HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

CareFirst BlueChoice, Inc.

NAIC Group Code 0380 (Current) 0380 (Prior) NAIC Company Code 96202 Employer's ID Number 52-1358219

Organized under the Laws of District of Columbia, State of Domicile or Port of Entry District of Columbia

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 06/22/1984 Commenced Business 03/01/1985

Statutory Home Office 840 First Street, NE (Street and Number), Washington , DC, US 20065 (City or Town, State, Country and Zip Code)

Main Administrative Office 10455 Mill Run Circle (Street and Number)
Owings Mills , MD, US 21117 (City or Town, State, Country and Zip Code), 410-581-3000 (Area Code) (Telephone Number)

Mail Address 10455 Mill Run Circle (Street and Number or P.O. Box), Owings Mills , MD, US 21117 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10455 Mill Run Circle (Street and Number)
Owings Mills , MD, US 21117 (City or Town, State, Country and Zip Code), 410-998-7011 (Area Code) (Telephone Number)

Internet Website Address www.carefirst.com

Statutory Statement Contact William Vincent Stack (Name), 410-998-7011 (Area Code) (Telephone Number)
bill.stack@carefirst.com (E-mail Address), 410-998-6850 (FAX Number)

OFFICERS

President and Chief Executive Officer: Chester Emerson Burrell
Corp. Treasurer & VP: Jeanne Ann Kennedy
Corp. Secretary, Exec. VP & Gen. Counsel: Meryl Davis Burgin

OTHER

Gregory Mark Chaney, EVP, CFO	Jonathan David Blum, EVP, Medical Affairs	Harry Dietz Fox, EVP, Technical & Ops Support
Steven Jon Margolis, EVP, Small & Medium Group SBU	Wanda Kay Oneferu-Bey, EVP, Consumer Direct SBU	Brian David Pieninck #, EVP, Large Group SBU
Fred Adrian Walton Plumb, EVP, SBU-FEHBP	Jennifer Ann Cryor Baldwin, SVP, Patient Centered Medical Home (PCMH)	Rita Ann Costello, SVP, Strategic Marketing
Michael Bruce Edwards, SVP, Networks Mgmt	Usha Nakhasi, SVP, Gen Mgr SBPASC/FEPOC	Jon Paul Shematek, SVP, Chief Medical Officer
Gwendolyn Denise Skillern, SVP, General Auditor	Maria Harris Tildon, SVP, Public Policy	Michelle Judith Wright, SVP, Human Resources

DIRECTORS OR TRUSTEES

Chester Emerson Burrell	Wendell Lee Johns	Jack Allan Meyer
John Frederick Reim	James Jerry Xinis	

State of Maryland
County of Baltimore 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.

Chester Emerson Burrell President and Chief Executive Officer	Meryl Davis Burgin Corp. Secretary, Exec. VP & Gen. Counsel	Jeanne Ann Kennedy Corp. Treasurer & VP

Subscribed and sworn to before me this 22nd day of February 2016
Kathleen M. Rumbley

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.....

KATHLEEN M. RUMBLEY NOTARY PUBLIC Exp. 03/06/2016 BALTIMORE COUNTY, MD

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	72,649,060	9.045	72,649,060	0	72,649,060	9.045
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	45,086	0.006	45,086	0	45,086	0.006
1.22 Issued by U.S. government sponsored agencies	7,910,785	0.985	7,910,785	0	7,910,785	0.985
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	10,620,497	1.322	10,620,497	0	10,620,497	1.322
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	5,550,834	0.691	5,550,834	0	5,550,834	0.691
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,408,974	0.175	1,408,974	0	1,408,974	0.175
1.43 Revenue and assessment obligations	16,650,869	2.073	16,650,869	0	16,650,869	2.073
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	16,660,031	2.074	16,660,031	0	16,660,031	2.074
1.512 Issued or guaranteed by FNMA and FHLMC	93,695,717	11.665	93,695,717	0	93,695,717	11.665
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	68,961,042	8.585	68,961,042	0	68,961,042	8.585
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	10,083,949	1.255	10,083,949	0	10,083,949	1.255
1.523 All other	15,927,230	1.983	15,927,230	0	15,927,230	1.983
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	279,649,185	34.815	279,649,185	0	279,649,185	34.815
2.2 Unaffiliated non-U.S. securities (including Canada)	59,167,796	7.366	59,167,796	0	59,167,796	7.366
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	138,750,811	17.274	138,750,811	0	138,750,811	17.274
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	563,724	0.070	563,724	0	563,724	0.070
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	4,938,680	0.615	4,938,680	0	4,938,680	0.615
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	803,234,270	100.000	803,234,270	0	803,234,270	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
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)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		852,407,105
2.	Cost of bonds and stocks acquired, Part 3, Column 7		848,616,185
3.	Accrual of discount		321,692
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(15,711)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(2,498,733)	
	4.4. Part 4, Column 11	(7,400,407)	(9,914,851)
5.	Total gain (loss) on disposals, Part 4, Column 19		6,512,691
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		894,841,775
7.	Deduct amortization of premium		4,805,525
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		798,295,523
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		798,295,523

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	138,694,378	138,381,722	138,704,650	136,580,095
Governments	2.	Canada	2,477,922	2,470,383	2,480,279	2,480,000
(Including all obligations guaranteed by governments)	3.	Other Countries	8,142,575	7,132,898	8,200,514	7,962,000
	4.	Totals	149,314,875	147,985,003	149,385,443	147,022,095
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,550,834	5,651,626	5,722,527	4,950,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,408,974	1,394,801	1,417,730	1,325,000
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	138,398,160	139,309,575	138,882,023	130,021,729
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	305,140,417	300,393,081	307,909,166	292,806,858
	9.	Canada	5,770,410	5,559,496	5,780,850	5,600,000
	10.	Other Countries	53,397,387	51,982,606	53,563,651	52,386,130
	11.	Totals	364,308,214	357,935,183	367,253,667	350,792,988
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	658,981,057	652,276,188	662,661,390	634,111,812
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	138,750,811	138,750,811	135,755,913	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	138,750,811	138,750,811	135,755,913	
Parent, Subsidiaries and Affiliates	24.	Totals	563,724	563,724	563,724	
	25.	Total Common Stocks	139,314,535	139,314,535	136,319,637	
	26.	Total Stocks	139,314,535	139,314,535	136,319,637	
	27.	Total Bonds and Stocks	798,295,592	791,590,723	798,981,027	

