877.17		134,451		28,011		273,566			(106,440)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/10/2014	03/10/2015	10,004	18,779,408	1877.17		466,062		97,096		842,672			(368,966)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/10/2014	03/10/2015	10,120	18,997,407	1877.17		433,791		90,373		398,837			(343,418)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2014	03/11/2015	318	5,202,388	16351.25		123,595		25,749		227,908			(97,846)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/11/2014	03/11/2015	20,546	38,372,063	1867.63		838,594		174,707		1,615,670			(663,887)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/11/2014	03/11/2015	14,900	27,827,580	1867.63		542,671		113,057		412,718			(429,615)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/12/2014	03/12/2015	6,445	12,040,175	1868.2		243,366		50,701		511,515			(192,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/12/2014	03/12/2015	16,174	30,216,267	1868.2		651,676		135,766		1,196,629			(515,910)				

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.	CITI E57ODZWZ7FF32TWEFA76	03/12/2014	03/12/2015	15,855	29,620,127	1868.2		575,382		119,871		363,015			(455,510)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/12/2014	03/12/2015	727	8,339,735	1868.2		173,521		36,150		315,611			(137,371)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/13/2014	03/13/2015	348	5,612,012	16108.89		130,775		27,245		253,519			(103,530)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/14/2014	03/13/2015	29,412	54,151,401	1841.13		1,245,224		259,422		2,349,949			(985,802)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/13/2013	03/13/2015	177	274,855	1554.52	5,753			599		37,805			(2,876)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/13/2014	03/13/2015	24,904	45,981,754	1846.34		961,853		200,386		1,265,642			(761,467)				
UST 2.750% 02/15/24 PUT Spread		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/12/2014	03/13/2015	122,308	28,335,195	100		570,473		118,849		1,115,422			(451,625)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/14/2014	03/14/2015	4,455	10,551,804	1841.13		221,450		46,135		511,524			(175,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/14/2014	03/14/2015	12,384	22,800,249	1841.13		410,102		85,438		384,841			(324,664)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/14/2014	03/15/2015	5,985	12,439,209	1841.13		263,744		54,947		607,303			(208,797)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/14/2014	03/15/2015	10,912	20,090,588	1841.13		382,428		79,673		274,916			(302,756)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/14/2014	03/16/2015	3,749	11,568,410	1841.13		275,722		57,442		587,615			(218,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/14/2014	03/16/2015	11,633	21,418,633	1841.13		554,473		115,515		1,041,994			(438,958)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/14/2014	03/16/2015	9,513	17,515,399	1841.13		391,582		81,580		266,685			(310,003)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2014	03/17/2015	13,964	30,022,500	1858.83		746,022		155,421		1,420,177			(590,601)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/17/2014	03/17/2015	10,718	19,922,525	1858.83		437,420		91,129		481,685			(346,291)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/18/2014	03/18/2015	3,793	7,102,063	1872.25		144,405		30,084		318,467			(114,321)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/18/2014	03/18/2015	26,464	49,548,079	1872.25		1,063,236		221,508		1,481,712			(841,729)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/18/2014	03/18/2015	781	5,310,963	1872.25		120,908		25,189		218,419			(95,719)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/19/2014	03/19/2015	420	6,807,067	16222.17		141,187		29,414		282,130			(111,773)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/19/2014	03/19/2015	6,697	12,461,019	1860.77		233,401		48,625		549,694			(184,776)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/19/2014	03/19/2015	13,484	25,091,227	1860.77		529,255		110,261		957,034			(418,993)				
S&P Digital		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/19/2014	03/19/2015	16,678	31,033,242	1860.77		586,502		122,188		783,688			(464,314)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/20/2015	941	13,708,641	16302.77	3,672	309,042		64,766		584,441			(246,495)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/20/2014	03/20/2015	3,487	6,527,063	1872.01		129,397		26,958		293,388			(102,439)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	03/20/2014	03/20/2015	11,146	20,865,369	1872.01		479,589		99,914		871,547			(379,674)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/21/2014	03/20/2015	26,511	49,484,106	1866.52		1,114,452		232,178		2,022,343			(882,275)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2014	03/20/2015	10,519	19,691,767	1872.01		382,932		79,778		419,359			(303,155)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2014	03/20/2015	111,245	11,124,490	100		191,968		39,993		414,788			(151,975)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/21/2015	4,352	9,504,958	1866.52		184,287		38,393		434,585			(145,894)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/21/2014	03/21/2015	10,867	20,283,881	1866.52		387,409		80,710		763,428			(306,699)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/22/2015	5,308	11,772,243	1866.52		236,631		49,298		567,390			(187,333)				

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.	BAR G5GSEF7VJP5I7OUK5573	03/21/2014	03/22/2015	13,123	24,494,839	1866.52		489,851		102,052		883,504			(387,799)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/21/2014	03/23/2015	3,372	8,355,374	1866.52		190,714		39,732		433,636			(150,982)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/21/2014	03/23/2015	19,051	35,558,706	1866.52		850,836		177,258		1,735,387			(673,579)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/24/2014	03/24/2015	349	5,677,694	16276.69		151,107		31,481		290,636			(119,626)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2014	03/24/2015	12,952	24,057,657	1857.44		632,970		131,869		1,165,104			(501,101)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/24/2014	03/24/2015	15,754	29,261,255	1857.44		669,264		139,430		1,896,796			(529,834)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/25/2014	03/25/2015	4,658	8,689,968	1865.62		169,403		35,292		395,948			(134,111)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/25/2014	03/25/2015	16,453	35,039,478	1865.62		686,631		143,048		1,776,649			(543,583)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2014	03/25/2015	12,662	23,623,304	1865.62		513,689		107,019		918,006			(406,670)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/26/2014	03/26/2015	476	7,737,054	16268.99		159,904		33,313		321,966			(126,591)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/26/2014	03/26/2015	32,041	59,357,922	1852.56		1,236,002		257,500		3,038,925			(978,502)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2014	03/26/2015	8,491	15,729,400	1852.56		310,680		64,725		758,398			(245,955)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/27/2015	531	8,662,247	16323.06		197,422		41,130		349,151			(156,293)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/27/2014	03/27/2015	12,652	23,393,249	1849.04		501,107		104,397		921,575			(396,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/28/2014	03/27/2015	26,014	48,324,784	1857.62		1,129,378		235,287		2,083,902			(894,091)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/27/2014	03/27/2015	14,523	26,852,789	1849.04		508,346		105,906		1,522,779			(402,441)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/27/2015	1,533	7,512,444	1857.62	10,226	135,305		29,254		310,183			(112,230)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/26/2014	03/27/2015	146,061	21,516,271	100		393,999		82,083		890,288			(311,916)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/28/2015	158	2,579,041	16323.06		46,422		9,671		103,018			(36,750)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/28/2015	3,982	7,397,585	1857.62		141,508		29,481		352,725			(112,027)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/28/2014	03/28/2015	10,571	19,636,768	1857.62		363,654		75,761		1,301,790			(287,893)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/29/2015	37	606,272	16323.06		14,290		2,977		33,882			(11,313)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/29/2015	4,937	9,171,432	1857.62		204,906		42,689		518,545			(162,217)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/28/2014	03/29/2015	8,911	16,553,266	1857.62		343,493		71,561		1,231,795			(271,932)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/28/2014	03/30/2015	302	4,921,434	16323.06		119,273		24,849		222,710			(94,424)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2014	03/30/2015	3,416	6,345,931	1857.62		142,114		29,607		360,042			(112,507)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/28/2014	03/30/2015	12,564	23,339,160	1857.62		587,420		122,379		1,081,460			(465,040)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/28/2014	03/30/2015	8,964	16,651,346	1857.62		363,698		75,771		1,361,502			(287,928)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	03/31/2014	03/31/2015	3,797	10,693,034	1872.34		248,716		51,816		543,397			(196,900)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/31/2014	03/31/2015	11,745	21,990,005	1872.34		575,094		119,811		1,043,261			(455,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	03/31/2014	03/31/2015	11,103	20,788,168	1872.34		468,058		97,512		1,412,912			(370,546)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/01/2014	04/01/2015	313	5,172,379	16532.61		106,954		31,195		189,052			(75,759)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2014	04/01/2015	6,028	11,365,370	1885.52		215,646		62,897		482,684			(152,750)				

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.	RBC ES7IP3U3RHIGC71XBU11	04/01/2014	04/01/2015	16,167	30,483,216	1885.52		656,755		191,554		1,147,815			(465,202)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/01/2014	04/01/2015	17,662	33,302,518	1885.52		632,108		184,365		1,286,228			(447,743)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/02/2014	04/02/2015	9,785	18,502,561	1890.9		365,805		106,693		628,637			(259,112)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/03/2014	04/02/2015	15,396	29,088,359	1888.77		637,120		185,827		1,183,643			(451,294)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/02/2015	30,593	67,591,251	1865.09		1,541,571		449,625		2,795,536			(1,091,946)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/02/2014	04/02/2015	14,838	28,056,924	1890.9		538,409		157,036		900,636			(381,373)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/11/2014	04/02/2015	303	5,028,555	16573		97,231		28,359		172,346			(68,872)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/02/2014	04/02/2015	156,990	15,699,000	100		264,685		77,200		598,700			(187,485)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/03/2014	04/03/2015	2,788	6,983,659	1888.77		138,546		40,409		295,558			(98,137)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/03/2014	04/03/2015	10,104	19,083,849	1888.77		377,522		110,110		703,189			(267,411)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/04/2015	4,801	11,227,474	1865.09		204,319		59,593		484,844			(144,726)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/04/2014	04/04/2015	11,028	20,568,411	1865.09		388,010		113,170		1,063,622			(274,841)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/05/2015	4,747	9,560,375	1865.09		198,832		57,993		483,854			(140,839)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/04/2014	04/05/2015	11,967	22,319,620	1865.09		434,732		126,797		964,157			(307,935)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/04/2014	04/06/2015	12,835	27,491,013	1865.09		719,179		209,761		1,392,453			(509,418)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/04/2014	04/06/2015	7,671	14,307,908	1865.09		336,334		98,097		661,902			(238,236)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/07/2014	04/07/2015	2,671	4,928,458	1845.04		112,194		32,723		274,786			(79,471)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/07/2014	04/07/2015	9,318	19,329,034	1845.04		504,055		147,016		947,827			(357,039)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/07/2014	04/07/2015	10,917	20,142,567	1845.04		435,294		126,961		749,402			(308,333)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2014	04/08/2015	774	6,489,098	16256.14		142,869		41,670		261,396			(101,199)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/08/2014	04/08/2015	5,980	11,074,992	1851.96		222,379		64,861		550,092			(157,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/08/2014	04/08/2015	13,798	25,552,960	1851.96		609,977		177,910		1,130,478			(432,067)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/08/2014	04/08/2015	15,834	29,323,986	1851.96		577,296		168,378		1,580,308			(408,918)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/09/2014	04/09/2015	873	8,354,236	16437.18		152,097		44,362		278,814			(107,735)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/09/2014	04/09/2015	8,720	16,324,614	1872.18		294,381		85,861		681,429			(208,520)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/09/2014	04/09/2015	16,390	30,685,963	1872.18		648,383		189,112		1,158,479			(459,271)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2014	04/09/2015	21,507	40,264,270	1872.18		756,744		220,717		1,327,219			(536,027)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/10/2015	12,064	28,756,132	16026.75		551,741		160,925		824,935			(390,817)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/10/2014	04/10/2015	3,086	8,491,378	1833.08		177,218		51,689		396,384			(125,529)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/10/2014	04/10/2015	8,033	14,678,809	1833.08	6,163	290,659		85,674		569,512			(208,965)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/11/2014	04/10/2015	299	543,060	1815.69		7,907		2,306		11,243			(5,601)				

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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 2.750% 02/15/24 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/09/2014	04/10/2015	172,256	65,619,249	100		1,412,041		411,845		2,768,386			(1,000,196)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/11/2015	114	1,827,883	16026.75		29,804		8,693		67,990			(21,111)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/11/2014	04/11/2015	5,116	9,288,623	1815.69		188,251		54,907		478,811			(133,345)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2014	04/11/2015	12,952	23,517,323	1815.69		427,999		124,833		752,964			(303,166)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/12/2015	122	1,958,371	16026.75		39,307		11,464		94,088			(27,842)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/11/2014	04/12/2015	4,245	7,707,279	1815.69		159,277		46,456		409,932			(112,821)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2014	04/12/2015	14,817	26,903,916	1815.69		506,469		147,720		854,067			(358,749)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2014	04/13/2015	291	4,670,451	16026.75		117,349		34,227		231,108			(83,123)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/11/2014	04/13/2015	18,950	34,406,842	1815.69		879,402		256,492		1,794,660			(622,910)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2014	04/13/2015	13,900	25,238,205	1815.69		589,626		171,974		867,703			(417,652)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/14/2014	04/14/2015	506	3,766,622	16173.24		84,123		24,536		155,857			(59,587)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/14/2014	04/14/2015	3,585	6,562,215	1830.61		140,645		41,022		341,000			(99,624)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	04/14/2014	04/14/2015	11,487	21,027,645	1830.61		492,581		143,669		913,834			(348,911)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	04/14/2014	04/14/2015	11,299	20,684,319	1830.61		431,307		125,798		605,077			(305,509)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/15/2014	04/15/2015	715	8,690,491	16262.56		186,848		54,497		348,460			(132,351)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/15/2014	04/15/2015	6,916	12,745,344	1842.98		252,905		73,764		601,616			(179,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	04/15/2014	04/15/2015	15,722	28,974,611	1842.98		651,517		190,026		1,205,927			(461,491)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2014	04/15/2015	17,847	32,891,855	1842.98		623,351		181,811		470,044			(441,540)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2014	04/16/2015	425	6,978,623	16424.85		140,781		41,061		248,999			(99,720)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2014	04/16/2015	22,209	41,360,560	1862.31		876,022		255,506		1,729,565			(620,515)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/16/2014	04/16/2015	17,093	31,833,221	1862.31		591,195		172,432		147,406			(418,763)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/16/2014	04/16/2015	339	631,059	1862.31		9,188		2,680		12,375			(6,508)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/17/2015	39,589	87,064,522	1864.85		1,891,627		551,724		3,403,638			(1,339,902)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2013	04/17/2015	269	417,676	1552.01	10,567			1,541		65,427			(5,284)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/17/2015	14,445	26,938,005	1864.85		512,399		149,450		467,785			(362,950)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/16/2014	04/17/2015	146,138	24,581,625	100		443,553		129,370		983,054			(314,183)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/18/2015	52	845,442	16408.54		17,788		5,188		40,349			(12,600)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/17/2014	04/18/2015	3,564	6,645,552	1864.85		128,056		37,350		305,554			(90,706)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/18/2015	10,933	20,387,960	1864.85		384,450		112,131		401,807			(272,319)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/17/2014	04/19/2015	90	1,468,791	16408.54		29,849		8,706		67,502			(21,143)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/17/2014	04/19/2015	4,740	8,839,721	1864.85		174,772		50,975		421,365			(123,797)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/19/2015	12,345	23,022,169	1864.85		449,216		131,021		592,154			(318,195)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/17/2014	04/20/2015	3,948	7,363,126	1864.85		148,025		43,174		359,208			(104,851)				

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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.	BOA B4TYDEB6GKMZ0031MB27	04/17/2014	04/20/2015	13,491	28,921,373	1864.85		681,482		198,766		1,221,589			(482,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/17/2014	04/20/2015	9,095	16,959,922	1864.85		363,707		106,081		477,546			(257,625)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/21/2014	04/21/2015	825	5,325,747	16449.25		105,343		30,725		185,531			(74,618)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/21/2014	04/21/2015	16,639	31,147,071	1871.89		676,676		197,364		1,277,939			(479,312)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/21/2014	04/21/2015	14,645	27,413,857	1871.89		556,674		162,363		1,054,337			(394,311)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2014	04/22/2015	473	3,465,251	16514.37		70,924		20,686		125,225			(50,238)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/22/2014	04/22/2015	4,280	8,045,149	1879.55		156,023		45,507		372,841			(110,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	04/22/2014	04/22/2015	9,865	18,542,638	1879.55		435,587		127,046		780,580			(308,541)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/22/2014	04/22/2015	10,742	20,189,438	1879.55		401,223		117,023		637,308			(284,199)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/23/2014	04/23/2015	21,966	41,194,180	1875.39		843,356		245,979		1,650,589			(597,377)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/23/2014	04/23/2015	375	702,744	1875.39		9,846		2,872		12,753			(6,974)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/11/2014	04/23/2015	17,978	40,092,715	16502		768,787		224,230		1,709,771			(544,557)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/24/2014	04/24/2015	4,712	13,504,604	1878.61		256,663		74,860		546,924			(181,803)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/24/2014	04/24/2015	10,693	20,087,476	1878.61		415,518		121,193		730,119			(294,325)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/25/2014	04/24/2015	29,418	62,646,389	1863.4		1,353,585		394,796		2,436,866			(958,790)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	04/25/2014	04/24/2015	329	613,420	1863.4		8,895		2,594		11,876			(6,300)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2014	04/24/2015	194,303	42,841,215	100		784,702		228,872		1,897,710			(555,831)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/25/2014	04/25/2015	222	3,627,136	16361.46		62,897		18,345		136,696			(44,552)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/25/2014	04/25/2015	5,072	9,451,615	1863.4		186,094		54,278		455,707			(131,817)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/25/2014	04/25/2015	15,086	28,112,121	1863.4		520,113		151,700		1,468,042			(368,414)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/25/2014	04/26/2015	66	1,082,640	16361.46		23,873		6,963		56,419			(16,910)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/25/2014	04/26/2015	5,173	9,639,149	1863.4		186,654		54,441		459,064			(132,213)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/25/2014	04/26/2015	10,774	20,076,571	1863.4		387,709		113,082		1,066,896			(274,627)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/25/2014	04/27/2015	4,144	7,722,082	1863.4		166,629		48,600		408,941			(118,029)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/25/2014	04/27/2015	15,821	33,758,457	1863.4		791,817		230,947		1,417,003			(560,870)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/25/2014	04/27/2015	12,085	22,518,579	1863.4		495,282		144,457		1,272,508			(350,825)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	04/28/2014	04/28/2015	231	3,803,840	16448.74		88,074		25,688		160,891			(62,386)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/28/2014	04/28/2015	2,279	4,259,509	1869.43		89,936		26,231		218,509			(63,704)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	04/28/2014	04/28/2015	12,827	23,979,913	1869.43		567,326		165,470		1,005,346			(401,856)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	HSBC 1IE8VN30JCEQV1H4R804	04/28/2014	04/28/2015	11,309	21,141,415	1869.43		463,555		135,203		1,445,061			(328,351)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2014	04/29/2015	21,177	39,777,563	1878.33		753,492		219,768		2,255,394			(533,723)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/29/2014	04/29/2015	16,198	35,197,776	1878.33		767,125		223,745		1,364,253			(543,380)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2014	04/29/2015	514	964,751	1878.33		13,374		3,901		17,373			(9,474)				

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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.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2014	04/30/2015	6,988	13,165,974	1883.95		235,172		68,592		549,822			(166,580)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/30/2014	04/30/2015	16,865	38,025,650	1883.95		776,973		226,617		1,374,733			(550,356)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/30/2014	04/30/2015	15,576	29,344,013	1883.95		560,528		163,487		1,859,121			(397,041)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/01/2015	579	7,342,452	16512.89	5,028	144,618		55,175		277,252			(92,900)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/01/2014	05/01/2015	4,173	11,383,474	1883.68		229,800		86,175		484,872			(143,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/01/2014	05/01/2015	12,451	23,453,749	1883.68		504,538		189,202		892,433			(315,336)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/02/2014	05/01/2015	24,557	46,194,799	1881.14		950,942		356,603		1,647,009			(594,339)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/01/2014	05/01/2015	12,614	23,760,022	1883.68		479,747		179,905		1,036,372			(299,842)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	04/30/2014	05/01/2015	161,160	16,116,000	100		266,000		77,583		557,930			(188,417)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/02/2015	4,204	9,564,341	1881.14		176,153		66,057		404,787			(110,095)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/02/2014	05/02/2015	12,276	23,092,575	1881.14		428,191		160,572		811,797			(267,620)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/03/2015	5,239	10,659,693	1881.14		203,648		76,368		482,205			(127,280)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/02/2014	05/03/2015	10,380	19,525,410	1881.14		384,681		144,255		801,001			(240,425)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/02/2014	05/04/2015	4,547	13,343,918	1881.14		281,853		105,695		610,011			(176,158)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/02/2014	05/04/2015	23,837	44,841,555	1881.14		1,015,298		380,737		2,142,036			(634,561)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/05/2014	05/05/2015	3,480	9,269,003	1884.66		198,143		74,304		426,250			(123,839)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/05/2014	05/05/2015	10,963	20,660,948	1884.66		496,261		186,098		876,751			(310,163)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/05/2014	05/05/2015	10,360	19,524,687	1884.66		419,680		157,380		845,720			(262,300)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2014	05/06/2015	17,870	38,374,052	16401.02		743,264		278,724		1,277,982			(464,540)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/06/2014	05/06/2015	22,909	42,787,961	1867.72		881,868		330,701		1,729,541			(551,168)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	526	8,684,368	16518.54		156,017		58,506		292,002			(97,511)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/07/2014	05/07/2015	21,105	39,640,192	1878.21		793,272		297,477		1,557,520			(495,795)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/07/2014	05/07/2015	16,822	31,595,240	1878.21		593,869		222,701		621,683			(371,168)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/08/2015	391	6,492,099	16583.34		130,776		49,041		223,070			(81,735)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/08/2014	05/08/2015	4,115	7,718,134	1875.63		139,157		52,184		328,612			(86,973)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/08/2014	05/08/2015	11,165	24,630,446	1875.63		501,079		187,905		882,684			(313,175)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/09/2014	05/08/2015	36,832	69,151,201	1878.48		1,404,844		526,816		2,704,724			(878,027)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	05/07/2014	05/08/2015	166,310	16,631,000	100		268,000		100,500		518,176			(167,500)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/09/2015	139	2,298,825	16583.34		41,074		15,403		83,145			(25,671)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/09/2014	05/09/2015	16,519	31,030,146	1878.48		597,305		223,989		1,109,031			(373,316)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/10/2015	54	897,257	16583.34		17,227		6,460		34,346			(10,767)				

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	BAR G5GSEF7VJP5I7OUK5573	05/09/2014	05/10/2015	17,317	32,530,342	1878.48		607,477		227,804		767,998			(379,673)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/09/2014	05/11/2015	288	4,776,524	16583.34		97,847		36,693		173,021			(61,154)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/09/2014	05/11/2015	19,696	36,997,811	1878.48		798,286		299,357		1,153,173			(498,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/09/2014	05/11/2015	12,536	23,547,824	1878.48		548,479		205,680		982,813			(342,800)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/12/2014	05/12/2015	254	4,239,202	16695.47		90,179		33,817		146,536			(56,362)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2014	05/12/2015	3,345	6,343,894	1896.65		127,004		47,626		274,488			(79,377)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/12/2014	05/12/2015	11,260	21,356,853	1896.65		496,753		186,282		863,779			(310,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	05/12/2014	05/12/2015	12,612	23,920,317	1896.65		537,791		201,672		616,881			(336,120)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/12/2014	05/12/2015	313	593,710	1896.65		7,896		2,961		9,722			(4,935)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2014	05/13/2015	7,789	19,446,235	1897.45		369,886		138,707		729,991			(231,179)				
S&P 500 Index Option PTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/13/2014	05/13/2015	32,136	60,975,716	1897.45		1,287,842		482,941		1,575,076			(804,901)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2014	05/14/2015	23,479	52,046,181	1888.53		997,402		374,026		1,845,485			(623,376)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	05/14/2014	05/14/2015	17,133	32,356,057	1888.53		618,861		232,073		417,304			(386,788)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2014	05/15/2015	461	5,585,013	16446.81	5,333	107,324		41,246		208,201			(69,744)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/15/2014	05/15/2015	17,216	32,208,245	1870.85		660,503		247,689		1,257,734			(412,815)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/16/2014	05/15/2015	24,149	51,168,301	1877.86		1,105,237		414,464		1,965,415			(690,773)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/15/2014	05/15/2015	14,932	27,934,999	1870.85		527,520		197,820		205,064			(329,700)				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	05/14/2014	05/15/2015	136,550	13,655,000	100		223,600		83,850		390,395			(139,750)				
Dow Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/16/2014	05/16/2015	202	3,323,826	16491.31		56,646		21,242		111,379			(35,403)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/16/2014	05/16/2015	3,979	7,471,818	1877.86		142,584		53,469		319,856			(89,115)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2014	05/16/2015	12,808	24,052,460	1877.86		451,668		169,375		71,200			(282,292)				
Dow Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/16/2014	05/17/2015	88	1,449,572	16491.31		29,499		11,062		60,224			(18,437)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/16/2014	05/17/2015	5,924	11,124,799	1877.86		228,188		85,571		522,148			(142,617)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2014	05/17/2015	14,657	27,523,433	1877.86		531,763		199,411		412,035			(332,352)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/16/2014	05/18/2015	5,366	10,077,529	1877.86		208,087		78,033		487,404			(130,055)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/16/2014	05/18/2015	13,125	28,130,674	1877.86		640,584		240,219		1,139,408			(400,365)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2014	05/18/2015	11,988	22,511,775	1877.86		477,830		179,186		472,640			(298,644)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2014	05/19/2015	229	3,782,399	16511.86		82,832		31,062		154,870			(51,770)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2014	05/19/2015	2,841	5,354,918	1885.08		117,239		43,965		279,132			(73,274)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	05/19/2014	05/19/2015	23,602	44,491,526	1885.08		992,655		372,246		1,367,400			(620,410)				
S&P Digital		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/19/2014	05/19/2015	319	602,154	1885.08		7,828		2,936		9,922			(4,893)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/20/2014	05/20/2015	256	4,198,879	16374.31		89,696		33,636		163,944			(56,060)				

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.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2014	05/20/2015	5,879	11,009,907	1872.83		217,469		81,551		523,185			(135,918)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/20/2014	05/20/2015	14,273	26,730,573	1872.83		601,270		225,476		1,094,702			(375,794)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2014	05/20/2015	16,215	30,367,803	1872.83		596,192		223,572		679,904			(372,620)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	05/20/2014	05/20/2015	433	811,850	1872.83		10,554		3,958		13,551			(6,596)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/21/2014	05/21/2015	6,021	11,368,168	1888.03		206,554		77,458		494,325			(129,096)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/21/2014	05/21/2015	13,608	31,696,654	1888.03		620,501		232,688		1,101,564			(387,813)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	05/21/2014	05/21/2015	17,022	32,138,655	1888.03		611,372		229,264		963,131			(382,107)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2014	05/22/2015	128,070	12,807,000	100		212,000		79,500		398,183			(132,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2014	05/22/2015	17,420	32,966,784	1892.49		670,128		251,298		1,273,824			(418,830)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/22/2015	33,138	76,896,961	1900.53		1,634,479		612,930		2,829,993			(1,021,549)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/22/2013	05/22/2015	130	214,896	1655.35	5,781			1,084		21,025			(2,890)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/22/2014	05/22/2015	15,860	30,014,893	1892.49		599,265		224,725		815,385			(374,541)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/23/2015	87	1,444,782	16606.27		25,655		9,621		52,892			(16,034)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/23/2014	05/23/2015	4,416	8,393,229	1900.53		153,656		57,621		359,981			(96,035)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/23/2015	15,957	30,326,364	1900.53		567,579		212,842		1,008,773			(354,737)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/24/2015	153	2,532,639	16606.27		44,453		16,670		92,229			(27,783)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/23/2014	05/24/2015	4,260	8,096,675	1900.53		155,827		58,435		355,213			(97,392)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/24/2015	12,280	23,339,063	1900.53		456,321		171,120		969,658			(285,201)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/25/2015	46	756,091	16606.27		15,575		5,841		32,576			(9,735)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/23/2014	05/25/2015	3,387	6,437,154	1900.53		130,359		48,884		295,869			(81,474)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/25/2015	10,324	19,621,642	1900.53		404,086		151,532		821,148			(252,554)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/23/2014	05/26/2015	2,033	3,863,031	1900.53		81,570		30,589		186,399			(50,981)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/23/2014	05/26/2015	8,241	18,156,884	1900.53		428,049		160,518		740,150			(267,531)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	05/23/2014	05/26/2015	7,230	13,740,854	1900.53		299,913		112,467		595,241			(187,446)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	05/27/2014	05/27/2015	285	4,755,884	16675.5		100,927		37,848		174,714			(63,079)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/27/2014	05/27/2015	5,080	9,713,455	1911.91		194,086		72,782		413,512			(121,304)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	05/27/2014	05/27/2015	13,186	25,209,548	1911.91		581,156		217,934		983,291			(363,223)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2014	05/27/2015	13,399	25,618,543	1911.91		578,670		217,001		1,040,020			(361,668)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/28/2014	05/28/2015	430	7,155,499	16633.18		149,103		55,914		265,755			(93,189)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/28/2014	05/28/2015	7,305	13,950,027	1909.78		248,676		93,254		542,976			(155,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2014	05/28/2015	14,931	28,514,495	1909.78		632,084		237,031		1,079,083			(395,052)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	05/28/2014	05/28/2015	17,546	33,508,721	1909.78		681,574		255,590		1,603,893			(425,984)				

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)
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	05/28/2014	05/29/2015	113,520	11,352,000	100		190,000		71,250		296,262			(118,750)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/30/2014	05/29/2015	601	10,044,915	16717.17		202,699		76,012		334,604			(126,687)				
S&P 500 Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/29/2014	05/29/2015	12,916	24,798,735	1920.03		448,729		168,273		793,444			(280,456)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	05/29/2015	18,729	36,026,051	1923.57		722,274		270,853		1,189,619			(451,421)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/29/2014	05/29/2015	15,217	29,197,514	1920.03	2,904	549,071		206,446		1,295,045			(344,621)				
Dow Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/30/2014	05/30/2015	142	2,369,519	16717.17		42,070		15,776		81,674			(26,294)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	05/30/2015	4,097	7,881,213	1923.57		137,500		51,563		271,187			(85,938)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2014	05/30/2015	12,539	24,120,323	1923.57		448,843		168,316		1,154,991			(280,527)				
Dow Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/30/2014	05/31/2015	119	1,983,029	16717.17		34,117		12,794		64,461			(21,323)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	05/31/2015	3,422	6,582,237	1923.57		119,569		44,838		238,342			(74,731)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2014	05/31/2015	9,306	17,900,718	1923.57		334,463		125,424		667,804			(209,039)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	05/30/2014	06/01/2015	265	4,425,103	16717.17		96,843		36,316		153,187			(60,527)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/30/2014	06/01/2015	19,231	36,992,202	1923.57		813,243		304,966		1,335,135			(508,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2014	06/01/2015	13,588	26,137,463	1923.57		558,793		209,548		859,445			(349,246)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/02/2014	06/02/2015	239	3,997,939	16743.63		89,211		40,888		142,558			(48,322)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/02/2014	06/02/2015	12,675	24,399,093	1924.97		574,950		263,519		887,877			(311,431)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015	14,711	28,318,838	1924.97		638,343		292,574		948,650			(345,769)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/02/2014	06/02/2015	4,736	9,117,177	1924.97		180,645		82,796		334,910			(97,850)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/03/2014	06/03/2015	21,248	40,887,122	1924.24		831,826		381,253		1,374,967			(450,572)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/03/2014	06/03/2015	15,932	30,656,753	1924.24		613,114		281,010		874,869			(332,103)				
S&P Digital		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/03/2014	06/03/2015	580	5,953,711	1924.24		119,319		54,688		192,082			(64,631)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/04/2014	06/04/2015	356	5,956,303	16737.53		109,598		50,232		174,735			(59,365)				
S&P 500 Index Option MAV		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	06/04/2014	06/04/2015	7,473	14,406,987	1927.88		262,109		120,133		501,613			(141,976)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/04/2014	06/04/2015	12,062	23,254,628	1927.88		478,909		219,500		735,361			(259,409)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/04/2014	06/04/2015	16,023	30,890,925	1927.88		600,586		275,269		1,027,998			(325,318)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2014	06/04/2015	299	575,970	1927.88		8,121		3,722		9,509			(4,399)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2014	06/05/2015	112,813	11,270,000	98		190,000		87,083		352,060			(102,917)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/05/2014	06/05/2015	570	9,620,655	16836.11		191,448		87,747		289,539			(103,701)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/06/2014	06/05/2015	22,577	44,012,446	1949.44		908,476		416,385		1,342,247			(492,091)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/05/2013	06/05/2015	196	315,501	1608.9	8,834			2,024		41,815			(4,417)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	06/05/2014	06/05/2015	13,720	26,623,614	1940.46		523,322		239,856		637,774			(283,466)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/05/2014	06/05/2015	15,413	29,908,212	1940.46		567,793		260,238		897,978			(307,554)				
Dow Index Option MAV		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	06/06/2014	06/06/2015	183	3,098,515	16924.28		50,175		22,997		81,357			(27,178)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/06/2014	06/06/2015	4,447	8,668,276	1949.44		160,064		73,363		268,267			(86,701)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/06/2014	06/06/2015	11,750	22,905,172	1949.44		424,918		194,754		463,401			(230,164)				
Dow Index Option MAV		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	06/06/2014	06/07/2015	30	503,227	16924.28		9,108		4,175		14,324			(4,934)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/06/2014	06/07/2015	4,587	8,941,238	1949.44		171,052		78,399		278,020			(92,653)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/06/2014	06/07/2015	11,866	23,131,516	1949.44		455,063		208,571		284,114			(246,493)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	06/06/2014	06/08/2015	173	2,935,914	16924.28		59,394		27,222		92,379			(32,172)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/06/2014	06/08/2015	4,162	8,113,912	1949.44		154,450		70,790		252,391			(83,661)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/06/2014	06/08/2015	24,908	48,557,564	1949.44		1,097,129		502,851		1,678,348			(594,278)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	06/09/2014	06/09/2015	227	3,851,317	16943.1		84,287		38,631		125,483			(45,655)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2014	06/09/2015	4,184	8,163,250	1951.27		153,348		70,284		239,806			(83,063)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/09/2014	06/09/2015	10,685	20,849,534	1951.27		493,825		226,337		730,944			(267,489)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/09/2014	06/09/2015	12,474	24,339,335	1951.27		541,564		248,217		602,680			(293,347)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/10/2014	06/10/2015	12,432	24,251,475	1950.79		507,082		232,413		751,600			(274,670)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2014	06/10/2015	17,772	34,668,518	1950.79		683,027		313,054		300,097			(369,973)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2014	06/10/2015	6,729	18,954,809	1950.79		358,112		164,135		526,141			(193,978)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2014	06/11/2015	7,682	21,103,850	1943.89		378,834		173,632		596,529			(205,202)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/11/2014	06/11/2015	17,033	33,109,516	1943.89		647,359		296,706		391,297			(350,653)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2014	06/11/2015	14,494	28,174,071	1943.89		583,143		267,274		876,664			(315,869)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/11/2014	06/12/2015	129,882	75,383,319	100		1,528,005		700,336		2,397,993			(827,669)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/12/2013	06/12/2015	103	166,126	1612.52	4,685			1,074		21,324			(2,342)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/12/2014	06/12/2015	15,456	29,832,466	1930.11		587,778		269,398		338,430			(318,380)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/12/2014	06/12/2015	12,951	24,997,429	1930.11		537,892		246,534		825,962			(291,358)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/13/2014	06/13/2015	4,050	9,333,410	1936.16		173,431		79,489		280,999			(93,942)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/13/2014	06/13/2015	13,902	26,916,373	1936.16		509,635		233,582		145,187			(276,052)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/13/2014	06/14/2015	5,382	12,645,493	1936.16		245,343		112,449		403,254			(132,894)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/13/2014	06/14/2015	14,849	28,750,434	1936.16		566,531		259,660		180,116			(306,871)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/13/2014	06/15/2015	16,639	36,360,445	1936.16		807,096		369,919		1,228,527			(437,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/13/2014	06/15/2015	11,409	22,090,145	1936.16		489,339		224,281		94,127			(265,059)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/16/2014	06/16/2015	14,855	32,046,752	1937.78		720,618		330,283		1,097,785			(390,335)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2014	06/16/2015	12,579	24,374,555	1937.78		521,290		238,925		46,332			(282,366)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2014	06/16/2015	438	849,612	1937.78		11,156		5,113		12,805			(6,043)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2014	06/17/2015	13,944	31,625,457	1941.99		668,581		306,433		995,773			(362,148)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/17/2014	06/17/2015	17,694	34,361,296	1941.99		670,679		307,395		241,649			(363,285)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/17/2014	06/17/2015	6,141	11,925,342	1941.99		215,598		98,816		336,523			(116,782)				

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.	MS 4PQUHN3JPFGFNF3BB653	06/18/2014	06/18/2015	6,758	13,225,017	1956.98		232,012		106,339		350,518			(125,673)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/18/2014	06/18/2015	14,125	27,642,670	1956.98		534,629		245,038		767,076			(289,591)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/18/2014	06/18/2015	16,963	33,196,151	1956.98		625,166		286,534		276,982			(338,631)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2014	06/18/2015	620	7,127,791	1956.98		126,878		58,152		186,630			(68,726)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2014	06/19/2015	118,655	20,053,601	98		329,711		151,118		566,428			(178,594)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	06/20/2014	06/19/2015	701	11,876,237	16947.08		234,921		107,672		347,501			(127,249)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/19/2014	06/19/2015	11,318	22,178,146	1959.48		437,135		200,353		628,509			(236,781)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/20/2014	06/19/2015	24,780	48,639,350	1962.87		979,738		449,046		1,398,797			(530,691)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/19/2013	06/19/2015	285	464,828	1628.93	12,271			2,812		57,796			(6,136)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/19/2014	06/19/2015	16,907	33,128,878	1959.48		637,794		292,322		344,592			(345,472)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/20/2014	06/19/2015	395	776,055	1962.87		10,962		5,024		11,834			(5,938)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	06/20/2014	06/20/2015	48	805,874	16947.08		15,876		7,276		24,745			(8,599)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/20/2014	06/20/2015	3,401	6,675,547	1962.87		114,892		52,659		174,370			(62,233)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/20/2014	06/20/2015	13,293	26,092,802	1962.87		494,325		226,566		321,550			(267,759)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	06/20/2014	06/21/2015	136	2,297,522	16947.08		38,024		17,428		60,793			(20,596)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/20/2014	06/21/2015	5,588	10,969,066	1962.87		200,469		91,881		317,085			(108,587)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/20/2014	06/21/2015	13,592	26,679,124	1962.87		532,683		244,146		530,937			(288,537)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	06/20/2014	06/22/2015	190	3,216,902	16947.08		67,024		30,719		101,483			(36,305)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/20/2014	06/22/2015	4,083	8,013,662	1962.87		156,259		71,619		243,055			(84,640)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/20/2014	06/22/2015	11,561	22,691,927	1962.87		514,391		235,763		736,536			(278,628)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/20/2014	06/22/2015	12,052	23,655,981	1962.87		518,104		237,464		423,113			(280,640)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	06/23/2014	06/23/2015	117	1,985,595	16937.26		43,075		19,743		65,818			(23,332)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2014	06/23/2015	22,594	44,343,737	1962.61		989,455		453,500		1,265,802			(535,955)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2014	06/23/2015	4,968	9,751,201	1962.61		184,529		84,576		284,972			(99,953)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/24/2014	06/24/2015	301	5,053,937	16818.13		106,604		48,860		169,176			(57,744)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/24/2014	06/24/2015	6,101	11,897,416	1949.98		221,530		101,535		391,245			(119,996)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/24/2014	06/24/2015	14,924	29,100,636	1949.98		642,665		294,555		951,343			(348,110)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/24/2014	06/24/2015	16,961	33,073,804	1949.98		664,768		304,685		951,700			(360,083)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/25/2014	06/25/2015	19,936	39,064,537	1959.53		794,381		364,091		1,187,839			(430,290)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/25/2014	06/25/2015	19,975	39,140,785	1959.53		780,457		357,710		1,065,005			(422,748)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/25/2014	06/25/2015	733	8,093,070	1959.53		149,142		68,357		232,813			(80,785)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	06/25/2014	06/26/2015	119,242	11,903,000	98		191,000		87,542		325,139			(103,458)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/26/2014	06/26/2015	253	4,267,521	16846.13		87,467		40,089		137,697			(47,378)				