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	27,726,914	55,860,782	27,234,895	14,075,925	23,850,995	148,749,511	21.4	139,106,550	18.7	148,749,511	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	27,726,914	55,860,782	27,234,895	14,075,925	23,850,995	148,749,511	21.4	139,106,550	18.7	148,749,511	0
2. All Other Governments											
2.1 NAIC 1	448,498	3,107,161	49,850	0	0	3,605,509	0.5	3,170,512	0.4	2,867,610	737,899
2.2 NAIC 2	130,992	434,873	793,384	0	5,655,740	7,014,989	1.0	4,736,357	0.6	6,524,228	490,761
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	579,490	3,542,034	843,234	0	5,655,740	10,620,498	1.5	7,906,869	1.1	9,391,838	1,228,660
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	0	0	753,415	1,273,092	2,026,507	0.3	6,737,677	0.9	2,026,507	0
3.2 NAIC 2	1,052,165	2,472,162	0	0	0	3,524,327	0.5	0	0.0	3,524,327	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	1,052,165	2,472,162	0	753,415	1,273,092	5,550,834	0.8	6,737,677	0.9	5,550,834	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	0	1,000,000	0	152,819	256,155	1,408,974	0.2	1,411,570	0.2	1,408,974	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	1,000,000	0	152,819	256,155	1,408,974	0.2	1,411,570	0.2	1,408,974	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	18,571,210	49,783,297	33,614,014	23,804,203	12,625,435	138,398,159	19.9	161,966,078	21.8	138,301,212	96,947
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	18,571,210	49,783,297	33,614,014	23,804,203	12,625,435	138,398,159	19.9	161,966,078	21.8	138,301,212	96,947

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	47,255,479	52,735,636	32,787,486	19,976,139	63,151,755	215,906,495	31.0	254,555,689	34.2	179,016,194	36,890,301
6.2 NAIC 2	2,336,523	25,088,856	48,989,405	28,291,458	68,462,200	173,168,442	24.9	167,551,243	22.5	152,239,915	20,928,527
6.3 NAIC 3	35,240	193,933	97,656	102,652	0	429,481	0.1	1,489,312	0.2	429,481	0
6.4 NAIC 4	0	93,556	88,781	0	0	182,337	0.0	288,301	0.0	0	182,337
6.5 NAIC 5	0	0	0	0	0	0	0.0	349,804	0.0	0	0
6.6 NAIC 6	0	0	0	0	10	10	0.0	10	0.0	10	0
6.7 Totals	49,627,242	78,111,981	81,963,328	48,370,249	131,613,965	389,686,765	55.9	424,234,359	57.1	331,685,600	58,001,165
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	1,258,758	1,258,758	0.2	374,653	0.1	884,100	374,658
7.2 NAIC 2	0	0	0	890,689	0	890,689	0.1	0	0.0	890,689	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	915,871	0.1	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	901,477	0.1	0	0
7.7 Totals	0	0	0	890,689	1,258,758	2,149,447	0.3	2,192,001	0.3	1,774,789	374,658
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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) 94,002,101	162,486,876	93,686,245	58,762,501	102,416,190	511,353,913	73.4	XXX	XXX	473,254,108	38,099,805
9.2 NAIC 2	(d) 3,519,680	27,995,891	49,782,789	29,182,147	74,117,940	184,598,447	26.5	XXX	XXX	163,179,159	21,419,288
9.3 NAIC 3	(d) 35,240	193,933	97,656	102,652	0	429,481	0.1	XXX	XXX	429,481	0
9.4 NAIC 4	(d) 0	93,556	88,781	0	0	182,337	0.0	XXX	XXX	0	182,337
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	10	(c) 10	0.0	XXX	XXX	10	0
9.7 Totals	97,557,021	190,770,256	143,655,471	88,047,300	176,534,140	(b) 696,564,188	100.0	XXX	XXX	636,862,758	59,701,430
9.8 Line 9.7 as a % of Col. 6	14.0	27.4	20.6	12.6	25.3	100.0	XXX	XXX	XXX	91.4	8.6
10. Total Bonds Prior Year											
10.1 NAIC 1	100,392,296	171,133,423	115,360,744	57,797,590	122,638,676	XXX	XXX	567,322,729	76.3	519,266,274	48,056,455
10.2 NAIC 2	87,523	21,377,362	60,982,914	38,410,279	51,429,522	XXX	XXX	172,287,600	23.2	154,927,284	17,360,316
10.3 NAIC 3	218,979	82,412	1,187,921	0	0	XXX	XXX	1,489,312	0.2	518,341	970,971
10.4 NAIC 4	0	30,848	257,453	0	0	XXX	XXX	288,301	0.0	0	288,301
10.5 NAIC 5	28,949	99,923	1,011,620	125,183	0	XXX	XXX	(c) 1,265,675	0.2	1,265,675	0
10.6 NAIC 6	0	0	0	901,477	10	XXX	XXX	(c) 901,487	0.1	901,487	0
10.7 Totals	100,727,747	192,723,968	178,800,652	97,234,529	174,068,208	XXX	XXX	(b) 743,555,104	100.0	676,879,061	66,676,043
10.8 Line 10.7 as a % of Col. 8	13.5	25.9	24.0	13.1	23.4	XXX	XXX	100.0	XXX	91.0	9.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	88,999,555	142,122,730	85,641,748	57,009,068	99,481,009	473,254,110	67.9	519,266,274	69.8	473,254,110	XXX
11.2 NAIC 2	2,425,284	25,654,545	41,932,793	29,182,147	63,984,390	163,179,159	23.4	154,927,284	20.8	163,179,159	XXX
11.3 NAIC 3	35,240	193,933	97,656	102,652	0	429,481	0.1	518,341	0.1	429,481	XXX
11.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 NAIC 5	0	0	0	0	0	0	0.0	1,265,675	0.2	0	XXX
11.6 NAIC 6	0	0	0	0	10	10	0.0	901,487	0.1	10	XXX
11.7 Totals	91,460,079	167,971,208	127,672,197	86,293,867	163,465,409	636,862,760	91.4	676,879,061	91.0	636,862,760	XXX
11.8 Line 11.7 as a % of Col. 6	14.4	26.4	20.0	13.5	25.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	13.1	24.1	18.3	12.4	23.5	91.4	XXX	XXX	XXX	91.4	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	5,002,546	20,364,146	8,044,497	1,753,433	2,935,181	38,099,803	5.5	48,056,455	6.5	XXX	38,099,803
12.2 NAIC 2	1,094,396	2,341,346	7,849,996	0	10,133,550	21,419,288	3.1	17,360,316	2.3	XXX	21,419,288
12.3 NAIC 3	0	0	0	0	0	0	0.0	970,971	0.1	XXX	0
12.4 NAIC 4	0	93,556	88,781	0	0	182,337	0.0	288,301	0.0	XXX	182,337
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	6,096,942	22,799,048	15,983,274	1,753,433	13,068,731	59,701,428	8.6	66,676,043	9.0	XXX	59,701,428
12.8 Line 12.7 as a % of Col. 6	10.2	38.2	26.8	2.9	21.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.9	3.3	2.3	0.3	1.9	8.6	XXX	XXX	XXX	XXX	8.6

(a) Includes $ 59,701,430 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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	21,275,644	37,211,823	13,773,568	704,540	10,303,650	83,269,225	12.0	78,382,068	10.5	83,269,226	(1)
1.2 Residential Mortgage-Backed Securities	4,358,828	11,262,593	6,932,730	5,704,460	1,868,100	30,126,711	4.3	27,194,355	3.7	30,126,710	1
1.3 Commercial Mortgage-Backed Securities	2,092,442	7,386,366	6,528,597	7,666,925	11,679,246	35,353,576	5.1	33,530,125	4.5	35,353,576	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	27,726,914	55,860,782	27,234,895	14,075,925	23,850,996	148,749,512	21.4	139,106,548	18.7	148,749,512	0
2. All Other Governments											
2.1 Issuer Obligations	579,490	3,542,033	843,234	0	5,655,740	10,620,497	1.5	7,906,870	1.1	9,391,838	1,228,659
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	579,490	3,542,033	843,234	0	5,655,740	10,620,497	1.5	7,906,870	1.1	9,391,838	1,228,659
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	1,052,165	2,472,162	0	753,415	1,273,092	5,550,834	0.8	6,737,677	0.9	5,550,834	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	1,052,165	2,472,162	0	753,415	1,273,092	5,550,834	0.8	6,737,677	0.9	5,550,834	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	1,000,000	0	152,819	256,155	1,408,974	0.2	1,411,570	0.2	1,408,974	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	1,000,000	0	152,819	256,155	1,408,974	0.2	1,411,570	0.2	1,408,974	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	1,099,558	1,186,260	4,050,049	8,379,876	9,568,965	24,284,708	3.5	22,316,136	3.0	24,284,708	0
5.2 Residential Mortgage-Backed Securities	17,363,368	48,072,239	27,323,409	15,308,912	2,938,997	111,006,925	15.9	136,514,217	18.4	111,006,924	1
5.3 Commercial Mortgage-Backed Securities	108,283	404,795	2,240,550	71,196	4,756	2,829,580	0.4	2,858,228	0.4	2,829,580	0
5.4 Other Loan-Backed and Structured Securities	1	120,002	6	44,220	112,717	276,946	0.0	277,498	0.0	179,999	96,947
5.5 Totals	18,571,210	49,783,296	33,614,014	23,804,204	12,625,435	138,398,159	19.9	161,966,079	21.8	138,301,211	96,948
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	31,430,329	52,404,637	72,657,857	46,609,323	130,791,398	333,893,544	47.9	364,011,276	49.0	296,064,789	37,828,755
6.2 Residential Mortgage-Backed Securities	2,520,495	4,460,786	2,072,651	1,207,115	140,338	10,401,385	1.5	3,398,128	0.5	4,272,530	6,128,855
6.3 Commercial Mortgage-Backed Securities	4,020,614	6,469,542	5,408,194	0	0	15,898,350	2.3	40,749,747	5.5	11,497,381	4,400,969
6.4 Other Loan-Backed and Structured Securities	11,655,805	14,777,017	1,824,626	553,811	682,230	29,493,489	4.2	16,075,206	2.2	19,850,900	9,642,589
6.5 Totals	49,627,243	78,111,982	81,963,328	48,370,249	131,613,966	389,686,768	55.9	424,234,357	57.1	331,685,600	58,001,168
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	890,689	1,258,758	2,149,447	0.3	0	0.0	1,774,789	374,658
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	2,192,001	0.3	0	0
7.5 Totals	0	0	0	890,689	1,258,758	2,149,447	0.3	2,192,001	0.3	1,774,789	374,658
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 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	55,437,186	97,816,915	91,324,708	57,490,662	159,107,758	461,177,229	66.2	XXX	XXX	421,745,158	39,432,071
9.2 Residential Mortgage-Backed Securities	24,242,691	63,795,618	36,328,790	22,220,487	4,947,435	151,535,021	21.8	XXX	XXX	145,406,164	6,128,857
9.3 Commercial Mortgage-Backed Securities	6,221,339	14,260,703	14,177,341	7,738,121	11,684,002	54,081,506	7.8	XXX	XXX	49,680,537	4,400,969
9.4 Other Loan-Backed and Structured Securities	11,655,806	14,897,019	1,824,632	598,031	794,947	29,770,435	4.3	XXX	XXX	20,030,899	9,739,536
9.5 Totals	97,557,022	190,770,255	143,655,471	88,047,301	176,534,142	696,564,191	100.0	XXX	XXX	636,862,758	59,701,433
9.6 Line 9.5 as a % of Col. 6	14.0	27.4	20.6	12.6	25.3	100.0	XXX	XXX	XXX	91.4	8.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	61,776,843	88,993,331	117,273,044	63,589,713	149,132,666	XXX	XXX	480,765,597	64.7	445,380,270	35,385,327
10.2 Residential Mortgage-Backed Securities	26,588,784	69,003,919	40,071,013	24,243,311	7,199,673	XXX	XXX	167,106,700	22.5	164,828,690	2,278,010
10.3 Commercial Mortgage-Backed Securities	8,204,328	26,081,461	18,413,784	7,881,359	16,557,168	XXX	XXX	77,138,100	10.4	56,014,249	21,123,851
10.4 Other Loan-Backed and Structured Securities	4,157,793	8,645,256	3,042,812	1,520,144	1,178,700	XXX	XXX	18,544,705	2.5	10,655,852	7,888,853
10.5 Totals	100,727,748	192,723,967	178,800,653	97,234,527	174,068,207	XXX	XXX	743,555,102	100.0	676,879,061	66,676,041
10.6 Line 10.5 as a % of Col. 8	13.5	25.9	24.0	13.1	23.4	XXX	XXX	100.0	XXX	91.0	9.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	54,200,963	86,501,820	77,659,656	56,424,212	146,958,508	421,745,159	60.5	445,380,270	59.9	421,745,159	XXX
11.2 Residential Mortgage-Backed Securities	22,812,797	60,910,764	35,281,938	21,593,570	4,807,096	145,406,165	20.9	164,828,690	22.2	145,406,165	XXX
11.3 Commercial Mortgage-Backed Securities	5,909,303	10,742,066	13,607,046	7,738,121	11,684,002	49,680,538	7.1	56,014,249	7.5	49,680,538	XXX
11.4 Other Loan-Backed and Structured Securities	8,537,016	9,816,559	1,123,558	537,964	15,802	20,030,899	2.9	10,655,852	1.4	20,030,899	XXX
11.5 Totals	91,460,079	167,971,209	127,672,198	86,293,867	163,465,408	636,862,761	91.4	676,879,061	91.0	636,862,761	XXX
11.6 Line 11.5 as a % of Col. 6	14.4	26.4	20.0	13.5	25.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	13.1	24.1	18.3	12.4	23.5	91.4	XXX	XXX	XXX	91.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,236,223	11,315,095	13,665,052	1,066,450	12,149,250	39,432,070	5.7	35,385,327	4.8	XXX	39,432,070
12.2 Residential Mortgage-Backed Securities	1,429,894	2,884,854	1,046,852	626,917	140,339	6,128,856	0.9	2,278,010	0.3	XXX	6,128,856
12.3 Commercial Mortgage-Backed Securities	312,036	3,518,637	570,295	0	0	4,400,968	0.6	21,123,851	2.8	XXX	4,400,968
12.4 Other Loan-Backed and Structured Securities	3,118,790	5,080,460	701,074	60,067	779,145	9,739,536	1.4	7,888,853	1.1	XXX	9,739,536
12.5 Totals	6,096,943	22,799,046	15,983,273	1,753,434	13,068,734	59,701,430	8.6	66,676,041	9.0	XXX	59,701,430
12.6 Line 12.5 as a % of Col. 6	10.2	38.2	26.8	2.9	21.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.9	3.3	2.3	0.3	1.9	8.6	XXX	XXX	XXX	XXX	8.6