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.	RBC ES7IP3U3RHIGC71XBU11	06/26/2014	06/26/2015	4,985	16,275,483	1957.22		319,714		146,536		504,836			(173,178)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/26/2014	06/26/2015	10,548	20,644,757	1957.22		414,138		189,813		593,780			(224,325)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/27/2014	06/26/2015	21,545	42,249,445	1960.96		880,491		403,558		1,257,213			(476,932)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/26/2013	06/26/2015	124	198,244	1603.26	5,735			1,314		29,030			(2,868)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/26/2014	06/26/2015	14,332	28,051,714	1957.22		551,697		252,861		741,481			(298,836)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/27/2014	06/27/2015	182	3,070,520	16851.84		48,107		22,049		84,143			(26,058)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/27/2014	06/27/2015	4,199	8,233,418	1960.96		143,587		65,811		231,202			(77,776)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/27/2014	06/27/2015	12,148	23,820,951	1960.96		453,881		208,029		572,235			(245,852)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/27/2014	06/28/2015	86	1,452,389	16851.84		24,867		11,397		43,972			(13,469)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/27/2014	06/28/2015	5,517	10,817,917	1960.96		198,654		91,050		323,547			(107,604)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/27/2014	06/28/2015	13,425	26,325,380	1960.96		520,944		238,766		885,063			(282,178)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/27/2014	06/29/2015	261	4,390,914	16851.84		95,710		43,867		151,439			(51,843)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2015	3,777	7,406,566	1960.96		149,705		68,615		240,836			(81,090)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/27/2014	06/29/2015	23,186	45,466,836	1960.96		1,030,496		472,311		1,547,702			(558,186)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2014	06/30/2015	233	3,918,707	16826.6		85,481		39,179		140,125			(46,302)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	06/30/2014	06/30/2015	14,631	28,679,902	1960.23		631,114		289,261		947,099			(341,854)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	06/30/2014	06/30/2015	14,890	29,187,520	1960.23		624,322		286,148		1,119,996			(338,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/01/2014	07/01/2015	12,571	24,805,744	1973.32		526,821		285,361		736,622			(241,460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2014	07/01/2015	18,080	35,677,593	1973.32		730,675		395,782		670,013			(334,893)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/01/2014	07/01/2015	5,885	15,007,085	1973.32		277,732		150,438		386,895			(127,294)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/02/2014	07/02/2015	148,117	42,340,665	98		791,689		428,831		1,169,397			(362,857)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/02/2015	231	3,941,429	17068.26		76,917		41,664		111,292			(35,254)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2014	07/02/2015	7,008	13,837,654	1974.62		247,439		134,030		337,615			(113,410)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/02/2014	07/02/2015	30,807	60,832,274	1974.62		1,230,857		666,714		1,306,813			(564,143)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/02/2014	07/02/2015	693	6,812,450	1974.62		119,646		64,808		172,776			(54,838)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/03/2015	74	1,266,229	17068.26		24,331		13,179		35,394			(11,152)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/03/2014	07/03/2015	4,294	8,525,548	1985.44		147,844		80,082		189,805			(67,762)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4P0UHN3JPFGFNF3BB653	07/03/2013	07/03/2015	98	158,451	1615.41	4,357			1,180		21,678			(2,179)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/03/2014	07/03/2015	12,216	24,254,056	1985.44		458,053		248,112		375,235			(209,941)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/05/2015	109	1,859,851	17068.26		31,718		17,181		46,638			(14,537)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/03/2014	07/05/2015	2,505	4,973,575	1985.44		97,078		52,584		125,152			(44,494)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/03/2014	07/05/2015	6,781	13,463,397	1985.44		270,081		146,294		196,606			(123,787)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/03/2014	07/06/2015	298	5,093,967	17068.26		102,262		55,392		148,309			(46,870)				

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.	BAR G5GSEF7VJP5I70UK5573	07/03/2014	07/06/2015	16,121	32,008,031	1985.44		687,773		372,544		933,848			(315,229)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/03/2014	07/06/2015	13,742	27,283,664	1985.44		586,916		317,913		436,693			(269,003)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/07/2014	07/07/2015	4,255	11,261,406	1977.65		231,062		125,159		315,531			(105,904)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2014	07/07/2015	11,982	23,696,474	1977.65		549,969		297,900		766,101			(252,069)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/07/2014	07/07/2015	15,091	29,845,496	1977.65		666,642		361,098		305,860			(305,544)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/08/2014	07/08/2015	219	3,710,931	16906.62		78,549		42,547		122,728			(36,001)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/08/2014	07/08/2015	4,142	8,132,874	1963.71		155,178		84,055		234,055			(71,123)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/08/2014	07/08/2015	15,268	29,982,509	1963.71		592,301		320,829		776,020			(271,471)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/08/2014	07/08/2015	11,817	23,205,411	1963.71		507,162		274,713		721,423			(232,449)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/09/2014	07/09/2015	28,691	56,602,225	1972.83		1,067,873		578,431		987,257			(489,442)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2014	07/09/2015	11,275	22,244,415	1972.83		449,617		243,542		628,933			(206,074)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2014	07/09/2015	669	7,579,325	1972.83		128,450		69,577		181,073			(58,873)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/09/2014	07/10/2015	100,331	10,009,000	.98		164,000		88,833		270,748			(75,167)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/10/2014	07/10/2015	17,522	34,425,879	1964.68		689,183		373,307		396,260			(315,875)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/10/2014	07/10/2015	9,151	21,507,367	1964.68		440,573		238,644		633,751			(201,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/10/2015	18,102	35,560,854	1967.57	7,090	758,689		412,877		1,098,150			(351,277)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/10/2015	832	8,271,583	1967.57		162,492		88,016		231,434			(74,475)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/11/2015	166	2,804,669	16943.81		48,980		26,531		72,500			(22,449)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/11/2014	07/11/2015	3,586	7,055,784	1967.57		128,195		69,439		176,759			(58,756)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/11/2015	13,581	26,721,590	1967.57		510,760		276,662		196,448			(234,098)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/12/2015	56	941,281	16943.81		18,163		9,838		26,459			(8,325)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/11/2014	07/12/2015	4,244	8,350,926	1967.57		158,092		85,633		208,288			(72,459)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/12/2015	12,735	25,057,712	1967.57		512,523		277,617		153,950			(234,907)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/11/2014	07/13/2015	206	3,489,131	16943.81		77,870		42,179		114,592			(35,690)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/11/2014	07/13/2015	4,592	9,035,849	1967.57		186,455		100,996		242,544			(85,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/11/2014	07/13/2015	23,713	46,657,366	1967.57		1,057,435		572,777		829,519			(484,657)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2014	07/14/2015	258	4,405,747	17055.42		93,205		50,486		127,835			(42,719)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/14/2014	07/14/2015	5,585	11,041,469	1977.1		207,653		112,478		253,703			(95,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/14/2014	07/14/2015	10,959	21,667,342	1977.1		497,652		269,562		691,228			(228,091)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/14/2014	07/14/2015	11,743	23,217,971	1977.1		512,202		277,443		76,055			(234,759)				
S&P 500 Index Option MAV		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/15/2014	07/15/2015	3,757	7,414,365	1973.28		144,876		78,474		173,608			(66,401)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/15/2014	07/15/2015	11,741	23,167,855	1973.28		518,964		281,105		727,240			(237,858)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/15/2014	07/15/2015	14,671	28,949,766	1973.28		569,002		308,210		23,342			(260,793)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/15/2014	07/15/2015	592	5,624,908	1973.28		111,632		60,467		149,659			(51,165)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/16/2014	07/16/2015	11,677	23,138,804	1981.57		477,950		258,889		654,871			(219,060)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/16/2014	07/16/2015	18,922	37,495,300	1981.57		733,594		397,364		9,957			(336,231)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2014	07/16/2015	7,352	18,966,630	1981.57		332,260		179,974		379,339			(152,286)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2014	07/17/2015	115,020	11,502,000	100		190,000		102,917		342,110			(87,083)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/17/2014	07/17/2015	331	5,613,619	16976.81		108,146		58,579		151,360			(49,567)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/17/2014	07/17/2015	10,304	24,714,681	1958.12		518,794		281,013		731,886			(237,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/18/2014	07/17/2015	24,926	49,197,933	1978.22	3,794	1,010,691		548,485		1,412,715			(465,130)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/17/2014	07/17/2015	14,353	28,105,499	1958.12		569,530		308,495		165,185			(261,035)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/18/2014	07/18/2015	88	1,513,132	17100.18		26,462		14,334		36,592			(12,128)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/18/2014	07/18/2015	16,946	33,523,871	1978.22		645,502		349,647		313,456			(295,855)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/18/2014	07/19/2015	34	572,900	17100.18		10,312		5,586		14,453			(4,726)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/18/2014	07/19/2015	17,927	35,464,024	1978.22		724,051		392,194		453,678			(331,857)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/18/2014	07/20/2015	272	4,649,368	17100.18		99,766		54,040		141,668			(45,726)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/18/2014	07/20/2015	28,568	56,514,749	1978.22		1,273,232		689,668		1,252,772			(583,565)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2014	07/21/2015	14,655	28,922,831	1973.63		635,831		344,408		892,019			(291,422)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/21/2014	07/21/2015	11,354	22,408,930	1973.63		500,424		271,063		441,026			(229,361)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/21/2014	07/21/2015	449	2,590,520	1973.63		52,275		28,316		70,740			(23,959)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	07/22/2014	07/22/2015	314	5,368,575	17113.54		113,855		61,671		153,903			(52,183)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/22/2014	07/22/2015	12,820	25,429,068	1983.53		566,303		306,748		765,209			(259,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	07/22/2014	07/22/2015	17,385	34,483,664	1983.53		702,111		380,310		428,237			(321,801)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/22/2014	07/22/2015	6,516	12,924,738	1983.53		244,132		132,238		318,130			(111,894)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/23/2014	07/23/2015	20,372	45,481,371	17086.63		879,885		476,604		794,057			(403,281)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/23/2014	07/23/2015	12,588	25,013,268	1987.01		511,690		277,165		688,523			(234,525)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2014	07/23/2015	5,766	11,456,793	1987.01		213,414		115,599		271,758			(97,815)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/23/2014	07/24/2015	128,008	12,771,000	98		200,000		108,333		294,665			(91,667)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/24/2014	07/24/2015	14,304	35,998,570	17083.8	6,082	715,532		389,227		780,912			(330,993)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/24/2014	07/24/2015	3,847	7,647,411	1987.98		148,629		80,507		194,439			(68,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	07/24/2014	07/24/2015	8,353	16,606,420	1987.98		366,712		198,636		490,325			(168,076)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2014	07/24/2015	22,367	44,249,026	1978.34		918,647		497,600		1,266,972			(421,046)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/25/2014	07/25/2015	141	2,384,062	16960.57		41,420		22,436		65,908			(18,984)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/25/2014	07/25/2015	4,770	9,437,341	1978.34		168,349		91,189		235,210			(77,160)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/25/2014	07/25/2015	13,355	26,421,590	1978.34		491,316		266,129		552,853			(225,186)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/25/2014	07/26/2015	60	1,014,249	16960.57		20,058		10,865		32,685			(9,193)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	07/25/2014	07/26/2015	5,544	10,968,110	1978.34		213,793		115,804		304,996			(97,988)				

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	MS 4PQUHN3JPFGFNF3BB653	07/25/2014	07/26/2015	15,342	30,351,835	1978.34		602,565		326,389		631,175			(276,176)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/25/2014	07/27/2015	175	2,966,436	16960.57		67,528		36,578		97,352			(30,950)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/25/2014	07/27/2015	4,498	8,899,090	1978.34		182,948		99,097		260,645			(83,851)				
S&P 500 Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2014	07/27/2015	10,903	21,570,416	1978.34		497,524		269,492		688,522			(228,032)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/25/2014	07/27/2015	11,702	23,151,029	1978.34		532,028		288,182		518,064			(243,846)				
S&P 500 Index Option MAV		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	07/28/2014	07/28/2015	4,435	8,777,013	1978.91		168,733		91,397		242,458			(77,336)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/28/2014	07/28/2015	11,812	26,203,941	1978.91		601,278		325,692		826,825			(275,586)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2014	07/28/2015	13,816	27,340,997	1978.91		589,453		319,287		809,848			(270,166)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/29/2014	07/29/2015	17,413	40,385,597	1969.95		877,920		475,540		1,240,175			(402,380)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	07/29/2014	07/29/2015	18,248	35,947,067	1969.95		719,066		389,494		1,077,677			(329,572)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2014	07/29/2015	7,296	14,372,259	1969.95		268,116		145,230		399,711			(122,887)				
S&P 500 Index Option PTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	07/30/2014	07/30/2015	18,886	37,205,880	1970.07		753,755		408,284		1,077,110			(345,471)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/30/2014	07/30/2015	20,887	41,149,553	1970.07		800,132		433,405		1,353,990			(366,727)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/30/2014	07/30/2015	557	4,540,096	1970.07		88,944		48,178		132,107			(40,766)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	07/30/2014	07/31/2015	135,743	13,551,000	98		224,000		121,333		361,787			(102,667)				
Dow Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	07/31/2014	07/31/2015	217	3,601,541	16563.3		71,526		38,743		116,439			(32,783)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	07/31/2015	376	6,195,394	16493.37		134,104		83,815		200,997			(50,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2014	07/31/2015	37,469	72,195,935	1925.15	4,775	1,582,143		930,695		2,457,119			(655,128)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	07/31/2014	07/31/2015	13,865	26,769,553	1930.67		532,656		288,522		1,039,789			(244,134)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	08/01/2015	109	1,794,584	16493.37		37,660		23,537		75,277			(14,122)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/01/2014	08/01/2015	5,408	10,410,574	1925.15		228,559		142,849		413,662			(85,710)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2014	08/01/2015	13,733	26,437,142	1925.15		479,160		299,475		816,189			(179,685)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	08/02/2015	115	1,899,262	16493.37		37,757		23,598		74,294			(14,159)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/01/2014	08/02/2015	4,668	8,987,522	1925.15		185,671		116,045		332,927			(69,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2014	08/02/2015	11,386	21,920,305	1925.15		420,743		262,965		665,653			(157,779)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/01/2014	08/03/2015	264	4,357,023	16493.37		103,972		64,982		167,088			(38,989)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/01/2014	08/03/2015	5,864	11,288,707	1925.15		249,313		155,821		453,465			(93,492)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/01/2014	08/03/2015	14,019	26,987,869	1925.15		643,244		402,027		952,506			(241,216)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2014	08/03/2015	13,925	26,807,877	1925.15		594,317		371,448		1,104,080			(222,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/04/2014	08/04/2015	9,185	17,810,191	1938.99		415,020		259,388		603,914			(155,633)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/04/2014	08/04/2015	11,387	22,079,479	1938.99		463,061		289,413		890,760			(173,648)				
S&P Digital		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2014	08/04/2015	5,432	12,863,193	1938.99		275,495		172,184		471,094			(103,311)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/05/2014	08/05/2015	6,889	13,227,642	1920.21		275,677		172,298		514,923			(103,379)				

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.	WAC KB1H1DSPRFMYMCUFXT09	08/05/2014	08/05/2015	15,033	32,933,000	1920.21		748,407		467,754		1,143,723			(280,652)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/05/2014	08/05/2015	18,213	34,972,430	1920.21		638,679		399,174		1,122,565			(239,505)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2014	08/05/2015	265	507,904	1920.21		6,720		4,200		7,595			(2,520)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2014	08/06/2015	6,577	12,628,735	1920.24		271,843		169,902		508,385			(101,941)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/06/2014	08/06/2015	10,934	20,995,290	1920.24		457,375		285,859		680,773			(171,516)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2014	08/06/2015	18,073	34,704,868	1920.24		625,621		391,013		1,060,712			(234,608)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/06/2014	08/06/2015	786	6,361,873	1920.24		123,887		77,430		214,927			(46,458)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	08/06/2014	08/07/2015	106,786	19,194,689	98		367,222		229,514		617,119			(137,708)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	08/07/2014	08/07/2015	238	3,894,563	16368.27		84,615		52,884		147,567			(31,731)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/07/2015	353	5,844,133	16553.93		122,133		76,333		177,696			(45,800)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/07/2014	08/07/2015	11,012	21,028,213	1909.57		445,265		278,291		665,108			(166,975)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/08/2014	08/07/2015	23,457	45,308,586	1931.59		1,030,943		644,339		1,508,635			(386,604)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/07/2013	08/07/2015	198	334,917	1690.91	7,378			2,306		31,141			(3,689)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/07/2014	08/07/2015	14,046	26,821,054	1909.57		495,151		309,470		619,734			(185,682)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/08/2015	45	741,136	16553.93		16,972		10,608		31,991			(6,365)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/08/2014	08/08/2015	18,454	35,645,044	1931.59		655,664		409,790		1,250,486			(245,874)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/09/2015	160	2,644,370	16553.93		52,363		32,727		95,360			(19,636)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/08/2014	08/09/2015	18,586	35,900,827	1931.59		690,751		431,719		1,073,361			(259,032)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/08/2014	08/10/2015	277	4,592,233	16553.93		107,544		67,215		171,721			(40,329)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/08/2014	08/10/2015	30,519	58,951,148	1931.59		1,300,037		812,523		1,647,146			(487,514)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2014	08/11/2015	20,885	40,452,671	1936.92		918,603		574,127		1,412,944			(344,476)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/11/2014	08/11/2015	16,990	32,908,227	1936.92		695,263		434,539		602,500			(260,724)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2014	08/11/2015	384	3,205,612	1936.92		70,483		44,052		111,450			(26,431)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/12/2014	08/12/2015	14,884	32,409,695	1933.75		764,203		477,627		1,143,291			(286,576)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/12/2014	08/12/2015	19,123	36,978,835	1933.75		693,679		433,550		470,851			(260,130)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	08/12/2014	08/12/2015	8,242	15,938,275	1933.75		323,612		202,258		537,388			(121,355)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/13/2014	08/13/2015	399	6,637,586	16651.8		134,077		83,798		215,599			(50,279)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2014	08/13/2015	13,111	25,523,073	1946.72		564,399		352,749		817,661			(211,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/13/2014	08/13/2015	20,276	39,470,941	1946.72		746,668		466,668		242,449			(280,001)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	08/13/2014	08/13/2015	7,403	14,411,963	1946.72		280,165		175,103		438,319			(105,062)				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	08/13/2014	08/14/2015	129,221	22,582,296	98		405,213		253,258		590,019			(151,955)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/14/2015	33,595	76,095,315	1955.06		1,668,471		1,042,795		2,398,379			(625,677)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/14/2013	08/14/2015	119	200,276	1685.39	4,352			1,360		19,191			(2,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/14/2014	08/14/2015	15,107	29,537,576	1955.18		577,385		360,866		176,795			(216,519)				

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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	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/15/2015	5,105	11,167,081	1955.06		210,035		131,272		315,853			(78,763)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2014	08/15/2015	13,126	25,661,632	1955.06		471,229		294,518		55,675			(176,711)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/16/2015	5,555	12,405,088	1955.06		261,204		163,252		389,112			(97,951)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2014	08/16/2015	15,011	29,347,492	1955.06		556,232		347,645		36,145			(208,587)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2014	08/17/2015	19,402	40,009,398	1955.06		909,988		568,742		1,291,055			(341,245)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2014	08/17/2015	12,247	23,943,427	1955.06		502,540		314,087		227,108			(188,452)				
Dow Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/18/2014	08/18/2015	215	3,626,604	16838.74		81,550		50,969		119,590			(30,581)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2014	08/18/2015	31,315	61,745,274	1971.74		1,338,093		836,308		1,331,726			(501,785)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2014	08/19/2015	6,078	12,044,821	1981.6		234,306		146,441		321,738			(87,865)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/19/2014	08/19/2015	13,789	27,324,911	1981.6		633,339		395,837		837,639			(237,502)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/19/2014	08/19/2015	18,179	36,022,871	1981.6		692,322		432,702		282,490			(259,621)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/19/2014	08/19/2015	840	6,822,147	1981.6		132,410		82,756		187,380			(49,654)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2014	08/20/2015	7,049	14,003,697	1986.51		260,591		162,869		345,974			(97,721)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/20/2014	08/20/2015	10,686	21,228,112	1986.51		450,910		281,819		581,444			(169,091)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/20/2014	08/20/2015	16,504	32,784,922	1986.51		626,763		391,727		310,568			(235,036)				
S&P Digital		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/20/2014	08/20/2015	593	6,382,033	1986.51		120,145		75,091		171,489			(45,055)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2014	08/21/2015	601	10,227,398	17039.49		207,387		129,617		276,800			(77,770)				
UST 2.375% Total Return Options		N/A	Equity/Index	CS E58DKGMJYYYJLN8C3868	08/20/2014	08/21/2015	109,227	10,903,000	98		177,000		110,625		237,581			(66,375)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/21/2014	08/21/2015	5,948	11,850,628	1992.37		221,434		138,396		293,764			(83,038)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	08/21/2014	08/21/2015	10,995	21,906,578	1992.37		473,035		295,647		610,456			(177,388)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2013	08/21/2015	152	250,013	1642.8	5,950			1,859		33,984			(2,975)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2014	08/21/2015	13,394	26,685,305	1992.37		521,154		325,721		369,368			(195,433)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/21/2014	08/21/2015	516	1,144,269	2219.552		17,164		10,728		23,870			(6,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP ROMUWSFPU8MPRO8K5P83	08/22/2014	08/21/2015	21,093	41,997,125	2215.585		908,577		567,860		1,181,645			(340,716)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2014	08/22/2015	87	1,479,353	17001.22		26,876		16,797		40,977			(10,078)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2014	08/22/2015	5,064	10,069,027	1988.4		181,079		113,174		242,781			(67,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/22/2014	08/22/2015	13,080	26,007,567	1988.4		486,406		304,004		297,988			(182,402)				
Dow Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2014	08/23/2015	150	2,547,992	17001.22		48,046		30,029		74,102			(18,017)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2014	08/23/2015	6,690	13,303,140	1988.4		254,038		158,774		343,687			(95,264)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	DB 7LTWFZYICNSX8D621K86	08/22/2014	08/23/2015	13,183	26,213,632	1988.4		504,803		315,502		453,461			(189,301)				
Dow Index Option PTPT		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2014	08/24/2015	276	4,688,712	17001.22		108,018		67,511		155,570			(40,507)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2014	08/24/2015	3,914	7,781,754	1988.4		161,774		101,109		223,743			(60,665)				

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.	BNP ROMUWSFPU8MPRO8K5P83	08/22/2014	08/24/2015	10,708	21,290,943	1988.4		486,097		303,810		629,799			(182,286)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/22/2014	08/24/2015	11,175	22,219,975	1988.4		472,557		295,348		472,660			(177,209)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/25/2014	08/25/2015	194	3,316,673	17076.87		75,225		47,015		104,485			(28,209)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/25/2014	08/25/2015	4,937	9,864,246	1997.92		195,951		122,469		250,299			(73,482)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	08/25/2014	08/25/2015	9,711	19,401,614	1997.92		463,482		289,676		591,038			(173,806)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/25/2014	08/25/2015	12,412	24,798,734	1997.92		542,243		338,902		479,284			(203,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/26/2014	08/26/2015	20,540	46,742,704	2000.02		979,411		612,132		1,254,093			(367,279)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/26/2014	08/26/2015	14,108	28,216,593	2000.02		541,797		338,623		451,688			(203,174)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2014	08/26/2015	452	904,649	2000.02		12,624		7,890		12,309			(4,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	08/27/2014	08/27/2015	18,801	37,604,582	2000.12		769,569		480,981		972,043			(288,588)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2014	08/27/2015	19,878	39,758,041	2000.12		764,884		478,053		607,262			(286,832)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/27/2014	08/27/2015	750	7,447,320	2000.12		137,616		86,010		188,729			(51,606)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2014	08/27/2015	525	1,166,034	2219.6609		18,351		11,469		25,337			(6,882)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/28/2015	485	6,937,175	17098.45	3,832	143,399		90,822		207,031			(55,691)				
UST 2.375% Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2014	08/28/2015	139,062	13,891,000	98		226,000		141,250		294,577			(84,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	08/28/2014	08/28/2015	32,756	65,558,374	1996.74		1,436,429		897,768		1,798,222			(538,661)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/28/2014	08/28/2015	14,029	28,011,793	1996.74		539,384		337,115		651,146			(202,269)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/28/2015	387	774,307	2003.37		11,529		7,206		11,002			(4,324)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/28/2014	08/28/2015	6,107	16,690,696	2218.6721		325,109		203,193		429,706			(121,916)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2014	08/28/2015	364	808,406	2221.3459		13,339		8,337		17,876			(5,002)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/29/2015	171	2,923,994	17098.45		51,806		32,379		75,495			(19,427)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/29/2015	4,848	9,713,041	2003.37		187,466		117,166		227,991			(70,300)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/29/2014	08/29/2015	12,802	25,646,512	2003.37		469,061		293,163		523,470			(175,898)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/30/2015	113	1,930,910	17098.45		38,851		24,282		56,589			(14,569)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/30/2015	6,184	12,389,233	2003.37		256,941		160,588		312,537			(96,353)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/29/2014	08/30/2015	13,125	26,293,587	2003.37		511,449		319,656		637,981			(191,793)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	08/31/2015	283	4,845,867	17098.45		110,078		68,798		149,198			(41,279)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	08/31/2015	4,775	9,566,294	2003.37		202,881		126,801		247,385			(76,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	08/29/2014	08/31/2015	11,645	23,329,097	2003.37		538,329		336,456		669,918			(201,873)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/29/2014	08/31/2015	12,403	24,847,132	2003.37		543,499		339,687		737,679			(203,812)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/29/2014	09/01/2015	76	1,302,456	17098.45		30,353		18,971		41,350			(11,382)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/29/2014	09/01/2015	4,037	8,088,301	2003.37		170,789		106,743		202,547			(64,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	08/29/2014	09/01/2015	7,542	15,109,380	2003.37		369,302		230,814		456,977			(138,488)				

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.	CS E58DKGMJYYYJLN8C3868	08/29/2014	09/01/2015	6,703	13,428,762	2003.37		317,934		198,709		342,186			(119,225)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2014	09/02/2015	156	2,665,530	17067.56		55,270		39,149		76,571			(16,120)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/02/2014	09/02/2015	3,974	7,956,419	2002.28		164,079		116,222		197,155			(47,856)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2014	09/02/2015	10,528	21,079,730	2002.28		432,905		306,641		440,851			(126,264)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/02/2014	09/02/2015	9,565	19,151,990	2002.28		452,916		320,815		564,259			(132,100)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2014	09/02/2015	428	950,593	2221.0239		14,924		10,571		19,966			(4,353)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/03/2014	09/03/2015	7,133	14,270,876	2000.72		275,492		195,140		342,722			(80,352)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/03/2014	09/03/2015	11,561	23,131,051	2000.72		554,712		392,921		699,727			(161,791)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/03/2014	09/03/2015	13,657	27,324,630	2000.72		522,882		370,374		634,053			(152,507)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/03/2014	09/03/2015	768	7,005,585	2000.72		139,625		98,901		188,938			(40,724)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2014	09/03/2015	396	880,210	2223.989		14,334		10,153		18,498			(4,181)				
UST 2.375% Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/03/2014	09/04/2015	124,520	15,708,118	.98		271,770		192,504		369,027			(79,266)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2014	09/04/2015	4,784	9,556,065	1997.65		180,380		127,769		228,704			(52,611)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/04/2015	30,438	61,110,604	2007.71		1,352,893		958,299		1,678,459			(394,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/04/2014	09/04/2015	13,884	27,735,006	1997.65		515,201		364,934		652,776			(150,267)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/04/2015	10,111	28,349,363	2007.71		591,997		419,331		746,051			(172,666)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/05/2014	09/04/2015	982	2,188,116	2232.0701		35,769		25,336		43,792			(10,433)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/05/2015	125	2,142,410	17137.36		40,808		28,906		58,418			(11,902)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/05/2014	09/05/2015	5,300	10,640,130	2007.71		198,652		140,712		237,949			(57,940)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/05/2015	12,730	25,558,827	2007.71		480,420		340,297		541,314			(140,122)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/06/2015	114	1,950,597	17137.36		32,969		23,353		49,148			(9,616)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/05/2014	09/06/2015	3,822	7,672,591	2007.71		152,324		107,896		182,362			(44,428)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/06/2015	8,939	17,946,494	2007.71		338,375		239,682		374,046			(98,693)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/05/2014	09/07/2015	95	1,625,611	17137.36		32,827		23,252		46,687			(9,574)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/05/2014	09/07/2015	5,533	11,108,710	2007.71		226,620		160,523		267,121			(66,098)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/05/2014	09/07/2015	11,660	23,409,438	2007.71		482,333		341,653		371,920			(140,680)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/08/2014	09/08/2015	5,377	15,597,113	2001.54		324,473		229,835		424,915			(94,638)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	09/08/2014	09/08/2015	11,162	22,340,593	2001.54		478,565		338,983		601,850			(139,581)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/08/2014	09/08/2015	10,095	20,204,559	2001.54		468,503		331,856		583,555			(136,647)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2014	09/08/2015	671	1,493,707	2225.5859		24,035		17,025		30,649			(7,010)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/09/2014	09/09/2015	191	3,253,463	17013.87		69,289		49,080		94,834			(20,209)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	09/09/2014	09/09/2015	11,677	23,219,136	1988.44		534,433		378,556		693,242			(155,876)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2014	09/09/2015	17,887	35,566,946	1988.44		726,508		514,610		660,543			(211,898)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/09/2014	09/09/2015	7,006	13,931,732	1988.44		264,282		187,199		348,905			(77,082)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/09/2014	09/09/2015	762	1,690,693	2219.738		27,142		19,226		37,299			(7,916)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/10/2014	09/10/2015	6,150	12,273,898	1995.69		243,239		172,294		295,460			(70,945)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2014	09/10/2015	17,440	34,805,721	1995.69		687,619		487,063		278,900			(200,555)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/10/2014	09/10/2015	11,808	29,442,005	1995.69		622,880		441,207		799,387			(181,673)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/10/2014	09/10/2015	1,217	2,704,893	2223.043		43,960		31,138		57,802			(12,822)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/11/2014	09/11/2015	335	5,719,908	17049		114,075		80,803		153,330			(33,272)				
UST 2.375% Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/10/2014	09/11/2015	119,058	16,865,757	98		305,376		216,308		444,100			(89,068)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/11/2014	09/11/2015	15,089	30,139,527	1997.45		599,031		424,313		742,727			(174,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/11/2014	09/11/2015	12,680	25,327,669	1997.45		500,512		354,529		214,190			(145,983)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/12/2014	09/11/2015	21,610	42,907,146	1985.54		927,652		657,087		1,199,790			(270,565)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/11/2014	09/11/2015	325	721,663	2223.814		12,239		8,670		15,917			(3,570)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/12/2014	09/11/2015	620	1,374,126	2216.5779		22,637		16,034		32,348			(6,602)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/12/2014	09/12/2015	125	2,117,969	16987.51		39,573		28,031		56,853			(11,542)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/12/2014	09/12/2015	18,279	36,292,894	1985.54		686,922		486,570		405,617			(200,352)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/12/2014	09/13/2015	31	533,279	16987.51		8,372		5,931		11,356			(2,442)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/12/2014	09/13/2015	18,987	37,700,117	1985.54		759,809		538,198		323,739			(221,611)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/12/2014	09/14/2015	305	5,175,463	16987.51		114,913		81,397		157,261			(33,516)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/12/2014	09/14/2015	21,542	42,772,224	1985.54		918,663		650,720		427,620			(267,943)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/12/2014	09/14/2015	12,919	25,652,004	1985.54		589,319		417,434		761,367			(171,885)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/15/2014	09/15/2015	4,994	13,543,039	1984.13		286,117		202,666		366,265			(83,451)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2014	09/15/2015	11,332	22,483,826	1984.13		481,057		340,749		37,552			(140,308)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2014	09/15/2015	10,175	20,189,202	1984.13		476,222		337,324		614,799			(138,898)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/15/2014	09/15/2015	571	1,266,918	2218.3669		20,728		14,682		29,179			(6,046)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/16/2014	09/16/2015	7,196	19,529,229	1998.98		389,973		276,231		455,008			(113,742)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/16/2014	09/16/2015	13,652	27,290,224	1998.98		631,086		447,020		795,441			(184,067)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/16/2014	09/16/2015	16,735	33,452,632	1998.98		659,605		467,220		23,373			(192,385)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2014	09/16/2015	885	1,970,675	2227.075		31,975		22,649		40,465			(9,326)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/17/2014	09/17/2015	7,090	14,190,479	2001.57		258,213		182,901		304,364			(75,312)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/17/2014	09/17/2015	13,458	26,936,651	2001.57		560,504		397,023		705,872			(163,480)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/17/2014	09/17/2015	19,645	39,320,509	2001.57		757,058		536,249		102,989			(220,809)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2014	09/17/2015	502	5,568,429	2001.57		109,283		77,409		141,608			(31,874)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/17/2014	09/17/2015	1,123	2,501,357	2228.2981		41,207		29,188		51,241			(12,019)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/18/2014	09/18/2015	281	4,859,052	17265.99		101,261		71,727		125,049			(29,535)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/19/2014	09/18/2015	461	7,960,284	17279.74		173,055		122,580		214,268			(50,474)				

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)
UST 2.375% Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2014	09/18/2015	128,208	12,795,479	98		210,000		148,750		326,124			(61,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/18/2014	09/18/2015	15,117	30,405,986	2011.36		592,480		419,673		708,804			(172,807)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/18/2014	09/18/2015	12,938	26,023,562	2011.36		491,854		348,396		96,997			(143,457)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/19/2014	09/18/2015	27,540	55,366,828	2010.4		1,202,109		851,494		1,476,875			(350,615)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/19/2014	09/18/2015	647	1,445,480	2235.5259		23,528		16,666		26,669			(6,862)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/19/2014	09/19/2015	99	1,713,582	17279.74		30,824		21,833		38,065			(8,990)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/19/2014	09/19/2015	5,391	10,837,701	2010.4		194,586		137,832		225,642			(56,754)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/19/2014	09/19/2015	12,011	24,146,997	2010.4		448,416		317,628		104,777			(130,788)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/19/2014	09/20/2015	211	3,640,990	17279.74		71,706		50,792		90,687			(20,914)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/19/2014	09/20/2015	8,105	16,294,761	2010.4		319,497		226,311		373,370			(93,187)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/19/2014	09/20/2015	19,543	39,289,381	2010.4		792,430		561,305		266,407			(231,125)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/19/2014	09/21/2015	286	4,941,798	17279.74		100,658		71,299		125,368			(29,359)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/19/2014	09/21/2015	5,461	10,978,177	2010.4		225,916		160,024		274,784			(65,892)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/19/2014	09/21/2015	11,669	23,458,924	2010.4		538,539		381,465		663,163			(157,074)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/01/2014	09/21/2015	258	502,303	1946.16		8,479		6,712		11,069			(1,766)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/19/2014	09/21/2015	14,131	28,409,895	2010.4		609,987		432,074		340,937			(177,913)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2014	09/22/2015	5,248	10,466,768	1994.29		211,684		149,943		281,244			(61,741)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/22/2014	09/22/2015	9,302	21,782,186	1994.29		507,830		359,713		645,879			(148,117)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2014	09/22/2015	9,827	19,596,943	1994.29		419,032		296,815		247,999			(122,218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2014	09/22/2015	1,140	2,550,844	2237.3469		41,930		29,701		46,965			(12,230)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/23/2014	09/23/2015	351	5,983,414	17055.87		124,575		88,241		172,238			(36,335)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/23/2014	09/23/2015	6,865	13,612,373	1982.77		274,426		194,385		391,195			(80,041)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2014	09/23/2015	12,514	24,812,498	1982.77		565,390		400,484		734,538			(164,905)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2014	09/23/2015	16,885	33,479,642	1982.77		642,429		455,054		623,265			(187,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2014	09/23/2015	1,128	2,508,738	2224.7739		41,217		29,195		53,786			(12,022)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/24/2014	09/24/2015	8,760	22,801,034	1998.3		438,175		310,374		588,554			(127,801)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2014	09/24/2015	13,369	26,715,661	1998.3		592,846		419,932		741,799			(172,913)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2014	09/24/2015	15,714	31,400,773	1998.3		606,982		429,945		538,057			(177,036)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/24/2014	09/24/2015	565	1,232,133	2237.2151		19,125		13,547		20,728			(5,578)				
UST 2.375% Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2014	09/25/2015	242,883	48,111,053	98		842,939		597,082		1,229,598			(245,857)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/25/2014	09/25/2015	14,791	39,593,776	1965.99		833,581		590,453		1,135,730			(243,128)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/26/2014	09/25/2015	24,968	49,507,685	1982.85		1,119,906		793,267		1,447,030			(326,639)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/25/2015	272	539,545	1982.85		8,039		5,694		7,901			(2,345)				

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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	09/25/2014	09/25/2015	1,248	2,775,582	2217.7119		44,132		31,260		59,481			(12,872)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/26/2014	09/26/2015	163	2,792,844	17113.15		56,341		39,908		79,615			(16,433)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/26/2015	5,613	11,129,043	1982.85		236,620		167,606		333,563			(69,014)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/26/2014	09/26/2015	12,826	25,432,361	1982.85		465,662		329,844		508,255			(135,818)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/26/2014	09/27/2015	155	2,655,791	17113.15		52,561		37,231		73,936			(15,330)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/27/2015	6,177	12,247,628	1982.85		262,537		185,964		366,228			(76,573)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/26/2014	09/27/2015	13,398	26,565,321	1982.85		502,523		355,954		523,145			(146,569)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	09/26/2014	09/28/2015	355	6,070,412	17113.15		138,568		98,152		186,500			(40,416)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/26/2014	09/28/2015	6,878	13,638,230	1982.85		297,908		211,018		420,306			(86,890)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/26/2014	09/28/2015	12,085	23,961,818	1982.85		566,706		401,417		730,888			(165,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/26/2014	09/28/2015	12,030	23,852,949	1982.85		500,197		354,306		686,001			(145,891)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2014	09/29/2015	5,097	10,081,155	1977.8		217,624		154,150		309,167			(63,474)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/29/2014	09/29/2015	11,345	25,686,130	1977.8		597,426		423,177		785,866			(174,249)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	09/29/2014	09/29/2015	12,744	25,204,384	1977.8		516,227		365,661		735,771			(150,566)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/29/2014	09/29/2015	507	1,128,699	2224.1909		18,577		13,159		24,886			(5,418)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	09/30/2014	09/30/2015	14,493	35,749,218	1972.29		800,746		567,195		1,046,350			(233,551)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2014	09/30/2015	18,418	36,326,589	1972.29		676,619		479,272		1,181,575			(197,347)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/30/2014	09/30/2015	7,388	14,570,799	1972.29		302,223		214,074		437,663			(88,148)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2014	09/30/2015	818	1,816,594	2219.9209		29,716		21,049		42,223			(8,667)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/01/2014	10/01/2015	7,780	15,141,936	1946.16		328,541		260,095		539,286			(68,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/01/2014	10/01/2015	12,542	24,408,314	1946.16		529,236		418,979		724,859			(110,258)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2014	10/01/2015	20,062	39,044,737	1946.16		701,067		555,011		1,507,493			(146,056)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/01/2014	10/01/2015	505	4,579,605	1946.16		85,821		67,942		126,801			(17,879)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2014	10/01/2015	904	1,996,273	2207.0759		32,802		25,968		54,115			(6,834)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/02/2015	426	7,240,240	17009.69		157,400		124,609		204,166			(32,792)				
UST 2.375% Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2014	10/02/2015	50,422	33,629,244	.98		596,395		472,146		1,134,980			(124,249)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/02/2014	10/02/2015	35,351	69,361,573	1946.17		1,521,785		1,204,746		2,041,230			(317,038)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/02/2015	5,752	15,477,217	1967.9		325,031		257,316		507,343			(67,715)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/02/2014	10/02/2015	775	1,713,284	2211.366		28,154		22,289		44,441			(5,866)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/03/2014	10/02/2015	1,478	3,289,092	2224.915		53,315		42,207		71,555			(11,107)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/03/2015	150	2,550,035	17009.69		51,744		40,964		75,796			(10,780)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/03/2015	6,158	12,117,559	1967.9		242,781		192,201		365,171			(50,579)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/03/2014	10/03/2015	13,696	26,952,531	1967.9		483,551		382,811		878,448			(100,740)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/04/2015	177	3,009,105	17009.69		64,252		50,866		94,369			(13,386)				

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.	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/04/2015	7,173	14,115,982	1967.9		302,321		239,338		448,595			(62,984)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/03/2014	10/04/2015	14,121	27,787,920	1967.9		522,984		414,029		966,568			(108,955)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/03/2014	10/05/2015	307	5,223,118	17009.69		123,714		97,941		170,783			(25,774)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/03/2014	10/05/2015	6,394	12,582,256	1967.9		287,013		227,219		432,711			(59,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/03/2014	10/05/2015	14,294	28,128,600	1967.9		666,056		527,294		880,102			(138,762)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/03/2014	10/05/2015	12,531	24,659,741	1967.9		494,907		391,801		897,821			(103,106)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/06/2014	10/06/2015	247	4,201,412	16991.91		99,919		79,103		139,192			(20,816)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/06/2014	10/06/2015	14,224	27,947,791	1964.82		654,517		518,159		916,263			(136,358)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/06/2014	10/06/2015	11,890	23,361,758	1964.82		473,307		374,702		841,499			(98,606)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2014	10/06/2015	454	1,008,983	2223.989		16,850		13,340		23,287			(3,510)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/07/2014	10/07/2015	377	6,301,095	16719.39		141,266		111,836		211,117			(29,430)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/07/2014	10/07/2015	13,531	26,184,205	1935.1		625,034		494,818		885,739			(130,215)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2014	10/07/2015	21,136	40,899,541	1935.1		744,545		589,431		1,370,090			(155,113)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/07/2014	10/07/2015	7,940	15,365,277	1935.1		322,323		255,172		543,900			(67,151)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	1,154	2,547,646	2208.3579		41,275		32,676		67,884			(8,599)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/08/2014	10/08/2015	7,683	15,126,739	1968.89		307,928		243,776		464,569			(64,152)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2014	10/08/2015	13,252	26,092,392	1968.89		585,925		463,858		780,581			(122,068)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2014	10/08/2015	22,423	44,148,960	1968.89		792,114		627,091		1,504,480			(165,024)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/08/2014	10/08/2015	902	8,449,801	2227.2571		168,906		133,717		237,390			(35,189)				
UST 2.375% Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2014	10/09/2015	135,029	13,918,299	98		236,029		186,856		280,819			(49,173)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/09/2014	10/09/2015	4,140	7,983,395	1928.21		176,869		140,021		302,175			(36,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/09/2014	10/09/2015	9,267	17,869,075	1928.21		399,476		316,252		562,625			(83,224)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/10/2014	10/09/2015	28,767	54,832,706	1906.13		1,278,608		1,012,231		1,892,628			(266,377)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/09/2014	10/09/2015	13,303	25,650,704	1928.21		466,824		369,569		895,344			(97,255)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/09/2014	10/09/2015	1,500	14,830,621	2206.854		312,555		247,440		460,154			(65,116)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/10/2014	10/09/2015	857	1,887,944	2203.012		29,857		23,637		53,768			(6,220)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/10/2014	10/10/2015	202	3,334,202	16544.1		69,663		55,150		121,098			(14,513)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/10/2014	10/10/2015	5,331	10,161,702	1906.13		220,401		174,484		394,976			(45,917)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/10/2014	10/10/2015	16,766	31,958,324	1906.13		540,263		427,708		902,946			(112,555)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/10/2014	10/11/2015	145	2,404,579	16544.1		55,481		43,923		93,999			(11,559)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/10/2014	10/11/2015	7,906	15,070,498	1906.13		322,693		255,465		568,872			(67,228)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/10/2014	10/11/2015	16,289	31,048,407	1906.13		550,690		435,963		937,266			(114,727)				