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	51,267,775	51,267,775	0	0	0
2. Cost of short-term investments acquired	234,037,318	234,037,318	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	247,721,959	247,721,959	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,583,134	37,583,134	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	37,583,134	37,583,134	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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 - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

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 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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
83162C-LT-8	SMALL BUS ADMIN GTD DEV PTC			1	1	48,129	106.9590	48,223	45,086	45,086	0	0	0	0	6.120	6.214	MS	920	3,026	12/01/2003	09/01/2021
83162C-PS-6	SMALL BUS ADMIN GTD DEV PTC			1	1	158,431	107.8120	170,808	158,431	158,494	0	(814)	0	0	5.110	4.634	FA	3,366	9,969	08/09/2005	08/01/2025
83162C-QG-1	SMALL BUS ADMIN GTD DEV PTC			1	1	102,199	111.7190	114,176	102,199	102,199	0	0	0	0	5.870	5.955	MN	1,005	6,170	05/09/2006	05/01/2026
83162C-QV-8	SMALL BUS ADMIN GTD DEV PTC				1	230,963	110.9120	256,165	230,963	230,963	0	0	0	0	5.490	5.564	FA	5,283	14,577	02/06/2007	02/01/2027
83162C-KM-4	SMALL BUSINESS ADMIN GTD 00-20A				1	3,590	106.5650	3,274	3,072	3,171	0	(19)	0	0	7.590	6.083	JJ	117	268	09/05/2000	01/01/2020
83162C-LG-6	SMALL BUSINESS ADMIN GTD 01-20B				1	13,480	108.3670	14,608	13,480	13,480	0	0	0	0	6.440	6.539	FA	362	1,030	02/06/2001	02/01/2021
83162C-HN-6	SMALL BUSINESS ADMIN GTD 97-20F				1	1,941	102.5960	1,996	1,945	1,943	0	0	0	0	7.200	7.423	JD	12	170	08/24/1999	06/01/2017
83162C-JC-8	SMALL BUSINESS ADMIN GTD 98-20C				1	3,307	105.1990	3,855	3,664	3,559	0	39	0	0	6.350	9.308	MS	78	251	05/31/2000	03/01/2018
83162C-KC-6	SMALL BUSINESS ADMIN GTD 99-20G				1	3,250	103.9860	3,379	3,250	3,250	0	0	0	0	7.000	7.117	JJ	114	246	07/06/1999	07/01/2019
83162C-KF-9	SMALL BUSINESS ADMIN GTD 99-20I				1	2,887	104.0910	3,005	2,887	2,887	0	0	0	0	7.300	7.423	MS	70	227	09/08/1999	09/01/2019
912810-FP-8	UNITED STATES TREAS BDS				1	480,064	135.6050	461,057	340,000	473,578	0	(6,486)	0	0	5.375	2.300	FA	6,903	9,138	02/12/2015	02/15/2031
912810-FT-0	UNITED STATES TREAS BDS				1	870,111	128.1560	865,053	675,000	866,608	0	(3,489)	0	0	4.500	2.686	FA	11,473	7,313	08/26/2015	02/15/2036
912810-PX-0	UNITED STATES TREAS BDS				1	4,298,513	128.3980	4,192,195	3,265,000	4,278,579	0	(19,934)	0	0	4.500	2.671	MN	18,971	97,088	12/03/2015	05/15/2038
912810-RK-6	UNITED STATES TREAS BDS				1	888,750	89.7230	897,230	1,000,000	889,785	0	1,035	0	0	2.500	3.099	FA	9,443	12,500	07/22/2015	02/15/2045
912810-RN-0	UNITED STATES TREAS BDS				1	3,479,491	97.1210	3,340,962	3,440,000	3,479,198	0	(292)	0	0	2.875	2.838	FA	37,356	0	10/01/2015	08/15/2045
912810-RF-7	UNITED STATES TREAS BDS TIPS				1	771,993	103.8580	825,674	795,000	789,479	1,383	620	0	0	1.375	1.501	FA	4,214	11,108	02/20/2014	02/15/2044
912828-F6-2	UNITED STATES TREAS NTS				1	5,279,504	99.6880	5,283,464	5,300,000	5,284,074	0	3,998	0	0	1.500	1.587	AO	13,541	79,500	11/10/2014	10/31/2019
912828-G3-8	UNITED STATES TREAS NTS				1	387,362	99.9490	394,799	395,000	387,767	0	404	0	0	2.250	2.497	MN	1,148	4,444	06/10/2015	11/15/2024
912828-G8-7	UNITED STATES TREAS NTS				1	3,097,734	100.8830	3,026,490	3,000,000	3,085,069	0	(12,666)	0	0	2.125	1.633	JD	175	63,750	01/21/2015	12/31/2021