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)
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/10/2014	10/12/2015	173	2,856,659	16544.1		70,862		56,099		109,782			(14,763)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/10/2014	10/12/2015	6,274	11,958,262	1906.13		272,857		216,012		481,278			(56,845)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/10/2014	10/12/2015	13,432	25,603,983	1906.13		604,561		478,611		874,481			(125,950)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/10/2014	10/12/2015	13,506	25,744,412	1906.13		495,042		391,908		671,599			(103,134)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/13/2014	10/13/2015	5,611	10,520,057	1874.74		241,781		191,410		456,766			(50,371)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/13/2014	10/13/2015	24,935	46,747,291	1874.74		975,870		772,564		1,371,861			(203,306)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2014	10/13/2015	708	3,756,563	1874.74		81,938		64,867		122,366			(17,070)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/13/2014	10/13/2015	1,401	3,065,943	2188.78		48,495		38,392		102,801			(10,103)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/14/2014	10/14/2015	332	5,420,854	16315.19		112,136		88,774		176,465			(23,362)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/14/2014	10/14/2015	5,920	11,116,576	1877.7		237,523		188,039		428,403			(49,484)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/14/2014	10/14/2015	12,038	22,603,032	1877.7		517,318		409,544		771,868			(107,775)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2014	10/14/2015	17,317	32,515,390	1877.7		545,987		432,240		738,061			(113,747)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/14/2014	10/14/2015	1,314	2,880,227	2192.3081		44,870		35,522		91,730			(9,348)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/15/2014	10/15/2015	338	5,449,992	16141.74		128,378		101,633		205,955			(26,745)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/15/2014	10/15/2015	6,892	12,835,894	1862.49		299,761		237,311		548,566			(62,450)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/15/2014	10/15/2015	11,148	20,763,362	1862.49		487,400		385,859		741,593			(101,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/15/2014	10/15/2015	14,510	27,024,170	1862.49		433,464		343,159		540,299			(90,305)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2014	10/15/2015	439	960,155	2187.6609		15,555		12,314		33,250			(3,241)				
UST 2.375% Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/15/2014	10/16/2015	151,905	69,063,096	100	4,254	1,539,682		1,220,599		2,107,276			(322,894)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2014	10/16/2015	15,856	29,536,492	1862.76		472,639		374,172		477,004			(98,466)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/16/2014	10/16/2015	719	1,571,824	2185.9661		24,527		19,417		53,600			(5,110)				
SPXDSUN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/17/2014	10/16/2015	6,590	12,513,970	2195.457		268,358		212,450		507,420			(55,908)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/11/2014	10/16/2015	12,207	35,644,664	16380		812,978		643,608		1,240,758			(169,370)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/17/2014	10/17/2015	5,888	14,080,252	1886.76		304,387		240,973		548,089			(63,414)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/17/2014	10/17/2015	11,992	22,626,224	1886.76		376,421		298,000		524,054			(78,421)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/17/2014	10/18/2015	8,305	18,652,457	1886.76		420,492		332,890		750,595			(87,603)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/17/2014	10/18/2015	15,438	29,128,039	1886.76		499,686		395,585		815,463			(104,101)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/17/2014	10/19/2015	6,821	16,784,574	1886.76		401,713		318,022		699,980			(83,690)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/17/2014	10/19/2015	14,605	27,555,461	1886.76		660,635		523,003		961,327			(137,632)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/17/2014	10/19/2015	12,783	24,119,235	1886.76		455,217		360,380		756,076			(94,837)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2014	10/20/2015	12,366	26,781,003	1904.01		652,901		516,880		947,572			(136,021)				

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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.	DB 7LTWFZYICNSX8D621K86	10/20/2014	10/20/2015	11,366	21,641,434	1904.01		409,652		324,308		637,840			(85,344)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/20/2014	10/20/2015	5,748	11,045,142	2203.322		254,078		201,145		445,930			(52,933)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/21/2014	10/21/2015	7,618	19,517,163	1941.28		415,017		328,555		662,428			(86,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/21/2014	10/21/2015	13,545	26,294,544	1941.28		598,532		473,838		828,286			(124,694)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/21/2014	10/21/2015	16,015	31,089,698	1941.28		550,929		436,152		780,450			(114,777)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/21/2014	10/21/2015	316	614,043	1941.28		8,167		6,465		8,569			(1,701)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	1,721	3,815,382	2217.3101		59,590		47,175		94,330			(12,415)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/22/2014	10/22/2015	7,420	14,298,882	1927.11		296,614		234,819		508,722			(61,795)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/22/2014	10/22/2015	12,413	23,922,151	1927.11		536,963		425,096		750,207			(111,867)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/22/2014	10/22/2015	16,962	32,688,603	1927.11		580,178		459,307		843,099			(120,870)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/22/2014	10/22/2015	1,090	8,786,817	2214.8711		179,240		141,899		279,477			(37,342)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/23/2014	10/23/2015	753	12,625,224	16677.9		275,333		217,972		383,522			(57,361)				
UST 2.375% Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/22/2014	10/23/2015	137,762	13,753,000	98		238,000		188,417		234,653			(49,583)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/23/2014	10/23/2015	16,063	31,335,412	1950.82		673,385		533,097		964,422			(140,289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/23/2015	29,656	58,260,882	1964.58		1,293,581		1,024,085		1,721,694			(269,496)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/23/2014	10/23/2015	14,552	28,388,290	1950.82		492,656		390,019		717,376			(102,637)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/24/2014	10/23/2015	1,200	2,669,453	2228.042		42,017		33,264		61,952			(8,754)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/24/2014	10/24/2015	183	3,071,878	16805.41		59,152		46,829		89,511			(12,323)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/24/2015	5,062	9,945,130	1964.58		199,466		157,910		298,483			(41,555)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/24/2014	10/24/2015	14,181	27,858,763	1964.58		464,234		367,518		659,504			(96,715)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/24/2014	10/25/2015	218	3,656,480	16805.41		75,903		60,090		117,006			(15,813)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/25/2015	8,098	15,909,525	1964.58		333,993		264,411		501,202			(69,582)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/24/2014	10/25/2015	14,746	28,970,557	1964.58		516,270		408,714		730,604			(107,556)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/24/2014	10/26/2015	293	4,924,538	16805.41		115,228		91,222		167,693			(24,006)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/24/2014	10/26/2015	16,563	32,539,149	1964.58		760,149		601,785		1,050,953			(158,364)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/24/2014	10/26/2015	12,265	24,096,537	1964.58		479,395		379,521		621,640			(99,874)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/27/2014	10/27/2015	301	5,056,956	16817.94		123,052		97,416		175,504			(25,636)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2014	10/27/2015	19,237	37,735,991	1961.63		885,573		701,079		1,223,874			(184,494)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/27/2014	10/27/2015	13,711	26,896,255	1961.63		516,018		408,514		678,330			(107,504)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	10/27/2014	10/27/2015	1,250	2,785,908	2228.0471		43,073		34,099		61,300			(8,974)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2014	10/28/2015	6,392	12,688,096	1985.05		258,927		204,984		370,642			(53,943)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/28/2014	10/28/2015	13,527	26,852,101	1985.05		621,251		491,824		796,433			(129,427)				

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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	10/28/2014	10/28/2015	16,936	33,618,514	1985.05		601,071		475,848		852,883			(125,223)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2014	10/28/2015	744	7,683,348	1985.05		157,369		124,584		210,561			(32,785)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/28/2014	10/28/2015	683	1,526,114	2234.5281		23,428		18,547		31,002			(4,881)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2014	10/29/2015	6,921	13,718,690	1982.3		274,177		217,057		400,251			(57,120)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	10/29/2014	10/29/2015	13,880	32,881,372	1982.3		692,719		548,402		912,410			(144,316)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/29/2014	10/29/2015	21,442	42,503,878	1982.3		751,391		594,851		1,064,798			(156,540)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2014	10/29/2015	749	1,672,121	2232.6941		28,024		22,185		38,170			(5,838)				
UST 2.375% Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/29/2014	10/30/2015	132,756	13,250,000	98		222,000		175,750		245,870			(46,250)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2014	10/30/2015	4,596	9,167,531	1994.65		190,895		151,125		263,543			(39,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/31/2014	10/30/2015	26,160	52,792,613	2018.05		1,171,348		927,317		1,402,847			(244,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/30/2014	10/30/2015	13,486	26,899,147	1994.65		488,891		387,039		670,944			(101,852)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	10/30/2015	1,030	13,251,215	2018.05		285,282		225,848		340,453			(59,434)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	10/30/2014	10/30/2015	10,927	21,995,135	2239.5791		478,835		379,078		605,882			(99,757)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/31/2014	10/30/2015	912	2,051,538	2249.1479		31,428		24,881		34,972			(6,548)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	10/31/2015	5,746	13,569,432	2018.05		270,931		214,487		332,266			(56,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/31/2014	10/31/2015	12,865	25,963,020	2018.05		448,988		355,449		580,999			(93,539)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	11/01/2015	7,705	18,537,937	2018.05		362,702		287,139		440,838			(75,563)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/31/2014	11/01/2015	15,949	32,186,674	2018.05		581,249		460,156		882,127			(121,094)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/31/2014	11/02/2015	7,829	21,419,244	2018.05		453,643		359,134		550,574			(94,509)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	10/31/2014	11/02/2015	11,794	23,800,955	2018.05		548,203		433,994		660,906			(114,209)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	10/31/2014	11/02/2015	12,607	25,441,212	2018.05		500,221		396,009		678,841			(104,213)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	11/03/2014	11/03/2015	249	4,317,654	17366.24		99,382		86,960		121,859			(12,423)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2014	11/03/2015	6,213	12,536,225	2017.81		266,402		233,102		329,810			(33,300)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2014	11/03/2015	10,252	20,686,820	2017.81		493,841		432,111		590,201			(61,730)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2014	11/03/2015	11,153	22,503,641	2017.81		444,496		388,934		547,053			(55,562)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/03/2014	11/03/2015	721	1,620,019	2247.814		24,962		21,842		28,515			(3,120)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/04/2014	11/04/2015	21,157	42,569,229	2012.1		765,512		669,823		986,728			(95,689)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/04/2014	11/04/2015	11,970	24,084,822	2012.1		539,593		472,144		652,387			(67,449)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/04/2014	11/04/2015	642	6,987,692	2012.1		141,403		123,727		167,699			(17,675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2014	11/04/2015	1,432	3,220,324	2249.4319		49,177		43,030		55,281			(6,147)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/05/2014	11/05/2015	312	5,459,541	17484.53		110,044		96,289		130,348			(13,756)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2014	11/05/2015	21,676	43,863,065	2023.57		940,097		822,585		1,113,543			(117,512)				

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.	MS 4PQUHN3JPFGFNF3BB653	11/05/2014	11/05/2015	17,678	35,773,295	2023.57		643,250		562,844		813,637			(80,406)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/05/2014	11/05/2015	1,314	2,962,676	2254.8291		46,935		41,068		49,300			(5,867)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/06/2014	11/06/2015	294	5,155,801	17554.47		107,773		94,302		121,910			(13,472)				
UST 2.375% Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/05/2014	11/06/2015	138,601	13,836,000	98		239,000		209,125		277,968			(29,875)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2014	11/06/2015	10,496	21,319,756	2031.21		467,948		409,455		537,510			(58,494)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/06/2015	23,103	53,239,721	2031.92		1,132,929		991,313		1,319,392			(141,616)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/06/2014	11/06/2015	12,771	25,940,858	2031.21		464,315		406,275		589,784			(58,039)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/07/2014	11/06/2015	5,521	11,214,512	2031.92		210,675		184,341		241,792			(26,334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/06/2014	11/06/2015	355	800,307	2254.8291		12,965		11,344		13,535			(1,621)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2014	11/06/2015	1,246	2,814,799	2259.4099		43,218		37,815		42,403			(5,402)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/07/2015	4,240	10,346,093	2031.92		195,075		170,691		228,779			(24,384)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/07/2014	11/07/2015	12,167	24,721,859	2031.92		437,923		383,182		554,193			(54,740)				
S&P 500 Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/08/2015	6,050	14,638,630	2031.92		273,886		239,650		314,164			(34,236)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/07/2014	11/08/2015	13,346	27,117,569	2031.92		504,098		441,086		669,216			(63,012)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/07/2014	11/09/2015	18,689	42,451,109	2031.92		932,518		815,953		1,084,668			(116,565)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/07/2014	11/09/2015	13,433	27,295,564	2031.92		533,031		466,402		694,377			(66,629)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2014	11/10/2015	15,387	35,605,517	2038.26		783,862		685,879		879,698			(97,983)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/10/2014	11/10/2015	9,952	20,284,105	2038.26		384,595		336,521		397,128			(48,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/10/2014	11/10/2015	642	1,454,282	2263.7791		22,997		20,123		21,440			(2,875)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/11/2014	11/11/2015	5,500	11,217,964	2039.68		219,438		192,009		240,888			(27,430)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/11/2014	11/11/2015	19,531	39,836,940	2039.68		704,739		616,646		776,614			(88,092)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/11/2014	11/11/2015	673	6,168,972	2039.68		120,486		105,425		129,496			(15,061)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/11/2014	11/11/2015	13,237	27,223,860	2263.498		589,954		516,210		662,529			(73,744)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/12/2014	11/12/2015	483	8,511,042	17612.2		170,749		149,405		182,325			(21,344)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/12/2014	11/12/2015	13,079	26,658,009	2038.25		552,860		483,753		631,689			(69,108)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/12/2014	11/12/2015	16,101	32,818,512	2038.25		591,067		517,184		479,562			(73,883)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/12/2014	11/12/2015	7,124	14,520,201	2038.25		272,088		238,077		285,778			(34,011)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/12/2014	11/12/2015	1,339	3,032,599	2264.7561		48,608		42,532		45,228			(6,076)				
UST 2.375% Total Return Options		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/12/2014	11/13/2015	140,862	19,104,118	98		341,460		298,778		375,313			(42,683)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/13/2014	11/13/2015	4,215	8,596,562	2039.33		167,887		146,901		172,964			(20,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2014	11/13/2015	9,852	20,092,066	2039.33		448,780		392,682		507,351			(56,097)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/13/2015	21,634	49,398,981	2039.82		1,088,800		952,700		1,226,653			(136,100)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/13/2015	14,318	29,199,240	2039.82		509,675		445,966		410,544			(63,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/14/2014	11/13/2015	895	2,026,701	2264.052		32,470		28,411		30,249			(4,059)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/14/2015	4,752	12,045,126	2039.82		232,509		203,445		241,021			(29,064)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/14/2015	12,360	25,212,108	2039.82		446,511		390,697		352,977			(55,814)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/15/2015	6,603	15,728,679	2039.82		300,641		263,060		305,570			(37,580)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/15/2015	11,554	23,568,649	2039.82		444,120		388,605		297,582			(55,515)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/14/2014	11/16/2015	17,067	38,175,857	2039.82		830,006		726,255		881,908			(103,751)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/14/2014	11/16/2015	12,255	24,998,310	2039.82		486,808		425,957		254,927			(60,851)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/17/2014	11/17/2015	239	4,218,125	17647.75		96,948		84,830		100,687			(12,119)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2014	11/17/2015	15,369	31,373,914	2041.32		706,472		618,163		759,390			(88,309)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/17/2014	11/17/2015	10,708	21,858,960	2041.32		419,535		367,093		354,196			(52,442)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/17/2014	11/17/2015	808	1,832,996	2267.2351		29,274		25,615		26,220			(3,659)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/18/2014	11/18/2015	6,809	13,970,504	2051.8		272,801		238,701		284,448			(34,100)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/18/2014	11/18/2015	13,049	26,774,149	2051.8		614,789		537,940		648,386			(76,849)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/18/2014	11/18/2015	16,229	33,297,994	2051.8		598,537		523,720		640,901			(74,817)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/18/2014	11/18/2015	631	6,670,204	2051.8		131,729		115,263		133,970			(16,466)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/18/2014	11/18/2015	2,264	5,142,976	2272.115		80,409		70,358		68,283			(10,051)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/19/2014	11/19/2015	20,355	47,193,823	2048.72		1,010,847		884,491		1,064,071			(126,356)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/19/2014	11/19/2015	14,538	29,783,599	2048.72		536,663		469,580		623,877			(67,083)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2014	11/19/2015	1,210	2,752,423	2274.3669		46,011		40,260		38,460			(5,751)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/21/2014	11/20/2015	329	5,861,967	17810.06		120,722		105,631		119,222			(15,090)				
UST Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/19/2014	11/20/2015	127,926	12,766,000	98		214,000		187,250		243,212			(26,750)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/20/2014	11/20/2015	5,467	11,221,719	2052.75		220,085		192,574		227,847			(27,511)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/20/2014	11/20/2015	10,511	27,003,811	2052.75		588,155		514,636		612,662			(73,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/21/2014	11/20/2015	18,993	39,192,072	2063.5		891,012		779,635		895,427			(111,376)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/20/2014	11/20/2015	13,966	28,668,688	2052.75		517,856		453,124		577,148			(64,732)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2014	11/20/2015	1,678	3,820,661	2281.4871		61,322		53,657		48,222			(7,665)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/21/2014	11/21/2015	122	2,165,310	17810.06		40,532		35,466		39,445			(5,067)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/21/2014	11/21/2015	4,248	8,765,578	2063.5		174,110		152,346		167,844			(21,764)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/21/2014	11/21/2015	11,122	22,950,091	2063.5		411,160		359,765		406,220			(51,395)				
Dow Index Option MAV		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	11/21/2014	11/22/2015	83	1,471,446	17810.06		27,558		24,113		27,114			(3,445)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/21/2014	11/22/2015	5,235	10,802,423	2063.5		214,682		187,847		207,319			(26,835)				

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 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/21/2014	11/22/2015	12,988	26,801,086	2063.5		510,189		446,416		504,186			(63,774)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	11/21/2014	11/23/2015	276	4,918,367	17810.06		107,912		94,423		107,735			(13,489)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/21/2014	11/23/2015	5,726	11,816,168	2063.5		253,141		221,498		245,616			(31,643)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/21/2014	11/23/2015	10,756	22,194,280	2063.5		517,602		452,902		521,546			(64,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/21/2014	11/23/2015	10,974	22,644,683	2063.5		469,001		410,376		448,539			(58,625)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	11/24/2014	11/24/2015	134	2,381,131	17817.9		55,648		48,692		54,994			(6,956)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/24/2014	11/24/2015	3,916	8,104,183	2069.41		167,348		146,430		160,999			(20,919)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/24/2014	11/24/2015	7,723	15,982,827	2069.41		306,650		268,319		283,272			(38,331)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/24/2014	11/24/2015	7,374	15,259,868	2069.41		356,174		311,652		351,350			(44,522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	11/24/2014	11/24/2015	791	1,805,666	2283.4719		28,847		25,241		20,962			(3,606)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2014	11/25/2015	3,865	7,988,458	2067.03		157,213		137,561		152,799			(19,652)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/26/2014	11/25/2015	17,518	36,264,821	2072.83		790,253		691,472		779,874			(98,782)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/25/2014	11/25/2015	13,581	28,071,671	2067.03		495,303		433,390		493,297			(61,913)				
S&P Digital		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	11/25/2014	11/25/2015	829	7,752,761	2067.03		151,556		132,611		148,840			(18,944)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/25/2014	11/25/2015	3,170	7,237,063	2281.9551		120,753		105,659		89,769			(15,094)				
Dow Index Option MAV		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	11/26/2014	11/26/2015	105	1,879,185	17827.75		33,752		29,533		33,554			(4,219)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2014	11/26/2015	4,829	10,008,894	2072.83		191,240		167,335		181,172			(23,905)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/26/2014	11/26/2015	12,316	25,529,132	2072.83		446,062		390,304		422,397			(55,758)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	11/26/2014	11/27/2015	223	3,967,465	17827.75		80,065		70,057		78,604			(10,008)				
UST Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/26/2014	11/27/2015	147,145	43,871,111	98		924,258		808,726		908,105			(115,532)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/26/2014	11/27/2015	3,482	7,218,477	2072.83		147,056		128,674		139,045			(18,382)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/26/2014	11/27/2015	9,842	24,212,897	2072.83		512,379		448,332		500,955			(64,047)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/26/2014	11/27/2015	11,451	23,736,362	2072.83		428,643		375,062		404,589			(53,580)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/28/2014	11/28/2015	86	1,527,222	17828.24		32,835		28,731		32,713			(4,104)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/28/2014	11/28/2015	2,207	4,563,310	2067.56		100,202		87,677		97,995			(12,525)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/28/2014	11/28/2015	5,926	12,251,718	2067.56		236,665		207,082		225,358			(29,583)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/28/2014	11/29/2015	99	1,771,475	17828.24		32,579		28,507		31,238			(4,072)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/28/2014	11/29/2015	5,274	10,905,007	2067.56		216,906		189,792		210,030			(27,113)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/28/2014	11/29/2015	11,946	24,698,359	2067.56		474,218		414,940		456,328			(59,277)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/28/2014	11/30/2015	383	6,835,758	17828.24		149,395		130,721		146,970			(18,674)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	11/28/2014	11/30/2015	24,653	50,971,900	2067.56		1,137,978		995,731		1,121,431			(142,247)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	11/28/2014	11/30/2015	14,385	29,741,769	2067.56		594,990		520,616		548,249			(74,374)				
Dow Index Option PTPT		N/A	Equity/Index.	BNP R0MUWSFPU8MPRO8K5P83	12/01/2014	12/01/2015	295	5,248,053	17776.8		122,607		117,499		122,528			(5,109)				

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.	WAC KB1H1DSPRFMYMCUFXT09	12/01/2014	12/01/2015	5,194	10,666,121	2053.44		224,772		215,406		225,299			(9,365)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/01/2014	12/01/2015	10,107	20,753,612	2053.44		391,312		375,008		399,172			(16,305)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/01/2014	12/01/2015	11,324	23,253,807	2053.44		554,285		531,190		572,294			(23,095)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/01/2014	12/01/2015	830	1,893,178	2280.7061		30,640		29,363		23,569			(1,277)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/02/2014	12/02/2015	330	5,894,084	17879.55		120,855		115,819		115,005			(5,036)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/02/2014	12/02/2015	5,625	11,624,764	2066.55		224,490		215,137		214,861			(9,354)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2014	12/02/2015	12,085	24,974,037	2066.55		570,694		546,915		569,477			(23,779)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/02/2014	12/02/2015	17,967	37,130,233	2066.55		665,655		637,920		597,196			(27,736)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/02/2014	12/02/2015	2,541	5,809,276	2286.2229		93,908		89,996		67,065			(3,913)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/03/2014	12/03/2015	401	7,183,658	17912.62		142,973		137,016		136,600			(5,957)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/03/2014	12/03/2015	14,077	29,199,585	2074.33		639,477		612,832		621,547			(26,645)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/03/2014	12/03/2015	25,215	52,303,843	2074.33		984,449		943,431		823,277			(41,019)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2014	12/03/2015	864	1,977,057	2289.584		33,893		32,481		23,603			(1,412)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/05/2014	12/04/2015	369	6,622,784	17958.79		142,265		136,337		134,232			(5,928)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/03/2014	12/04/2015	148,209	14,803,000	.98		255,000		244,375		269,554			(10,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2014	12/04/2015	14,332	29,694,250	2071.92		611,077		585,615		589,747			(25,462)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/05/2014	12/04/2015	21,340	44,288,874	2075.37		942,131		902,876		912,813			(39,255)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/04/2014	12/04/2015	11,958	24,775,894	2071.92		443,244		424,775		367,928			(18,468)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/04/2014	12/04/2015	942	6,335,722	2288.269		124,427		119,242		111,332			(5,184)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/05/2014	12/04/2015	433	990,316	2288.1521		15,944		15,280		10,855			(664)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/05/2014	12/05/2015	98	1,761,460	17958.79		33,133		31,753		29,373			(1,381)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/05/2014	12/05/2015	3,920	8,135,026	2075.37		155,967		149,469		142,304			(6,499)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/05/2014	12/05/2015	9,932	20,613,067	2075.37		370,829		355,377		297,213			(15,451)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/05/2014	12/06/2015	134	2,399,354	17958.79		46,358		44,426		41,302			(1,932)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/05/2014	12/06/2015	7,040	14,611,451	2075.37		287,521		275,541		262,200			(11,980)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/05/2014	12/06/2015	16,082	33,375,743	2075.37		631,645		605,326		503,612			(26,319)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/05/2014	12/07/2015	428	7,677,578	17958.79		165,758		158,851		152,717			(6,907)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/05/2014	12/07/2015	6,400	13,282,480	2075.37		280,232		268,556		256,088			(11,676)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/05/2014	12/07/2015	12,700	26,356,415	2075.37		598,260		573,333		579,431			(24,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/05/2014	12/07/2015	11,974	24,851,377	2075.37		487,498		467,186		386,718			(20,312)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2014	12/08/2015	4,494	13,979,232	2060.31		298,519		286,081		290,744			(12,438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/08/2014	12/08/2015	10,926	22,510,469	2060.31		515,447		493,970		521,884			(21,477)				

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.	CITI E57ODZIWZ7FF32TIWEFA76	12/08/2014	12/08/2015	13,459	27,728,849	2060.31		543,630		520,978		500,399			(22,651)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/08/2014	12/08/2015	893	2,038,987	2283.845		34,300		32,871		25,067			(1,429)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/09/2014	12/09/2015	357	6,346,407	17801.2		137,509		131,780		136,444			(5,730)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/09/2014	12/09/2015	16,993	35,002,059	2059.82		618,520		592,748		608,439			(25,772)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/09/2014	12/09/2015	18,385	37,870,164	2059.82		818,386		784,286		808,790			(34,099)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/09/2014	12/09/2015	1,751	3,993,745	2281.2881		66,031		63,279		50,240			(2,751)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/10/2014	12/10/2015	308	5,407,025	17533.15		117,766		112,859		127,658			(4,907)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/10/2014	12/10/2015	7,207	14,602,286	2026.14		313,027		299,985		346,510			(13,043)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/10/2014	12/10/2015	18,789	38,070,071	2026.14		653,314		626,092		805,739			(27,221)				
S&P Digital		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/10/2014	12/10/2015	14,703	29,790,236	2026.14		658,895		631,441		718,098			(27,454)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2014	12/10/2015	1,294	2,929,298	2263.6431		51,264		49,128		49,515			(2,136)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/11/2014	12/11/2015	13,470	31,947,029	17596.34		563,833		540,340		643,755			(23,493)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/10/2014	12/11/2015	138,321	13,815,000	.98		231,000		221,375		210,541			(9,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/11/2014	12/11/2015	16,850	41,977,872	2035.33		903,616		865,966		970,294			(37,651)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/11/2015	24,971	49,999,664	2002.33		1,114,421		1,067,987		1,269,338			(46,434)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/11/2014	12/11/2015	980	2,228,001	2272.3301		36,657		35,130		31,293			(1,527)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/12/2014	12/11/2015	1,489	3,352,953	2252.2451		55,677		53,357		61,339			(2,320)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/12/2014	12/12/2015	210	3,621,590	17280.83		72,317		69,304		87,062			(3,013)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/12/2015	4,865	9,741,596	2002.33		216,750		207,718		255,519			(9,031)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/12/2014	12/12/2015	18,792	37,627,976	2002.33		638,715		612,102		823,722			(26,613)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/12/2014	12/13/2015	150	2,588,565	17280.83		55,253		52,950		67,471			(2,302)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/13/2015	7,600	15,217,384	2002.33		337,129		323,082		398,556			(14,047)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/12/2014	12/13/2015	16,395	32,828,385	2002.33		594,252		569,491		750,026			(24,760)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/12/2014	12/14/2015	322	5,569,802	17280.83		130,738		125,290		151,691			(5,447)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/12/2014	12/14/2015	17,651	35,343,224	2002.33		849,584		814,185		981,125			(35,399)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/12/2014	12/14/2015	14,167	28,366,523	2002.33		532,694		510,499		661,486			(22,196)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/15/2014	12/15/2015	6,187	12,310,676	1989.63		288,738		276,707		357,981			(12,031)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/15/2014	12/15/2015	13,270	26,403,335	1989.63		640,925		614,220		750,365			(26,705)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZIWZ7FF32TIWEFA76	12/15/2014	12/15/2015	12,031	23,936,673	1989.63		435,014		416,888		559,276			(18,126)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/15/2014	12/15/2015	281	558,489	1989.63		7,484		7,172		7,074			(312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/15/2014	12/15/2015	1,802	7,868,424	2247.906		161,034		154,324		186,875			(6,710)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/16/2014	12/16/2015	13,497	32,718,366	1972.74		750,480		719,210		908,764			(31,270)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/16/2014	12/16/2015	23,746	46,844,807	1972.74		852,594		817,069		1,125,675			(35,525)				

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.	JPM 7H6GLXDRUGQFU57RNE97	12/16/2014	12/16/2015	1,729	3,878,578	2243.7361		64,336		61,655		78,985			(2,681)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/17/2014	12/17/2015	19,585	44,529,814	17356.87		775,005		742,713		983,326			(32,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/17/2014	12/17/2015	15,191	30,577,026	2012.89		688,654		659,960		773,747			(28,694)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/17/2014	12/17/2015	8,193	16,491,465	2012.89		350,906		336,285		394,319			(14,621)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/17/2014	12/17/2015	1,239	2,802,618	2262.1731		48,605		46,580		48,239			(2,025)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/18/2014	12/18/2015	339	6,023,841	17778.15		121,704		116,633		115,761			(5,071)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2014	12/18/2015	151,030	15,079,000	98		252,000		241,500		196,116			(10,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2014	12/18/2015	15,302	31,541,952	2061.23		659,325		631,853		639,883			(27,472)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/19/2014	12/18/2015	24,436	57,936,639	2070.65		1,264,125		1,211,453		1,202,461			(52,672)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/18/2014	12/18/2015	13,392	27,604,480	2061.23		473,157		453,443		461,896			(19,715)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/19/2014	12/18/2015	1,916	4,314,847	2287.031		69,386		66,495		52,717			(2,891)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/19/2014	12/19/2015	127	2,264,127	17804.8		45,432		43,539		41,981			(1,893)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/19/2014	12/19/2015	4,274	8,849,743	2070.65		178,891		171,437		159,094			(7,454)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/19/2014	12/19/2015	14,714	30,467,096	2070.65		559,120		535,823		481,416			(23,297)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/19/2014	12/20/2015	103	1,841,127	17804.8		35,612		34,129		33,080			(1,484)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/19/2014	12/20/2015	7,563	15,660,675	2070.65		305,888		293,143		270,749			(12,745)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/19/2014	12/20/2015	18,584	38,480,359	2070.65		721,429		691,370		617,570			(30,060)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/19/2014	12/21/2015	5,130	10,621,492	2070.65		253,579		243,013		226,636			(10,566)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8MI85QISCSJ683	12/19/2014	12/21/2015	13,312	32,503,830	2070.65		763,999		732,166		729,395			(31,833)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/19/2014	12/21/2015	13,163	27,256,232	2070.65		549,140		526,259		461,511			(22,881)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/22/2014	12/22/2015	5,281	10,976,680	2078.54		242,151		232,061		209,551			(10,090)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I7OUK5573	12/22/2014	12/22/2015	14,370	34,577,365	2078.54		814,981		781,024		750,315			(33,958)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	DB 7LTWFZYICNSX8D621K86	12/22/2014	12/22/2015	14,551	30,244,763	2078.54		595,529		570,716		464,981			(24,814)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/22/2014	12/22/2015	1,834	4,130,382	2291.6689		70,882		67,928		50,612			(2,953)				
Dow Index Option PTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/23/2014	12/23/2015	18,566	43,990,074	18024.17		842,773		807,658		655,371			(35,116)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2014	12/23/2015	5,752	11,977,328	2082.17		245,651		235,416		206,014			(10,235)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/23/2014	12/23/2015	13,369	27,836,772	2082.17		650,681		623,569		588,916			(27,112)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/23/2014	12/23/2015	2,757	6,240,278	2293.76		101,209		96,992		69,477			(4,217)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/24/2014	12/24/2015	149,674	14,935,000	98		245,000		234,792		245,924			(10,208)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/24/2014	12/24/2015	5,134	10,688,769	2081.88		204,453		195,934		171,981			(8,519)				
S&P Digital		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/24/2014	12/24/2015	25,602	62,909,951	2081.88		1,235,319		1,183,848		1,028,785			(51,472)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BNP ROMUWSFPU8MPRO8K5P83	12/24/2014	12/24/2015	20,597	43,259,066	2293.6489		930,791		892,008		815,273			(38,783)				
Dow Index Option MAV		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/26/2014	12/26/2015	9,760	21,152,625	18053.71		366,689		351,411		270,694			(15,279)				

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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	SUN 549300V8M85QISCSJ683	12/26/2014	12/26/2015	2,859	5,971,224	2088.77		114,845		110,060		92,863			(4,785)				
Dow Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2014	12/27/2015	16,429	37,438,308	18053.71		765,576		733,677		532,980			(31,899)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/26/2014	12/27/2015	5,660	11,822,668	2088.77		250,248		239,821		202,314			(10,427)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2014	12/28/2015	20,165	47,900,288	18053.71		1,005,877		963,965		705,134			(41,912)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/26/2014	12/28/2015	7,823	16,341,285	2088.77		346,238		331,811		279,315			(14,427)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	12/26/2014	12/28/2015	15,811	33,026,331	2088.77		765,475		733,580		678,943			(31,895)				
Dow Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2014	12/29/2015	10,828	26,750,622	18038.23		560,555		537,198		399,912			(23,356)				
S&P 500 Index Option MAV		N/A	Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/29/2014	12/29/2015	4,843	10,124,257	2090.57		223,592		214,275		182,434			(9,316)				
S&P 500 Index Option PTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/29/2014	12/29/2015	11,666	24,389,477	2090.57		594,715		569,936		526,707			(24,780)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	12/29/2014	12/29/2015	905	2,077,570	2295		34,399		32,965		22,989			(1,433)				
Dow Index Option PTPT		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	12/30/2014	12/30/2015	345	6,195,395	17983.07		136,977		131,269		120,666			(5,707)				
S&P 500 Index Option MAV		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2014	12/30/2015	5,946	12,370,654	2080.35		264,358		253,343		227,586			(11,015)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	12/30/2014	12/30/2015	14,157	29,451,640	2080.35		696,724		667,694		638,782			(29,030)				
S&P Digital		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2014	12/30/2015	20,485	42,615,419	2080.35		799,867		766,540		625,762			(33,328)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2014	12/30/2015	2,331	5,342,699	2292.3159		87,874		84,213		61,420			(3,661)				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	12/31/2014	12/31/2015	130,296	33,558,038	98		667,656		639,837		604,888			(27,819)				
S&P 500 Index Option PTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2014	12/31/2015	14,973	30,828,653	2058.9		681,561		653,163		670,749			(28,398)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2014	12/31/2015	21,690	44,658,457	2058.9		857,844		822,101		780,128			(35,744)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/31/2014	12/31/2015	808	1,844,184	2283.054		32,185		30,844		25,564			(1,341)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	01/29/2014	01/29/2016	67	118,289	1774.2		2,851		1,485		9,869			(1,366)				
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		1,523		7,072			(1,184)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	03/12/2014	03/12/2016	64	120,197	1868.2		2,632		1,590		5,070			(1,042)				
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		1,658		6,871			(1,086)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	04/09/2014	04/09/2016	59	110,665	1872.18		2,313		1,494		5,291			(819)				
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		2,602		9,066			(1,183)				
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		1,843		6,289			(838)				
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		2,640		7,135			(981)				
S&P 500 Index Option MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/18/2014	06/18/2016	74	144,471	1956.98		2,644		1,928		4,435			(716)				
S&P 500 Index Option MAV		N/A	Equity/Index	BAR G5GSEF7VJP5I7OUK5573	06/25/2014	06/25/2016	92	179,728	1959.53		3,469		2,529		5,732			(939)				
S&P 500 Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/02/2014	07/02/2016	64	125,891	1974.62		2,284		1,760		3,508			(523)				
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		1,580		3,207			(470)				

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 MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2014	07/23/2016	143	285,000	1987.01		5,483		4,227		8,036			(1,257)				
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		3,303		8,115			(762)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/20/2014	08/20/2016	78	154,239	1986.51		3,100		2,519		4,755			(581)				
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		2,446		4,402			(565)				
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		3,038		4,956			(519)				
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		5,691		12,729			(662)				
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		10,269		24,941			(1,194)				
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		2,315		8,988			(269)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/12/2014	11/12/2016	152	308,841	2038.25		7,103		6,659		9,744			(444)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/26/2014	11/26/2016	56	116,817	2072.83		2,697		2,529		3,382			(169)				
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		3,791		5,268			(81)				
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		6,771		7,563			(144)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BNP ROMUIISFPU8MPRO8K5P83	12/31/2014	12/31/2016	99	202,894	2058.9		6,046		5,920		6,880			(126)				
0349999. Subtotal - Purchased Options - Other - Other										167,842	491,994,536		259,663,180	XXX	731,553,033			(232,447,170)			XXX	XXX
0359999. Subtotal - Purchased Options - Other										167,842	491,994,536		259,663,180	XXX	731,553,033			(232,447,170)			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										167,842	491,994,536		259,663,180	XXX	731,553,033			(232,447,170)			XXX	XXX
0429999. Total Purchased Options										167,842	491,994,536		259,663,180	XXX	731,553,033			(232,447,170)			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	01/13/2014	01/13/2015	5	8,720	1819.2		(228)		(10)		(493)			219				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/14/2014	01/14/2015	58	106,020	1838.88		(2,182)		(91)		(4,376)			2,091				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/17/2014	01/16/2015	38	69,295	1838.7		(1,478)		(62)		(3,008)			1,416				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/21/2014	01/21/2015	6	11,200	1843.8		(295)		(12)		(610)			282				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2014	01/22/2015	38	69,361	1844.86		(1,755)		(73)		(3,627)			1,682				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/24/2014	01/23/2015	36	64,888	1790.29		(1,551)		(65)		(3,221)			1,486				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/27/2014	01/27/2015	11	20,000	1781.56		(530)		(22)		(1,111)			508				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/28/2014	01/28/2015	16	27,927	1792.5		(662)		(28)		(1,359)			635				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/05/2014	02/05/2015	28	49,494	1751.64		(1,281)		(160)		(2,634)			1,121				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/10/2014	02/10/2015	12	21,951	1799.84		(580)		(72)		(1,185)			507				

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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	02/12/2014	02/12/2015	53	96,875	1819.26		(2,218)		(277)		(4,378)			1,940				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/19/2014	02/19/2015	47	85,751	1828.75		(2,189)		(274)		(4,322)			1,915				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/26/2014	02/26/2015	119	220,310	1845.16		(5,178)		(647)		(10,141)			4,531				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/28/2014	02/27/2015	33	61,775	1859.45		(1,630)		(204)		(3,119)			1,426				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/05/2014	03/05/2015	76	141,903	1873.81		(3,606)		(751)		(6,604)			2,855				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/07/2014	03/06/2015	13	24,000	1878.04		(638)		(133)		(1,173)			505				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/12/2014	03/12/2015	61	113,589	1868.2		(3,272)		(682)		(5,945)			2,591				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/14/2014	03/13/2015	32	59,708	1841.13		(1,604)		(334)		(3,013)			1,270				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/18/2014	03/18/2015	22	41,782	1872.25		(1,124)		(234)		(2,054)			890				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/19/2014	03/19/2015	74	137,621	1860.77		(3,417)		(712)		(6,073)			2,705				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/21/2014	03/20/2015	64	120,000	1866.52		(3,188)		(664)		(5,754)			2,524				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/24/2014	03/24/2015	17	31,500	1857.44		(876)		(183)		(1,606)			694				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/25/2014	03/25/2015	36	67,526	1865.62		(1,832)		(382)		(3,323)			1,450				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/26/2014	03/26/2015	40	74,494	1852.56		(1,897)		(395)		(4,146)			1,502				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/28/2014	03/27/2015	39	73,000	1857.62		(1,995)		(416)		(3,670)			1,579				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/28/2014	03/29/2015	5	10,000	1857.62		(250)		(52)		(825)			198				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/28/2014	03/30/2015	16	30,000	1857.62		(849)		(177)		(1,567)			672				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/31/2014	03/31/2015	16	30,500	1872.34		(811)		(169)		(1,448)			642				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/01/2014	04/01/2015	36	68,268	1885.52		(1,829)		(534)		(3,227)			1,296				
UST 2.750% 02/15/24 Total Return Options .		N/A	Equity/Index.	EGL	04/02/2014	04/02/2015	1,215	448,361	98		(10,490)		(3,060)		(16,216)			7,431				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/07/2014	04/07/2015	47	86,610	1845.04		(2,245)		(655)		(4,118)			1,590				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/08/2014	04/08/2015	38	71,280	1851.96		(1,930)		(563)		(3,522)			1,367				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/09/2014	04/09/2015	16	29,244	1872.18		(799)		(233)		(1,438)			566				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/11/2014	04/10/2015	23	41,558	1815.69		(1,111)		(324)		(2,058)			787				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/14/2014	04/14/2015	32	57,705	1830.61		(1,600)		(467)		(2,977)			1,133				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/15/2014	04/15/2015	22	40,021	1842.98		(993)		(289)		(1,786)			703				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/16/2014	04/16/2015	109	202,111	1862.31		(5,159)		(1,505)		(8,063)			3,654				
UST 2.750% 02/15/24 Total Return Options .		N/A	Equity/Index.	EGL	04/16/2014	04/17/2015	240	50,680	98		(1,001)		(292)		(1,221)			709				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/21/2014	04/21/2015	9	17,400	1871.89		(426)		(124)		(752)			302				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/22/2014	04/22/2015	26	49,698	1879.55		(1,231)		(359)		(2,145)			872				

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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	04/23/2014	04/23/2015	50	93,200	1875.39		(2,496)		(728)		(4,437)			1,768				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/25/2014	04/24/2015	27	50,696	1863.4		(1,293)		(377)		(2,305)			916				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/25/2014	04/25/2015	7	12,179	1863.4		(272)		(79)		(732)			192				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/25/2014	04/26/2015	11	20,000	1863.4		(494)		(144)		(1,267)			350				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/29/2014	04/29/2015	35	65,230	1878.33		(1,670)		(487)		(2,941)			1,183				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/30/2014	04/30/2015	52	97,189	1883.95		(2,472)		(721)		(4,307)			1,751				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/02/2014	05/01/2015	17	32,427	1881.14		(783)		(294)		(1,360)			490				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/05/2014	05/05/2015	12	23,000	1884.66		(561)		(210)		(974)			351				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/06/2014	05/06/2015	18	32,737	1867.72		(799)		(300)		(1,414)			499				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/07/2014	05/07/2015	41	77,249	1878.21		(1,910)		(716)		(3,273)			1,194				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	EGL	05/07/2014	05/08/2015	934	300,504	98		(6,906)		(2,590)		(10,222)			4,316				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/12/2014	05/12/2015	38	72,899	1896.65		(1,764)		(662)		(3,038)			1,103				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/13/2014	05/13/2015	37	70,528	1897.45		(1,665)		(624)		(2,859)			1,041				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/14/2014	05/14/2015	15	29,016	1888.53		(691)		(259)		(1,200)			432				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	EGL	05/14/2014	05/15/2015	864	169,278	98		(3,435)		(1,288)		(3,843)			2,147				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/16/2014	05/18/2015	6	10,604	1877.86		(258)		(97)		(452)			161				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/20/2014	05/20/2015	52	96,530	1872.83		(2,373)		(890)		(3,535)			1,483				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/21/2014	05/21/2015	52	99,039	1888.03		(2,462)		(923)		(4,361)			1,539				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/23/2014	05/22/2015	92	174,625	1900.53		(4,097)		(1,536)		(6,980)			2,561				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/23/2014	05/26/2015	15	29,000	1900.53		(702)		(263)		(1,201)			439				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/27/2014	05/27/2015	25	46,871	1911.91		(1,104)		(414)		(1,912)			690				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/28/2014	05/28/2015	46	86,996	1909.78		(2,310)		(866)		(3,951)			1,444				
UST 2.750% 02/15/24 Total Return Options		N/A	Equity/Index.	EGL	05/28/2014	05/29/2015	119	35,456	98		(729)		(273)		(985)			456				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/02/2014	06/02/2015	5	9,749	1924.97		(238)		(109)		(364)			129				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/04/2014	06/04/2015	12	22,182	1927.88		(626)		(287)		(990)			339				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/05/2014	06/05/2015	163	316,758	1940.46		(7,542)		(3,457)		(11,208)			4,085				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/10/2014	06/10/2015	56	109,589	1950.79		(3,045)		(1,396)		(4,660)			1,649				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/11/2014	06/11/2015	41	80,288	1943.89		(1,899)		(870)		(2,835)			1,029				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	06/11/2014	06/12/2015	1,690	266,931	98		(4,685)		(2,147)		(3,989)			2,538				
S&P Digital		N/A	Equity/Index.	EGL	06/16/2014	06/16/2015	27	52,000	1937.78		(1,224)		(561)		(1,813)			663				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/17/2014	06/17/2015	120	232,400	1941.99		(5,534)		(2,536)		(8,193)			2,997				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/18/2014	06/18/2015	76	148,375	1956.98		(3,489)		(1,599)		(5,047)			1,890				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	06/18/2014	06/19/2015	235	152,155	.98		(3,280)		(1,503)		(4,369)			1,777				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	06/20/2014	06/20/2015	8	15,638	1962.87		(357)		(163)		(235)			193				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/23/2014	06/23/2015	36	70,435	1962.61		(1,686)		(773)		(2,316)			913				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/24/2014	06/24/2015	52	101,396	1949.98		(2,588)		(1,186)		(3,830)			1,402				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/25/2014	06/25/2015	25	48,355	1959.53		(1,223)		(561)		(1,780)			663				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	06/25/2014	06/26/2015	501	225,269	.98		(4,732)		(2,169)		(6,146)			2,563				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/30/2014	06/30/2015	7	14,200	1960.23		(344)		(158)		(498)			186				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/01/2014	07/01/2015	32	62,709	1973.32		(1,521)		(824)		(2,134)			697				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	07/02/2014	07/02/2015	593	231,882	.98		(4,937)		(2,674)		(6,206)			2,263				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/03/2014	07/06/2015	27	53,121	1985.44		(1,275)		(691)		(1,758)			584				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/08/2014	07/08/2015	62	122,466	1963.71		(2,987)		(1,618)		(4,263)			1,369				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/09/2014	07/09/2015	6	11,771	1972.83		(354)		(192)		(510)			162				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	07/09/2014	07/10/2015	677	98,704	.98		(1,588)		(860)		(1,291)			728				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/11/2014	07/13/2015	20	40,128	1967.57		(783)		(424)		(1,386)			359				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/14/2014	07/14/2015	30	59,090	1977.1		(1,439)		(779)		(1,999)			659				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/15/2014	07/15/2015	40	79,649	1973.28		(1,943)		(1,053)		(2,719)			891				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/16/2014	07/16/2015	96	190,448	1981.57		(4,904)		(2,656)		(4,908)			2,248				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/18/2014	07/17/2015	31	60,440	1978.22		(1,426)		(773)		(1,956)			654				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	07/18/2014	07/19/2015	4	8,012	1978.22		(206)		(112)		(89)			94				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/21/2014	07/21/2015	62	121,604	1973.63		(3,004)		(1,627)		(4,152)			1,377				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/22/2014	07/22/2015	5	10,609	1983.53		(262)		(142)		(354)			120				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/23/2014	07/23/2015	19	38,108	1987.01		(1,054)		(571)		(1,433)			483				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	07/23/2014	07/24/2015	218	73,600	.98		(1,576)		(854)		(1,896)			722				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/28/2014	07/28/2015	110	218,372	1978.91		(5,394)		(2,922)		(7,381)			2,472				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/29/2014	07/29/2015	64	125,745	1969.95		(3,199)		(1,733)		(4,468)			1,466				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/30/2014	07/30/2015	54	105,899	1970.07		(2,727)		(1,477)		(3,831)			1,250				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index.	EGL	07/30/2014	07/31/2015	533	138,724	.98		(2,871)		(1,555)		(3,653)			1,316				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/04/2014	08/04/2015	40	76,916	1938.99		(1,923)		(1,202)		(2,802)			721				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/05/2014	08/05/2015	39	74,362	1920.21		(1,874)		(1,171)		(2,781)			703				
S&P Digital		N/A	Equity/Index.	EGL	08/06/2014	08/06/2015	124	238,721	1920.24		(6,096)		(3,810)		(9,026)			2,286				

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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 2.500% 05/15/24 Total Return Options		N/A	Equity/Index	EGL	08/06/2014	08/07/2015	773	148,989	.98		(2,808)		(1,755)		(3,122)			1,053				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	08/08/2014	08/08/2015	10	20,000	1931.59		(424)		(265)		(814)			159				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/12/2014	08/12/2015	12	22,568	1933.75		(571)		(357)		(829)			214				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/13/2014	08/13/2015	46	89,885	1946.72		(2,238)		(1,399)		(3,239)			839				
UST 2.500% 05/15/24 Total Return Options		N/A	Equity/Index	EGL	08/13/2014	08/14/2015	418	202,288	.98		(4,858)		(3,036)		(6,600)			1,822				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/18/2014	08/18/2015	52	102,887	1971.74		(2,559)		(1,600)		(3,059)			960				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/19/2014	08/19/2015	48	94,357	1981.6		(2,349)		(1,468)		(3,065)			881				
S&P Digital		N/A	Equity/Index	EGL	08/20/2014	08/20/2015	67	133,302	1986.51		(3,192)		(1,995)		(3,519)			1,197				
UST 2.375% Total Return Options		N/A	Equity/Index	EGL	08/20/2014	08/21/2015	228	237,084	.98		(5,919)		(3,700)		(7,538)			2,220				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/25/2014	08/25/2015	24	48,600	1997.92		(1,200)		(750)		(1,526)			450				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/26/2014	08/26/2015	92	184,507	2000.02		(4,570)		(2,856)		(5,198)			1,714				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	08/27/2014	08/27/2015	48	95,724	2000.12		(2,510)		(1,569)		(3,206)			941				
UST 2.375% Total Return Options		N/A	Equity/Index	EGL	08/27/2014	08/28/2015	258	147,977	.98		(3,487)		(2,179)		(4,141)			1,308				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/02/2014	09/02/2015	36	71,213	2002.28		(2,097)		(1,486)		(2,477)			612				
S&P Digital		N/A	Equity/Index	EGL	09/03/2014	09/03/2015	154	308,821	2000.72		(7,815)		(5,535)		(9,808)			2,279				
UST 2.375% Total Return Options		N/A	Equity/Index	EGL	09/03/2014	09/04/2015	153	224,075	.98		(5,257)		(3,724)		(6,417)			1,533				
S&P Digital		N/A	Equity/Index	EGL	09/08/2014	09/08/2015	13	26,310	2001.54		(707)		(501)		(869)			206				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/09/2014	09/09/2015	52	103,865	1988.44		(2,548)		(1,805)		(3,062)			743				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/10/2014	09/10/2015	38	75,969	1995.69		(1,888)		(1,338)		(2,296)			551				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/12/2014	09/11/2015	66	131,964	1985.54		(3,454)		(2,446)		(4,434)			1,007				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/15/2014	09/15/2015	39	78,234	1984.13		(2,420)		(1,714)		(3,233)			706				
S&P Digital		N/A	Equity/Index	EGL	09/16/2014	09/16/2015	64	128,643	1998.98		(2,946)		(2,087)		(3,573)			859				
S&P Digital		N/A	Equity/Index	EGL	09/17/2014	09/17/2015	173	346,879	2001.57		(8,799)		(6,233)		(10,952)			2,566				
UST 2.375% Total Return Options		N/A	Equity/Index	EGL	09/17/2014	09/18/2015	881	193,568	.98		(4,004)		(2,836)		(4,160)			1,168				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/22/2014	09/22/2015	38	76,196	1994.29		(1,920)		(1,360)		(2,427)			560				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/23/2014	09/23/2015	82	161,650	1982.77		(4,240)		(3,003)		(5,518)			1,237				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/24/2014	09/24/2015	119	237,124	1998.3		(6,473)		(4,585)		(8,214)			1,888				
UST 2.375% Total Return Options		N/A	Equity/Index	EGL	09/24/2014	09/25/2015	227	148,711	.98		(3,540)		(2,507)		(4,413)			1,032				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/29/2014	09/29/2015	110	216,621	1977.8		(5,797)		(4,106)		(7,577)			1,691				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	09/30/2014	09/30/2015	86	169,340	1972.29		(4,352)		(3,083)		(5,637)			1,269				
SPXD5UN Index Option PTPT		N/A	Equity/Index	EGL	10/01/2014	10/01/2015	72	141,498	2207.0759		(4,421)		(3,500)		(6,783)			921				
S&P 500 Index Option PTPT		N/A	Equity/Index	EGL	10/02/2014	10/02/2015	27	53,444	1946.17		(1,354)		(1,072)		(1,805)			282				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	EGL	10/03/2014	10/03/2015	3	5,000	1967.9		(105)		(83)		(193)			22				

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.	EGL	10/06/2014	10/06/2015	29	56,325	1964.82		(2,002)		(1,585)		(2,994)			417				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/07/2014	10/07/2015	73	140,604	1935.1		(4,102)		(3,247)		(5,976)			855				
S&P Digital		N/A	Equity/Index.	EGL	10/08/2014	10/08/2015	27	52,885	1968.89		(1,233)		(976)		(1,585)			257				
UST 2.375% Total Return Options		N/A	Equity/Index.	EGL	10/08/2014	10/09/2015	224	213,370	98		(7,165)		(5,672)		(11,066)			1,493				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/10/2014	10/10/2015	12	23,000	1906.13		(476)		(377)		(757)			99				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/14/2014	10/14/2015	75	140,261	1877.7		(4,126)		(3,267)		(6,097)			860				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/15/2014	10/15/2015	25	47,255	1862.49		(2,260)		(1,790)		(3,988)			471				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/16/2014	10/16/2015	103	193,545	1862.76		(5,931)		(4,695)		(9,224)			1,236				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/20/2014	10/20/2015	83	157,888	1904.01		(4,656)		(3,686)		(7,111)			970				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/21/2014	10/21/2015	66	128,326	1941.28		(3,480)		(2,755)		(4,858)			725				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/22/2014	10/22/2015	37	71,955	1927.11		(1,846)		(1,461)		(2,546)			385				
UST 2.375% Total Return Options		N/A	Equity/Index.	EGL	10/22/2014	10/23/2015	329	336,163	98		(8,824)		(6,986)		(11,784)			1,838				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/24/2014	10/24/2015	10	19,600	1964.58		(417)		(331)		(541)			87				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/27/2014	10/27/2015	82	161,134	1961.63		(5,901)		(4,672)		(8,373)			1,229				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/28/2014	10/28/2015	65	129,702	1985.05		(4,104)		(3,249)		(5,395)			855				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/29/2014	10/29/2015	30	59,788	2232.6941		(2,216)		(1,754)		(3,002)			462				
UST 2.375% Total Return Options		N/A	Equity/Index.	EGL	10/29/2014	10/30/2015	166	105,816	98		(3,066)		(2,427)		(3,818)			639				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/31/2014	11/02/2015	48	96,911	2018.05		(2,432)		(1,926)		(2,945)			507				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/03/2014	11/03/2015	138	278,786	2017.81		(8,697)		(7,610)		(10,396)			1,087				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/04/2014	11/04/2015	35	70,866	2012.1		(2,029)		(1,776)		(2,469)			254				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/05/2014	11/05/2015	92	185,822	2254.8291		(5,522)		(4,832)		(6,485)			690				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/06/2014	11/06/2015	104	212,131	2031.21		(7,451)		(6,519)		(8,508)			931				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/10/2014	11/10/2015	55	113,096	2038.26		(2,839)		(2,484)		(3,244)			355				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/11/2014	11/11/2015	114	232,798	2039.68		(6,759)		(5,914)		(7,647)			845				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/12/2014	11/12/2015	18	37,445	2264.7561		(728)		(637)		(608)			91				
S&P Digital		N/A	Equity/Index.	EGL	11/14/2014	11/13/2015	238	486,007	2039.82		(12,782)		(11,185)		(14,257)			1,598				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/14/2014	11/14/2015	10	20,000	2039.82		(448)		(392)		(345)			56				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/17/2014	11/17/2015	74	151,153	2041.32		(4,343)		(3,800)		(4,763)			543				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/18/2014	11/18/2015	83	170,486	2051.8		(6,689)		(5,852)		(7,123)			836				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/19/2014	11/19/2015	80	164,963	2274.3669		(5,341)		(4,673)		(5,629)			668				
UST Total Return Options		N/A	Equity/Index.	EGL	11/19/2014	11/20/2015	257	321,443	98		(10,815)		(9,463)		(11,060)			1,352				

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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.	EGL	11/21/2014	11/21/2015	12	24,540	2063.5		(557)		(487)		(491)			70				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/24/2014	11/24/2015	61	126,778	2069.41		(4,402)		(3,852)		(4,358)			550				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/26/2014	11/25/2015	258	543,840	2285.033		(17,195)		(15,046)		(16,459)			2,149				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/26/2014	11/26/2015	13	26,000	2072.83		(559)		(489)		(490)			70				
UST Total Return Options		N/A	Equity/Index.	EGL	11/26/2014	11/27/2015	318	31,200	98		(444)		(388)		(309)			55				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/01/2014	12/01/2015	85	174,250	2053.44		(5,900)		(5,654)		(6,002)			246				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/02/2014	12/02/2015	91	187,168	2066.55		(7,281)		(6,978)		(7,115)			303				
S&P Digital		N/A	Equity/Index.	EGL	12/03/2014	12/03/2015	96	199,294	2074.33		(6,189)		(5,931)		(5,825)			258				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	EGL	12/03/2014	12/04/2015	231	54,966	98		(1,773)		(1,699)		(1,647)			74				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/08/2014	12/08/2015	37	75,560	2060.31		(1,940)		(1,859)		(1,912)			81				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/09/2014	12/09/2015	38	77,452	2059.82		(3,373)		(3,232)		(3,343)			141				
S&P Digital		N/A	Equity/Index.	EGL	12/10/2014	12/10/2015	88	177,467	2026.14		(5,814)		(5,572)		(6,386)			242				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/11/2014	12/11/2015	60	121,309	2035.33		(3,683)		(3,529)		(3,914)			153				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/12/2014	12/12/2015	27	54,000	2002.33		(1,237)		(1,185)		(1,460)			52				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/15/2014	12/15/2015	104	207,190	1989.63		(6,277)		(6,015)		(7,440)			262				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/16/2014	12/16/2015	78	153,624	1972.74		(5,000)		(4,791)		(6,255)			208				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/17/2014	12/17/2015	48	97,742	2262.1731		(2,436)		(2,334)		(2,702)			102				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/19/2014	12/18/2015	95	195,110	2070.65		(5,981)		(5,732)		(5,789)			249				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/22/2014	12/22/2015	187	389,492	2078.54		(11,300)		(10,829)		(10,269)			471				
S&P Digital		N/A	Equity/Index.	EGL	12/23/2014	12/23/2015	181	376,082	2082.17		(10,814)		(10,363)		(9,588)			451				
UST 2.250% 12/04/15 Total Return Options		N/A	Equity/Index.	EGL	12/24/2014	12/24/2015	369	357,548	98		(11,180)		(10,715)		(9,856)			466				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/29/2014	12/29/2015	47	98,414	2090.57		(3,787)		(3,629)		(3,293)			158				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/30/2014	12/30/2015	153	319,333	2080.35		(9,787)		(9,379)		(8,913)			408				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/31/2014	12/31/2015	89	183,994	2058.9		(6,360)		(6,095)		(6,190)			265				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	11/11/2014	04/02/2015	1,666	3,150,000	1890.9		(108,570)		(75,999)		(126,710)			32,571				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	11/11/2014	04/09/2015	1,399	2,620,000	1872.18		(76,882)		(53,817)		(95,153)			23,065				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	11/11/2014	04/23/2015	1,722	3,230,000	1875.39		(130,003)		(91,002)		(141,773)			39,001				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS	11/11/2014	10/16/2015	1,074	2,000,000	1862.76		(34,400)		(29,709)		(21,953)			4,691				
0769999. Subtotal - Written Options - Other - Other											(945,639)		(647,859)	XXX	(1,165,018)			297,780			XXX	XXX
0779999. Subtotal - Written Options - Other											(945,639)		(647,859)	XXX	(1,165,018)			297,780			XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX

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)
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other											(945,639)		(647,859)	XXX	(1,165,018)			297,780			XXX	XXX
0849999. Total Written Options											(945,639)		(647,859)	XXX	(1,165,018)			297,780			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										167,842	491,048,897		259,015,321	XXX	730,388,015			(232,149,390)			XXX	XXX
1449999 - Totals										167,842	491,048,897		259,015,321	XXX	730,388,015			(232,149,390)			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 PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/02/2013	01/02/2014	01/02/2014	Expiration	21,693	31,724,035	1,462	616,144		1,558,734						(25,673)	1,558,734			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/03/2013	01/03/2014	01/03/2014	Expiration	168	2,252,995	13,391	57,898		135,647						(2,412)	135,647			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/08/2013	01/08/2014	01/08/2014	Expiration	10,988	16,011,088	1,457	374,844		978,993						(15,618)	978,993			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/14/2013	01/14/2014	01/14/2014	Expiration	10,551	15,517,125	1,471	314,034		681,858						(13,085)	681,858			
UST 1.625% 11/15/22 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/16/2013	01/17/2014	01/17/2014	Expiration	213,843	79,197,580	100	1,690,445		3,045,526						(70,435)	3,045,526			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2013	01/18/2014	01/18/2014	Expiration	9,254	13,751,478	1,486	268,247		728,738						(11,177)	728,738			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2013	01/19/2014	01/19/2014	Expiration	4,995	7,422,530	1,486	149,708		375,669						(6,238)	375,669			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2013	01/20/2014	01/20/2014	Expiration	2,493	3,705,112	1,486	90,686		276,387						(3,779)	276,387			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/18/2013	01/21/2014	01/21/2014	Expiration	8,641	12,841,084	1,486	342,107		915,267						(14,254)	915,267			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/22/2013	01/22/2014	01/22/2014	Expiration	138	1,893,186	13,712	46,978		112,852						(1,957)	112,852			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/23/2013	01/23/2014	01/23/2014	Expiration	10,155	15,180,128	1,495	325,415		872,069						(13,559)	872,069			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2013	01/24/2014	01/24/2014	Expiration	38,593	57,911,738	1,503	1,296,326		2,969,838						(54,014)	2,969,838			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2013	01/25/2014	01/25/2014	Expiration	12,790	19,222,186	1,503	356,966		1,155,138						(14,874)	1,155,138			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2013	01/26/2014	01/26/2014	Expiration	8,281	12,446,398	1,503	249,969		919,354						(10,415)	919,354			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/25/2013	01/27/2014	01/27/2014	Expiration	13,912	20,909,669	1502.96	477,395		1,266,723						(19,891)	1,266,723			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/30/2013	01/30/2014	01/30/2014	Expiration	8,458	12,703,012	1501.96	278,841		660,193						(11,618)	660,193			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2013	01/31/2014	01/31/2014	Expiration	26,463	44,957,963	1513.17	1,045,420		2,404,967						(130,678)	2,404,967			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2013	02/01/2014	02/01/2014	Expiration	11,733	19,267,622	14009.79	348,651		1,090,344						(43,581)	1,090,344			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2013	02/02/2014	02/02/2014	Expiration	7,121	12,216,329	14009.79	246,955		919,298						(30,869)	919,298			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/01/2013	02/03/2014	02/03/2014	Expiration	13,020	23,788,852	1513.17	529,029		1,262,872						(66,129)	1,262,872			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/04/2013	02/04/2014	02/04/2014	Expiration	8,694	13,004,036	1495.71	300,293		686,303						(37,537)	686,303			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/05/2013	02/05/2014	02/05/2014	Expiration	264	3,694,044	13979.3	83,175		200,653						(10,397)	200,653			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/08/2013	02/07/2014	02/07/2014	Expiration	27,162	45,057,824	1517.93	1,022,926		2,317,551						(127,866)	2,317,551			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/08/2013	02/08/2014	02/08/2014	Expiration	166	2,326,238	13992.97	47,235		125,829						(5,904)	125,829			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/08/2013	02/09/2014	02/09/2014	Expiration	51	713,619	13992.97	15,914		46,385						(1,989)	46,385			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/08/2013	02/10/2014	02/10/2014	Expiration	7,262	12,738,468	1517.93	331,582		829,538						(41,448)	829,538			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/12/2013	02/12/2014	02/12/2014	Expiration	10,179	15,466,741	1519.43	355,176		873,457						(44,397)	873,457			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/15/2012	02/15/2014	02/15/2014	Expiration	10,182	15,448,435	1343.23	288,186		912,233						(35,528)	912,233			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/15/2013	02/16/2014	02/16/2014	Expiration	5,768	8,765,997	1519.79	195,447		1,060,859						(24,431)	1,060,859			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/15/2013	02/17/2014	02/17/2014	Expiration	6,275	9,536,832	1519.79	215,425		998,234						(26,928)	998,234			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/15/2013	02/18/2014	02/18/2014	Expiration	3,842	5,838,632	1519.79	122,546		616,801						(15,318)	616,801			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/19/2013	02/19/2014	02/19/2014	Expiration	11,149	17,067,964	1530.94	332,256		764,337						(41,532)	764,337			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/20/2013	02/20/2014	02/20/2014	Expiration	7,503	11,344,800	1511.95	301,422		815,043						(37,678)	815,043			
UST 1.625% 11/15/22 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/20/2013	02/21/2014	02/21/2014	Expiration	206,241	55,689,259	100	1,230,763		2,177,220						(153,845)	2,177,220			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/22/2013	02/24/2014	02/24/2014	Expiration	8,112	12,294,724	1515.6	313,731		751,464						(39,216)	751,464			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/25/2013	02/25/2014	02/25/2014	Expiration	7,593	11,297,303	1487.85	257,614		554,984						(32,202)	554,984			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/27/2013	02/27/2014	02/27/2014	Expiration	10,822	16,405,939	1515.99	373,357		877,123						(46,670)	877,123			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2013	02/28/2014	02/28/2014	Expiration	40,060	60,772,535	1518.2	1,424,280		3,374,372						(259,440)	3,374,372			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2013	03/01/2014	03/01/2014	Expiration	11,334	17,208,021	1518.2	321,775		1,259,470						(67,036)	1,259,470			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2013	03/02/2014	03/02/2014	Expiration	9,216	13,992,386	1518.2	309,141		1,438,570						(64,404)	1,438,570			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/01/2013	03/03/2014	03/03/2014	Expiration	15,512	23,550,799	1518.2	614,357		1,799,781						(127,991)	1,799,781			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/04/2013	03/04/2014	03/04/2014	Expiration	16,883	25,749,563	1525.2	570,001		1,652,216						(118,750)	1,652,216			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/05/2013	03/05/2014	03/05/2014	Expiration	4,663	7,180,193	1539.79	140,020		388,225						(29,171)	388,225			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/06/2013	03/06/2014	03/06/2014	Expiration	4,650	7,167,172	1541.46	149,243		431,905						(31,092)	431,905			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2013	03/07/2014	03/07/2014	Expiration	41,197	65,416,591	1551.18	1,544,363		3,773,971						(321,742)	3,773,971			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2013	03/08/2014	03/08/2014	Expiration	5,586	8,664,152	1551.18	169,927		456,984						(35,401)	456,984			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2013	03/09/2014	03/09/2014	Expiration	3,999	6,203,113	1551.18	134,259		375,022						(27,971)	375,022			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/08/2013	03/10/2014	03/10/2014	Expiration	12,334	19,133,005	1551.18	492,448		1,233,598						(102,593)	1,233,598			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/12/2013	03/12/2014	03/12/2014	Expiration	14,642	22,731,256	1552.48	443,507		2,052,301						(92,397)	2,052,301			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/14/2012	03/14/2014	03/14/2014	Expiration	8,595	13,416,198	1394.28	253,373		1,159,421						(52,193)	1,159,421			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2013	03/15/2014	03/15/2014	Expiration	11,879	18,539,243	1560.7	370,762		840,885						(77,242)	840,885			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2013	03/16/2014	03/16/2014	Expiration	9,129	14,248,158	1560.7	323,070		1,396,186						(67,306)	1,396,186			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2013	03/17/2014	03/17/2014	Expiration	5,829	9,097,102	1560.7	216,878		890,390						(45,183)	890,390			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/19/2013	03/19/2014	03/19/2014	Expiration	14,662	22,701,177	1548.34	504,793		1,183,323						(105,165)	1,183,323			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2013	03/21/2014	03/21/2014	Expiration	41,744	64,859,332	1556.89	1,556,006		3,559,356						(324,168)	3,559,356			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/22/2013	03/24/2014	03/24/2014	Expiration	13,545	21,088,458	1556.89	563,338		1,269,668						(117,362)	1,269,668			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2013	03/25/2014	03/25/2014	Expiration	11,479	17,812,273	1551.69	411,410		936,483						(85,710)	936,483			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/28/2013	03/28/2014	03/28/2014	Expiration	8,756	13,739,274	1569.19	256,257		575,359						(53,387)	575,359			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/28/2013	03/29/2014	03/29/2014	Expiration	9,128	14,323,171	1569.19	293,939		899,274						(61,237)	899,274			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/28/2013	03/30/2014	03/30/2014	Expiration	8,243	12,934,823	1569.19	289,316		1,020,198						(60,274)	1,020,198			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/28/2013	03/31/2014	03/31/2014	Expiration	8,000	12,554,028	1569.19	300,226		1,279,570						(62,547)	1,279,570			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/03/2013	04/04/2014	04/04/2014	Expiration	109,460	10,946,000	100	191,000								(55,708)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/11/2013	04/11/2014	04/11/2014	Expiration	2,499	3,982,221	1593.37	86,351		242,865						(25,186)	242,865			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/15/2013	04/15/2014	04/15/2014	Expiration	16,441	25,522,310	1552.36	623,215		1,409,368						(181,771)	1,409,368			

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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 2.000% 02/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/17/2013	04/17/2014	04/17/2014	Expiration	238,080	44,630,314	.100	908,962		1,118,951						(265,114)	1,118,951			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2013	04/24/2014	04/24/2014	Expiration	6,960	10,988,948	1578.79	203,204		598,202						(59,268)	598,202			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2013	04/25/2014	04/25/2014	Expiration	220	3,232,920	14700.8	76,810		178,524						(22,403)	178,524			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2013	04/26/2014	04/26/2014	Expiration	11,305	17,887,703	1582.24	350,676		1,165,247						(102,281)	1,165,247			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2013	04/27/2014	04/27/2014	Expiration	11,385	18,013,929	1582.24	422,074		1,194,400						(123,105)	1,194,400			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/26/2013	04/28/2014	04/28/2014	Expiration	7,640	12,088,539	1582.24	309,745		918,015						(90,342)	918,015			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/01/2013	05/02/2014	05/02/2014	Expiration	272,467	73,235,710	.100	1,583,464		2,606,889						(593,799)	2,606,889			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/03/2013	05/05/2014	05/05/2014	Expiration	10,923	17,634,886	1614.42	492,851		1,198,969						(184,819)	1,198,969			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2013	05/09/2014	05/09/2014	Expiration	27,664	45,193,939	1633.7	1,049,800		2,374,980						(393,675)	2,374,980			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2013	05/10/2014	05/10/2014	Expiration	6,620	10,814,829	1633.7	194,412		490,444						(72,904)	490,444			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2013	05/11/2014	05/11/2014	Expiration	3,934	6,427,133	1633.7	150,877		410,788						(56,579)	410,788			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2013	05/12/2014	05/12/2014	Expiration	15,848	25,891,612	1633.7	676,014		1,647,642						(253,505)	1,647,642			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/14/2013	05/14/2014	05/14/2014	Expiration	12,824	21,163,281	1650.34	458,536		1,035,137						(171,951)	1,035,137			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/15/2013	05/16/2014	05/16/2014	Expiration	247,823	71,387,960	.100	1,566,435		2,638,373						(587,413)	2,638,373			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/17/2013	05/17/2014	05/17/2014	Expiration	6,395	10,663,724	1667.47	228,686		560,374						(85,757)	560,374			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/17/2013	05/18/2014	05/18/2014	Expiration	5,604	9,343,785	1667.47	202,758		523,695						(76,034)	523,695			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/17/2013	05/19/2014	05/19/2014	Expiration	14,151	23,596,487	1667.47	637,521		1,482,292						(239,070)	1,482,292			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/20/2013	05/20/2014	05/20/2014	Expiration	214	3,276,001	15335.28	77,504		154,774						(29,064)	154,774			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/22/2013	05/22/2014	05/22/2014	Expiration	6,826	11,299,496	1655.35	239,506		608,719						(89,815)	608,719			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/28/2013	05/28/2014	05/28/2014	Expiration	4,904	8,140,241	1660.06	180,773		458,039						(67,790)	458,039			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/30/2012	05/30/2014	05/30/2014	Expiration	95	124,579	1313.32	5,108		23,305						(958)	23,305			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/05/2013	06/06/2014	06/06/2014	Expiration	167,331	16,754,000	.100	306,000								(140,250)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/11/2013	06/11/2014	06/11/2014	Expiration	15,081	24,524,095	1626.13	583,975		1,367,834						(267,655)	1,367,834			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/12/2013	06/13/2014	06/13/2014	Expiration	143,939	14,406,000	.100	268,957								(123,272)				
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/20/2012	06/20/2014	06/20/2014	Expiration	87	117,810	1355.69	4,253		19,401						(975)	19,401			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2013	06/24/2014	06/24/2014	Expiration	187	2,740,630	14659.56	70,974		162,056						(32,530)	162,056			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/26/2013	06/26/2014	06/26/2014	Expiration	13,548	21,720,192	1603.26	536,912		1,245,849						(246,085)	1,245,849			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/26/2013	06/27/2014	06/27/2014	Expiration	272,745	27,296,000	.100	521,000		928,526						(238,792)	928,526			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/03/2013	07/03/2014	07/03/2014	Expiration	49,469	4,956,000	.100	89,000		89,427						(48,208)	89,427			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/09/2013	07/09/2014	07/09/2014	Expiration	11,648	19,246,288	1652.32	415,598		966,174						(225,116)	966,174			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2013	07/10/2014	07/10/2014	Expiration	5,181	8,562,337	1652.62	176,114		477,734						(95,395)	477,734			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2013	07/17/2014	07/17/2014	Expiration	7,058	11,863,800	1680.91	250,307		648,922						(135,583)	648,922			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2013	07/18/2014	07/18/2014	Expiration	141,860	14,201,000	.100	276,000		432,422						(149,500)	432,422			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/25/2013	07/25/2014	07/25/2014	Expiration	8,874	14,999,158	1690.25	313,256		691,659						(169,681)	691,659			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/31/2013	08/01/2014	08/01/2014	Expiration	137,904	13,806,000	.100	265,000		505,207						(143,542)	505,207			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2013	08/02/2014	08/02/2014	Expiration	5,290	9,044,852	1709.67	183,387		467,457						(114,617)	467,457			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2013	08/03/2014	08/03/2014	Expiration	7,168	12,254,620	1709.67	267,105		704,910						(166,941)	704,910			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/02/2013	08/04/2014	08/04/2014	Expiration	5,295	9,052,472	1709.67	199,809		535,539						(124,880)	535,539			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/07/2013	08/08/2014	08/08/2014	Expiration	100,400	10,061,000	.100	202,857		384,619						(126,786)	384,619			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2013	08/09/2014	08/09/2014	Expiration	5,596	9,465,275	1691.42	192,603		497,419						(120,377)	497,419			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2013	08/10/2014	08/10/2014	Expiration	5,900	9,978,804	1691.42	220,118		582,356						(137,573)	582,356			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2013	08/11/2014	08/11/2014	Expiration	6,714	11,356,139	1691.42	260,750		708,304						(162,969)	708,304			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/15/2012	08/15/2014	08/15/2014	Expiration	83	117,055	1405.53	3,828		17,537						(1,196)	17,537			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2013	08/21/2014	08/21/2014	Expiration	13,827	22,714,679	1642.8	528,574		1,250,570						(330,359)	1,250,570			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/21/2013	08/22/2014	08/22/2014	Expiration	101,232	10,133,000	.100	197,164		419,413						(123,227)	419,413			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/26/2013	08/26/2014	08/26/2014	Expiration	12,379	20,509,826	1656.78	510,702		1,215,467						(319,189)	1,215,467			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/04/2013	09/05/2014	09/05/2014	Expiration	99,669	9,971,000	.100	204,000		425,933						(144,500)	425,933			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/23/2013	09/23/2014	09/23/2014	Expiration	11,257	19,157,587	1701.84	458,674		1,022,558						(324,894)	1,022,558			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/26/2013	09/26/2014	09/26/2014	Expiration	324	4,961,829	15328.3	107,652		257,062						(76,254)	257,062			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/01/2013	10/01/2014	10/01/2014	Expiration	11,390	19,305,984	1695	411,022		895,713						(325,393)	895,713			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/07/2013	10/07/2014	10/07/2014	Expiration	13,975	23,423,595	1676.12	592,051		1,300,132						(468,707)	1,300,132			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/09/2013	10/10/2014	10/10/2014	Expiration	136,060	13,606,000	.100	249,000		526,762						(197,125)	526,762			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/15/2013	10/15/2014	10/15/2014	Expiration	10,882	18,478,019	1698.06	428,134		869,957						(338,940)	869,957			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/16/2013	10/16/2014	10/16/2014	Expiration	18,805	32,373,137	1721.54	722,115		1,638,696						(571,674)	1,638,696			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/17/2013	10/17/2014	10/17/2014	Expiration	12,037	20,861,209	1733.15	466,311		954,470						(369,163)	954,470			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/22/2013	10/22/2014	10/22/2014	Expiration	10,610	18,616,733	1754.67	400,320		847,076						(316,920)	847,076			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/30/2013	10/30/2014	10/30/2014	Expiration	6,031	10,634,598	1763.31	225,509		616,899						(178,528)	616,899			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/30/2013	10/31/2014	10/31/2014	Expiration	134,531	33,317,447	.100	681,566		1,459,932						(539,573)	1,459,932			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/05/2013	11/05/2014	11/05/2014	Expiration	13,003	22,923,641	1762.97	524,016		1,174,266						(458,514)	1,174,266			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/06/2013	11/06/2014	11/06/2014	Expiration	10,324	18,277,963	1770.49	413,926		923,018						(362,185)	923,018			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2013	11/14/2014	11/14/2014	Expiration	110,373	18,691,034	15961.7	383,096		858,055						(335,209)	858,055			