912828-H5-2	UNITED STATES TREAS NTS				1	4,904,297	98.4610	4,923,050	5,000,000	4,919,844	0	15,547	0	0	1.250	1.665	JJ	26,155	31,250	03/06/2015	01/31/2020
912828-H8-6	UNITED STATES TREAS NTS				1	2,002,969	97.2110	1,944,220	2,000,000	2,002,598	0	(370)	0	0	1.500	1.483	JJ	12,554	15,000	02/02/2015	01/31/2022
912828-J2-7	UNITED STATES TREAS NTS				1	1,980,215	97.7540	1,955,080	2,000,000	1,981,408	0	1,193	0	0	2.000	2.124	FA	15,109	20,000	05/05/2015	02/15/2025
912828-J8-4	UNITED STATES TREAS NTS				1	1,998,906	98.7690	1,975,380	2,000,000	1,999,060	0	154	0	0	1.375	1.391	MS	6,988	13,750	04/13/2015	03/31/2020
912828-L4-0	UNITED STATES TREAS NTS				1	10,522,969	99.2890	10,425,345	10,500,000	10,521,523	0	(1,445)	0	0	1.000	0.925	MS	31,154	0	10/26/2015	09/15/2018
912828-M9-8	UNITED STATES TREAS NTS				1	1,002,344	99.4060	994,060	1,000,000	1,002,306	0	(38)	0	0	1.625	1.582	MN	1,421	0	12/01/2015	11/30/2020
912828-RX-0	UNITED STATES TREAS NTS	SD			1	700,984	100.0630	700,441	700,000	700,201	0	(200)	0	0	0.875	0.848	JD	17	6,125	01/10/2012	12/31/2016
912828-TG-5	UNITED STATES TREAS NTS				1	226,388	99.2420	228,257	230,000	228,087	0	1,193	0	0	0.500	1.034	JJ	481	1,664	07/28/2014	07/31/2017
912828-TS-9	UNITED STATES TREAS NTS				1	1,697,344	99.3090	1,688,253	1,700,000	1,697,587	0	244	0	0	0.625	0.708	MS	2,700	0	10/28/2015	09/30/2017
912828-UA-6	UNITED STATES TREAS NTS				1	277,320	99.1720	277,682	280,000	278,160	0	839	0	0	0.625	0.975	MN	153	1,750	02/12/2015	11/30/2017
912828-VJ-6	UNITED STATES TREAS NTS				1	995,156	100.6990	1,006,990	1,000,000	996,796	0	675	0	0	1.875	1.959	JD	52	18,750	07/15/2013	06/30/2020
912828-VL-1	UNITED STATES TREAS NTS				1	1,000,000	100.0080	1,000,080	1,000,000	1,000,000	0	0	0	0	0.625	0.626	JJ	2,887	6,250	07/15/2013	07/15/2016
912828-WA-4	UNITED STATES TREAS NTS				1	851,893	99.9060	849,201	850,000	850,955	0	(938)	0	0	0.625	0.482	AO	1,132	5,313	03/23/2015	10/15/2016
912828-WC-0	UNITED STATES TREAS NTS				1	1,261,624	99.8440	1,258,034	1,260,000	1,261,586	0	(38)	0	0	1.750	1.730	AO	3,756	0	11/18/2015	10/31/2020
912828-WE-6	UNITED STATES TREAS NTS				1	1,981,094	104.3630	2,087,260	2,000,000	1,984,578	0	1,723	0	0	2.750	2.881	MN	7,102	55,000	12/13/2013	11/15/2023
912828-WF-3	UNITED STATES TREAS NTS				1	8,511,621	99.8670	8,488,695	8,500,000	8,503,474	0	(3,964)	0	0	0.625	0.579	MN	6,860	53,125	12/10/2013	11/15/2016
912828-WS-5	UNITED STATES TREAS NTS				1	3,989,062	100.4490	4,017,960	4,000,000	3,992,156	0	2,160	0	0	1.625	1.690	JD	179	65,000	07/24/2014	06/30/2019
912828-WW-6	UNITED STATES TREAS NTS				1	5,015,039	100.3480	5,017,400	5,000,000	5,010,966	0	(2,954)	0	0	1.625	1.568	JJ	34,001	81,250	08/13/2014	07/31/2019
912828-XB-1	UNITED STATES TREAS NTS				1	3,675,330	98.6950	3,730,671	3,780,000	3,680,390	0	5,059	0	0	2.125	2.456	MN	10,372	40,163	07/13/2015	05/15/2025
912828-B2-5	UNITED STATES TREAS NTS TIPS				1	494,584	100.7760	498,842	495,000	503,248	861	159	0	0	0.625	0.660	JJ	1,457	3,142	03/20/2014	01/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						73,210,838	XXX	72,973,314	72,069,977	73,214,092	2,244	(18,605)	0	0	XXX	XXX	XXX	279,081	738,307	XXX	XXX
36210J-CH-9	GNMA 493372 6.00% OF 12/15/28			2	1	42,803	114.0050	49,136	43,099	42,856	0	7	0	0	6.000	6.296	MON	208	2,606	12/16/1998	12/15/2028
36211H-QK-0	GNMA 513558 7.50% Of 12/15/29			2	1	101,085	112.9510	114,463	101,339	101,077	0	(1)	0	0	7.500	7.751	MON	633	7,608	12/21/1999	12/15/2029