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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)
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2013	11/15/2014	11/15/2014	Expiration	93	1,488,984	15961.7	28,657		51,613						(25,075)	51,613			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2013	11/16/2014	11/16/2014	Expiration	193	3,082,710	15961.7	60,771		115,111						(53,175)	115,111			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2013	11/17/2014	11/17/2014	Expiration	246	3,928,070	15961.7	94,919		195,520						(83,054)	195,520			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/20/2013	11/20/2014	11/20/2014	Expiration	6,521	11,616,181	1781.37	242,366		641,261						(212,071)	641,261			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/27/2013	11/27/2014	11/27/2014	Expiration	5,076	9,173,961	1807.23	179,353		428,051						(156,934)	428,051			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/27/2013	11/28/2014	11/28/2014	Expiration	123,110	16,646,756	1807.23	329,903		781,669						(288,665)	781,669			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/03/2013	12/03/2014	12/03/2014	Expiration	19,322	34,685,563	1795.15	760,006		1,730,779						(728,339)	1,730,779			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/05/2012	12/05/2014	12/05/2014	Expiration	141	198,252	1409.28	5,333		41,854						(2,555)	41,854			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/16/2013	12/16/2014	12/16/2014	Expiration	10,969	19,596,391	1786.54	465,265		960,998						(445,879)	960,998			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/19/2012	12/19/2014	12/19/2014	Expiration	266	381,719	1435.81	10,574		75,891						(5,067)	75,891			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/26/2013	12/26/2014	12/26/2014	Expiration	121,960	12,196,000	100	207,000		473,413						(198,375)	473,413			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/10/2014	12/31/2014	12/31/2014	Expiration	163	301,000	1842.37		6,644	13,537						(6,644)	13,537			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/08/2014	01/09/2015	01/09/2015	Expiration	23,000	2,300,000	100		30,491	63,000						(30,491)	63,000			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/12/2014	03/13/2015	03/13/2015	Expiration	7,000	700,000	100		9,696	12,000						(9,696)	12,000			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/04/2013	01/03/2014	01/03/2014	Expiration	35,774	52,461,655	1466.47	1,319,758		3,023,661						(54,990)	3,023,661			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/04/2013	01/06/2014	01/06/2014	Expiration	7,633	11,193,536	1466.47	311,077		764,291						(12,962)	764,291			
UST 1.625% 11/15/22 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/09/2013	01/10/2014	01/10/2014	Expiration	198,148	39,803,379	100	843,368		1,230,496						(35,140)	1,230,496			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/14/2013	01/14/2014	01/14/2014	Expiration	148	1,995,818	13507.32	34,274		70,264						(1,428)	70,264			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/16/2013	01/16/2014	01/16/2014	Expiration	6,552	9,648,251	1472.63	241,385		590,330						(10,058)	590,330			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/22/2013	01/22/2014	01/22/2014	Expiration	6,901	10,299,487	1492.56	223,400		483,062						(9,308)	483,062			
UST 1.625% 11/15/22 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/23/2013	01/24/2014	01/24/2014	Expiration	173,800	17,380,000	100	311,000								(12,958)				
UST 1.625% 11/15/22 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/30/2013	01/31/2014	01/31/2014	Expiration	196,098	35,712,729	100	687,908		800,835						(28,663)	800,835			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	02/04/2013	02/04/2014	02/04/2014	Expiration	145	2,019,103	13880.08	49,830		110,374						(6,229)	110,374			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	02/07/2013	02/07/2014	02/07/2014	Expiration	12,533	21,547,724	1509.39	469,417		1,084,600						(58,677)	1,084,600			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	02/12/2013	02/12/2014	02/12/2014	Expiration	289	4,049,181	14018.7	95,249		227,451						(11,906)	227,451			
UST 1.625% 11/15/22 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	02/13/2013	02/14/2014	02/14/2014	Expiration	193,460	19,346,000	100	339,000								(42,375)				
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/01/2013	02/28/2014	02/28/2014	Expiration	173,325	28,584,103	14089.66	578,672		631,295						(85,207)	631,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/01/2013	03/01/2014	03/01/2014	Expiration	100	1,408,506	14089.66	25,666		58,279						(5,347)	58,279			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/01/2013	03/02/2014	03/02/2014	Expiration	121	1,706,441	14089.66	40,955		110,919						(8,532)	110,919			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/01/2013	03/03/2014	03/03/2014	Expiration	286	4,033,144	14089.66	99,375		238,304						(20,703)	238,304			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/05/2013	03/05/2014	03/05/2014	Expiration	298	4,252,001	14253.77	94,532		213,200						(19,694)	213,200			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/06/2013	03/07/2014	03/07/2014	Expiration	213,050	21,305,000	100	388,000								(80,833)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/18/2013	03/18/2014	03/18/2014	Expiration	11,737	18,216,733	1552.1	443,961		1,036,626						(92,492)	1,036,626			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/20/2013	03/21/2014	03/21/2014	Expiration	233,736	25,756,842	100	478,008		129,912						(99,585)	129,912			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/26/2013	03/26/2014	03/26/2014	Expiration	13,700	21,424,004	1563.77	506,819		1,217,394						(105,587)	1,217,394			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/27/2013	03/28/2014	03/28/2014	Expiration	341,700	34,170,000	100	626,000								(130,417)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/09/2013	04/09/2014	04/09/2014	Expiration	336	4,927,532	14673.46	91,933		207,948						(26,814)	207,948			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/10/2013	04/11/2014	04/11/2014	Expiration	227,150	22,715,000	100	404,000								(117,833)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/17/2013	04/17/2014	04/17/2014	Expiration	511	7,463,916	14618.59	150,417		360,370						(43,871)	360,370			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/24/2013	04/25/2014	04/25/2014	Expiration	240,430	24,043,000	100	428,000								(124,833)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/30/2013	04/30/2014	04/30/2014	Expiration	303	4,492,213	14839.8	103,381		246,466						(30,153)	246,466			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/03/2013	05/03/2014	05/03/2014	Expiration	9,728	15,704,727	1614.42	323,528		635,084						(121,323)	635,084			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/03/2013	05/04/2014	05/04/2014	Expiration	10,245	16,539,737	1614.42	386,265		849,983						(144,849)	849,983			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/03/2013	05/05/2014	05/05/2014	Expiration	7,366	11,891,362	1614.42	296,103		835,618						(111,039)	835,618			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/08/2013	05/09/2014	05/09/2014	Expiration	258,005	30,214,224	100	536,655		215,844						(201,246)	215,844			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/13/2013	05/13/2014	05/13/2014	Expiration	374	5,642,626	15091.68	117,406		266,815						(44,027)	266,815			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/22/2013	05/23/2014	05/23/2014	Expiration	197,250	19,725,000	100	348,000								(130,500)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/29/2013	05/29/2014	05/29/2014	Expiration	291	4,458,089	15302.8	88,070		186,423						(33,026)	186,423			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/19/2013	06/20/2014	06/20/2014	Expiration	162,381	16,249,000	100	298,000								(136,583)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/09/2013	07/09/2014	07/09/2014	Expiration	218	3,330,441	15300.34	62,752		132,869						(33,991)	132,869			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/11/2013	07/11/2014	07/11/2014	Expiration	122,864	25,097,670	1675.02	573,932		1,271,080						(310,880)	1,271,080			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/19/2013	07/18/2014	07/18/2014	Expiration	484	7,529,078	15543.74	168,597		380,605						(91,323)	380,605			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/19/2013	07/19/2014	07/19/2014	Expiration	37	581,107	15543.74	11,099		22,841						(6,012)	22,841			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/19/2013	07/20/2014	07/20/2014	Expiration	72	1,113,222	15543.74	25,715		42,994						(13,929)	42,994			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/19/2013	07/21/2014	07/21/2014	Expiration	112	1,738,812	15543.74	43,531		85,966						(23,579)	85,966			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/23/2013	07/23/2014	07/23/2014	Expiration	12,405	20,993,439	1692.39	445,458		1,010,251						(241,290)	1,010,251			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/24/2013	07/25/2014	07/25/2014	Expiration	133,473	13,359,000	100	258,377		465,268						(139,954)	465,268			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/29/2013	07/29/2014	07/29/2014	Expiration	16,076	27,093,237	1685.33	671,340		1,529,682						(363,643)	1,529,682			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/02/2013	08/01/2014	08/01/2014	Expiration	32,722	55,930,210	1709.67	1,292,852		2,869,226						(808,032)	2,869,226			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/02/2013	08/04/2014	08/04/2014	Expiration	9,724	16,624,057	1709.67	460,378		1,034,124						(287,736)	1,034,124			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/14/2013	08/14/2014	08/14/2014	Expiration	10,410	17,544,542	1685.39	428,655		982,127						(267,909)	982,127			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/14/2013	08/15/2014	08/15/2014	Expiration	126,867	16,041,040	100	318,543		675,744						(199,089)	675,744			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/16/2013	08/16/2014	08/16/2014	Expiration	6,463	10,701,020	1655.83	238,995		662,660						(149,372)	662,660			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/16/2013	08/17/2014	08/17/2014	Expiration	6,398	10,593,980	1655.83	251,335		665,718						(157,084)	665,718			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/16/2013	08/18/2014	08/18/2014	Expiration	5,713	9,458,950	1655.83	229,568		655,592						(143,480)	655,592			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/19/2013	08/19/2014	08/19/2014	Expiration	5,417	8,916,055	1646.06	205,574		615,904						(128,483)	615,904			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/22/2013	08/22/2014	08/22/2014	Expiration	267	3,995,270	14963.74	82,503		185,038						(51,564)	185,038			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/28/2013	08/29/2014	08/29/2014	Expiration	123,866	12,404,000	100	243,927		521,126						(152,455)	521,126			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	09/09/2013	09/09/2014	09/09/2014	Expiration	124	1,866,446	15063.12	47,865		117,470						(33,904)	117,470			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	09/19/2013	09/19/2014	09/19/2014	Expiration	257	4,016,889	15636.55	88,601		206,267						(62,759)	206,267			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	09/25/2013	09/26/2014	09/26/2014	Expiration	201,610	20,161,000	100	393,586		779,102						(278,790)	779,102			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/02/2013	10/02/2014	10/02/2014	Expiration	11,091	18,786,175	1693.87	428,202		955,994						(338,993)	955,994			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/02/2013	10/03/2014	10/03/2014	Expiration	46,380	4,638,000	100	85,000		163,132						(67,292)	163,132			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/10/2013	10/10/2014	10/10/2014	Expiration	308	4,659,697	15126.07	110,094		248,980						(87,158)	248,980			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/21/2013	10/21/2014	10/21/2014	Expiration	12,073	24,647,082	1744.66	569,125		1,234,325						(450,557)	1,234,325			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/23/2013	10/24/2014	10/24/2014	Expiration	135,315	21,667,168	100	413,001		946,427						(326,959)	946,427			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/29/2013	10/29/2014	10/29/2014	Expiration	5,405	9,576,524	1771.95	185,134		480,804						(146,564)	480,804			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/30/2013	10/30/2014	10/30/2014	Expiration	10,835	19,106,138	1763.31	439,397		956,746						(347,856)	956,746			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	10/31/2013	10/31/2014	10/31/2014	Expiration	5,751	10,102,043	1756.54	201,158		531,691						(159,250)	531,691			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/05/2013	11/05/2014	11/05/2014	Expiration	6,262	11,040,369	1762.97	219,595		587,542						(192,146)	587,542			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/07/2013	11/07/2014	11/07/2014	Expiration	276	4,297,347	15593.98	97,738		235,849						(85,521)	235,849			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/13/2013	11/13/2014	11/13/2014	Expiration	9,744	17,363,473	1782	402,832		898,218						(352,478)	898,218			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/19/2013	11/19/2014	11/19/2014	Expiration	17,662	31,577,322	1787.87	705,266		1,624,306						(617,107)	1,624,306			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/20/2013	11/20/2014	11/20/2014	Expiration	11,365	27,168,043	1781.37	605,627		1,359,889						(529,923)	1,359,889			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/22/2013	11/21/2014	11/21/2014	Expiration	146,517	58,391,374	1804.76	1,310,701		2,887,610						(1,146,863)	2,887,610			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/22/2013	11/24/2014	11/24/2014	Expiration	7,036	12,698,018	1804.76	323,622		712,888						(283,170)	712,888			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	11/25/2013	11/25/2014	11/25/2014	Expiration	6,576	11,853,999	1802.48	279,916		624,119						(244,927)	624,119			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/05/2013	12/05/2014	12/05/2014	Expiration	9,942	17,747,173	1785.03	394,768		897,959						(378,319)	897,959			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/10/2013	12/10/2014	12/10/2014	Expiration	13,232	23,851,856	1802.62	508,413		1,087,068						(487,229)	1,087,068			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/11/2013	12/12/2014	12/12/2014	Expiration	141,540	14,154,000	100	254,000		583,747						(243,417)	583,747			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/19/2013	12/19/2014	12/19/2014	Expiration	3,676	6,651,246	1809.6	131,282		326,216						(125,812)	326,216			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/23/2013	12/23/2014	12/23/2014	Expiration	23,122	42,267,546	1827.99	948,525		2,758,499						(909,003)	2,758,499			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/24/2013	12/24/2014	12/24/2014	Expiration	17,118	31,382,247	1833.32	566,436		1,760,042						(542,835)	1,760,042			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/27/2013	12/26/2014	12/26/2014	Expiration	41,999	77,342,063	1841.4	1,725,828		3,711,782						(1,653,918)	3,711,782			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	12/27/2013	12/29/2014	12/29/2014	Expiration	12,068	22,222,664	1841.4	548,199		1,175,273						(525,358)	1,175,273			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/07/2013	01/07/2014	01/07/2014	Expiration	12,738	18,621,954	1461.89	438,723		990,098						(18,280)	990,098			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2013	01/15/2014	01/15/2014	Expiration	8,547	12,584,343	1472.34	231,699		1,078,092						(9,654)	1,078,092			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2013	01/17/2014	01/17/2014	Expiration	17,812	26,377,814	1480.94	499,896		1,896,548						(20,829)	1,896,548			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2013	01/18/2014	01/18/2014	Expiration	15,821	23,510,346	1485.98	417,054		2,645,680						(17,377)	2,645,680			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2013	01/19/2014	01/19/2014	Expiration	8,776	13,040,759	1485.98	277,812		1,482,835						(11,576)	1,482,835			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2013	01/20/2014	01/20/2014	Expiration	7,825	11,627,145	1485.98	232,603		1,113,020						(9,692)	1,113,020			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/18/2013	01/21/2014	01/21/2014	Expiration	3,055	4,539,027	1485.98	81,481		368,425						(3,395)	368,425			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2013	02/01/2014	02/01/2014	Expiration	5,891	8,914,765	1513.17	168,861		457,377						(21,108)	457,377			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2013	02/02/2014	02/02/2014	Expiration	5,043	7,631,123	1513.17	151,840		415,318						(18,980)	415,318			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2013	02/03/2014	02/03/2014	Expiration	3,598	5,444,215	1513.17	106,574		314,995						(13,322)	314,995			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2013	02/05/2014	02/05/2014	Expiration	9,397	14,201,390	1511.29	328,996		765,991						(41,125)	765,991			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2013	02/08/2014	02/08/2014	Expiration	17,234	26,159,994	1517.93	499,577		1,869,411						(62,447)	1,869,411			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2013	02/09/2014	02/09/2014	Expiration	14,505	22,017,126	1517.93	456,912		1,884,567						(57,114)	1,884,567			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2013	02/10/2014	02/10/2014	Expiration	8,296	12,593,315	1517.93	268,085		1,364,795						(33,511)	1,364,795			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/25/2013	02/25/2014	02/25/2014	Expiration	6,996	10,408,701	1487.85	215,715		1,031,743						(26,964)	1,031,743			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2013	02/27/2014	02/27/2014	Expiration	4,361	6,610,625	1515.99	138,535		392,401						(17,317)	392,401			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/05/2013	03/05/2014	03/05/2014	Expiration	12,118	18,658,653	1539.79	421,207		1,040,049						(87,751)	1,040,049			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2013	03/07/2014	03/07/2014	Expiration	9,208	14,219,993	1544.26	255,840		1,243,432						(53,300)	1,243,432			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2013	03/08/2014	03/08/2014	Expiration	11,964	18,558,958	1551.18	353,174		1,431,687						(73,578)	1,431,687			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2013	03/09/2014	03/09/2014	Expiration	8,282	12,846,201	1551.18	303,127		1,421,419						(63,151)	1,421,419			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/08/2013	03/10/2014	03/10/2014	Expiration	7,017	10,885,291	1551.18	266,128		1,548,639						(55,443)	1,548,639			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/20/2013	03/20/2014	03/20/2014	Expiration	12,585	19,615,700	1558.71	424,707		979,359						(88,481)	979,359			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/02/2013	04/02/2014	04/02/2014	Expiration	9,240	14,509,277	1570.25	299,101		707,838						(87,238)	707,838			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2013	04/08/2014	04/08/2014	Expiration	16,298	25,474,153	1563.07	602,730		1,457,676						(175,796)	1,457,676			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/10/2013	04/10/2014	04/10/2014	Expiration	5,334	8,468,799	1587.73	155,920		423,933						(45,477)	423,933			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2013	04/11/2014	04/11/2014	Expiration	20,742	33,050,243	1593.37	693,793		1,960,054						(202,356)	1,960,054			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2013	04/12/2014	04/12/2014	Expiration	13,715	21,790,871	1588.85	428,157		1,346,452						(124,879)	1,346,452			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2013	04/13/2014	04/13/2014	Expiration	11,790	18,733,108	1588.85	449,817		1,889,338						(131,197)	1,889,338			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2013	04/14/2014	04/14/2014	Expiration	6,736	10,702,453	1588.85	268,324		919,833						(78,261)	919,833			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/15/2013	04/15/2014	04/15/2014	Expiration	10,883	16,894,176	1552.36	361,335		964,122						(105,389)	964,122			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/22/2013	04/22/2014	04/22/2014	Expiration	6,422	10,034,692	1562.5	218,904		843,803						(63,847)	843,803			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2013	04/25/2014	04/25/2014	Expiration	15,967	25,310,648	1585.16	552,566		1,288,106						(161,165)	1,288,106			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/29/2013	04/29/2014	04/29/2014	Expiration	2,845	4,534,371	1593.61	95,370		275,587						(27,816)	275,587			

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	05/01/2013	05/01/2014	05/01/2014	Expiration	5,885	9,313,955	1582.7	180,573		524,305						(67,715)	524,305			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/07/2013	05/07/2014	05/07/2014	Expiration	5,136	8,350,392	1625.96	152,321		410,619						(57,121)	410,619			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2013	05/13/2014	05/13/2014	Expiration	13,303	21,733,735	1633.77	545,295		1,265,954						(204,485)	1,265,954			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/21/2013	05/21/2014	05/21/2014	Expiration	4,959	8,276,671	1669.16	163,363		395,161						(61,261)	395,161			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2013	06/03/2014	06/03/2014	Expiration	13,451	22,066,099	1640.42	556,959		1,280,324						(255,273)	1,280,324			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2013	06/06/2014	06/06/2014	Expiration	11,786	19,079,945	1622.56	453,017		1,052,930						(205,807)	1,052,930			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/10/2013	06/10/2014	06/10/2014	Expiration	11,273	18,520,021	1642.81	459,129		1,029,975						(210,434)	1,029,975			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2013	06/17/2014	06/17/2014	Expiration	11,633	19,067,199	1639.04	496,172		1,138,616						(227,412)	1,138,616			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2013	06/24/2014	06/24/2014	Expiration	14,638	23,026,736	1573.09	601,966		1,393,611						(275,901)	1,393,611			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2013	07/01/2014	07/01/2014	Expiration	12,544	22,544,820	1614.96	576,047		1,318,802						(312,025)	1,318,802			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2012	07/05/2014	07/05/2014	Expiration	147	201,237	1367.58	6,898		32,361						(1,868)	32,361			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/08/2013	07/08/2014	07/08/2014	Expiration	13,661	22,410,682	1640.46	590,682		1,492,901						(319,953)	1,492,901			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/10/2013	07/10/2014	07/10/2014	Expiration	9,470	15,649,811	1652.62	346,457		751,684						(187,664)	751,684			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/15/2013	07/15/2014	07/15/2014	Expiration	4,074	9,836,592	1682.5	220,590		541,428						(119,486)	541,428			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/17/2013	07/17/2014	07/17/2014	Expiration	11,703	19,671,765	1680.91	446,868		1,032,825						(242,054)	1,032,825			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2012	07/18/2014	07/18/2014	Expiration	85	116,657	1372.78	3,689		19,875						(999)	19,875			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2013	07/22/2014	07/22/2014	Expiration	11,037	20,027,301	1695.53	505,975		1,165,825						(274,070)	1,165,825			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/23/2013	07/23/2014	07/23/2014	Expiration	129	2,013,011	15567.74	36,753		90,377						(19,908)	90,377			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2013	08/05/2014	08/05/2014	Expiration	11,708	22,054,250	1707.14	530,915		1,147,489						(331,822)	1,147,489			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2012	08/08/2014	08/08/2014	Expiration	90	125,677	1402.22	4,102		18,777						(1,282)	18,777			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2013	08/19/2014	08/19/2014	Expiration	234	3,515,533	15010.74	86,839		212,083						(54,274)	212,083			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/20/2013	08/20/2014	08/20/2014	Expiration	12,033	19,883,288	1652.35	443,692		1,001,655						(277,308)	1,001,655			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2012	08/22/2014	08/22/2014	Expiration	149	211,055	1413.49	7,503		32,135						(2,345)	32,135			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/26/2013	08/26/2014	08/26/2014	Expiration	215	3,208,268	14946.46	74,866		188,407						(46,791)	188,407			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2013	08/29/2014	08/29/2014	Expiration	5,472	8,927,084	1638.17	211,362		609,264						(129,496)	609,264			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/03/2013	09/03/2014	09/03/2014	Expiration	9,371	15,366,873	1639.77	408,857		1,024,594						(289,607)	1,024,594			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2013	09/09/2014	09/09/2014	Expiration	16,962	28,355,258	1671.71	704,832		1,735,496						(499,256)	1,735,496			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/17/2013	09/17/2014	09/17/2014	Expiration	11,779	20,080,188	1704.76	420,368		926,229						(297,761)	926,229			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/18/2013	09/18/2014	09/18/2014	Expiration	11,643	20,090,013	1725.52	403,739		2,444,389						(285,982)	2,444,389			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2013	09/19/2014	09/19/2014	Expiration	598	9,236,437	15451.09	203,409		433,042						(144,081)	433,042			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2013	09/20/2014	09/20/2014	Expiration	200	3,093,169	15451.09	62,848		167,567						(44,517)	167,567			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2013	09/21/2014	09/21/2014	Expiration	150	2,311,518	15451.09	46,801		124,687						(33,151)	124,687			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2013	09/22/2014	09/22/2014	Expiration	261	4,038,487	15451.09	95,272		230,774						(67,484)	230,774			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2013	09/23/2014	09/23/2014	Expiration	9,738	16,571,891	1701.84	336,574		2,006,966						(238,407)	2,006,966			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2013	09/27/2014	09/27/2014	Expiration	12,326	20,852,404	1691.75	409,846		1,997,903						(290,307)	1,997,903			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2013	09/28/2014	09/28/2014	Expiration	10,008	16,930,381	1691.75	368,476		1,874,658						(261,004)	1,874,658			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/27/2013	09/29/2014	09/29/2014	Expiration	8,688	14,697,194	1691.75	356,373		1,585,032						(252,431)	1,585,032			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2013	10/17/2014	10/17/2014	Expiration	9,456	16,388,201	1733.15	312,938		571,258						(247,742)	571,258			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/22/2013	10/22/2014	10/22/2014	Expiration	11,529	20,230,396	1754.67	410,415		1,384,589						(324,912)	1,384,589			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2013	10/24/2014	10/24/2014	Expiration	236	3,661,816	15509.21	72,648		179,178						(57,513)	179,178			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/28/2013	10/28/2014	10/28/2014	Expiration	17,223	35,261,406	1762.11	718,404		2,503,619						(568,737)	2,503,619			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/05/2013	11/05/2014	11/05/2014	Expiration	318	4,971,570	15618.22	97,403		236,435						(85,227)	236,435			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/06/2013	11/06/2014	11/06/2014	Expiration	19,100	33,816,785	1770.49	662,134		1,391,504						(579,368)	1,391,504			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2013	11/08/2014	11/08/2014	Expiration	13,584	24,051,979	1770.61	460,235		1,487,634						(402,705)	1,487,634			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2013	11/09/2014	11/09/2014	Expiration	14,239	25,212,561	1770.61	525,579		1,375,226						(459,882)	1,375,226			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2013	11/10/2014	11/10/2014	Expiration	8,322	14,734,267	1770.61	310,033		565,389						(271,279)	565,389			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2013	11/11/2014	11/11/2014	Expiration	11,123	22,905,922	15783.1	455,854		767,663						(398,872)	767,663			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/13/2013	11/13/2014	11/13/2014	Expiration	389	6,156,976	15821.63	135,583		297,978						(118,635)	297,978			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/14/2013	11/14/2014	11/14/2014	Expiration	14,345	25,685,647	1790.62	501,161		916,493						(438,516)	916,493			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2013	11/15/2014	11/15/2014	Expiration	12,614	22,682,141	1798.18	439,412		401,564						(384,485)	401,564			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2013	11/16/2014	11/16/2014	Expiration	12,887	23,172,817	1798.18	475,425		637,424						(415,997)	637,424			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2013	11/17/2014	11/17/2014	Expiration	9,206	16,553,795	1798.18	353,089		700,039						(308,953)	700,039			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2013	11/18/2014	11/18/2014	Expiration	16,931	30,332,329	1791.53	698,763		1,628,373						(611,418)	1,628,373			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/21/2013	11/21/2014	11/21/2014	Expiration	8,845	15,850,024	1795.85	298,423		1,223,855						(259,707)	1,223,855			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/02/2013	12/02/2014	12/02/2014	Expiration	9,221	26,705,000	1800.9	348,591		1,137,481						(334,066)	1,137,481			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2013	12/06/2014	12/06/2014	Expiration	17,784	32,102,586	1805.09	615,863		1,096,473						(590,202)	1,096,473			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2013	12/07/2014	12/07/2014	Expiration	13,343	24,085,836	1805.09	498,831		919,903						(478,047)	919,903			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2013	12/08/2014	12/08/2014	Expiration	10,486	18,927,356	1805.09	413,671		1,261,718						(396,435)	1,261,718			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/09/2013	12/09/2014	12/09/2014	Expiration	12,331	22,298,243	1808.37	443,052		980,089						(424,591)	980,089			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/12/2013	12/12/2014	12/12/2014	Expiration	15,514	27,518,976	1775.5	500,781		291,258						(478,561)	291,258			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2013	12/16/2014	12/16/2014	Expiration	9,555	17,070,723	1786.54	347,410		104,288						(332,934)	104,288			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2013	12/19/2014	12/19/2014	Expiration	12,040	21,787,084	1809.6	409,879		1,119,212						(392,801)	1,119,212			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2013	12/20/2014	12/20/2014	Expiration	18,550	33,730,536	1818.32	647,192		1,524,730						(620,226)	1,524,730			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2013	12/21/2014	12/21/2014	Expiration	13,936	25,339,324	1818.32	555,954		1,814,276						(532,789)	1,814,276			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2013	12/22/2014	12/22/2014	Expiration	10,002	18,187,717	1818.32	399,565		1,278,200						(382,916)	1,278,200			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2013	12/27/2014	12/27/2014	Expiration	17,506	32,235,555	1841.4	661,971		1,829,966						(634,389)	1,829,966			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2013	12/28/2014	12/28/2014	Expiration	19,664	36,208,953	1841.4	764,258		2,863,697						(732,414)	2,863,697			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2013	12/29/2014	12/29/2014	Expiration	8,464	15,585,424	1841.4	355,015		1,220,181						(340,222)	1,220,181			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/08/2013	01/08/2014	01/08/2014	Expiration	7,859	11,452,362	1457.15	187,122		1,258,040						(7,797)	1,258,040			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/09/2013	01/09/2014	01/09/2014	Expiration	5,711	8,343,818	1461.02	138,106		1,078,395						(5,754)	1,078,395			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/11/2013	01/11/2014	01/11/2014	Expiration	12,328	18,147,105	1472.05	309,220		2,627,486						(12,884)	2,627,486			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/11/2013	01/12/2014	01/12/2014	Expiration	7,770	11,438,518	1472.05	238,053		1,724,563						(9,919)	1,724,563			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/11/2013	01/13/2014	01/13/2014	Expiration	6,812	10,027,298	1472.05	189,660		1,481,373						(7,903)	1,481,373			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2013	01/22/2014	01/22/2014	Expiration	6,765	10,097,452	1492.56	186,924		947,636						(7,789)	947,636			

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	01/23/2013	01/23/2014	01/23/2014	Expiration	8,196	12,250,940	1494.81	210,565		1,160,013						(8,774)	1,160,013			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/28/2013	01/28/2014	01/28/2014	Expiration	6,559	9,839,444	1500.18	181,843		555,007						(7,577)	555,007			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/29/2013	01/29/2014	01/29/2014	Expiration	7,781	11,732,262	1507.84	212,831		666,865						(8,868)	666,865			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/31/2013	01/31/2014	01/31/2014	Expiration	11,703	17,531,644	1498.11	307,194		1,273,019						(12,800)	1,273,019			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2013	02/04/2014	02/04/2014	Expiration	5,679	8,493,553	1495.71	158,356		603,358						(19,795)	603,358			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/13/2013	02/13/2014	02/13/2014	Expiration	7,137	10,850,016	1520.33	204,103		1,412,880						(25,513)	1,412,880			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/19/2013	02/19/2014	02/19/2014	Expiration	11,386	17,431,867	1530.94	305,035		1,265,750						(38,129)	1,265,750			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/22/2013	02/22/2014	02/22/2014	Expiration	13,209	20,018,974	1515.6	373,563		1,493,485						(46,695)	1,493,485			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/22/2013	02/23/2014	02/23/2014	Expiration	6,377	9,665,623	1515.6	214,891		1,056,893						(26,861)	1,056,893			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/22/2013	02/24/2014	02/24/2014	Expiration	5,258	7,969,046	1515.6	182,385		805,147						(22,798)	805,147			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/27/2013	02/27/2014	02/27/2014	Expiration	6,435	9,755,195	1515.99	189,253		747,675						(23,657)	747,675			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/02/2013	04/02/2014	04/02/2014	Expiration	8,852	13,900,088	1570.25	256,621		1,063,938						(74,848)	1,063,938			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/05/2013	04/04/2014	04/04/2014	Expiration	33,607	52,201,297	1553.28	1,306,596		3,044,837						(381,090)	3,044,837			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/05/2013	04/07/2014	04/07/2014	Expiration	9,743	15,133,658	1553.28	405,522		919,351						(118,277)	919,351			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/30/2013	04/30/2014	04/30/2014	Expiration	10,839	17,316,248	1597.57	346,251		1,018,881						(100,990)	1,018,881			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/14/2013	05/14/2014	05/14/2014	Expiration	10,447	17,240,740	1650.34	353,349		1,198,664						(132,506)	1,198,664			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2013	05/17/2014	05/17/2014	Expiration	14,090	23,493,978	1667.47	473,869		1,724,992						(177,701)	1,724,992			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2013	05/18/2014	05/18/2014	Expiration	10,918	18,205,174	1667.47	430,054		1,714,150						(161,270)	1,714,150			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2013	05/19/2014	05/19/2014	Expiration	8,997	15,001,610	1667.47	390,727		1,307,877						(146,523)	1,307,877			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/29/2013	05/29/2014	05/29/2014	Expiration	16,496	27,191,140	1648.36	533,639		1,346,200						(200,115)	1,346,200			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/31/2013	05/30/2014	05/30/2014	Expiration	26,421	43,085,949	1630.74	1,003,216		2,260,778						(376,206)	2,260,778			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/31/2013	06/02/2014	06/02/2014	Expiration	13,821	22,538,197	1630.74	601,820		1,387,767						(225,682)	1,387,767			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/25/2013	06/25/2014	06/25/2014	Expiration	13,087	20,782,994	1588.03	504,242		1,133,830						(231,111)	1,133,830			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/28/2013	06/27/2014	06/27/2014	Expiration	28,937	46,481,378	1606.28	1,152,361		2,565,733						(528,165)	2,565,733			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/28/2013	06/30/2014	06/30/2014	Expiration	10,406	16,715,402	1606.28	506,805		1,234,117						(232,285)	1,234,117			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/12/2013	07/11/2014	07/11/2014	Expiration	23,473	39,438,349	1680.19	971,571		2,167,164						(526,268)	2,167,164			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/12/2013	07/14/2014	07/14/2014	Expiration	11,637	19,552,986	1680.19	521,458		1,171,188						(282,456)	1,171,188			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/19/2013	07/18/2014	07/18/2014	Expiration	26,990	45,669,169	1692.09	1,114,519		2,534,171						(603,698)	2,534,171			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/19/2013	07/21/2014	07/21/2014	Expiration	11,495	19,450,940	1692.09	506,897		1,142,013						(274,569)	1,142,013			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/26/2013	07/25/2014	07/25/2014	Expiration	27,971	47,317,765	1691.65	1,132,674		2,529,617						(613,532)	2,529,617			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/26/2013	07/28/2014	07/28/2014	Expiration	10,569	17,878,489	1691.65	477,246		1,072,214						(258,508)	1,072,214			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/31/2013	07/31/2014	07/31/2014	Expiration	10,745	18,113,277	1685.73	395,812		1,276,337						(214,398)	1,276,337			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/09/2013	08/08/2014	08/08/2014	Expiration	29,159	49,319,367	1691.42	1,183,452		2,609,764						(739,658)	2,609,764			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/09/2013	08/11/2014	08/11/2014	Expiration	13,001	21,990,541	1691.42	587,309		1,302,980						(367,068)	1,302,980			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/19/2013	08/19/2014	08/19/2014	Expiration	11,584	19,067,376	1646.06	508,987		1,234,532						(318,117)	1,234,532			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/06/2013	09/06/2014	09/06/2014	Expiration	9,085	15,036,741	1655.17	268,192		1,085,071						(189,969)	1,085,071			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/06/2013	09/07/2014	09/07/2014	Expiration	12,313	20,380,818	1655.17	405,904		1,796,631						(287,516)	1,796,631			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/06/2013	09/08/2014	09/08/2014	Expiration	8,522	14,105,978	1655.17	310,601		1,286,627						(220,009)	1,286,627			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/10/2013	09/10/2014	09/10/2014	Expiration	23,717	39,938,763	1683.99	830,633		2,675,207						(588,365)	2,675,207			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/12/2013	09/12/2014	09/12/2014	Expiration	9,679	19,088,301	1683.42	441,183		1,026,499						(312,505)	1,026,499			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/16/2013	09/16/2014	09/16/2014	Expiration	13,042	22,139,512	1697.6	559,025		1,284,688						(395,976)	1,284,688			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2013	09/19/2014	09/19/2014	Expiration	44,710	76,582,006	1709.91	1,802,405		4,114,591						(1,276,703)	4,114,591			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2013	09/22/2014	09/22/2014	Expiration	9,091	15,544,991	1709.91	399,737		896,028						(283,147)	896,028			
Dow Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/02/2013	10/02/2014	10/02/2014	Expiration	372	5,625,511	15133.14	126,692		313,106						(100,298)	313,106			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/04/2013	10/03/2014	10/03/2014	Expiration	34,110	57,662,196	1690.5	1,353,157		2,962,217						(1,071,249)	2,962,217			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/04/2013	10/06/2014	10/06/2014	Expiration	9,888	16,716,021	1690.5	454,979		1,028,484						(360,192)	1,028,484			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/08/2013	10/08/2014	10/08/2014	Expiration	14,992	24,818,634	1655.45	561,218		1,248,914						(444,298)	1,248,914			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2013	10/09/2014	10/09/2014	Expiration	8,386	13,890,310	1656.4	328,365		705,193						(259,956)	705,193			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/23/2013	10/23/2014	10/23/2014	Expiration	10,536	18,399,036	1746.38	364,594		1,544,911						(288,637)	1,544,911			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/07/2013	11/07/2014	11/07/2014	Expiration	17,986	31,424,076	1747.15	649,743		1,259,583						(568,525)	1,259,583			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/13/2013	11/13/2014	11/13/2014	Expiration	14,065	25,063,297	1782	469,772		878,871						(411,051)	878,871			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/20/2013	11/20/2014	11/20/2014	Expiration	12,411	22,108,706	1781.37	427,115		1,236,066						(373,725)	1,236,066			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/26/2013	11/26/2014	11/26/2014	Expiration	6,770	12,204,901	1802.75	257,498		578,029						(225,311)	578,029			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/02/2013	12/02/2014	12/02/2014	Expiration	9,672	17,419,108	1800.9	431,516		966,943						(413,537)	966,943			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/05/2013	12/05/2014	12/05/2014	Expiration	9,167	16,363,330	1785.03	295,546		566,142						(283,231)	566,142			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2013	12/10/2014	12/10/2014	Expiration	14,480	26,101,583	1802.62	495,442		212,179						(474,799)	212,179			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/13/2013	12/12/2014	12/12/2014	Expiration	40,677	72,216,003	1775.32	1,639,336		3,485,100						(1,571,030)	3,485,100			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/13/2013	12/13/2014	12/13/2014	Expiration	16,558	29,395,420	1775.32	564,864		638,650						(541,328)	638,650			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/13/2013	12/14/2014	12/14/2014	Expiration	14,747	26,180,565	1775.32	551,803		709,072						(528,811)	709,072			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/13/2013	12/15/2014	12/15/2014	Expiration	22,137	39,299,860	1775.32	923,431		1,426,230						(884,955)	1,426,230			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/10/2014	12/31/2014	12/31/2014	Expiration	887	1,635,000	1842.37		31,474	88,132						(31,474)	88,132			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/02/2013	01/02/2014	01/02/2014	Expiration	11,262	16,469,713	1462.42	256,010		1,610,618						(10,667)	1,610,618			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2013	01/03/2014	01/03/2014	Expiration	91,542	29,166,272	1459.37	543,038		1,604,722						(22,627)	1,604,722			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2013	01/04/2014	01/04/2014	Expiration	11,704	17,164,238	1466.47	364,280		1,002,928						(15,178)	1,002,928			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2013	01/05/2014	01/05/2014	Expiration	4,098	6,008,929	1466.47	135,388		341,640						(5,641)	341,640			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2013	01/06/2014	01/06/2014	Expiration	2,611	3,829,004	1466.47	86,914		241,681						(3,621)	241,681			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2013	01/08/2014	01/08/2014	Expiration	3,657	5,329,161	1457.15	103,036		283,934						(4,293)	283,934			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2013	01/09/2014	01/09/2014	Expiration	7,402	10,814,476	1461.02	233,361		528,695						(9,723)	528,695			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2013	01/10/2014	01/10/2014	Expiration	26,502	39,012,840	1472.05	886,420		1,985,206						(36,934)	1,985,206			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2013	01/11/2014	01/11/2014	Expiration	6,592	9,703,882	1472.05	180,234		455,530						(7,510)	455,530			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2013	01/12/2014	01/12/2014	Expiration	3,132	4,610,950	1472.05	106,434		273,419						(4,435)	273,419			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2013	01/13/2014	01/13/2014	Expiration	15,149	22,300,497	1472.05	554,506		1,436,841						(23,104)	1,436,841			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/22/2013	01/22/2014	01/22/2014	Expiration	2,789	4,163,423	1492.56	87,946		256,188						(3,664)	256,188			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2013	01/25/2014	01/25/2014	Expiration	6,761	10,160,874	1502.96	193,954		523,686						(8,081)	523,686			

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	CS E58DKGMJYYYJLN8C3868	01/25/2013	01/26/2014	01/26/2014	Expiration	5,582	8,388,780	1502.96	161,386		442,323						(6,724)	442,323			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2013	01/27/2014	01/27/2014	Expiration	3,721	5,592,259	1502.96	120,511		346,899						(5,021)	346,899			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2013	01/31/2014	01/31/2014	Expiration	5,380	8,059,669	1498.11	152,102		408,458						(6,338)	408,458			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2013	02/07/2014	02/07/2014	Expiration	184,090	18,409,000	.100	325,000								(40,625)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2013	02/14/2014	02/14/2014	Expiration	11,401	17,345,174	1521.38	349,948		826,488						(43,743)	826,488			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2013	02/15/2014	02/15/2014	Expiration	4,780	7,264,606	1519.79	146,401		422,403						(18,300)	422,403			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2013	02/16/2014	02/16/2014	Expiration	3,538	5,377,669	1519.79	118,279		325,093						(14,785)	325,093			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2013	02/17/2014	02/17/2014	Expiration	4,122	6,264,554	1519.79	132,218		392,532						(16,527)	392,532			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2013	02/18/2014	02/18/2014	Expiration	1,748	2,657,259	1519.79	55,360		146,767						(6,920)	146,767			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/19/2013	02/19/2014	02/19/2014	Expiration	4,136	6,331,892	1530.94	116,314		328,089						(14,539)	328,089			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2013	03/06/2014	03/06/2014	Expiration	11,423	17,607,642	1541.46	375,660		880,156						(78,263)	880,156			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/12/2013	03/12/2014	03/12/2014	Expiration	16,232	25,200,483	1552.48	511,831		1,183,449						(106,632)	1,183,449			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2013	03/13/2014	03/13/2014	Expiration	14,979	23,284,903	1554.52	550,399		1,316,878						(114,666)	1,316,878			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2013	03/14/2014	03/14/2014	Expiration	225,238	91,695,600	.100	2,034,411		4,034,043						(423,836)	4,034,043			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2013	03/15/2014	03/15/2014	Expiration	6,414	10,010,700	1560.7	187,249		498,393						(39,010)	498,393			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2013	03/16/2014	03/16/2014	Expiration	3,687	5,754,395	1560.7	120,465		335,148						(25,097)	335,148			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2013	03/17/2014	03/17/2014	Expiration	13,955	21,780,345	1560.7	561,937		1,436,774						(117,070)	1,436,774			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2013	03/19/2014	03/19/2014	Expiration	10,796	16,716,609	1548.34	305,840		1,339,562						(63,717)	1,339,562			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2013	03/20/2014	03/20/2014	Expiration	8,490	13,233,970	1558.71	254,582		891,365						(53,038)	891,365			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2013	03/21/2014	03/21/2014	Expiration	9,380	14,499,183	1545.8	260,232		887,440						(54,215)	887,440			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2013	03/22/2014	03/22/2014	Expiration	12,633	19,668,495	1556.89	376,946		1,436,316						(78,530)	1,436,316			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2013	03/23/2014	03/23/2014	Expiration	8,117	12,637,305	1556.89	282,437		1,299,513						(58,841)	1,299,513			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2013	03/24/2014	03/24/2014	Expiration	8,297	12,916,748	1556.89	313,283		1,137,959						(65,267)	1,137,959			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/26/2013	03/26/2014	03/26/2014	Expiration	11,055	17,287,190	1563.77	340,080		1,267,936						(70,850)	1,267,936			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2013	03/27/2014	03/27/2014	Expiration	14,174	22,152,407	1562.85	500,991		1,186,340						(104,373)	1,186,340			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2013	03/28/2014	03/28/2014	Expiration	42,822	67,195,703	1569.19	1,619,878		3,655,683						(337,475)	3,655,683			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2013	03/31/2014	03/31/2014	Expiration	12,245	19,214,318	1569.19	540,463		1,309,947						(112,596)	1,309,947			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/01/2013	04/01/2014	04/01/2014	Expiration	11,313	17,673,466	1562.17	426,564		984,330						(124,414)	984,330			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/03/2013	04/03/2014	04/03/2014	Expiration	31,679	49,219,016	1553.69	989,500		2,619,178						(288,604)	2,619,178			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2013	04/04/2014	04/04/2014	Expiration	12,935	20,178,137	1559.98	450,822		995,647						(131,490)	995,647			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2013	04/05/2014	04/05/2014	Expiration	11,108	17,253,701	1553.28	325,980		1,045,489						(95,078)	1,045,489			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2013	04/06/2014	04/06/2014	Expiration	6,982	10,845,631	1553.28	259,135		1,020,409						(75,581)	1,020,409			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2013	04/07/2014	04/07/2014	Expiration	6,272	9,741,616	1553.28	225,562		849,104						(65,789)	849,104			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/08/2013	04/08/2014	04/08/2014	Expiration	8,317	12,999,772	1563.07	267,403		808,270						(77,993)	808,270			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/09/2013	04/09/2014	04/09/2014	Expiration	15,800	24,783,916	1568.61	444,304		1,881,038						(129,589)	1,881,038			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/16/2013	04/16/2014	04/16/2014	Expiration	15,912	25,054,646	1574.57	585,434		1,353,204						(170,752)	1,353,204			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2013	04/17/2014	04/17/2014	Expiration	58,696	91,065,706	1555.25	2,136,907		5,607,877						(623,265)	5,607,877			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2013	04/19/2014	04/19/2014	Expiration	12,430	19,331,078	1555.25	384,873		1,586,147						(112,255)	1,586,147			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2013	04/20/2014	04/20/2014	Expiration	8,269	12,859,692	1555.25	303,313		1,040,865						(88,466)	1,040,865			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2013	04/21/2014	04/21/2014	Expiration	19,867	30,898,177	1555.25	845,827		2,234,154						(246,700)	2,234,154			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/22/2013	04/22/2014	04/22/2014	Expiration	9,450	14,765,992	1562.5	375,944		866,208						(109,650)	866,208			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2013	04/23/2014	04/23/2014	Expiration	28,268	44,628,984	1578.78	968,161		2,910,784						(282,380)	2,910,784			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/24/2013	04/24/2014	04/24/2014	Expiration	11,540	18,219,163	1578.79	422,799		996,173						(123,317)	996,173			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2013	04/25/2014	04/25/2014	Expiration	34,880	55,188,995	1582.24	1,344,547		3,075,831						(392,160)	3,075,831			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2013	04/28/2014	04/28/2014	Expiration	12,873	20,367,790	1582.24	538,607		1,218,895						(157,094)	1,218,895			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2013	04/29/2014	04/29/2014	Expiration	13,039	20,778,780	1593.61	502,100		1,151,689						(146,446)	1,151,689			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/30/2013	04/30/2014	04/30/2014	Expiration	17,268	27,587,018	1597.57	625,920		1,473,640						(182,560)	1,473,640			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/01/2013	05/01/2014	05/01/2014	Expiration	13,410	21,224,556	1582.7	488,141		1,125,660						(183,053)	1,125,660			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/06/2013	05/06/2014	05/06/2014	Expiration	19,402	31,382,425	1617.5	692,022		1,687,632						(259,508)	1,687,632			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/07/2013	05/07/2014	05/07/2014	Expiration	13,132	21,351,932	1625.96	467,225		1,089,347						(175,209)	1,089,347			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2013	05/09/2014	05/09/2014	Expiration	14,106	22,946,558	1626.67	526,372		1,259,379						(197,390)	1,259,379			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2013	05/15/2014	05/15/2014	Expiration	13,642	22,628,986	1658.78	488,805		1,093,318						(183,302)	1,093,318			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2013	05/16/2014	05/16/2014	Expiration	9,364	15,454,565	1650.47	353,553		787,597						(132,582)	787,597			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2013	05/20/2014	05/20/2014	Expiration	12,634	21,051,240	1666.29	532,307		1,171,983						(199,615)	1,171,983			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/22/2013	05/22/2014	05/22/2014	Expiration	28,187	46,658,632	1655.35	1,018,226		2,781,227						(381,835)	2,781,227			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2013	05/23/2014	05/23/2014	Expiration	44,858	74,007,518	1649.6	1,758,332		3,902,369						(659,375)	3,902,369			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2013	05/24/2014	05/24/2014	Expiration	12,472	20,573,649	1649.6	410,113		1,184,813						(153,792)	1,184,813			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2013	05/25/2014	05/25/2014	Expiration	9,543	15,741,456	1649.6	349,697		1,125,201						(131,136)	1,125,201			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2013	05/26/2014	05/26/2014	Expiration	6,782	11,187,883	1649.6	274,982		982,755						(103,118)	982,755			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2013	05/27/2014	05/27/2014	Expiration	23,472	38,719,470	1649.6	1,040,068		2,673,599						(390,025)	2,673,599			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/29/2013	05/30/2014	05/30/2014	Expiration	169,000	16,900,000	.100	318,000		79,454						(119,250)	79,454			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2013	06/03/2014	06/03/2014	Expiration	10,752	17,637,124	1640.42	389,098		938,830						(178,337)	938,830			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/04/2013	06/04/2014	06/04/2014	Expiration	12,204	19,909,040	1631.38	434,122		973,119						(198,973)	973,119			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/05/2013	06/05/2014	06/05/2014	Expiration	24,348	39,173,130	1608.9	847,995		2,672,542						(388,664)	2,672,542			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2013	06/06/2014	06/06/2014	Expiration	26,503	43,555,182	1643.38	1,041,673		2,340,243						(477,434)	2,340,243			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2013	06/09/2014	06/09/2014	Expiration	11,414	18,757,696	1643.38	535,541		1,238,739						(245,456)	1,238,739			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2013	06/10/2014	06/10/2014	Expiration	11,727	19,265,107	1642.81	409,720		1,918,904						(187,788)	1,918,904			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/11/2013	06/11/2014	06/11/2014	Expiration	12,317	20,029,354	1626.13	406,622		2,066,194						(186,368)	2,066,194			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2013	06/12/2014	06/12/2014	Expiration	28,397	45,791,257	1612.52	1,022,177		3,496,544						(468,498)	3,496,544			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2013	06/13/2014	06/13/2014	Expiration	29,406	53,331,509	1626.73	1,312,459		2,899,099						(601,544)	2,899,099			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2013	06/14/2014	06/14/2014	Expiration	21,335	36,299,223	1626.73	722,970		3,027,182						(331,361)	3,027,182			

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	CS E58DKGMJYYYJLN8C3868	06/14/2013	06/15/2014	06/15/2014	Expiration	15,270	26,102,395	1626.73	608,374		2,256,920						(278,838)	2,256,920			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2013	06/16/2014	06/16/2014	Expiration	22,805	39,989,932	1626.73	1,064,896		3,451,716						(488,077)	3,451,716			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2013	06/17/2014	06/17/2014	Expiration	10,159	16,651,368	1639.04	344,608		1,919,228						(157,945)	1,919,228			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/18/2013	06/18/2014	06/18/2014	Expiration	25,345	41,865,171	1651.81	850,110		3,187,734						(389,634)	3,187,734			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2013	06/20/2014	06/20/2014	Expiration	53,728	91,543,929	1592.43	2,086,398		5,952,029						(956,266)	5,952,029			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2013	06/21/2014	06/21/2014	Expiration	20,607	34,596,795	1592.43	699,927		3,289,149						(320,800)	3,289,149			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2013	06/22/2014	06/22/2014	Expiration	16,215	27,029,464	1592.43	622,497		3,021,948						(285,311)	3,021,948			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2013	06/23/2014	06/23/2014	Expiration	25,529	43,325,609	1592.43	1,148,208		4,064,574						(526,262)	4,064,574			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2013	06/24/2014	06/24/2014	Expiration	11,784	18,537,046	1573.09	372,751		2,379,396						(170,844)	2,379,396			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/25/2013	06/25/2014	06/25/2014	Expiration	14,612	23,204,870	1588.03	446,245		2,801,617						(204,529)	2,801,617			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2013	06/26/2014	06/26/2014	Expiration	11,016	17,660,757	1603.26	329,130		2,024,404						(150,851)	2,024,404			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2013	06/27/2014	06/27/2014	Expiration	9,636	15,545,291	1613.2	365,300		796,045						(167,429)	796,045			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2013	06/28/2014	06/28/2014	Expiration	13,751	22,088,688	1606.28	406,747		2,132,801						(186,426)	2,132,801			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2013	06/29/2014	06/29/2014	Expiration	10,445	16,776,990	1606.28	374,768		1,901,378						(171,769)	1,901,378			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2013	06/30/2014	06/30/2014	Expiration	10,215	16,408,741	1606.28	392,814		2,162,051						(180,040)	2,162,051			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2013	07/01/2014	07/01/2014	Expiration	12,425	20,065,098	1614.96	422,319		2,026,293						(228,756)	2,026,293			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/02/2013	07/02/2014	07/02/2014	Expiration	13,307	21,478,357	1614.08	510,986		1,179,716						(276,784)	1,179,716			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/03/2013	07/03/2014	07/03/2014	Expiration	31,722	51,591,735	1631.89	1,158,647		3,061,745						(627,601)	3,061,745			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2013	07/05/2014	07/05/2014	Expiration	6,119	9,985,280	1631.89	185,794		783,161						(100,639)	783,161			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2013	07/06/2014	07/06/2014	Expiration	14,410	23,515,605	1631.89	500,162		2,233,344						(270,921)	2,233,344			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2013	07/07/2014	07/07/2014	Expiration	23,623	38,549,579	1631.89	1,023,467		3,472,718						(554,378)	3,472,718			
Dow Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2013	07/08/2014	07/08/2014	Expiration	8,034	15,055,681	15224.69	326,394		1,133,768						(176,797)	1,133,768			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/10/2013	07/10/2014	07/10/2014	Expiration	11,624	19,210,289	1652.62	389,715		1,829,842						(211,096)	1,829,842			
Dow Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/11/2013	07/11/2014	07/11/2014	Expiration	129	2,000,755	15460.92	50,570		107,671						(27,392)	107,671			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2013	07/15/2014	07/15/2014	Expiration	7,747	13,033,982	1682.5	271,414		1,131,496						(147,016)	1,131,496			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/16/2013	07/16/2014	07/16/2014	Expiration	23,703	39,731,705	1676.26	818,483		3,087,580						(443,345)	3,087,580			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/23/2013	07/23/2014	07/23/2014	Expiration	14,056	23,787,417	1692.39	468,514		2,900,454						(253,779)	2,900,454			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/24/2013	07/24/2014	07/24/2014	Expiration	12,649	21,324,721	1685.94	432,117		2,580,241						(234,064)	2,580,241			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/30/2013	07/30/2014	07/30/2014	Expiration	12,036	20,292,290	1685.96	480,398		1,072,641						(260,216)	1,072,641			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/31/2013	07/31/2014	07/31/2014	Expiration	13,141	22,152,469	1685.73	549,955		1,260,959						(297,893)	1,260,959			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/01/2013	08/01/2014	08/01/2014	Expiration	9,243	15,775,759	1706.87	362,198		799,572						(226,374)	799,572			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/06/2013	08/06/2014	08/06/2014	Expiration	10,630	18,043,045	1697.37	410,080		897,955						(256,300)	897,955			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/07/2013	08/07/2014	08/07/2014	Expiration	10,546	17,832,862	1690.91	418,355		920,153						(261,472)	920,153			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2013	08/12/2014	08/12/2014	Expiration	14,352	24,247,525	1689.47	493,669		1,613,243						(308,543)	1,613,243			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/14/2013	08/14/2014	08/14/2014	Expiration	12,518	21,097,761	1685.39	469,378		1,947,778						(293,361)	1,947,778			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2013	08/15/2014	08/15/2014	Expiration	10,233	17,000,509	1661.32	330,186		1,474,937						(206,366)	1,474,937			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/21/2013	08/21/2014	08/21/2014	Expiration	10,194	16,746,146	1642.8	347,354		2,397,162						(217,096)	2,397,162			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2013	08/22/2014	08/22/2014	Expiration	35,437	58,888,281	1663.5	1,363,159		3,068,360						(851,974)	3,068,360			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2013	08/25/2014	08/25/2014	Expiration	11,599	19,294,221	1663.5	538,415		1,313,852						(336,509)	1,313,852			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2013	08/26/2014	08/26/2014	Expiration	8,411	13,935,409	1656.78	278,500		1,887,590						(174,063)	1,887,590			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/27/2013	08/27/2014	08/27/2014	Expiration	28,405	46,314,582	1630.48	954,849		4,074,891						(596,781)	4,074,891			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/28/2013	08/28/2014	08/28/2014	Expiration	23,198	37,928,206	1634.96	822,211		3,512,761						(513,882)	3,512,761			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2013	08/29/2014	08/29/2014	Expiration	61,004	99,721,063	1632.97	2,314,130		6,424,060						(1,446,332)	6,424,060			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2013	08/30/2014	08/30/2014	Expiration	12,716	20,764,837	1632.97	376,681		2,890,629						(235,426)	2,890,629			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2013	08/31/2014	08/31/2014	Expiration	12,495	20,403,870	1632.97	425,072		2,583,417						(265,670)	2,583,417			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2013	09/01/2014	09/01/2014	Expiration	6,381	10,420,111	1632.97	242,582		1,372,934						(151,614)	1,372,934			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2013	09/02/2014	09/02/2014	Expiration	16,345	26,690,504	1632.97	682,206		2,510,584						(426,378)	2,510,584			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/05/2013	09/05/2014	09/05/2014	Expiration	18,581	30,753,589	1655.08	633,910		1,945,795						(449,020)	1,945,795			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/11/2013	09/11/2014	09/11/2014	Expiration	12,056	26,741,952	1689.13	580,603		1,327,952						(411,261)	1,327,952			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/11/2013	09/12/2014	09/12/2014	Expiration	132,472	67,268,626	100	1,522,701		3,358,963						(1,078,580)	3,358,963			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2013	09/13/2014	09/13/2014	Expiration	18,915	32,974,885	1687.99	671,225		2,890,347						(475,451)	2,890,347			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2013	09/14/2014	09/14/2014	Expiration	22,350	39,259,952	1687.99	851,786		3,477,184						(603,348)	3,477,184			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2013	09/15/2014	09/15/2014	Expiration	22,233	41,714,819	1687.99	1,050,152		2,974,274						(743,857)	2,974,274			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2013	09/18/2014	09/18/2014	Expiration	118,260	31,071,357	100	653,939		1,421,669						(463,207)	1,421,669			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/25/2013	09/25/2014	09/25/2014	Expiration	8,426	14,262,881	1692.77	291,741		1,466,144						(206,650)	1,466,144			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2013	09/26/2014	09/26/2014	Expiration	5,701	9,683,307	1698.67	209,174		585,908						(148,165)	585,908			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2013	09/30/2014	09/30/2014	Expiration	10,850	18,244,164	1681.55	383,597		2,032,016						(271,714)	2,032,016			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/01/2013	10/01/2014	10/01/2014	Expiration	13,788	23,371,307	1695	458,610		1,327,318						(363,066)	1,327,318			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2013	10/02/2014	10/02/2014	Expiration	12,297	20,829,638	1693.87	420,222		1,327,964						(332,676)	1,327,964			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2013	10/07/2014	10/07/2014	Expiration	13,329	22,340,927	1676.12	449,065		872,381						(355,510)	872,381			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/09/2013	10/09/2014	10/09/2014	Expiration	11,132	18,439,271	1656.4	365,439		969,358						(289,306)	969,358			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2013	10/14/2014	10/14/2014	Expiration	10,799	18,467,386	1710.14	373,113		613,639						(295,381)	613,639			
Dow Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2013	10/15/2014	10/15/2014	Expiration	10,629	22,179,014	15168.01	434,450		547,717						(343,940)	547,717			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2013	10/16/2014	10/16/2014	Expiration	12,779	21,999,974	1721.54	426,497		503,363						(337,643)	503,363			
UST 2.500% 08/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2013	10/17/2014	10/17/2014	Expiration	127,646	20,814,420	100	428,180		923,844						(338,976)	923,844			
Dow Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2013	10/18/2014	10/18/2014	Expiration	264	4,058,732	15399.65	69,211		205,607						(54,792)	205,607			
Dow Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2013	10/19/2014	10/19/2014	Expiration	172	2,653,496	15399.65	47,762		137,912						(37,811)	137,912			
Dow Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2013	10/20/2014	10/20/2014	Expiration	234	3,602,012	15399.65	87,962		218,739						(69,636)	218,739			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2013	10/24/2014	10/24/2014	Expiration	10,968	19,217,541	1752.07	405,829		871,120						(321,281)	871,120			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2013	10/30/2014	10/30/2014	Expiration	13,169	23,220,388	1763.31	443,814		2,147,316						(351,353)	2,147,316			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2013	11/07/2014	11/07/2014	Expiration	157,079	66,673,812	1770.61	1,469,539		3,218,748						(1,285,846)	3,218,748			

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2013	11/10/2014	11/10/2014	Expiration	8,415	14,899,205	1770.61	381,859		854,190						(334,127)	854,190			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2013	11/11/2014	11/11/2014	Expiration	15,593	27,629,339	1771.89	620,663		1,455,379						(543,080)	1,455,379			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2013	11/14/2014	11/14/2014	Expiration	37,038	66,535,039	1798.18	1,548,247		3,368,433						(1,354,716)	3,368,433			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2013	11/17/2014	11/17/2014	Expiration	10,025	18,027,615	1798.18	449,077		980,464						(392,942)	980,464			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/21/2013	11/21/2014	11/21/2014	Expiration	7,460	13,397,582	1795.85	319,751		729,654						(279,783)	729,654			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/27/2013	11/26/2014	11/26/2014	Expiration	11,692	21,130,318	1807.23	477,228		1,097,993						(417,574)	1,097,993			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/27/2013	11/28/2014	11/28/2014	Expiration	5,444	9,837,713	1807.23	225,944		494,547						(197,701)	494,547			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/03/2013	12/03/2014	12/03/2014	Expiration	14,576	33,250,744	1795.15	503,714		1,290,322						(482,726)	1,290,322			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2013	12/05/2014	12/05/2014	Expiration	116,940	11,694,000	100	220,000		494,781						(210,833)	494,781			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/17/2013	12/17/2014	12/17/2014	Expiration	14,644	26,080,774	1781	500,197		808,662						(479,356)	808,662			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/18/2013	12/19/2014	12/19/2014	Expiration	131,537	13,153,724	100	237,000		545,343						(227,125)	545,343			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/31/2013	12/31/2014	12/31/2014	Expiration	136,229	31,287,648	100	405,737		886,540						(388,832)	886,540			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/15/2014	01/16/2015	01/16/2015	Expiration	20,750	2,075,000	100		20,796	37,000						(20,796)	37,000			
UST 2.750% 11/15/23 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/12/2014	02/13/2015	02/13/2015	Expiration	7,880	788,000	100		15,000	20,000						(15,000)	20,000			
UST 2.750% 02/15/24 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2014	03/20/2015	03/20/2015	Expiration	26,450	2,645,000	100		33,032	39,000						(33,032)	39,000			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/04/2013	01/04/2014	01/04/2014	Expiration	18,599	27,275,198	1466.47	575,116		3,924,051						(23,963)	3,924,051			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/04/2013	01/05/2014	01/05/2014	Expiration	6,125	8,981,932	1466.47	203,953		1,395,056						(8,498)	1,395,056			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/04/2013	01/06/2014	01/06/2014	Expiration	7,682	11,265,688	1466.47	252,191		1,708,550						(10,508)	1,708,550			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/10/2013	01/10/2014	01/10/2014	Expiration	19,057	28,054,249	1472.12	572,530		3,846,729						(23,855)	3,846,729			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/16/2013	01/16/2014	01/16/2014	Expiration	4,439	6,536,395	1472.63	123,167		822,628						(5,132)	822,628			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/30/2013	01/30/2014	01/30/2014	Expiration	5,244	7,875,995	1501.96	143,310		537,984						(5,971)	537,984			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	02/04/2013	02/04/2014	02/04/2014	Expiration	2,852	4,266,473	1495.71	87,769		251,960						(10,971)	251,960			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	02/07/2013	02/07/2014	02/07/2014	Expiration	4,879	7,364,532	1509.39	137,833		378,631						(17,229)	378,631			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	03/13/2013	03/13/2014	03/13/2014	Expiration	6,901	10,728,380	1554.52	197,084		565,439						(41,059)	565,439			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/06/2013	05/06/2014	05/06/2014	Expiration	9,186	14,858,918	1617.5	322,093		909,851						(120,785)	909,851			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/10/2013	05/10/2014	05/10/2014	Expiration	10,644	17,389,861	1633.7	346,719		1,334,265						(130,020)	1,334,265			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/10/2013	05/11/2014	05/11/2014	Expiration	14,544	23,760,543	1633.7	562,856		2,134,141						(211,071)	2,134,141			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/10/2013	05/12/2014	05/12/2014	Expiration	9,787	15,988,478	1633.7	414,930		1,378,448						(155,599)	1,378,448			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/13/2013	05/13/2014	05/13/2014	Expiration	6,226	10,171,133	1633.77	208,552		571,176						(78,207)	571,176			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/14/2013	05/14/2014	05/14/2014	Expiration	4,992	8,239,107	1650.34	171,899		449,529						(64,462)	449,529			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/16/2013	05/16/2014	05/16/2014	Expiration	3,042	5,020,508	1650.47	108,233		282,748						(40,587)	282,748			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/20/2013	05/20/2014	05/20/2014	Expiration	3,709	6,179,462	1666.29	136,081		341,241						(51,030)	341,241			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/21/2013	05/21/2014	05/21/2014	Expiration	11,739	19,594,654	1669.16	427,946		948,143						(160,480)	948,143			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/23/2013	05/23/2014	05/23/2014	Expiration	3,007	4,962,722	1650.51	112,812		302,274						(42,305)	302,274			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/28/2013	05/28/2014	05/28/2014	Expiration	9,586	15,912,743	1660.06	360,840		945,986						(135,315)	945,986			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	05/29/2013	05/29/2014	05/29/2014	Expiration	8,999	14,833,029	1648.36	279,928		601,384						(104,973)	601,384			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/03/2013	06/03/2014	06/03/2014	Expiration	4,657	7,638,772	1640.42	175,713		440,684						(80,535)	440,684			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/10/2013	06/10/2014	06/10/2014	Expiration	5,890	9,676,265	1642.81	229,299		621,260						(105,095)	621,260			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/12/2013	06/12/2014	06/12/2014	Expiration	7,618	12,283,523	1612.52	286,426		739,037						(131,279)	739,037			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	06/13/2013	06/13/2014	06/13/2014	Expiration	12,756	20,872,841	1636.36	514,537		1,135,739						(235,830)	1,135,739			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/11/2012	07/11/2014	07/11/2014	Expiration	105	140,542	1341.45	5,009		26,726						(1,357)	26,726			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/15/2013	07/15/2014	07/15/2014	Expiration	10,323	17,369,070	1682.5	463,045		1,085,980						(250,816)	1,085,980			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/19/2013	07/19/2014	07/19/2014	Expiration	11,883	20,107,265	1692.09	424,782		2,171,424						(230,090)	2,171,424			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/19/2013	07/20/2014	07/20/2014	Expiration	11,472	19,411,411	1692.09	458,414		2,293,662						(248,307)	2,293,662			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	07/19/2013	07/21/2014	07/21/2014	Expiration	8,529	14,431,603	1692.09	359,605		1,679,203						(194,786)	1,679,203			
Dow Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/02/2013	08/02/2014	08/02/2014	Expiration	11,286	19,295,764	1709.67	396,039		900,828						(247,524)	900,828			
Dow Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/02/2013	08/03/2014	08/03/2014	Expiration	13,409	22,924,724	1709.67	534,999		980,777						(334,374)	980,777			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/02/2013	08/04/2014	08/04/2014	Expiration	7,201	12,311,187	1709.67	306,266		666,230						(191,416)	666,230			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	08/15/2013	08/15/2014	08/15/2014	Expiration	11,189	18,588,768	1661.32	437,040		981,440						(273,150)	981,440			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/04/2013	09/04/2014	09/04/2014	Expiration	9,846	16,276,054	1653.08	372,821		836,950						(264,081)	836,950			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/11/2013	09/11/2014	09/11/2014	Expiration	11,656	19,687,998	1689.13	401,708		1,746,342						(284,543)	1,746,342			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/16/2013	09/16/2014	09/16/2014	Expiration	9,808	16,650,441	1697.6	357,727		1,876,037						(253,390)	1,876,037			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/24/2013	09/24/2014	09/24/2014	Expiration	13,324	22,617,271	1697.42	504,258		1,153,650						(357,183)	1,153,650			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/25/2013	09/25/2014	09/25/2014	Expiration	11,379	19,262,754	1692.77	437,375		969,863						(309,807)	969,863			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/27/2013	09/26/2014	09/26/2014	Expiration	44,316	75,050,889	1691.75	1,758,731		3,966,983						(1,245,768)	3,966,983			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	09/27/2013	09/29/2014	09/29/2014	Expiration	10,967	18,552,677	1691.75	480,023		1,086,688						(340,016)	1,086,688			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/23/2013	10/23/2014	10/23/2014	Expiration	11,786	20,582,968	1746.38	482,399		1,058,412						(381,899)	1,058,412			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	10/24/2013	10/24/2014	10/24/2014	Expiration	9,642	16,892,820	1752.07	292,826		1,353,731						(231,821)	1,353,731			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/04/2013	12/04/2014	12/04/2014	Expiration	10,757	19,285,304	1792.81	424,341		940,505						(406,660)	940,505			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/09/2013	12/09/2014	12/09/2014	Expiration	10,778	19,491,351	1808.37	460,833		1,014,413						(441,632)	1,014,413			
S&P 500 Index Option PTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	12/11/2013	12/11/2014	12/11/2014	Expiration	10,371	18,483,282	1782.22	397,246		889,377						(380,694)	889,377			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	01/07/2013	01/07/2014	01/07/2014	Expiration	9,614	14,054,597	1461.89	317,600		2,152,662						(13,233)	2,152,662			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	02/11/2013	02/11/2014	02/11/2014	Expiration	6,777	10,280,998	1517.01	200,138		1,255,722						(25,017)	1,255,722			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	02/13/2013	02/13/2014	02/13/2014	Expiration	460	6,431,887	13982.91	121,426		289,422						(15,178)	289,422			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	02/25/2013	02/25/2014	02/25/2014	Expiration	105	1,445,795	13784.17	36,002		87,033						(4,500)	87,033			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	03/13/2013	03/13/2014	03/13/2014	Expiration	531	7,679,428	14455.28	158,625		369,915						(33,047)	369,915			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	03/19/2013	03/19/2014	03/19/2014	Expiration	330	4,769,928	14455.82	98,545		217,395						(20,530)	217,395			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	03/25/2013	03/25/2014	03/25/2014	Expiration	211	3,045,262	14447.75	67,838		153,398						(14,133)	153,398			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/02/2013	04/02/2014	04/02/2014	Expiration	234	3,425,945	14662.01	64,929		145,038						(18,938)	145,038			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/08/2013	04/08/2014	04/08/2014	Expiration	279	4,080,774	14613.48	102,861		237,459						(30,001)	237,459			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/11/2013	04/11/2014	04/11/2014	Expiration	125	1,864,213	14865.14	45,758		100,863						(13,346)	100,863			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/19/2013	04/17/2014	04/17/2014	Expiration	838	12,189,854	14547.51	288,099		623,402						(84,029)	623,402			
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/18/2013	04/18/2014	04/18/2014	Expiration	61	882,632	14537.14	21,183		57,371						(6,178)	57,371			
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/19/2013	04/19/2014	04/19/2014	Expiration	154	2,238,879	14547.51	48,200		127,265						(14,058)	127,265			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	04/19/2013	04/21/2014	04/21/2014	Expiration	231	3,359,464	14547.51	87,491		204,943						(25,518)	204,943			
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	05/01/2013	05/01/2014	05/01/2014	Expiration	439	6,449,748	14700.95	134,590		328,494						(50,471)	328,494			
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	05/02/2013	05/02/2014	05/02/2014	Expiration	182	2,692,149	14831.58	64,900		152,009						(24,337)	152,009			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	05/06/2013	05/06/2014	05/06/2014	Expiration	276	4,135,419	14968.89	93,998		213,780						(35,249)	213,780			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	06/03/2013	06/03/2014	06/03/2014	Expiration	204	3,115,367	15254.03	81,269		166,794						(37,248)	166,794			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	06/04/2013	06/04/2014	06/04/2014	Expiration	269	4,075,325	15177.54	95,121		219,999						(43,597)	219,999			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	06/10/2013	06/10/2014	06/10/2014	Expiration	273	4,152,998	15238.59	97,337		211,957						(44,613)	211,957			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	06/13/2013	06/13/2014	06/13/2014	Expiration	213	3,235,843	15176.08	72,886		151,808						(33,406)	151,808			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	06/20/2013	06/20/2014	06/20/2014	Expiration	215	3,167,405	14758.32	84,846		192,421						(38,888)	192,421			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	07/05/2013	07/03/2014	07/03/2014	Expiration	316	4,776,514	15135.84	120,088		254,507						(65,048)	254,507			
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	07/05/2013	07/05/2014	07/05/2014	Expiration	87	1,316,884	15135.84	25,487		56,547						(13,805)	56,547			
Dow Index Option MAV			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	07/05/2013	07/06/2014	07/06/2014	Expiration	147	2,220,595	15135.84	53,385		127,367						(28,917)	127,367			
Dow Index Option PTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	07/05/2013	07/07/2014	07/07/2014	Expiration	246	3,725,031	15135.84	96,357		227,039						(52,194)	227,039			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	10/31/2013	10/31/2014	10/31/2014	Expiration	9,518	16,718,350	1756.54	307,306		1,250,635						(243,284)	1,250,635			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	11/01/2013	11/01/2014	11/01/2014	Expiration	16,027	28,233,559	1761.64	529,314		1,535,738						(463,150)	1,535,738			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	11/01/2013	11/02/2014	11/02/2014	Expiration	12,613	22,220,063	1761.64	483,779		1,602,584						(423,307)	1,602,584			
S&P 500 Indx Opt MOPTPT			Equity/Index	HSBC 1IE8VN30JCEQV1H4R804	11/01/2013	11/03/2014	11/03/2014	Expiration	7,962	14,026,468	1761.64	329,740		987,943						(288,522)	987,943			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2013	01/08/2014	01/08/2014	Expiration	428	5,709,614	13328.85	126,856		299,163						(5,286)	299,163			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2013	01/10/2014	01/10/2014	Expiration	794	10,703,618	13488.43	249,337		559,520						(10,389)	559,520			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2013	01/11/2014	01/11/2014	Expiration	169	2,277,455	13488.43	45,299		116,012						(1,887)	116,012			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2013	01/12/2014	01/12/2014	Expiration	54	726,749	13488.43	17,079		47,239						(712)	47,239			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2013	01/13/2014	01/13/2014	Expiration	331	4,459,355	13488.43	104,317		239,298						(4,347)	239,298			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2013	01/15/2014	01/15/2014	Expiration	301	4,068,402	13534.89	100,143		248,806						(4,173)	248,806			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2013	01/17/2014	01/17/2014	Expiration	651	8,890,832	13649.7	208,551		470,208						(8,690)	470,208			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2013	01/18/2014	01/18/2014	Expiration	193	2,633,119	13649.7	54,909		144,605						(2,288)	144,605			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2013	01/19/2014	01/19/2014	Expiration	49	674,632	13649.7	15,584		43,851						(649)	43,851			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2013	01/20/2014	01/20/2014	Expiration	54	743,420	13649.7	17,247		48,322						(719)	48,322			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/18/2013	01/21/2014	01/21/2014	Expiration	89	1,219,096	13649.7	29,389		63,861						(1,225)	63,861			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2013	02/06/2014	02/06/2014	Expiration	439	6,146,990	13986.52	122,889		305,848						(15,361)	305,848			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2013	02/21/2014	02/21/2014	Expiration	309	4,320,304	14000.57	97,525		213,588						(12,191)	213,588			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2013	02/22/2014	02/22/2014	Expiration	129	1,806,622	14000.57	30,527		75,564						(3,816)	75,564			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2013	02/24/2014	02/24/2014	Expiration	208	2,908,404	14000.57	72,822		178,691						(9,103)	178,691			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2013	03/11/2014	03/11/2014	Expiration	8,732	13,589,634	1556.22	275,053		1,689,030						(57,303)	1,689,030			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2013	03/21/2014	03/21/2014	Expiration	457	6,630,052	14512.03	148,260		345,743						(30,887)	345,743			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2013	03/22/2014	03/22/2014	Expiration	150	2,176,131	14512.03	47,019		127,769						(9,796)	127,769			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2013	03/23/2014	03/23/2014	Expiration	86	1,243,919	14512.03	23,749		61,611						(4,948)	61,611			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2013	03/24/2014	03/24/2014	Expiration	428	6,214,643	14512.03	157,355		368,958						(32,782)	368,958			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2013	03/28/2014	03/28/2014	Expiration	1,014	14,777,991	14578.54	336,842		778,586						(70,175)	778,586			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2013	03/30/2014	03/30/2014	Expiration	49	714,582	14578.54	16,221		46,448						(3,379)	46,448			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2013	03/31/2014	03/31/2014	Expiration	208	3,035,383	14578.54	77,433		184,038						(16,132)	184,038			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2013	04/03/2014	04/03/2014	Expiration	493	7,170,227	14550.35	156,799		379,147						(45,733)	379,147			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2013	04/04/2014	04/04/2014	Expiration	572	8,334,912	14565.25	202,504		457,606						(59,064)	457,606			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2013	04/05/2014	04/05/2014	Expiration	102	1,485,480	14565.25	31,652		83,614						(9,232)	83,614			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2013	04/06/2014	04/06/2014	Expiration	55	796,478	14565.25	18,399		51,771						(5,366)	51,771			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2013	04/07/2014	04/07/2014	Expiration	162	2,357,886	14565.25	61,315		145,395						(17,883)	145,395			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/16/2013	04/16/2014	04/16/2014	Expiration	11,500	18,106,855	1574.57	344,280		1,502,867						(100,415)	1,502,867			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/24/2013	04/24/2014	04/24/2014	Expiration	593	8,700,197	14676.3	172,759		404,323						(50,388)	404,323			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/25/2013	04/25/2014	04/25/2014	Expiration	11,250	17,832,339	1585.16	341,928		1,083,943						(99,729)	1,083,943			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2013	04/29/2014	04/29/2014	Expiration	7,907	12,600,106	1593.61	256,828		676,017						(74,908)	676,017			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2013	05/01/2014	05/01/2014	Expiration	9,049	14,322,415	1582.7	305,625		937,774						(114,609)	937,774			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/07/2013	05/07/2014	05/07/2014	Expiration	12,463	20,265,118	1625.96	407,256		1,336,681						(152,721)	1,336,681			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2013	05/16/2014	05/16/2014	Expiration	199	3,032,913	15233.22	70,962		149,936						(26,611)	149,936			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/22/2013	05/22/2014	05/22/2014	Expiration	637	9,743,709	15307.17	188,621		384,325						(70,733)	384,325			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2013	05/23/2014	05/23/2014	Expiration	229	3,501,935	15294.5	83,169		176,687						(31,188)	176,687			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2013	05/30/2014	05/30/2014	Expiration	573	8,668,183	15115.57	193,914		452,628						(72,718)	452,628			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2013	05/31/2014	05/31/2014	Expiration	9,614	16,252,077	15115.57	303,717		955,814						(113,894)	955,814			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2013	06/01/2014	06/01/2014	Expiration	14,255	25,128,833	15115.57	556,223		1,755,110						(208,584)	1,755,110			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2013	06/02/2014	06/02/2014	Expiration	12,293	23,363,044	15115.57	611,381		1,980,306						(229,268)	1,980,306			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2013	06/06/2014	06/06/2014	Expiration	140	2,101,065	15040.62	47,534		105,144						(21,786)	105,144			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2013	06/07/2014	06/07/2014	Expiration	11,154	18,329,598	1643.38	360,767		1,396,236						(165,352)	1,396,236			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2013	06/08/2014	06/08/2014	Expiration	14,148	23,250,487	1643.38	556,055		1,836,930						(254,859)	1,836,930			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2013	06/09/2014	06/09/2014	Expiration	9,982	16,403,506	1643.38	415,748		1,553,950						(190,551)	1,553,950			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/11/2013	06/11/2014	06/11/2014	Expiration	308	4,660,970	15122.02	104,193		226,410						(47,755)	226,410			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2013	06/18/2014	06/18/2014	Expiration	335	5,127,806	15318.23	106,986		235,654						(49,035)	235,654			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/25/2013	06/25/2014	06/25/2014	Expiration	369	5,448,484	14760.31	126,870		281,173						(58,149)	281,173			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2013	06/27/2014	06/27/2014	Expiration	490	7,307,873	14909.6	169,057		351,308						(77,485)	351,308			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2013	06/28/2014	06/28/2014	Expiration	248	3,699,831	14909.6	79,628		193,264						(36,496)	193,264			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2013	06/29/2014	06/29/2014	Expiration	52	768,965	14909.6	19,532		49,983						(8,952)	49,983			

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	JPM 7H6GLXDRUGQFU57RNE97	06/28/2013	06/30/2014	06/30/2014	Expiration	195	2,901,209	14909.6	78,558		181,161						(36,006)	181,161			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2013	07/10/2014	07/10/2014	Expiration	520	7,953,056	15291.66	168,157		364,775						(91,085)	364,775			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/24/2013	07/24/2014	07/24/2014	Expiration	665	10,336,031	15542.24	207,897		406,003						(112,611)	406,003			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/12/2013	08/12/2014	08/12/2014	Expiration	14,171	23,940,944	1689.47	595,709		1,329,118						(372,318)	1,329,118			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/13/2013	08/13/2014	08/13/2014	Expiration	12,893	21,841,983	1694.16	482,991		1,055,824						(301,870)	1,055,824			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2013	08/15/2014	08/15/2014	Expiration	30,809	55,319,971	1655.83	1,310,173		2,895,868						(818,858)	2,895,868			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2013	08/16/2014	08/16/2014	Expiration	14,325	25,611,291	15081.47	504,429		2,600,274						(315,268)	2,600,274			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2013	08/17/2014	08/17/2014	Expiration	11,530	20,303,447	15081.47	464,958		2,388,573						(290,599)	2,388,573			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/16/2013	08/18/2014	08/18/2014	Expiration	21,020	37,832,920	1655.83	1,007,671		3,580,840						(629,794)	3,580,840			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2013	08/22/2014	08/22/2014	Expiration	407	6,103,935	15010.51	142,786		316,269						(89,241)	316,269			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2013	08/23/2014	08/23/2014	Expiration	172	2,586,736	15010.51	51,688		129,209						(32,305)	129,209			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2013	08/24/2014	08/24/2014	Expiration	156	2,347,343	15010.51	53,633		142,107						(33,521)	142,107			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2013	08/25/2014	08/25/2014	Expiration	202	3,035,555	15010.51	75,293		180,421						(47,058)	180,421			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2013	09/05/2014	09/05/2014	Expiration	597	8,915,204	14922.5	201,512		449,469						(142,738)	449,469			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2013	09/06/2014	09/06/2014	Expiration	158	2,362,670	14922.5	46,889		126,262						(33,213)	126,262			
Dow Index Option MAV			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2013	09/07/2014	09/07/2014	Expiration	79	1,182,664	14922.5	27,014		69,372						(19,135)	69,372			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2013	09/08/2014	09/08/2014	Expiration	394	5,881,751	14922.5	139,660		331,386						(98,926)	331,386			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2013	09/09/2014	09/09/2014	Expiration	11,589	19,374,263	1671.71	422,099		1,544,015						(298,986)	1,544,015			
Dow Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2013	09/24/2014	09/24/2014	Expiration	397	6,089,263	15334.59	120,168		274,513						(85,119)	274,513			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2013	09/30/2014	09/30/2014	Expiration	12,772	21,477,002	1681.55	516,327		1,132,255						(365,732)	1,132,255			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2013	10/03/2014	10/03/2014	Expiration	11,561	19,406,942	1678.66	445,965		982,696						(353,056)	982,696			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2013	10/10/2014	10/10/2014	Expiration	15,096	25,551,312	1692.56	619,389		1,320,418						(490,350)	1,320,418			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/28/2013	10/28/2014	10/28/2014	Expiration	13,146	23,164,986	1762.11	542,994		1,185,605						(429,870)	1,185,605			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/01/2014	11/01/2014	Expiration	536	945,000	1761.64		17,861	34,487						(17,861)	34,487			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/02/2014	11/02/2014	Expiration	483	850,000	1761.64		22,015	63,728						(22,015)	63,728			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/08/2014	11/08/2014	Expiration	508	900,000	1770.61		21,420	62,049						(21,420)	62,049			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/11/2014	11/11/2014	Expiration	663	1,175,000	1771.89		21,855	14,837						(21,855)	14,837			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/12/2013	11/12/2014	11/12/2014	Expiration	12,272	21,693,338	1767.69	471,296		1,024,652						(412,384)	1,024,652			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/16/2014	11/16/2014	Expiration	606	1,090,000	1798.18		18,312	37,370						(18,312)	37,370			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/17/2014	11/17/2014	Expiration	306	550,000	1798.18		7,810	18,146						(7,810)	18,146			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/23/2014	11/23/2014	Expiration	665	1,200,000	1804.76		24,960	110,661						(24,960)	110,661			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/24/2014	11/24/2014	Expiration	388	700,000	1804.76		12,670	64,080						(12,670)	64,080			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/28/2014	11/28/2014	Expiration	360	650,000	1807.23		8,255	46,237						(8,255)	46,237			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/29/2014	11/29/2014	Expiration	388	700,000	1805.81		10,430	52,312						(10,430)	52,312			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	11/30/2014	11/30/2014	Expiration	831	1,500,000	1805.81		22,350	143,209						(22,350)	143,209			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/02/2014	12/02/2014	Expiration	416	750,000	1800.9		14,025	56,231						(14,025)	56,231			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/06/2014	12/06/2014	Expiration	526	950,000	1805.09		17,385	44,769						(17,385)	44,769			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/07/2014	12/07/2014	Expiration	914	1,650,000	1805.09		30,690	74,613						(30,690)	74,613			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/08/2014	12/08/2014	Expiration	415	750,000	1805.09		14,025	50,585						(14,025)	50,585			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/09/2014	12/09/2014	Expiration	492	890,000	1808.37		12,727	28,000						(12,727)	28,000			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/12/2014	12/12/2014	Expiration	817	1,450,000	1775.5		24,650							(24,650)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/13/2014	12/13/2014	Expiration	958	1,700,000	1775.32		32,810	33,906						(32,810)	33,906			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/14/2014	12/14/2014	Expiration	591	1,050,000	1775.32		16,485	12,872						(16,485)	12,872			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/16/2014	12/16/2014	Expiration	756	1,350,000	1786.54		19,845							(19,845)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/17/2014	12/17/2014	Expiration	455	810,000	1781		10,611	11,842						(10,611)	11,842			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/19/2014	12/19/2014	Expiration	9,744	17,633,256	1809.6	374,081	13,940	861,173						(372,434)	861,173			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/20/2014	12/20/2014	Expiration	1,567	2,850,000	1818.32		46,100	133,958						(46,100)	133,958			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/23/2014	12/23/2014	Expiration	301	550,000	1827.99		8,855	48,617						(8,855)	48,617			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/28/2014	12/28/2014	Expiration	380	700,000	1841.4		8,050	64,384						(8,050)	64,384			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2014	12/30/2014	12/30/2014	Expiration	293	540,000	1841.07		5,022	45,176						(5,022)	45,176			
S&P 500 Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2014	12/31/2014	12/31/2014	Expiration	1,790	3,305,000	1842.37		41,031	167,923						(41,031)	167,923			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/02/2013	01/02/2014	01/02/2014	Expiration	604	8,098,218	13412.55	172,303		397,702						(7,179)	397,702			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2013	01/03/2014	01/03/2014	Expiration	515	6,925,476	13435.21	168,360		375,799						(7,015)	375,799			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2013	01/04/2014	01/04/2014	Expiration	315	4,226,057	13435.21	83,123		207,096						(3,463)	207,096			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2013	01/05/2014	01/05/2014	Expiration	70	940,931	13435.21	22,394		61,161						(933)	61,161			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2013	01/06/2014	01/06/2014	Expiration	326	4,379,176	13435.21	105,573		243,578						(4,399)	243,578			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2013	01/07/2014	01/07/2014	Expiration	120	1,599,636	13384.29	42,070		91,979						(1,753)	91,979			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/09/2013	01/09/2014	01/09/2014	Expiration	321	4,302,168	13390.51	93,483		212,788						(3,895)	212,788			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/14/2013	01/14/2014	01/14/2014	Expiration	6,504	9,564,711	1470.68	170,270		1,172,432						(7,095)	1,172,432			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/17/2013	01/17/2014	01/17/2014	Expiration	251	3,410,388	13596.02	65,743		138,616						(2,739)	138,616			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/23/2013	01/23/2014	01/23/2014	Expiration	6,138	14,066,748	13779.33	259,706		733,284						(10,821)	733,284			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2013	01/24/2014	01/24/2014	Expiration	3,568	7,219,616	1494.82	143,652		372,303						(5,986)	372,303			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/28/2013	01/28/2014	01/28/2014	Expiration	9,408	16,290,666	13881.93	347,322		788,310						(14,472)	788,310			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2013	01/29/2014	01/29/2014	Expiration	273	3,802,747	13954.42	70,297		167,518						(2,929)	167,518			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2013	01/30/2014	01/30/2014	Expiration	420	5,848,630	13910.42	118,464		299,649						(4,936)	299,649			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2014	01/31/2014	Expiration	306	4,247,943	13860.58	87,517		206,341						(3,647)	206,341			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/05/2013	02/05/2014	02/05/2014	Expiration	11,651	17,607,927	1511.29	335,593		1,160,615						(41,949)	1,160,615			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2013	02/06/2014	02/06/2014	Expiration	4,643	7,020,890	1512.12	132,187		597,503						(16,523)	597,503			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/07/2013	02/07/2014	02/07/2014	Expiration	10,310	15,561,992	1509.39	266,455		1,340,146						(33,307)	1,340,146			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/12/2013	02/12/2014	02/12/2014	Expiration	12,421	18,872,652	1519.43	351,582		1,673,262						(43,948)	1,673,262			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/14/2013	02/14/2014	02/14/2014	Expiration	7,555	13,092,966	13973.39	238,480		1,238,691						(29,810)	1,238,691			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/20/2013	02/20/2014	02/20/2014	Expiration	3,170	4,793,268	1511.95	92,511		357,918						(11,564)	357,918			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/21/2013	02/21/2014	02/21/2014	Expiration	23,556	37,557,670	1502.42	692,533		1,961,796						(86,567)	1,961,796			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/26/2013	02/26/2014	02/26/2014	Expiration	8,694	13,014,327	1496.94	233,473		1,094,824						(29,184)	1,094,824			