36202F-M7-8	GNMA II POOL #004882 4.000%			2	1	759,666	107.1210	756,475	706,187	759,104	0	(486)	0	0	4.000	2.059	MON	2,354	28,383	12/08/2014	12/20/2040
3622A2-D7-4	GNMA PASS-THRU M PLATINUM 30YR			2	1	201,343	104.5620	204,303	195,390	201,307	0	(36)	0	0	3.500	2.937	MON	570	2,867	07/01/2015	03/20/2043
36179M-2N-9	GNMA PASS-THRU M SINGLE FAMILY			2	1	714,139	97.3900	708,568	727,558	714,451	0	208	0	0	2.500	2.767	MON	1,516	18,234	06/18/2013	02/20/2043
36179M-K6-6	GNMA PASS-THRU M SINGLE FAMILY			2	1	206,250	101.7490	199,493	196,063	205,828	0	(161)	0	0	3.000	2.261	MON	490	5,903	08/13/2012	08/20/2042
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			2	1	195,013	104.5620	197,014	188,418	194,908	0	(79)	0	0	3.500	2.861	MON	550	6,622	06/12/2014	08/20/2042
36179M-S2-7	GNMA PASS-THRU M SINGLE FAMILY			2	1	203,406	109.5770	204,953	187,040	203,506	0	100	0	0	5.000	2.542	MON	779	1,567	10/13/2015	11/20/2042
36179M-VR-8	GNMA PASS-THRU M SINGLE FAMILY			2	1	227,627	101.7490	226,200	222,312	227,549	0	(84)	0	0	3.000	2.652	MON	556	6,694	12/08/2014	12/20/2042
36179M-X2-1	GNMA PASS-THRU M SINGLE FAMILY			2	1	634,477	97.3900	636,492	653,550	635,585	0	291	0	0	2.500	2.904	MON	1,362	16,388	02/20/2014	01/20/2043
36179N-DQ-8	GNMA PASS-THRU M SINGLE FAMILY			2	1	910,243	101.7490	920,125	904,309	910,081	0	(106)	0	0	3.000	2.917	MON	2,261	27,221	07/01/2014	05/20/2043
36179N-DR-6	GNMA PASS-THRU M SINGLE FAMILY			2	1	1,055,654	104.5320	1,059,724	1,013,780	1,054,783	0	(475)	0	0	3.500	2.757	MON	2,957	35,630	06/12/2014	05/20/2043
36179N-JA-7	GNMA PASS-THRU M SINGLE FAMILY			2	1	328,414	104.5240	325,858	311,755	328,479	0	65	0	0	3.500	2.521	MON	909	1,832	10/16/2015	07/20/2043
36179N-NA-2	GNMA PASS-THRU M SINGLE FAMILY			2	1	225,203	104.4940	224,151	214,511	225,752	0	549	0	0	3.500	2.547	MON	626	634	10/20/2015	09/20/2043
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY			2	1	927,837	104.3990	925,487	886,490	929,863	0	2,026	0	0	3.500	2.758	MON	2,586	16,927	05/21/2015	04/20/2045
36179R-D9-7	GNMA PASS-THRU M SINGLE FAMILY			2	1	424,522	107.5860	422,894	393,076	424,403	0	(119)	0	0	4.500	2.376	MON	1,474	7,462	07/09/2015	05/20/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179R-JE-0	GNMA PASS-THRU M SINGLE FAMILY			2	1	3,518,195	104.3990	3,531,428	3,382,626	3,526,428	0	8,232	0	0	3.500	3.071	MON	9,866	39,552	07/23/2015	07/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY			2	1	750,038	106.2580	748,664	704,571	749,811	0	(227)	0	0	4.000	3.250	MON	2,349	7,070	09/15/2015	08/20/2045
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY			2	1	89,377	108.9300	90,356	82,948	89,262	0	(59)	0	0	4.500	2.392	MON	311	3,756	04/02/2014	10/20/2039
36202F-CP-9	GNMA PASS-THRU M SINGLE FAMILY			2	1	113,270	110.4890	113,903	103,090	113,473	0	(95)	0	0	5.000	2.246	MON	430	5,188	10/30/2013	11/20/2039
36202F-GE-0	GNMA PASS-THRU M SINGLE FAMILY			2	1	69,364	110.4900	69,752	63,130	69,485	0	(56)	0	0	5.000	2.259	MON	263	3,175	10/30/2013	05/20/2040
36202F-GY-6	GNMA PASS-THRU M SINGLE FAMILY			2	1	106,322	110.4900	106,917	96,766	106,520	0	(85)	0	0	5.000	2.257	MON	403	4,868	10/30/2013	06/20/2040
36202F-KM-7	GNMA PASS-THRU M SINGLE FAMILY			2	1	66,637	107.1050	66,947	62,506	66,604	0	(37)	0	0	4.000	2.201	MON	208	2,514	06/18/2014	09/20/2040