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	MS 4PQUHN3JPFGFNF3BB653	02/28/2013	02/28/2014	02/28/2014	Expiration	11,128	16,855,351	1514.68	299,663		1,040,015						(37,458)	1,040,015			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2013	03/01/2014	03/01/2014	Expiration	6,937	10,531,569	1518.2	205,872		519,866						(42,890)	519,866			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2013	03/02/2014	03/02/2014	Expiration	3,874	5,881,005	1518.2	141,498		404,385						(29,479)	404,385			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2013	03/03/2014	03/03/2014	Expiration	3,424	5,197,811	1518.2	128,059		364,910						(26,679)	364,910			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/04/2013	03/04/2014	03/04/2014	Expiration	3,876	9,762,518	1525.2	220,246		587,899						(45,885)	587,899			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2013	03/05/2014	03/05/2014	Expiration	10,099	15,550,479	1539.79	275,993		1,024,695						(57,499)	1,024,695			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/11/2013	03/11/2014	03/11/2014	Expiration	281	4,056,202	14447.29	93,333		233,607						(19,444)	233,607			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/13/2013	03/13/2014	03/13/2014	Expiration	9,834	15,287,138	1554.52	286,348		1,816,833						(59,656)	1,816,833			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/18/2013	03/18/2014	03/18/2014	Expiration	8,246	12,798,727	1552.1	263,340		1,259,359						(54,862)	1,259,359			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/19/2013	03/19/2014	03/19/2014	Expiration	4,196	6,496,332	1548.34	118,809		319,388						(24,752)	319,388			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/25/2013	03/25/2014	03/25/2014	Expiration	8,916	13,834,115	1551.69	270,101		1,177,743						(56,271)	1,177,743			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014	03/27/2014	Expiration	11,226	17,545,135	1562.85	331,204		868,350						(69,001)	868,350			
UST 2.000% 02/15/23 Total Return Options			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/01/2013	04/01/2014	04/01/2014	Expiration	9,372	14,640,587	1562.17	287,664		1,107,144						(83,902)	1,107,144			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/04/2013	04/04/2014	04/04/2014	Expiration	7,273	11,346,100	1559.98	202,575		535,009						(59,085)	535,009			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/05/2013	04/05/2014	04/05/2014	Expiration	6,233	9,681,071	1553.28	200,820		545,762						(58,573)	545,762			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/05/2013	04/06/2014	04/06/2014	Expiration	2,795	4,341,826	1553.28	104,734		290,755						(30,547)	290,755			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/05/2013	04/07/2014	04/07/2014	Expiration	2,380	3,696,109	1553.28	94,912		278,072						(27,683)	278,072			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/09/2013	04/09/2014	04/09/2014	Expiration	5,553	8,710,475	1568.61	150,817		388,990						(43,988)	388,990			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2013	04/10/2014	04/10/2014	Expiration	7,765	12,328,270	1587.73	219,328		898,310						(63,971)	898,310			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2013	04/12/2014	04/12/2014	Expiration	5,603	8,902,841	1588.85	166,290		427,958						(48,501)	427,958			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2013	04/13/2014	04/13/2014	Expiration	4,300	6,831,448	1588.85	149,126		406,402						(43,495)	406,402			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2013	04/14/2014	04/14/2014	Expiration	2,735	4,345,672	1588.85	104,272		297,349						(30,413)	297,349			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/16/2013	04/16/2014	04/16/2014	Expiration	6,236	9,819,140	1574.57	193,596		529,874						(56,466)	529,874			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/18/2013	04/18/2014	04/18/2014	Expiration	14,646	22,578,338	1541.61	430,243		1,890,764						(125,487)	1,890,764			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2013	04/19/2014	04/19/2014	Expiration	5,098	7,928,044	1555.25	170,635		467,724						(49,769)	467,724			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2013	04/20/2014	04/20/2014	Expiration	4,625	7,192,607	1555.25	155,327		411,112						(45,304)	411,112			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2013	04/21/2014	04/21/2014	Expiration	2,279	3,544,498	1555.25	91,041		264,456						(26,554)	264,456			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/22/2013	04/22/2014	04/22/2014	Expiration	2,943	4,597,658	1562.5	104,061		299,193						(30,351)	299,193			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/23/2013	04/23/2014	04/23/2014	Expiration	4,912	7,754,982	1578.78	146,393		400,671						(42,698)	400,671			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2013	04/26/2014	04/26/2014	Expiration	5,769	9,127,485	1582.24	182,395		493,947						(53,199)	493,947			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2013	04/27/2014	04/27/2014	Expiration	4,478	7,085,751	1582.24	164,123		499,272						(47,869)	499,272			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2013	04/28/2014	04/28/2014	Expiration	2,793	4,419,384	1582.24	95,544		250,151						(27,867)	250,151			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/30/2013	04/30/2014	04/30/2014	Expiration	4,458	7,121,877	1597.57	129,863		359,509						(37,877)	359,509			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/02/2013	05/02/2014	05/02/2014	Expiration	22,082	35,277,799	1597.59	729,844		1,864,698						(273,692)	1,864,698			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	05/04/2014	05/04/2014	Expiration	403	650,000	1614.42	18,590		42,991						(9,295)	42,991			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/07/2013	05/07/2014	05/07/2014	Expiration	304	4,583,084	15056.2	75,025		162,005						(28,135)	162,005			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/09/2013	05/09/2014	05/09/2014	Expiration	8,214	13,360,925	1626.67	264,116		868,123						(99,043)	868,123			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	05/11/2014	05/11/2014	Expiration	1,591	2,600,000	1633.7	80,340		215,474						(40,170)	215,474			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2013	05/15/2014	05/15/2014	Expiration	20,173	33,463,358	1658.78	656,692		1,582,140						(246,260)	1,582,140			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/16/2013	05/16/2014	05/16/2014	Expiration	8,340	13,764,125	1650.47	265,023		1,020,085						(99,384)	1,020,085			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	05/18/2014	05/18/2014	Expiration	1,029	1,715,000	1667.47	30,527		158,072						(17,171)	158,072			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	05/20/2014	05/20/2014	Expiration	10,140	16,895,550	1666.29	361,541		1,017,221						(138,570)	1,017,221			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/21/2013	05/21/2014	05/21/2014	Expiration	12,160	20,296,613	1669.16	410,616		1,049,310						(153,981)	1,049,310			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/23/2013	05/23/2014	05/23/2014	Expiration	11,483	18,953,558	1650.51	349,639		1,388,379						(131,114)	1,388,379			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/24/2013	05/24/2014	05/24/2014	Expiration	6,613	10,908,413	1649.6	220,463		554,289						(82,674)	554,289			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	05/25/2014	05/25/2014	Expiration	4,559	7,521,049	1649.6	155,976		457,192						(61,832)	457,192			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	05/26/2014	05/26/2014	Expiration	3,246	5,354,400	1649.6	120,115		393,595						(50,422)	393,595			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/24/2013	05/27/2014	05/27/2014	Expiration	3,860	6,367,495	1649.6	155,399		396,994						(58,275)	396,994			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/29/2013	05/29/2014	05/29/2014	Expiration	5,724	9,434,540	1648.36	180,218		460,346						(67,582)	460,346			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/30/2013	05/30/2014	05/30/2014	Expiration	13,192	24,744,535	1654.41	484,312		1,310,518						(181,617)	1,310,518			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2013	05/31/2014	05/31/2014	Expiration	2,903	4,734,840	1630.74	90,236		223,930						(33,838)	223,930			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2013	06/01/2014	06/01/2014	Expiration	6,732	10,978,554	1630.74	247,552		643,722						(92,832)	643,722			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2013	06/02/2014	06/02/2014	Expiration	4,035	6,580,433	1630.74	160,501		447,098						(60,188)	447,098			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/04/2013	06/04/2014	06/04/2014	Expiration	13,410	21,876,412	1631.38	439,679		1,101,751						(201,519)	1,101,751			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/05/2013	06/05/2014	06/05/2014	Expiration	6,847	11,016,147	1608.9	228,544		597,325						(104,750)	597,325			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/06/2013	06/06/2014	06/06/2014	Expiration	12,435	20,177,098	1622.56	394,028		1,349,829						(180,596)	1,349,829			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	06/09/2014	06/09/2014	Expiration	791	1,300,000	1643.38	48,620		132,570						(27,349)	132,570			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/13/2013	06/13/2014	06/13/2014	Expiration	13,158	21,530,976	1636.36	426,262		1,977,200						(195,370)	1,977,200			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/18/2013	06/18/2014	06/18/2014	Expiration	5,767	9,525,241	1651.81	201,663		515,964						(92,429)	515,964			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/19/2013	06/19/2014	06/19/2014	Expiration	33,855	55,148,229	1628.93	1,172,253		4,281,823						(537,283)	4,281,823			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	06/22/2014	06/22/2014	Expiration	320	510,000	1592.43	13,260		68,875						(8,103)	68,875			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/24/2013	06/24/2014	06/24/2014	Expiration	5,215	8,204,290	1573.09	205,192		543,404						(94,046)	543,404			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2013	06/27/2014	06/27/2014	Expiration	9,282	14,973,811	1613.2	264,910		1,249,532						(121,417)	1,249,532			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	07/01/2014	07/01/2014	Expiration	805	1,300,000	1614.96	39,780		184,471						(24,310)	184,471			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/02/2013	07/02/2014	07/02/2014	Expiration	18,847	34,680,302	1614.08	716,837		2,799,032						(388,287)	2,799,032			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2013	07/03/2014	07/03/2014	Expiration	15,160	30,097,745	1615.41	662,947		1,623,208						(359,096)	1,623,208			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	07/05/2014	07/05/2014	Expiration	3,460	5,646,550	1631.89	141,279		436,937						(78,993)	436,937			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/05/2013	07/06/2014	07/06/2014	Expiration	5,808	9,478,640	1631.89	222,765		554,298						(120,664)	554,298			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/05/2013	07/07/2014	07/07/2014	Expiration	4,533	7,397,826	1631.89	190,033		504,979						(102,934)	504,979			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2013	07/08/2014	07/08/2014	Expiration	1,646	2,700,000	1640.46	76,950		250,777						(47,025)	250,777			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/09/2013	07/09/2014	07/09/2014	Expiration	17,438	28,813,110	1652.32	556,174		2,238,535						(301,261)	2,238,535			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/11/2013	07/11/2014	07/11/2014	Expiration	11,891	19,916,898	1675.02	380,372		1,622,652						(206,035)	1,622,652			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2013	07/12/2014	07/12/2014	Expiration	16,313	27,409,269	1680.19	558,292		2,239,591						(302,408)	2,239,591			

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	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	07/13/2014	07/13/2014	Expiration	17,910	30,092,856	1680.19	706,697		2,905,246						(385,548)	2,905,246			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/12/2013	07/14/2014	07/14/2014	Expiration	13,628	22,897,994	1680.19	550,353		2,189,132						(298,108)	2,189,132			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	07/15/2014	07/15/2014	Expiration	951	1,600,000	1682.5	36,640		150,548						(23,816)	150,548			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/16/2013	07/16/2014	07/16/2014	Expiration	5,291	8,868,388	1676.26	183,449		496,506						(99,368)	496,506			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/17/2013	07/17/2014	07/17/2014	Expiration	12,146	20,416,602	1680.91	424,237		2,072,192						(229,795)	2,072,192			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/18/2013	07/18/2014	07/18/2014	Expiration	19,218	32,467,152	1689.37	661,346		2,465,907						(358,229)	2,465,907			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	07/19/2014	07/19/2014	Expiration	4,669	7,900,587	1692.09	178,440		505,606						(97,684)	505,606			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	07/20/2014	07/20/2014	Expiration	5,169	8,745,666	1692.09	193,026		576,104						(107,273)	576,104			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/19/2013	07/21/2014	07/21/2014	Expiration	4,709	7,967,892	1692.09	182,413		486,251						(98,807)	486,251			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/22/2013	07/22/2014	07/22/2014	Expiration	15,850	26,874,951	1695.53	567,704		2,622,149						(307,506)	2,622,149			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/23/2013	07/23/2014	07/23/2014	Expiration	3,930	6,650,731	1692.39	136,252		358,927						(73,803)	358,927			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/25/2013	07/25/2014	07/25/2014	Expiration	12,998	21,970,057	1690.25	423,604		1,983,633						(229,452)	1,983,633			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	07/26/2014	07/26/2014	Expiration	8,583	14,519,955	1691.65	276,925		894,793						(153,355)	894,793			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/26/2013	07/27/2014	07/27/2014	Expiration	5,571	9,424,691	1691.65	206,128		532,292						(111,653)	532,292			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/26/2013	07/28/2014	07/28/2014	Expiration	3,813	6,449,897	1691.65	145,273		411,775						(78,690)	411,775			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	07/29/2014	07/29/2014	Expiration	6,668	15,169,980	1685.33	325,937		956,468						(181,281)	956,468			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	07/30/2013	07/30/2014	07/30/2014	Expiration	19,531	36,827,289	1685.96	713,480		2,689,495						(386,468)	2,689,495			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	08/01/2014	08/01/2014	Expiration	9,665	16,497,497	1706.87	295,545		634,231						(185,123)	634,231			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	08/03/2014	08/03/2014	Expiration	702	1,200,000	1709.67	21,240		75,594						(13,806)	75,594			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	08/05/2014	08/05/2014	Expiration	12,671	21,631,913	1707.14	440,221		577,353						(275,352)	577,353			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/06/2013	08/06/2014	08/06/2014	Expiration	13,649	26,597,585	15518.74	533,619		832,650						(333,512)	832,650			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/07/2013	08/07/2014	08/07/2014	Expiration	12,571	21,255,810	1690.91	446,897		946,636						(279,310)	946,636			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/08/2013	08/08/2014	08/08/2014	Expiration	20,202	34,292,062	1697.48	748,889		1,505,433						(468,056)	1,505,433			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/09/2013	08/09/2014	08/09/2014	Expiration	14,413	24,378,683	1691.42	486,981		951,101						(304,363)	951,101			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/09/2013	08/10/2014	08/10/2014	Expiration	12,117	20,494,442	1691.42	480,042		1,397,851						(300,026)	1,397,851			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	08/11/2014	08/11/2014	Expiration	13,335	22,555,195	1691.42	568,658		1,889,825						(356,370)	1,889,825			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	08/13/2014	08/13/2014	Expiration	15,979	27,071,789	1694.16	556,117		2,207,050						(348,696)	2,207,050			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/26/2013	08/16/2014	08/16/2014	Expiration	906	1,500,000	1655.83	40,500		174,797						(27,614)	174,797			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/19/2013	08/19/2014	08/19/2014	Expiration	11,292	18,587,984	1646.06	379,547		2,530,369						(237,217)	2,530,369			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/20/2013	08/20/2014	08/20/2014	Expiration	13,171	25,767,443	15002.99	514,279		3,030,402						(321,424)	3,030,402			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/21/2013	08/21/2014	08/21/2014	Expiration	8,951	14,705,512	1642.8	317,730		928,973						(198,581)	928,973			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/23/2013	08/23/2014	08/23/2014	Expiration	20,186	33,579,025	1663.5	669,495		3,631,942						(418,434)	3,631,942			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/23/2013	08/24/2014	08/24/2014	Expiration	15,655	26,041,486	1663.5	589,612		2,960,993						(368,507)	2,960,993			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/23/2013	08/25/2014	08/25/2014	Expiration	13,780	22,922,257	1663.5	567,309		2,834,615						(354,568)	2,834,615			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	08/27/2013	08/27/2014	08/27/2014	Expiration	6,692	10,911,454	1630.48	238,201		649,776						(148,875)	649,776			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/03/2013	09/03/2014	09/03/2014	Expiration	7,282	11,941,258	1639.77	226,340		1,032,096						(160,324)	1,032,096			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/04/2013	09/04/2014	09/04/2014	Expiration	11,798	24,558,780	14930.87	464,738		1,821,950						(329,189)	1,821,950			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/06/2013	09/05/2014	09/05/2014	Expiration	25,879	42,834,919	1655.17	1,023,000		2,363,717						(724,625)	2,363,717			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/06/2013	09/08/2014	09/08/2014	Expiration	11,519	19,066,216	1655.17	502,550		1,187,383						(355,973)	1,187,383			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/12/2013	09/12/2014	09/12/2014	Expiration	4,721	7,946,880	1683.42	169,061		470,269						(119,752)	470,269			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/17/2013	09/17/2014	09/17/2014	Expiration	18,759	31,980,012	1704.76	630,590		2,991,960						(446,668)	2,991,960			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/19/2013	09/19/2014	09/19/2014	Expiration	8,144	14,026,961	1722.34	265,563		1,807,875						(188,107)	1,807,875			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/20/2013	09/20/2014	09/20/2014	Expiration	18,471	31,583,864	1709.91	624,537		4,100,625						(442,381)	4,100,625			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/20/2013	09/21/2014	09/21/2014	Expiration	12,680	21,681,941	1709.91	478,761		2,938,758						(339,122)	2,938,758			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/20/2013	09/22/2014	09/22/2014	Expiration	6,647	11,365,274	1709.91	272,998		1,481,401						(193,374)	1,481,401			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/24/2013	09/24/2014	09/24/2014	Expiration	18,412	31,252,717	1697.42	630,234		2,968,941						(446,416)	2,968,941			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/27/2013	09/26/2014	09/26/2014	Expiration	8,950	22,648,940	15258.24	472,711		1,947,316						(334,837)	1,947,316			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/27/2013	09/27/2014	09/27/2014	Expiration	195	2,973,621	15258.24	56,835		161,496						(40,258)	161,496			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/27/2013	09/28/2014	09/28/2014	Expiration	232	3,538,560	15258.24	74,824		199,595						(53,000)	199,595			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	09/27/2013	09/29/2014	09/29/2014	Expiration	193	2,940,469	15258.24	72,751		186,931						(51,532)	186,931			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/01/2013	10/01/2014	10/01/2014	Expiration	366	5,554,555	15191.7	112,837		254,054						(89,329)	254,054			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/03/2013	10/03/2014	10/03/2014	Expiration	17,551	40,773,770	1678.66	854,152		2,099,617						(676,204)	2,099,617			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/04/2013	10/04/2014	10/04/2014	Expiration	14,832	27,774,563	15072.58	549,064		1,500,539						(434,676)	1,500,539			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/04/2013	10/05/2014	10/05/2014	Expiration	12,828	24,073,541	15072.58	525,823		1,156,685						(416,276)	1,156,685			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/04/2013	10/06/2014	10/06/2014	Expiration	9,227	18,552,717	15072.58	440,988		957,343						(349,115)	957,343			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/08/2013	10/08/2014	10/08/2014	Expiration	17,723	29,339,100	1655.45	525,050		1,810,200						(415,664)	1,810,200			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/11/2013	10/10/2014	10/10/2014	Expiration	44,238	81,168,277	1703.2	1,796,488		3,576,034						(1,422,220)	3,576,034			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/11/2013	10/11/2014	10/11/2014	Expiration	15,470	29,680,222	15237.11	567,173		947,124						(449,012)	947,124			
Dow Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/11/2013	10/12/2014	10/12/2014	Expiration	11,858	21,556,449	15237.11	453,751		953,193						(359,219)	953,193			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/11/2013	10/13/2014	10/13/2014	Expiration	19,439	35,723,083	1703.2	875,128		1,846,343						(692,810)	1,846,343			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/14/2013	10/14/2014	10/14/2014	Expiration	11,995	23,746,157	1710.14	530,703		1,120,047						(420,140)	1,120,047			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/15/2013	10/15/2014	10/15/2014	Expiration	5,399	9,167,731	1698.06	190,789		505,714						(151,041)	505,714			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/16/2013	10/16/2014	10/16/2014	Expiration	461	7,092,329	15373.83	158,803		353,870						(125,719)	353,870			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/18/2013	10/17/2014	10/17/2014	Expiration	36,122	68,095,349	1744.5	1,531,192		3,227,918						(1,212,194)	3,227,918			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/18/2013	10/18/2014	10/18/2014	Expiration	13,506	23,561,502	1744.5	447,703		1,121,180						(354,432)	1,121,180			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/18/2013	10/19/2014	10/19/2014	Expiration	12,093	21,096,323	1744.5	454,223		1,221,930						(359,593)	1,221,930			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/18/2013	10/20/2014	10/20/2014	Expiration	18,309	31,940,261	1744.5	788,270		1,831,260						(624,047)	1,831,260			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/22/2013	10/22/2014	10/22/2014	Expiration	326	5,038,971	15467.66	106,030		248,163						(83,941)	248,163			
Dow Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/23/2013	10/23/2014	10/23/2014	Expiration	360	5,542,649	15413.33	122,352		303,003						(96,862)	303,003			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/25/2013	10/24/2014	10/24/2014	Expiration	34,213	67,349,739	1759.77	1,517,725		3,280,217						(1,201,533)	3,280,217			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/25/2013	10/25/2014	10/25/2014	Expiration	23,197	45,204,104	1759.77	852,986		2,973,351						(675,280)	2,973,351			
S&P 500 Index Option MAV			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/25/2013	10/26/2014	10/26/2014	Expiration	16,963	31,832,601	1759.77	675,685		2,358,084						(534,917)	2,358,084			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/25/2013	10/27/2014	10/27/2014	Expiration	27,680	52,340,448	1759.77	1,217,741		3,210,022						(964,045)	3,210,022			
S&P 500 Index Option PTPT			Equity/Index	MS 4P0UHN3JPFGFNF3BB653	10/29/2013	10/29/2014	10/29/2014	Expiration	25,507	50,049,647	1771.95	1,044,067		2,988,264						(826,553)	2,988,264			

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	10/30/2013	10/30/2014	10/30/2014	Expiration	405	6,317,973	15618.76	137,923		339,981						(109,189)	339,981			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2013	10/31/2014	10/31/2014	Expiration	888	13,841,127	15515.55	292,054		661,266						(244,659)	661,266			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2013	11/01/2014	11/01/2014	Expiration	170	2,659,561	15515.55	49,056		130,808						(42,924)	130,808			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2013	11/02/2014	11/02/2014	Expiration	231	3,608,817	15515.55	72,911		200,336						(63,797)	200,336			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2013	11/03/2014	11/03/2014	Expiration	307	4,787,142	15515.55	116,167		276,461						(101,646)	276,461			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/04/2013	11/04/2014	11/04/2014	Expiration	26,183	49,255,060	1767.93	1,038,132		2,548,083						(908,365)	2,548,083			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/05/2013	11/05/2014	11/05/2014	Expiration	14,136	24,921,286	1762.97	486,196		892,504						(425,421)	892,504			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/12/2013	11/12/2014	11/12/2014	Expiration	13,792	30,173,171	15750.67	591,616		1,141,305						(517,664)	1,141,305			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/18/2013	11/18/2014	11/18/2014	Expiration	10,335	18,515,007	1791.53	379,886		940,593						(332,400)	940,593			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/19/2013	11/19/2014	11/19/2014	Expiration	11,439	20,451,874	1787.87	396,180		1,120,283						(346,657)	1,120,283			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2013	11/21/2014	11/21/2014	Expiration	338	5,424,419	16064.77	119,135		260,263						(104,243)	260,263			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2013	11/22/2014	11/22/2014	Expiration	13,296	25,608,648	16064.77	493,836		1,664,130						(432,107)	1,664,130			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2013	11/23/2014	11/23/2014	Expiration	10,664	21,646,062	16064.77	481,415		1,780,427						(421,238)	1,780,427			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/22/2013	11/24/2014	11/24/2014	Expiration	4,726	11,388,760	16064.77	266,056		920,752						(232,799)	920,752			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/25/2013	11/25/2014	11/25/2014	Expiration	6,278	11,316,640	1802.48	237,331		951,897						(207,664)	951,897			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/26/2013	11/26/2014	11/26/2014	Expiration	7,621	13,739,576	1802.75	256,420		1,025,290						(224,367)	1,025,290			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/27/2013	11/27/2014	11/27/2014	Expiration	13,323	24,077,999	1807.23	446,263		1,490,450						(390,480)	1,490,450			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2013	11/28/2014	11/28/2014	Expiration	38,305	75,135,489	1805.81	1,718,148		4,163,110						(1,503,379)	4,163,110			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2013	11/29/2014	11/29/2014	Expiration	12,688	24,435,538	16086.41	469,322		1,797,461						(410,657)	1,797,461			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2013	11/30/2014	11/30/2014	Expiration	13,224	26,133,694	16086.41	553,749		2,507,509						(484,530)	2,507,509			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2013	12/01/2014	12/01/2014	Expiration	17,498	36,601,401	1805.81	877,398		2,121,036						(767,723)	2,121,036			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2013	12/04/2014	12/04/2014	Expiration	11,657	20,898,011	1792.81	385,319		1,063,457						(369,264)	1,063,457			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/06/2013	12/05/2014	12/05/2014	Expiration	33,033	62,614,621	1805.09	1,419,250		3,182,723						(1,360,114)	3,182,723			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/06/2013	12/08/2014	12/08/2014	Expiration	10,351	18,684,037	1805.09	445,206		957,916						(426,656)	957,916			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/11/2013	12/11/2014	12/11/2014	Expiration	21,943	39,106,500	1782.22	707,334		1,017,293						(677,862)	1,017,293			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2013	12/12/2014	12/12/2014	Expiration	5,481	22,004,094	1775.5	478,914		1,105,872						(458,959)	1,105,872			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2013	12/13/2014	12/13/2014	Expiration	145	2,284,911	15755.36	44,950		105,356						(43,078)	105,356			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2014	12/14/2014	Expiration	174	2,738,466	15755.36	54,910		135,920						(52,622)	135,920			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2013	12/15/2014	12/15/2014	Expiration	228	3,599,297	15755.36	90,887		206,001						(87,100)	206,001			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/17/2013	12/17/2014	12/17/2014	Expiration	236	3,744,958	15875.26	76,422		167,944						(73,237)	167,944			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2013	12/18/2014	12/18/2014	Expiration	14,182	25,678,023	1810.65	463,538		968,252						(444,224)	968,252			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/20/2013	12/19/2014	12/19/2014	Expiration	536	8,690,902	16221.14	184,292		404,162						(176,613)	404,162			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/20/2013	12/20/2014	12/20/2014	Expiration	175	2,841,107	16221.14	49,756		95,845						(47,682)	95,845			
Dow Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/20/2013	12/21/2014	12/21/2014	Expiration	153	2,487,360	16221.14	55,002		98,353						(52,710)	98,353			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/20/2013	12/22/2014	12/22/2014	Expiration	313	5,075,162	16221.14	119,100		241,939						(114,137)	241,939			
Dow Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2013	12/26/2014	12/26/2014	Expiration	13,128	27,730,373	16479.88	490,135		1,562,008						(469,713)	1,562,008			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2013	12/30/2014	12/30/2014	Expiration	10,475	19,284,426	1841.07	416,375		1,711,209						(399,026)	1,711,209			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/31/2013	12/31/2014	12/31/2014	Expiration	16,043	29,652,511	1848.36	603,537		1,610,180						(578,390)	1,610,180			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/31/2013	07/31/2014	07/31/2014	Expiration	394	6,111,534	15499.54	123,969		255,537						(67,150)	255,537			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/01/2013	08/01/2014	08/01/2014	Expiration	182	2,843,895	15628.02	64,904		127,934						(40,565)	127,934			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2013	08/05/2014	08/05/2014	Expiration	5,759	9,831,751	1707.14	197,952		525,981						(123,720)	525,981			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/06/2013	08/06/2014	08/06/2014	Expiration	5,058	8,585,512	1697.37	182,783		498,649						(114,239)	498,649			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2013	08/07/2014	08/07/2014	Expiration	7,439	17,836,897	1690.91	366,999		893,575						(229,374)	893,575			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2013	08/08/2014	08/08/2014	Expiration	4,990	13,718,936	1697.48	294,950		735,660						(184,344)	735,660			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2013	08/09/2014	08/09/2014	Expiration	182	2,809,037	15425.51	52,766		120,301						(32,979)	120,301			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2013	08/10/2014	08/10/2014	Expiration	102	1,567,400	15425.51	34,364		74,277						(21,477)	74,277			
S&P 500 Indx Opt MOPTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/09/2013	08/11/2014	08/11/2014	Expiration	188	2,896,458	15425.51	68,498		149,494						(42,811)	149,494			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/12/2013	08/12/2014	08/12/2014	Expiration	7,035	14,029,631	1689.47	313,130		831,675						(195,706)	831,675			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/13/2013	08/13/2014	08/13/2014	Expiration	7,056	16,972,696	1694.16	341,218		850,171						(213,261)	850,171			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/14/2013	08/14/2014	08/14/2014	Expiration	6,600	11,123,184	1685.39	234,773		643,144						(146,733)	643,144			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/21/2013	08/21/2014	08/21/2014	Expiration	502	7,481,446	14897.55	158,870		404,324						(99,294)	404,324			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2013	08/22/2014	08/22/2014	Expiration	4,493	7,444,205	1656.96	162,287		461,334						(101,429)	461,334			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/26/2013	08/26/2014	08/26/2014	Expiration	6,826	11,309,635	1656.78	251,389		732,606						(157,118)	732,606			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/27/2013	08/27/2014	08/27/2014	Expiration	356	5,257,623	14776.13	110,165		248,222						(68,853)	248,222			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2013	08/29/2014	08/29/2014	Expiration	215	3,189,561	14840.95	73,312		171,534						(45,820)	171,534			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2013	08/30/2014	08/30/2014	Expiration	7,681	12,542,995	1632.97	298,276		780,708						(186,422)	780,708			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2013	08/31/2014	08/31/2014	Expiration	5,595	9,136,358	1632.97	229,140		589,640						(143,213)	589,640			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2013	09/01/2014	09/01/2014	Expiration	5,020	8,196,892	1632.97	197,096		509,031						(123,185)	509,031			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2013	09/02/2014	09/02/2014	Expiration	4,237	6,918,906	1632.97	163,232		479,876						(102,020)	479,876			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/04/2013	09/04/2014	09/04/2014	Expiration	6,754	11,165,126	1653.08	238,241		645,417						(168,754)	645,417			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2013	09/05/2014	09/05/2014	Expiration	5,625	9,309,354	1655.08	195,697		530,124						(138,760)	530,124			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/10/2013	09/10/2014	09/10/2014	Expiration	6,035	10,162,420	1683.99	219,490		603,644						(155,472)	603,644			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/11/2013	09/11/2014	09/11/2014	Expiration	5,593	9,447,635	1689.13	196,968		531,344						(139,519)	531,344			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2013	09/16/2014	09/16/2014	Expiration	273	4,230,681	15494.78	99,726		226,489						(70,639)	226,489			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/17/2013	09/17/2014	09/17/2014	Expiration	257	3,987,048	15529.73	82,395		183,871						(58,363)	183,871			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2013	09/18/2014	09/18/2014	Expiration	6,324	16,261,815	1725.52	332,159		821,722						(235,280)	821,722			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2013	09/20/2014	09/20/2014	Expiration	9,170	15,680,325	1709.91	324,174		847,049						(229,623)	847,049			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2013	09/21/2014	09/21/2014	Expiration	6,717	11,485,083	1709.91	247,546		678,981						(175,345)	678,981			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/20/2013	09/22/2014	09/22/2014	Expiration	4,607	7,877,553	1709.91	177,551		483,488						(125,765)	483,488			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2013	09/25/2014	09/25/2014	Expiration	7,834	18,402,249	1692.77	383,808		1,014,871						(271,864)	1,014,871			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/01/2013	10/01/2014	10/01/2014	Expiration	7,094	12,024,379	1695	256,222		712,234						(202,842)	712,234			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/02/2013	10/02/2014	10/02/2014	Expiration	7,679	13,006,791	1693.87	288,111		786,263						(228,088)	786,263			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/10/2013	10/10/2014	10/10/2014	Expiration	5,629	9,526,839	1692.56	219,258		572,876						(173,579)	572,876			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2013	10/17/2014	10/17/2014	Expiration	5,290	9,167,931	1733.15	180,333		482,270						(142,764)	482,270			

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	10/18/2013	10/18/2014	10/18/2014	Expiration	8,404	14,661,433	1744.5	283,214		769,019						(224,211)	769,019			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2013	10/19/2014	10/19/2014	Expiration	7,291	12,718,808	1744.5	264,649		714,573						(209,514)	714,573			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2013	10/20/2014	10/20/2014	Expiration	5,414	9,444,164	1744.5	200,423		575,430						(158,668)	575,430			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2013	10/21/2014	10/21/2014	Expiration	6,241	10,888,175	1744.66	216,768		611,369						(171,608)	611,369			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/22/2013	10/22/2014	10/22/2014	Expiration	5,744	10,078,322	1754.67	192,115		524,449						(152,091)	524,449			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2013	10/23/2014	10/23/2014	Expiration	7,668	13,392,107	1746.38	262,924		743,515						(208,149)	743,515			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/06/2013	11/06/2014	11/06/2014	Expiration	382	6,021,171	15746.88	134,295		315,258						(117,508)	315,258			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2013	11/14/2014	11/14/2014	Expiration	220	3,485,837	15876.22	75,990		157,375						(66,492)	157,375			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/18/2013	11/18/2014	11/18/2014	Expiration	272	4,340,842	15976.02	100,609		213,830						(88,033)	213,830			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2013	11/21/2014	11/21/2014	Expiration	4,622	11,650,868	1795.85	238,919		575,511						(209,054)	575,511			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2013	11/22/2014	11/22/2014	Expiration	6,227	11,238,635	1804.76	222,081		552,076						(194,321)	552,076			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2013	11/23/2014	11/23/2014	Expiration	6,644	11,991,328	1804.76	255,345		654,728						(223,427)	654,728			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2013	11/24/2014	11/24/2014	Expiration	3,687	6,653,771	1804.76	148,825		394,568						(130,222)	394,568			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2013	11/25/2014	11/25/2014	Expiration	3,575	9,138,154	1802.48	199,589		479,399						(174,640)	479,399			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2013	11/29/2014	11/29/2014	Expiration	4,986	9,004,259	1805.81	180,097		446,508						(157,584)	446,508			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2013	11/30/2014	11/30/2014	Expiration	8,245	14,888,176	1805.81	313,491		800,713						(274,305)	800,713			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2013	12/01/2014	12/01/2014	Expiration	5,216	9,418,845	1805.81	202,137		556,940						(176,870)	556,940			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/09/2013	12/09/2014	12/09/2014	Expiration	294	4,707,361	16025.53	108,974		235,008						(104,434)	235,008			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/11/2013	12/11/2014	12/11/2014	Expiration	429	6,794,998	15843.53	130,611		286,802						(125,169)	286,802			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/16/2013	12/16/2014	12/16/2014	Expiration	282	4,485,269	15884.57	96,913		206,342						(92,875)	206,342			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/20/2013	12/19/2014	12/19/2014	Expiration	32,034	61,901,860	1818.32	1,379,559		2,959,519						(1,322,077)	2,959,519			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/20/2013	12/22/2014	12/22/2014	Expiration	12,948	23,543,504	1818.32	567,506		1,223,807						(543,860)	1,223,807			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2013	12/27/2014	12/27/2014	Expiration	6,573	12,103,712	1841.4	232,685		535,309						(222,990)	535,309			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2013	12/28/2014	12/28/2014	Expiration	9,005	16,581,618	1841.4	326,130		781,527						(312,541)	781,527			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2013	12/29/2014	12/29/2014	Expiration	4,769	8,782,375	1841.4	190,985		463,911						(183,027)	463,911			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2013	12/30/2014	12/30/2014	Expiration	16,276	34,134,176	1841.07	803,672		1,739,265						(770,185)	1,739,265			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2013	12/31/2014	12/31/2014	Expiration	13,971	30,816,319	1848.36	675,237		1,344,744						(647,102)	1,344,744			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2013	01/09/2014	01/09/2014	Expiration	4,469	6,528,879	1461.02	125,791		331,973						(5,241)	331,973			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2013	01/15/2014	01/15/2014	Expiration	12,750	18,772,759	1472.34	429,681		1,166,015						(17,903)	1,166,015			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/16/2013	01/16/2014	01/16/2014	Expiration	4,529	10,788,322	13511.23	245,556		663,141						(10,232)	663,141			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2013	01/17/2014	01/17/2014	Expiration	4,058	6,009,698	1480.94	109,028		289,906						(4,543)	289,906			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2013	01/24/2014	01/24/2014	Expiration	9,447	18,383,515	1494.82	353,886		1,197,702						(14,745)	1,197,702			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2013	01/25/2014	01/25/2014	Expiration	152	2,110,602	13895.98	42,494		122,809						(1,771)	122,809			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2013	01/27/2014	01/27/2014	Expiration	222	3,088,888	13895.98	70,245		168,397						(2,927)	168,397			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2013	01/28/2014	01/28/2014	Expiration	2,941	4,412,025	1500.18	86,072		249,472						(3,586)	249,472			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2013	01/29/2014	01/29/2014	Expiration	14,668	22,116,564	1507.84	499,746		1,319,967						(20,823)	1,319,967			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/30/2013	01/30/2014	01/30/2014	Expiration	5,864	8,807,156	1501.96	172,332		524,081						(7,180)	524,081			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/06/2013	02/06/2014	02/06/2014	Expiration	12,501	18,902,756	1512.12	402,747		1,030,684						(50,343)	1,030,684			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2013	02/11/2014	02/11/2014	Expiration	11,631	19,588,885	1517.01	431,320		1,096,934						(53,915)	1,096,934			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/13/2013	02/13/2014	02/13/2014	Expiration	13,127	19,957,812	1520.33	423,176		1,107,759						(52,897)	1,107,759			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2013	02/14/2014	02/14/2014	Expiration	32,190	54,598,110	1519.79	1,324,117		3,152,508						(165,515)	3,152,508			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2013	02/15/2014	02/15/2014	Expiration	97	1,355,112	13981.76	26,757		73,775						(3,345)	73,775			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2013	02/16/2014	02/16/2014	Expiration	41	567,919	13981.76	12,312		36,915						(1,539)	36,915			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2013	02/17/2014	02/17/2014	Expiration	72	1,005,434	13981.76	21,838		65,353						(2,730)	65,353			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2013	02/18/2014	02/18/2014	Expiration	8,280	14,317,314	1519.79	368,578		893,169						(46,072)	893,169			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/19/2013	02/19/2014	02/19/2014	Expiration	282	3,962,603	14035.67	84,253		202,710						(10,532)	202,710			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/20/2013	02/20/2014	02/20/2014	Expiration	4,242	10,606,446	1511.95	211,324		628,019						(26,416)	628,019			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2013	02/22/2014	02/22/2014	Expiration	4,861	7,367,486	1515.6	157,991		456,156						(19,749)	456,156			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2013	02/23/2014	02/23/2014	Expiration	5,290	8,018,233	1515.6	169,162		513,982						(21,145)	513,982			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/22/2013	02/24/2014	02/24/2014	Expiration	2,446	3,707,374	1515.6	85,732		253,449						(10,717)	253,449			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2013	02/25/2014	02/25/2014	Expiration	3,685	5,482,851	1487.85	126,290		371,354						(15,786)	371,354			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/26/2013	02/26/2014	02/26/2014	Expiration	17,030	29,203,553	1496.94	653,108		1,594,639						(81,639)	1,594,639			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/27/2013	02/27/2014	02/27/2014	Expiration	509	7,170,355	14075.37	162,860		401,587						(20,358)	401,587			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2013	02/28/2014	02/28/2014	Expiration	4,466	6,765,089	1514.68	135,352		378,051						(16,919)	378,051			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/06/2013	03/06/2014	03/06/2014	Expiration	9,630	21,796,094	14296.24	417,289		1,561,957						(86,935)	1,561,957			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2013	03/07/2014	03/07/2014	Expiration	368	5,292,384	14397.07	126,988		279,726						(26,456)	279,726			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2013	03/08/2014	03/08/2014	Expiration	135	1,937,100	14397.07	40,405		115,399						(8,418)	115,399			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2013	03/09/2014	03/09/2014	Expiration	123	1,774,121	14397.07	34,029		94,005						(7,089)	94,005			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2013	03/10/2014	03/10/2014	Expiration	367	5,277,608	14397.07	128,471		317,988						(26,765)	317,988			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2013	03/11/2014	03/11/2014	Expiration	15,699	24,431,076	1556.22	558,452		1,395,208						(116,344)	1,395,208			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/12/2013	03/12/2014	03/12/2014	Expiration	377	5,451,665	14450.06	116,803		276,887						(24,334)	276,887			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2013	03/14/2014	03/14/2014	Expiration	950	13,802,313	14514.11	318,678		729,343						(66,391)	729,343			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2013	03/15/2014	03/15/2014	Expiration	125	1,812,777	14514.11	31,858		86,196						(6,637)	86,196			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2013	03/16/2014	03/16/2014	Expiration	42	609,753	14514.11	12,890		39,634						(2,685)	39,634			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2013	03/17/2014	03/17/2014	Expiration	294	4,273,900	14514.11	104,803		260,957						(21,834)	260,957			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/18/2013	03/18/2014	03/18/2014	Expiration	3,157	8,028,504	1552.1	182,248		498,914						(37,968)	498,914			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2013	03/20/2014	03/20/2014	Expiration	5,820	15,963,846	1558.71	322,960		859,061						(67,283)	859,061			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2013	03/21/2014	03/21/2014	Expiration	3,364	5,199,775	1545.8	101,829		276,941						(21,214)	276,941			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2013	03/22/2014	03/22/2014	Expiration	5,771	8,984,173	1556.89	183,277		483,749						(38,183)	483,749			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2013	03/23/2014	03/23/2014	Expiration	3,948	6,146,944	1556.89	131,455		351,706						(27,386)	351,706			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/22/2013	03/24/2014	03/24/2014	Expiration	3,356	5,224,389	1556.89	125,981		349,961						(26,246)	349,961			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/25/2013	03/25/2014	03/25/2014	Expiration	3,449	5,352,132	1551.69	114,206		317,244						(23,793)	317,244			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/26/2013	03/26/2014	03/26/2014	Expiration	5,158	11,459,424	1563.77	236,180		629,226						(49,204)	629,226			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/27/2013	03/27/2014	03/27/2014	Expiration	7,295	18,749,423	1562.85	361,621		953,517						(75,338)	953,517			