36202F-LP-9	GNMA PASS-THRU M SINGLE FAMILY			2	1	98,901	108.9320	101,637	93,303	98,874	0	(47)	0	0	4.500	2.838	MON	350	4,223	06/26/2013	10/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY			2	1	100,545	110.7590	101,354	91,508	100,722	0	(78)	0	0	5.000	2.256	MON	381	4,600	10/30/2013	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY			2	1	532,574	107.1190	529,396	494,213	531,737	0	(354)	0	0	4.000	2.026	MON	1,647	19,867	06/26/2013	11/20/2040
36202F-Q7-4	GNMA PASS-THRU M SINGLE FAMILY			2	1	160,132	108.9310	160,860	147,672	160,021	0	(98)	0	0	4.500	2.228	MON	554	6,683	06/18/2013	03/20/2041
36202F-TK-2	GNMA PASS-THRU M SINGLE FAMILY			2	1	162,797	107.0590	163,411	152,637	162,726	0	(87)	0	0	4.000	2.195	MON	509	6,140	06/17/2014	05/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY			2	1	1,006,983	108.9310	1,004,905	922,515	1,005,435	0	(648)	0	0	4.500	2.076	MON	3,459	41,757	08/18/2011	06/20/2041
3622A2-KS-0	GNMA PASS-THRU X PLATINUM 30YR			2	1	69,903	115.8110	68,935	59,524	69,509	0	(382)	0	0	6.500	2.463	MON	322	3,888	06/19/2014	05/15/2040
36241L-DM-5	GNMA PASS-THRU X PLATINUM 30YR			2	1	324,355	111.4350	331,886	297,829	323,753	0	(243)	0	0	5.500	3.050	MON	1,365	16,517	03/11/2011	11/15/2039
36241L-TS-5	GNMA PASS-THRU X PLATINUM 30YR			2	1	684,675	108.1660	678,076	626,884	683,442	0	(493)	0	0	4.500	2.049	MON	2,351	28,433	12/12/2011	03/15/2041
36241L-UE-4	GNMA PASS-THRU X PLATINUM 30YR			2	1	182,147	108.1660	181,769	168,047	182,074	0	(124)	0	0	4.500	2.218	MON	630	7,619	03/26/2014	07/15/2040
36241L-UN-4	GNMA PASS-THRU X PLATINUM 30YR			2	1	119,874	108.1660	121,518	112,344	119,750	0	(63)	0	0	4.500	2.675	MON	421	5,090	08/13/2013	04/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY			2	1	145,148	104.1550	142,496	136,811	145,118	0	(30)	0	0	3.500	2.380	MON	399	3,206	04/14/2015	01/15/2042
36176W-7F-2	GNMA PASS-THRU X SINGLE FAMILY			2	1	194,544	104.1550	191,101	183,478	194,504	0	(40)	0	0	3.500	2.391	MON	535	4,297	04/14/2015	01/15/2042
36176X-KP-3	GNMA PASS-THRU X SINGLE FAMILY			2	1	426,399	104.1560	420,904	404,109	425,578	0	(267)	0	0	3.500	2.519	MON	1,179	14,227	04/16/2012	04/15/2042
36178G-FN-9	GNMA PASS-THRU X SINGLE FAMILY			2	1	141,762	104.1460	139,159	133,619	141,735	0	(27)	0	0	3.500	2.386	MON	390	3,134	04/14/2015	07/15/2042
3620AA-TP-3	GNMA PASS-THRU X SINGLE FAMILY			2	1	202,097	109.2510	203,554	186,318	202,264	0	167	0	0	4.500	2.148	MON	699	699	11/18/2015	09/15/2039
3620AM-ET-5	GNMA PASS-THRU X SINGLE FAMILY			2	1	228,729	108.2220	228,143	210,810	228,903	0	174	0	0	4.500	2.294	MON	791	791	11/18/2015	06/15/2040
36220F-UV-4	GNMA POOL #276996			2	1	2,813	100.3860	2,723	2,712	2,773	0	(1)	0	0	8.150	(5.123)	MON	18	223	07/01/1999	08/15/2020
38374T-VL-5	GNMA REMIC TRUST 2009-38			2	1	5,213,569	108.8370	5,125,829	4,709,638	5,210,872	0	(2,698)	0	0	5.000	1.611	MON	19,623	198,418	02/04/2015	05/16/2039
38378N-HD-8	GNMA REMIC TRUST 2013-171			2	1	2,910,105	106.7720	2,848,580	2,667,909	2,886,103	0	(7,633)	0	0	3.238	2.255	MON	7,198	120,125	07/24/2014	06/16/2054
38378K-DW-6	GNMA REMIC TRUST 2013-35			2	1	4,241,950	97.2160	4,204,160	4,324,556	4,250,575	0	2,195	0	0	1.488	1.720	MON	5,362	64,739	07/24/2014	03/16/2043
911760-RP-3	US VA VENDEE MTG TR 2002-1			2	1	1,133,849	114.1940	1,088,056	952,814	1,119,128	0	(6,138)	0	0	6.500	3.050	MON	5,161	62,381	06/06/2013	08/15/2031
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						30,154,736	XXX	29,941,755	28,519,764	30,126,711	0	(7,543)	0	0	XXX	XXX	XXX	87,005	869,758	XXX	XXX