SCHEDULE DB - PART A - SECTION 2

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

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UST 1.750% 05/15/23 Total Return Options			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2012	03/28/2014	03/28/2014	Expiration	2,847	4,451,919	1405.54	95,101		259,606						(19,394)	259,606			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2013	03/29/2014	03/29/2014	Expiration	5,136	8,059,594	1569.19	178,088		482,151						(37,102)	482,151			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2013	03/30/2014	03/30/2014	Expiration	3,720	5,837,601	1569.19	129,088		352,790						(26,893)	352,790			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2013	03/31/2014	03/31/2014	Expiration	3,374	5,294,362	1569.19	126,795		354,612						(26,416)	354,612			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2013	04/01/2014	04/01/2014	Expiration	3,368	8,254,135	1562.17	181,657		471,094						(52,983)	471,094			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/02/2013	04/02/2014	04/02/2014	Expiration	2,468	3,874,726	1570.25	75,332		213,996						(21,972)	213,996			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/04/2013	04/04/2014	04/04/2014	Expiration	2,379	7,143,362	1559.98	162,447		413,287						(47,380)	413,287			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/09/2013	04/09/2014	04/09/2014	Expiration	16,843	26,420,565	1568.61	569,094		1,322,995						(165,986)	1,322,995			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2013	04/10/2014	04/10/2014	Expiration	8,082	18,630,916	1587.73	379,598		856,369						(110,716)	856,369			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2013	04/11/2014	04/11/2014	Expiration	35,174	62,665,919	1588.85	1,538,305		3,421,824						(448,672)	3,421,824			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2013	04/12/2014	04/12/2014	Expiration	169	2,518,104	14865.06	47,700		117,932						(13,912)	117,932			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2013	04/13/2014	04/13/2014	Expiration	52	779,533	14865.06	16,674		41,138						(4,863)	41,138			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2013	04/14/2014	04/14/2014	Expiration	10,866	20,617,344	1588.85	543,489		1,221,397						(158,518)	1,221,397			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2013	04/15/2014	04/15/2014	Expiration	6,056	16,446,177	1552.36	360,021		987,627						(105,006)	987,627			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/16/2013	04/16/2014	04/16/2014	Expiration	324	4,777,176	14756.78	106,332		253,393						(31,014)	253,393			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/17/2013	04/17/2014	04/17/2014	Expiration	8,076	12,534,463	1552.01	256,855		723,384						(74,916)	723,384			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2013	04/22/2014	04/22/2014	Expiration	239	3,488,036	14567.17	87,109		211,841						(25,407)	211,841			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/23/2013	04/23/2014	04/23/2014	Expiration	231	3,404,048	14719.46	75,932		177,364						(22,147)	177,364			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/24/2013	04/24/2014	04/24/2014	Expiration	11,053	17,450,855	1578.79	352,099		1,118,747						(102,696)	1,118,747			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2013	04/25/2014	04/25/2014	Expiration	649	9,546,213	14712.55	214,356		489,805						(62,520)	489,805			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2013	04/26/2014	04/26/2014	Expiration	154	2,270,494	14712.55	41,235		110,287						(12,027)	110,287			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2013	04/27/2014	04/27/2014	Expiration	47	685,735	14712.55	14,846		44,573						(4,330)	44,573			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2013	04/28/2014	04/28/2014	Expiration	217	3,187,434	14712.55	79,057		194,380						(23,058)	194,380			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/29/2013	04/29/2014	04/29/2014	Expiration	210	3,110,229	14818.75	74,069		184,949						(21,603)	184,949			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2013	05/02/2014	05/02/2014	Expiration	534	7,989,136	14973.96	171,596		388,934						(64,349)	388,934			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2013	05/03/2014	05/03/2014	Expiration	5,637	10,274,120	1614.42	181,915		476,183						(68,218)	476,183			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2013	05/04/2014	05/04/2014	Expiration	4,905	9,924,764	1614.42	213,855		577,281						(80,196)	577,281			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2013	05/05/2014	05/05/2014	Expiration	2,718	7,443,631	1614.42	179,398		463,824						(67,274)	463,824			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/08/2013	05/08/2014	05/08/2014	Expiration	28,479	52,114,094	1632.69	1,081,320		2,602,430						(405,495)	2,602,430			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2013	05/09/2014	05/09/2014	Expiration	459	5,777,938	15118.49	130,286		308,663						(48,117)	308,663			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2013	05/10/2014	05/10/2014	Expiration	102	1,535,896	15118.49	25,507		59,170						(9,565)	59,170			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2013	05/11/2014	05/11/2014	Expiration	90	1,354,238	15118.49	29,726		60,986						(11,147)	60,986			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2013	05/12/2014	05/12/2014	Expiration	245	3,702,529	15118.49	88,979		194,558						(33,367)	194,558			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2013	05/13/2014	05/13/2014	Expiration	11,330	18,511,273	1633.77	412,266		1,733,091						(154,600)	1,733,091			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/14/2013	05/14/2014	05/14/2014	Expiration	295	4,495,587	15215.25	96,917		208,602						(36,344)	208,602			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2013	05/15/2014	05/15/2014	Expiration	465	7,103,079	15275.69	129,376		252,795						(48,516)	252,795			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2013	05/16/2014	05/16/2014	Expiration	396	6,076,155	15354.4	139,181		311,092						(52,193)	311,092			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2013	05/17/2014	05/17/2014	Expiration	114	1,751,048	15354.4	33,946		56,806						(12,730)	56,806			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2013	05/18/2014	05/18/2014	Expiration	54	823,051	15354.4	17,975		30,112						(6,741)	30,112			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2013	05/19/2014	05/19/2014	Expiration	229	3,510,833	15354.4	86,955		182,493						(32,608)	182,493			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/21/2013	05/21/2014	05/21/2014	Expiration	235	3,609,055	15387.58	75,818		159,093						(28,432)	159,093			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2013	05/23/2014	05/23/2014	Expiration	504	7,716,362	15303.1	172,515		391,606						(64,693)	391,606			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2013	05/24/2014	05/24/2014	Expiration	164	2,502,648	15303.1	45,599		81,018						(17,100)	81,018			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2013	05/25/2014	05/25/2014	Expiration	40	614,452	15303.1	13,751		21,271						(5,157)	21,271			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2013	05/26/2014	05/26/2014	Expiration	42	646,354	15303.1	14,420		23,032						(5,408)	23,032			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2013	05/27/2014	05/27/2014	Expiration	299	4,577,139	15303.1	106,415		233,684						(39,906)	233,684			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/28/2013	05/28/2014	05/28/2014	Expiration	12,200	24,359,583	1660.06	640,631		1,440,940						(240,236)	1,440,940			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/30/2013	05/30/2014	05/30/2014	Expiration	11,694	19,346,063	1654.41	439,604		1,029,551						(164,852)	1,029,551			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/04/2013	06/04/2014	06/04/2014	Expiration	5,744	9,370,954	1631.38	194,502		497,100						(89,147)	497,100			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/05/2013	06/05/2014	06/05/2014	Expiration	513	7,672,590	14960.59	158,770		349,389						(72,769)	349,389			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2013	06/06/2014	06/06/2014	Expiration	449	6,840,808	15248.12	155,976		334,694						(71,489)	334,694			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2013	06/07/2014	06/07/2014	Expiration	5,530	10,006,313	1643.38	208,284		490,902						(95,464)	490,902			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2013	06/08/2014	06/08/2014	Expiration	4,515	8,555,208	1643.38	195,458		471,636						(89,585)	471,636			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2013	06/09/2014	06/09/2014	Expiration	3,448	9,032,022	1643.38	232,781		549,952						(106,692)	549,952			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/11/2013	06/11/2014	06/11/2014	Expiration	5,690	9,251,996	1626.13	197,769		512,074						(90,644)	512,074			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2013	06/12/2014	06/12/2014	Expiration	641	9,610,824	14995.23	205,839		468,427						(94,343)	468,427			
UST 1.750% 05/15/23 Total Return Options			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2012	06/13/2014	06/13/2014	Expiration	121	158,874	1314.88	6,863		31,123						(1,573)	31,123			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2013	06/17/2014	06/17/2014	Expiration	4,153	10,115,948	1639.04	236,365		581,326						(108,334)	581,326			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/19/2013	06/19/2014	06/19/2014	Expiration	424	6,402,264	15112.19	136,280		309,047						(62,462)	309,047			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/20/2013	06/20/2014	06/20/2014	Expiration	2,980	4,732,891	1588.19	104,643		272,132						(47,961)	272,132			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2013	06/25/2014	06/25/2014	Expiration	6,125	9,726,837	1588.03	220,589		558,140						(101,103)	558,140			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2013	06/26/2014	06/26/2014	Expiration	6,903	16,553,932	1603.26	388,839		966,853						(178,218)	966,853			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/27/2013	06/27/2014	06/27/2014	Expiration	3,373	8,446,974	1613.2	197,922		482,754						(90,714)	482,754			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2013	06/28/2014	06/28/2014	Expiration	7,238	11,626,489	1606.28	260,177		683,585						(119,248)	683,585			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2013	06/29/2014	06/29/2014	Expiration	4,042	6,491,851	1606.28	171,334		451,414						(78,528)	451,414			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2013	06/30/2014	06/30/2014	Expiration	4,453	7,153,447	1606.28	182,079		481,007						(83,453)	481,007			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2013	07/01/2014	07/01/2014	Expiration	5,026	8,116,285	1614.96	193,504		528,914						(104,815)	528,914			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/09/2013	07/09/2014	07/09/2014	Expiration	5,972	9,867,837	1652.32	200,340		536,240						(108,518)	536,240			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2013	07/11/2014	07/11/2014	Expiration	455	7,039,605	15464.3	164,629		370,175						(89,174)	370,175			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2013	07/12/2014	07/12/2014	Expiration	63	980,642	15464.3	23,192		37,082						(12,562)	37,082			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2013	07/13/2014	07/13/2014	Expiration	130	2,012,669	15464.3	43,354		75,115						(23,483)	75,115			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/12/2013	07/14/2014	07/14/2014	Expiration	257	3,976,994	15464.3	102,768		216,354						(55,666)	216,354			

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	WAC KB1H1DSPRFMYMCUFXT09	07/16/2013	07/16/2014	07/16/2014	Expiration	212	3,282,020	15451.85	58,028		130,396						(31,432)	130,396			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2013	07/17/2014	07/17/2014	Expiration	570	8,812,329	15470.52	178,911		371,539						(96,910)	371,539			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/18/2013	07/18/2014	07/18/2014	Expiration	3,232	7,405,278	1689.37	163,827		407,259						(88,740)	407,259			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/24/2013	07/24/2014	07/24/2014	Expiration	17,013	28,682,160	1685.94	649,391		1,605,749						(351,753)	1,605,749			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2013	07/25/2014	07/25/2014	Expiration	456	7,098,073	15558.83	164,568		351,649						(89,141)	351,649			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2013	07/26/2014	07/26/2014	Expiration	13,743	24,317,193	15558.83	476,685		2,431,286						(258,204)	2,431,286			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2013	07/27/2014	07/27/2014	Expiration	10,695	19,141,279	15558.83	426,992		1,696,489						(231,288)	1,696,489			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2013	07/28/2014	07/28/2014	Expiration	8,034	16,909,737	15558.83	405,148		1,615,455						(219,455)	1,615,455			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/29/2013	07/29/2014	07/29/2014	Expiration	10,635	17,923,670	1685.33	366,567		1,480,771						(198,557)	1,480,771			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/31/2013	07/31/2014	07/31/2014	Expiration	6,515	10,982,128	1685.73	219,353		607,268						(118,816)	607,268			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2013	08/01/2014	08/01/2014	Expiration	511	7,994,995	15658.36	185,800		382,139						(116,125)	382,139			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2013	08/02/2014	08/02/2014	Expiration	97	1,524,138	15658.36	25,001		44,033						(15,626)	44,033			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2013	08/03/2014	08/03/2014	Expiration	137	2,137,722	15658.36	45,752		55,070						(28,595)	55,070			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2013	08/04/2014	08/04/2014	Expiration	109	1,708,287	15658.36	42,236		77,369						(26,398)	77,369			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2013	08/08/2014	08/08/2014	Expiration	172	2,658,146	15498.32	58,639		121,943						(36,650)	121,943			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2013	08/14/2014	08/14/2014	Expiration	377	5,788,759	15337.66	125,958		284,470						(78,724)	284,470			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2013	08/15/2014	08/15/2014	Expiration	3,920	6,512,271	1661.32	140,106		376,433						(87,566)	376,433			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/20/2013	08/20/2014	08/20/2014	Expiration	5,690	9,401,892	1652.35	197,444		548,152						(123,403)	548,152			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/22/2013	08/22/2014	08/22/2014	Expiration	9,077	15,039,498	1656.96	284,762		2,019,492						(177,977)	2,019,492			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/28/2013	08/28/2014	08/28/2014	Expiration	8,208	19,409,537	1634.96	434,312		1,181,890						(271,445)	1,181,890			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2013	08/29/2014	08/29/2014	Expiration	646	9,561,168	14810.31	226,187		489,273						(141,367)	489,273			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2013	08/30/2014	08/30/2014	Expiration	196	2,902,093	14810.31	61,767		150,405						(38,604)	150,405			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2013	08/31/2014	08/31/2014	Expiration	41	611,192	14810.31	15,078		39,727						(9,424)	39,727			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2013	09/01/2014	09/01/2014	Expiration	33	485,155	14810.31	12,042		31,535						(7,526)	31,535			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2013	09/02/2014	09/02/2014	Expiration	178	2,635,227	14810.31	62,335		150,854						(38,959)	150,854			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/03/2013	09/03/2014	09/03/2014	Expiration	5,756	12,477,021	1639.77	288,488		765,701						(204,346)	765,701			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2013	09/06/2014	09/06/2014	Expiration	4,533	7,503,046	1655.17	161,797		425,045						(114,606)	425,045			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2013	09/07/2014	09/07/2014	Expiration	6,020	9,964,640	1655.17	228,860		590,101						(162,109)	590,101			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/06/2013	09/08/2014	09/08/2014	Expiration	6,096	10,089,741	1655.17	234,431		665,286						(166,055)	665,286			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/10/2013	09/10/2014	09/10/2014	Expiration	360	5,468,239	15191.06	113,254		262,270						(80,221)	262,270			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2013	09/12/2014	09/12/2014	Expiration	9,465	15,911,641	1683.42	306,228		1,396,827						(215,495)	1,396,827			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2013	09/16/2014	09/16/2014	Expiration	6,842	11,614,210	1697.6	252,359		712,947						(178,754)	712,947			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/19/2013	09/19/2014	09/19/2014	Expiration	5,787	9,967,242	1722.34	195,632		540,280						(138,573)	540,280			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2013	09/23/2014	09/23/2014	Expiration	6,500	13,932,851	1701.84	307,244		849,164						(217,631)	849,164			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2013	09/27/2014	09/27/2014	Expiration	6,437	10,889,889	1691.75	232,844		624,259						(164,931)	624,259			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2013	09/28/2014	09/28/2014	Expiration	8,134	13,760,785	1691.75	305,715		859,336						(216,548)	859,336			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2013	09/29/2014	09/29/2014	Expiration	5,208	8,810,375	1691.75	196,074		541,763						(138,886)	541,763			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2013	09/30/2014	09/30/2014	Expiration	6,778	15,748,404	1681.55	365,106		961,315						(258,617)	961,315			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/03/2012	10/03/2014	10/03/2014	Expiration	101	146,155	1450.99	4,231		19,938						(1,675)	19,938			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2013	10/04/2014	10/04/2014	Expiration	8,598	14,535,568	1690.5	320,059		812,254						(253,380)	812,254			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2013	10/05/2014	10/05/2014	Expiration	7,290	12,324,235	1690.5	293,228		766,626						(232,139)	766,626			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2013	10/06/2014	10/06/2014	Expiration	5,559	9,397,525	1690.5	225,516		606,679						(178,534)	606,679			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/07/2013	10/07/2014	10/07/2014	Expiration	8,446	18,850,521	1676.12	437,990		1,109,908						(346,742)	1,109,908			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/08/2013	10/08/2014	10/08/2014	Expiration	6,567	15,951,904	1655.45	351,897		866,825						(278,585)	866,825			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2013	10/09/2014	10/09/2014	Expiration	6,191	15,390,632	1656.4	360,838		946,048						(285,663)	946,048			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2012	10/10/2014	10/10/2014	Expiration	268	383,759	1432.56	11,348		60,017						(4,492)	60,017			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2013	10/11/2014	10/11/2014	Expiration	8,824	15,029,755	1703.2	315,024		797,035						(249,394)	797,035			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2013	10/12/2014	10/12/2014	Expiration	6,790	11,564,705	1703.2	261,438		664,295						(206,972)	664,295			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2013	10/13/2014	10/13/2014	Expiration	5,423	9,235,777	1703.2	212,900		569,444						(168,546)	569,444			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/14/2013	10/14/2014	10/14/2014	Expiration	5,507	9,418,541	1710.14	197,482		498,515						(156,340)	498,515			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/21/2013	10/21/2014	10/21/2014	Expiration	9,244	16,126,933	1744.66	335,131		1,275,963						(265,312)	1,275,963			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/24/2012	10/24/2014	10/24/2014	Expiration	94	132,307	1408.75	3,973		24,672						(1,573)	24,672			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/01/2013	10/31/2014	10/31/2014	Expiration	31,662	55,777,912	1761.64	1,331,093		2,954,129						(1,164,706)	2,954,129			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/01/2013	11/01/2014	11/01/2014	Expiration	8,875	15,633,794	1761.64	307,320		807,588						(268,905)	807,588			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/01/2013	11/02/2014	11/02/2014	Expiration	8,631	15,205,148	1761.64	314,966		825,025						(275,595)	825,025			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/01/2013	11/03/2014	11/03/2014	Expiration	16,207	28,550,373	1761.64	686,464		1,618,667						(600,656)	1,618,667			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2013	11/07/2014	11/07/2014	Expiration	4,230	13,502,401	1747.15	290,198		711,741						(253,924)	711,741			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2013	11/08/2014	11/08/2014	Expiration	6,681	13,630,114	1770.61	255,504		628,394						(223,566)	628,394			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2013	11/09/2014	11/09/2014	Expiration	6,442	13,640,521	1770.61	296,917		770,012						(259,802)	770,012			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/08/2013	11/10/2014	11/10/2014	Expiration	5,811	14,378,831	1770.61	330,738		842,059						(289,396)	842,059			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/12/2013	11/12/2014	11/12/2014	Expiration	5,821	10,290,369	1767.69	206,478		516,287						(180,668)	516,287			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/13/2013	11/13/2014	11/13/2014	Expiration	5,734	10,217,694	1782	207,713		506,607						(181,749)	506,607			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2012	11/14/2014	11/14/2014	Expiration	105	142,580	1355.49	4,342		35,130						(1,899)	35,130			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/15/2013	11/15/2014	11/15/2014	Expiration	7,209	12,962,661	1798.18	258,355		582,431						(226,060)	582,431			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/15/2013	11/16/2014	11/16/2014	Expiration	6,158	11,073,060	1798.18	234,063		556,643						(204,805)	556,643			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/15/2013	11/17/2014	11/17/2014	Expiration	5,866	10,547,628	1798.18	228,296		552,247						(199,759)	552,247			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/19/2013	11/19/2014	11/19/2014	Expiration	325	5,186,694	15967.03	108,848		229,982						(95,242)	229,982			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/26/2013	11/26/2014	11/26/2014	Expiration	3,602	12,313,607	1802.75	242,249		564,909						(211,968)	564,909			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/27/2013	11/27/2014	11/27/2014	Expiration	128	2,067,437	16097.33	37,344		66,335						(32,676)	66,335			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/27/2013	11/28/2014	11/28/2014	Expiration	208	3,346,178	16097.33	82,362		169,987						(72,067)	169,987			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/02/2013	12/02/2014	12/02/2014	Expiration	5,584	13,548,964	1800.9	291,083		706,094						(278,955)	706,094			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/03/2013	12/03/2014	12/03/2014	Expiration	381	6,070,267	15914.62	125,440		283,605						(120,214)	283,605			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/04/2013	12/04/2014	12/04/2014	Expiration	5,887	14,859,473	1792.81	304,256		721,079						(291,578)	721,079			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2013	12/05/2014	12/05/2014	Expiration	555	8,896,021	16020.2	204,550		459,821						(196,027)	459,821			

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 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2013	12/06/2014	12/06/2014	Expiration	7,583	16,091,934	1805.09	309,937		745,807						(297,023)	745,807			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2013	12/07/2014	12/07/2014	Expiration	7,120	14,786,241	1805.09	324,660		813,902						(311,132)	813,902			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/06/2013	12/08/2014	12/08/2014	Expiration	4,232	11,680,392	1805.09	269,553		660,235						(258,321)	660,235			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/09/2013	12/09/2014	12/09/2014	Expiration	5,733	10,368,184	1808.37	202,296		507,404						(193,867)	507,404			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/10/2013	12/10/2014	12/10/2014	Expiration	5,644	14,679,841	1802.62	291,396		685,502						(279,254)	685,502			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2013	12/13/2014	12/13/2014	Expiration	8,151	14,471,119	1775.32	292,856		723,643						(280,654)	723,643			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2013	12/14/2014	12/14/2014	Expiration	6,092	10,815,942	1775.32	235,422		589,782						(225,613)	589,782			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2013	12/15/2014	12/15/2014	Expiration	5,797	10,291,764	1775.32	237,560		599,490						(227,662)	599,490			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/16/2013	12/16/2014	12/16/2014	Expiration	5,809	10,378,314	1786.54	212,225		514,971						(203,382)	514,971			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/17/2013	12/17/2014	12/17/2014	Expiration	19,386	34,525,654	1781	759,227		1,683,756						(727,592)	1,683,756			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/18/2013	12/18/2014	12/18/2014	Expiration	17,360	38,018,137	1810.65	772,954		1,712,487						(740,748)	1,712,487			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2013	12/20/2014	12/20/2014	Expiration	8,681	15,784,105	1818.32	287,661		693,758						(275,675)	693,758			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2013	12/21/2014	12/21/2014	Expiration	6,455	11,737,845	1818.32	255,474		656,805						(244,829)	656,805			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/20/2013	12/22/2014	12/22/2014	Expiration	4,516	8,211,688	1818.32	185,045		484,287						(177,335)	484,287			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/23/2013	12/23/2014	12/23/2014	Expiration	4,986	13,503,120	1827.99	285,347		659,336						(273,458)	659,336			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/24/2013	12/24/2014	12/24/2014	Expiration	4,672	11,206,245	1833.32	187,648		423,979						(179,829)	423,979			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/26/2013	12/26/2014	12/26/2014	Expiration	4,492	16,904,225	1842.02	345,798		759,908						(329,596)	759,908			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2013	12/27/2014	12/27/2014	Expiration	185	3,049,659	16478.41	60,610		68,133						(58,085)	68,133			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2013	12/28/2014	12/28/2014	Expiration	219	3,602,275	16478.41	68,064		87,974						(65,228)	87,974			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/27/2013	12/29/2014	12/29/2014	Expiration	227	3,748,250	16478.41	91,402		162,537						(87,593)	162,537			
EXPIRED OPTION RECOVERY - LEHMAN			Equity/Index	LEH	03/31/2014	12/31/2014								984,919							984,919			
0349999. Subtotal - Purchased Options - Other - Other												419,984,904	651,321	1,170,858,810			XXX			(224,065,619)	1,170,858,810			XXX
0359999. Subtotal - Purchased Options - Other												419,984,904	651,321	1,170,858,810			XXX			(224,065,619)	1,170,858,810			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												419,984,904	651,321	1,170,858,810			XXX			(224,065,619)	1,170,858,810			XXX
0429999. Total Purchased Options												419,984,904	651,321	1,170,858,810			XXX			(224,065,619)	1,170,858,810			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
S&P 500 Index Option PTPT			Equity/Index	EGL	03/13/2013	03/13/2014	03/13/2014	Expiration			1554.52	(1,536)		(3,231)						320	(3,231)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/20/2013	03/20/2014	03/20/2014	Expiration			1558.71	(1,727)		(3,642)						360	(3,642)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/21/2013	01/02/2014	01/02/2014	Expiration			1462.42	(64,970)		(271,672)							(271,672)			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/21/2013	01/02/2014	01/02/2014	Expiration			1462.42	(79,911)		(330,060)							(330,060)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/03/2013	04/03/2014	04/03/2014	Expiration			1553.69	(757)		(1,560)						221	(1,560)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2013	04/17/2014	04/17/2014	Expiration			1552.01	(286)		(581)						83	(581)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/24/2013	04/24/2014	04/24/2014	Expiration			1578.79	(510)		(1,063)						149	(1,063)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/01/2013	05/01/2014	05/01/2014	Expiration			1582.7	(340)		(722)						128	(722)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2013	05/08/2014	05/08/2014	Expiration			1632.69	(180)		(383)						67	(383)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2013	05/15/2014	05/15/2014	Expiration			1658.78	(1,212)		(2,685)						455	(2,685)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2013	05/22/2014	05/22/2014	Expiration			1655.35	(1,932)		(4,190)						724	(4,190)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/29/2013	05/29/2014	05/29/2014	Expiration			1648.36	(3,034)		(6,427)						1,138	(6,427)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2013	06/05/2014	06/05/2014	Expiration			1608.9	(1,201)		(2,489)						550	(2,489)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/12/2013	06/12/2014	06/12/2014	Expiration			1612.52	(3,412)		(6,983)						1,564	(6,983)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/19/2013	06/19/2014	06/19/2014	Expiration			1628.93	(6,154)		(12,776)						2,821	(12,776)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/26/2013	06/26/2014	06/26/2014	Expiration			1603.26	(1,721)		(6,156)						789	(6,156)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/03/2013	07/03/2014	07/03/2014	Expiration			1615.41	(3,570)		(7,250)						1,934	(7,250)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/17/2013	07/17/2014	07/17/2014	Expiration			1680.91	(1,941)		(4,086)						1,052	(4,086)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/31/2013	07/31/2014	07/31/2014	Expiration			1685.73	(3,114)		(6,769)						1,687	(6,769)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/14/2013	08/14/2014	08/14/2014	Expiration			1685.39	(1,948)		(4,191)						1,217	(4,191)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/21/2013	08/21/2014	08/21/2014	Expiration			1642.8	(1,995)		(4,337)						1,247	(4,337)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/28/2013	08/28/2014	08/28/2014	Expiration			1634.96	(1,492)		(3,171)						932	(3,171)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/04/2013	09/04/2014	09/04/2014	Expiration			1653.08	(2,486)		(5,333)						1,761	(5,333)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/11/2013	09/11/2014	09/11/2014	Expiration			1689.13	(320)		(703)						227	(703)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/18/2013	09/18/2014	09/18/2014	Expiration			1725.52	(323)		(711)						229	(711)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/25/2013	09/25/2014	09/25/2014	Expiration			1692.77	(1,131)		(2,473)						801	(2,473)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/02/2013	10/02/2014	10/02/2014	Expiration			1693.87	(328)		(720)						259	(720)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2013	10/09/2014	10/09/2014	Expiration			1656.4	(362)		(784)						287	(784)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2013	10/16/2014	10/16/2014	Expiration			1721.54	(2,678)		(5,893)						2,120	(5,893)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/23/2013	10/23/2014	10/23/2014	Expiration			1746.38	(633)		(1,396)						501	(1,396)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/30/2013	10/30/2014	10/30/2014	Expiration			1763.31	(1,438)		(3,161)						1,139	(3,161)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/13/2013	11/13/2014	11/13/2014	Expiration			1782	(1,753)		(3,866)						1,534	(3,866)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/20/2013	11/20/2014	11/20/2014	Expiration			1781.37	(906)		(1,082)						792	(1,082)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/20/2013	11/20/2014	11/20/2014	Expiration			1781.37	(517)		(2,005)						452	(2,005)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/27/2013	11/26/2014	11/26/2014	Expiration			1807.23	(919)		(1,948)						804	(1,948)			

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	11/27/2013	11/26/2014	11/26/2014	Expiration			1807.23	(2,480)		(5,492)						2,170	(5,492)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/18/2013	12/18/2014	12/18/2014	Expiration			1810.65	(2,486)		(5,373)						2,382	(5,373)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/19/2013	12/19/2014	12/19/2014	Expiration			1809.6	(798)		(1,725)						765	(1,725)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/19/2013	12/19/2014	12/19/2014	Expiration			1809.6	(1,375)		(3,000)						1,318	(3,000)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/26/2013	12/26/2014	12/26/2014	Expiration			1842.02	(9,199)		(19,164)						8,815	(19,164)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/26/2013	12/26/2014	12/26/2014	Expiration			1842.02	(4,888)		(10,646)						4,684	(10,646)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/24/2013	12/24/2014	12/24/2014	Expiration			1833.32	(2,128)		(4,600)						2,039	(4,600)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/24/2013	12/24/2014	12/24/2014	Expiration			1833.32	(229)		(817)						219	(817)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/30/2013	12/30/2014	12/30/2014	Expiration			1841.07	(3,618)		(7,872)						3,468	(7,872)			
0769999. Subtotal - Written Options - Other - Other												(223,937)		(773,188)			XXX			54,203	(773,188)			XXX
0779999. Subtotal - Written Options - Other												(223,937)		(773,188)			XXX			54,203	(773,188)			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												(223,937)		(773,188)			XXX			54,203	(773,188)			XXX
0849999. Total Written Options												(223,937)		(773,188)			XXX			54,203	(773,188)			XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other																	XXX							XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other												419,760,967	651,321	1,170,085,622			XXX			(224,011,416)	1,170,085,622			XXX
1449999 - Totals												419,760,967	651,321	1,170,085,622			XXX			(224,011,416)	1,170,085,622			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									
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	55,830,000	24,888,727			62,939,739		7,109,739		
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N			(397,331)			(779,430)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	130,805,000	42,925,334			135,612,202		4,807,202		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	32,628,000	14,850,486			42,656,257		10,028,257		
CITI BANK	E57ODZWZ7FF32TWEFA76	Y	Y	112,840,000	25,579,493			96,758,438				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	69,134,034	23,518,934			75,385,618		6,251,584		
DEUTCHE BANK	7LTWFZYICNSX8D621K86	Y	Y	63,740,000	31,034,010			64,028,301		288,301		
HSBC	1IE8VN30JCEQV1H4R804	Y	Y	1,959,100	149,585			1,767,178				
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y		2,977,417		2,977,417	13,497,596		13,497,596		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	92,455,526	29,841,270	(250,528)		77,492,070	(385,588)			
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	48,620,000	16,984,618			41,717,306				
SUNTRUST BANK	549300VBMI85QISCSJ683	Y	Y		5,232,422		5,232,422	5,421,610		5,421,610		
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	135,002,457	41,680,884			114,276,715				
0299999. Total NAIC 1 Designation				743,014,117	259,663,180	(647,859)	8,209,839	731,553,030	(1,165,018)	47,404,289		
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Totals				743,014,117	259,663,180	(647,859)	8,209,839	731,553,030	(1,165,018)	47,404,289		

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		CASH	55,830,000	55,830,000	XXX		V
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	130,805,000	130,805,000	XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		CASH	32,628,000	32,628,000	XXX		V
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	112,840,000	112,840,000	XXX		V
DEUTCHE BANK 7LTWFZYICNSX8D621K86	Cash		CASH	63,740,000	63,740,000	XXX		V
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	92,455,526	92,455,526	XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	48,620,000	48,620,000	XXX		V
HSBC 1IE8VN30JCEQV1H4R804	Treasury	912828-VW-7	US TREASURY N/B	1,959,100	1,944,000	XXX	09/15/2016	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912828-RE-2	US TREASURY N/B	39,239,548	38,854,000	XXX	08/31/2018	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912828-TK-6	US TREASURY N/B	8,712,363	8,700,000	XXX	08/15/2015	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912810-RB-6	US TREASURY N/B	2,703,619	2,630,000	XXX	05/15/2043	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912828-QR-4	US TREASURY N/B	1,218,076	1,200,000	XXX	06/30/2016	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912828-UT-5	US TREASURY N/B	9,885,823	9,875,000	XXX	03/31/2015	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912828-US-7	US TREASURY N/B	1,501,784	1,500,000	XXX	03/15/2016	V
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Treasury	912810-RG-5	US TREASURY N/B	5,872,822	5,190,000	XXX	05/15/2044	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31402C-TT-9	FNMA POOLS 725162 6.00%	21,245,098	18,591,676	XXX	02/01/2034	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138AR-Z2-3	FNMA POOLS AJ0760 4.00%	9,495,635	8,886,758	XXX	09/01/2041	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138AX-SL-6	FNMA POOLS AJ5922 3.00%	33,990,214	32,621,038	XXX	11/01/2026	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31418A-AM-0	FNMA POOLS MA0911 3.00%	11,452,696	10,989,958	XXX	11/01/2026	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138XO-ZQ-4	FNMA POOLS AU1650 3.50%	15,041,553	14,413,226	XXX	07/01/2043	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31415M-MQ-5	FNMA POOLS 984267 6.50%	658,075	591,834	XXX	05/01/2023	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138X4-V9-8	FNMA POOLS AU5139 3.50%	7,333,378	7,027,043	XXX	08/01/2043	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31407H-HS-8	FNMA POOLS 831041 5.00%	14,824,655	13,422,533	XXX	10/01/2035	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31419J-LR-7	FNMA POOLS AE7535 4.00%	4,711,877	4,408,863	XXX	10/01/2040	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138AX-CM-1	FNMA POOLS AJ5475 3.00%	11,929,582	11,448,642	XXX	10/01/2026	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138MF-QE-0	FNMA POOLS AQ0452 3.00%	2,738,532	2,703,238	XXX	10/01/2042	V
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138EB-PJ-8	FNMA POOLS AK6724 3.00%	1,581,162	2,081,000	XXX	03/01/2042	V
0299999 - Total				743,014,117	733,997,335	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 *
WELLS FARGO	BIRMINGHAM, AL					612,240	XXX
WEST BANK	WEST DES MOINES, IA			2,977		(44,034,288)	XXX
FEDERATED AUTOMATED CASH MANAGEMENT TRUST	BOSTON, MA			9		1,000,209	XXX
STATE STREET	NEW YORK, NY					49,245,694	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	5		255,560	XXX
0199999. Totals - Open Depositories		XXX	XXX	2,991		7,079,414	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	2,991		7,079,414	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	300	XXX
0599999 Total - Cash		XXX	XXX	2,991		7,079,714	XXX

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

1.	January	(38,378,512)	4.	April	(31,699,848)	7.	July	28,082,737	10.	October	3,774,609
2.	February	(33,216,753)	5.	May	(13,132,572)	8.	August	8,161,676	11.	November	(38,301,346)
3.	March	6,729,939	6.	June	30,515,092	9.	September	79,448,397	12.	December	7,079,414

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
U S TREASURY BOND	DB	12/31/2014	0.000	12/31/2014	2,703,619		
U S TREASURY BOND	DB	12/31/2014	0.000	12/31/2014	5,872,822		
U S TREASURY NOTES	DB	12/31/2014	0.000	12/31/2014	1,218,076		
U S TREASURY NOTES	DB	11/30/2014	0.000	12/31/2014	39,239,548		
U S TREASURY NOTES	DB	12/31/2014	0.000	12/31/2014	8,712,363		
U S TREASURY NOTES	DB	12/31/2014	0.000	12/31/2014	1,501,784		
U S TREASURY NOTES	DB	12/31/2014	0.000	12/31/2014	9,885,823		
U S TREASURY NOTES	DB	12/31/2014	0.000	12/31/2014	1,959,100		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					71,093,135		
0599999. Total - U.S. Government Bonds					71,093,135		
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
FNMA POOL AJ0760	DB	10/31/2014	0.000	12/31/2014	9,495,635		
FNMA POOLS FNMA POOL AJ5475	DB	12/31/2014	0.000	12/31/2014	11,929,582		
FNMA POOLS AJ5922	DB	11/30/2014	0.000	12/31/2014	33,990,214		
FNMA POOLS	DB	12/31/2014	0.000	12/31/2014	1,581,162		
FNMA POOLS FNMA POOL AQ0452	DB	12/31/2014	0.000	12/31/2014	2,738,532		
FNMA POOL AU1650	DB	12/31/2014	0.000	12/31/2014	15,041,553		
FNMA POOL AU5139	DB	11/30/2014	0.000	12/31/2014	7,333,378		
FNMA POOLS 725162	DB	12/31/2014	0.000	12/31/2014	21,245,098		
FNMA POOLS 831041	DB	12/31/2014	0.000	12/31/2014	14,824,655		
FNMA POOL 984267	DB	12/31/2014	0.000	12/31/2014	658,075		
FNMA POOL MA0911	DB	11/30/2014	0.000	12/31/2014	11,452,696		
FNMA POOL AE7535	DB	11/30/2014	0.000	12/31/2014	4,711,877		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					135,002,457		
3199999. Total - U.S. Special Revenues Bonds					135,002,457		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					206,095,592		
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					206,095,592		
8699999 - Total Cash Equivalents					206,095,592		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			110,380	120,759
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			148,462	154,430
11. Georgia GA	S	STATUTORY REQUIREMENT			25,014	25,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	STATUTORY REQUIREMENT	32,399,026,742	32,272,103,290		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME	B	STATUTORY REQUIREMENT			200,691	219,563
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			512,837	497,578
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			200,691	219,563
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			100,346	109,781
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			439,861	446,531
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			325,117	354,663
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			369,649	383,105
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			2,715,988,384	2,742,185,141
59. Subtotal	XXX	XXX	32,399,026,742	32,272,103,290	2,718,421,432	2,744,716,128
DETAILS OF WRITE-INS						
5801. FNMA POOLS	ST	DERIVATIVE COLLATERAL			135,002,457	135,002,457
5802. US TREASURY NOTES	ST	DERIVATIVE COLLATERAL			71,093,135	71,093,135
5803. STATE STREET INSTITUTIONAL LIQUID RESERVES FUND	ST	DERIVATIVE COLLATERAL			536,918,525	536,918,525
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			1,972,974,267	1,999,171,024
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			2,715,988,384	2,742,185,141

SUPPLEMENT FOR THE YEAR 2014 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2014
(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	Net Amount Paid Policyholders				
	1 2010	2 2011	3 2012	4 2013	5 2014(a)
1. Prior	(606)	(621)	(665)	(538)	
2. 2010	186	50	17		
3. 2011	XXX	197	44	15	
4. 2012	XXX	XXX	175	40	16
5. 2013	XXX	XXX	XXX	157	40
6. 2014	XXX	XXX	XXX	XXX	158

Section B - Other Accident and Health

1. Prior	(269)	(313)	(328)	(325)	
2. 2010	138	39	20		
3. 2011	XXX	147	42	11	
4. 2012	XXX	XXX	161	22	11
5. 2013	XXX	XXX	XXX	84	24
6. 2014	XXX	XXX	XXX	XXX	91

Section C - Credit Accident and Health

1. Prior					
2. 2010					
3. 2011	XXX				
4. 2012	XXX	XXX			
5. 2013	XXX	XXX	XXX		
6. 2014	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2010					
3. 2011	XXX				
4. 2012	XXX	XXX			
5. 2013	XXX	XXX	XXX		
6. 2014	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2010					
3. 2011	XXX				
4. 2012	XXX	XXX			
5. 2013	XXX	XXX	XXX		
6. 2014	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2010					
3. 2011	XXX				
4. 2012	XXX	XXX			
5. 2013	XXX	XXX	XXX		
6. 2014	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2010					
3. 2011	XXX				
4. 2012	XXX	XXX			
5. 2013	XXX	XXX	XXX		
6. 2014	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 2010	2 2011	3 2012	4 2013	5 2014
1. 2010	276	117	37	XXX	XXX
2. 2011	XXX	257	95	26	XXX
3. 2012	XXX	XXX	219	67	32
4. 2013	XXX	XXX	XXX	181	84
5. 2014	XXX	XXX	XXX	XXX	197

Section B - Other Accident and Health

1. 2010	150	44	24	XXX	XXX
2. 2011	XXX	153	50	13	XXX
3. 2012	XXX	XXX	168	28	14
4. 2013	XXX	XXX	XXX	90	30
5. 2014	XXX	XXX	XXX	XXX	96

Section C - Credit Accident and Health

1. 2010				XXX	XXX
2. 2011	XXX				XXX
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2010				XXX	XXX
2. 2011	XXX				XXX
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2010				XXX	XXX
2. 2011	XXX				XXX
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2010				XXX	XXX
2. 2011	XXX				XXX
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2010				XXX	XXX
2. 2011	XXX				XXX
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	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 2010	2 2011	3 2012	4 2013	5 2014
1. 2010	276	117	37		
2. 2011	XXX	257	95	26	
3. 2012	XXX	XXX	219	67	32
4. 2013	XXX	XXX	XXX	181	84
5. 2014	XXX	XXX	XXX	XXX	197

Section B - Other Accident and Health

1. 2010	150	44	24		
2. 2011	XXX	153	50	13	
3. 2012	XXX	XXX	168	28	14
4. 2013	XXX	XXX	XXX	90	30
5. 2014	XXX	XXX	XXX	XXX	96

Section C - Credit Accident and Health

1. 2010					
2. 2011	XXX				
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2010					
2. 2011	XXX				
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2010					
2. 2011	XXX				
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2010					
2. 2011	XXX				
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2010					
2. 2011	XXX				
3. 2012	XXX	XXX			
4. 2013	XXX	XXX	XXX		
5. 2014	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	296
7. Group Annuities		
8 Group Accident and Health	NET LEVEL	99
9 Credit Accident and Health		
10. Other Accident and Health	NET LEVEL	14
11. Total		459

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