38378K-ZD-4	GNMA REMIC TRUST 2013-101			2	1	1,554,623	99.0710	1,551,208	1,565,754	1,555,018	0	226	0	0	2.623	2.727	MON	3,422	41,160	06/17/2014	12/16/2053
38378K-J6-7	GNMA REMIC TRUST 2013-126			2	1	1,596,114	102.5860	1,584,950	1,544,996	1,591,187	0	(1,346)	0	0	2.793	2.447	MON	3,596	53,689	06/17/2014	10/16/2047
38378K-K4-0	GNMA REMIC TRUST 2013-126			2	1	9,299,453	95.3210	9,532,100	10,000,000	9,319,601	0	17,856	0	0	2.450	2.863	MON	20,417	245,000	12/05/2014	04/16/2046
38378K-4S-5	GNMA REMIC TRUST 2013-141			2	1	1,554,383	104.1420	1,550,159	1,488,505	1,551,254	0	(1,844)	0	0	3.078	2.588	MON	3,818	61,936	06/17/2014	02/16/2052
38378N-KT-9	GNMA REMIC TRUST 2013-176			2	1	3,484,593	97.6050	3,498,578	3,584,425	3,488,048	0	3,090	0	0	2.000	2.356	MON	5,974	71,871	11/10/2014	03/16/2046
38378K-ER-6	GNMA REMIC TRUST 2013-45			2	1	4,591,675	98.3560	4,556,951	4,633,120	4,593,239	0	1,365	0	0	1.450	1.577	MON	5,598	67,340	11/10/2014	10/16/2040
38378K-SZ-3	GNMA REMIC TRUST 2013-94			2	1	3,442,737	97.8460	3,424,768	3,500,162	3,444,827	0	1,326	0	0	2.200	2.410	MON	6,417	77,158	08/14/2014	03/16/2054
38378X-GF-2	GNMA REMIC TRUST 2014-109			2	1	2,363,353	101.0000	2,343,054	2,319,856	2,361,802	0	(1,551)	0	0	2.325	2.076	MON	4,495	36,561	04/10/2015	01/16/2046
38378N-UA-9	GNMA REMIC TRUST 2014-14			2	1	2,731,570	100.7420	2,738,148	2,717,981	2,730,880	0	(624)	0	0	2.385	2.330	MON	5,402	65,978	11/10/2014	01/16/2042
38378N-PP-2	GNMA REMIC TRUST 2014-16			2	1	983,906	102.2170	1,022,170	1,000,000	984,790	0	462	0	0	3.200	3.344	MON	2,667	32,000	01/29/2014	07/16/2041
38378X-P4-7	GNMA REMIC TRUST 2014-166			2	1	3,736,669	100.7980	3,664,567	3,635,555	3,732,929	0	(3,740)	0	0	2.500	2.118	MON	7,574	60,769	04/10/2015	07/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						35,339,076	XXX	35,466,653	35,990,354	35,353,575	0	15,220	0	0	XXX	XXX	XXX	69,380	813,462	XXX	XXX
0599999. Total - U.S. Government Bonds						138,704,650	XXX	138,381,722	136,580,095	138,694,378	2,244	(10,928)	0	0	XXX	XXX	XXX	435,466	2,421,527	XXX	XXX
563469-TU-9	MANITOBA PROV CDA		I		1FE	206,041	100.0990	205,203	205,000	205,269	0	(212)	0	0	1.300	1.198	AO	651	2,665	04/16/2012	04/03/2017
563469-UD-5	MANITOBA PROV CDA		A		1FE	49,825	101.6730	50,837	50,000	49,850	0	15	0	0	3.050	3.115	MN	199	1,525	05/07/2014	05/14/2024
683234-DP-0	ONTARIO PROV CDA		I		1FE	248,354	100.3830	245,938	245,000	245,560	0	(767)	0	0	1.600	1.285	MS	1,089	3,920	04/16/2012	09/21/2016
68323A-DH-4	ONTARIO PROV CDA		I		1FE	479,794	99.0500	475,440	480,000	479,819	0	25	0	0	1.875	1.893	MN	1,000	4,500	05/13/2015	05/21/2020
68323A-BM-5	PROVINCE OF ONTARIO		I		1FE	1,496,265	99.5310	1,492,965	1,500,000	1,497,424	0	1,159	0	0	1.100	1.199	AO	3,025	16,500	03/02/2015	10/25/2017
00254E-BZ-4	AB SVENSK EXPORTKREDIT		R		1FE	207,239	104.6260	188,327	180,000	186,751	0	(5,669)	0	0	5.125	1.871	MS	3,075	9,225	04/17/2012	03/01/2017
195325-CU-7	COLOMBIA REP		R	1	2FE	2,104,133	83.5000	1,774,375	2,125,000	2,104,415	0	283	0	0	5.000	5.128	JD	4,722	93,559	01/21/2015	06/15/2045
38377H-AA-5	GOVERNMENT OF BERMUDA 144A		R	1	1FE	758,175	110.3750	750,550	680,000	737,898	0	(11,532)	0	0	5.603	3.595	JJ	17,039	38,100	12/10/2014	07/20/2020
000000-00-0	ICELAND REP		R		2FE	167,000	112.5100	180,016	160,000	165,620	0	(728)	0	0	5.875	5.287	MN	1,306	9,400	01/22/2014	05/11/2022
451029-AD-4	ICELAND REP 144 A		R		2FE	134,805	101.7510	131,259	129,000	130,992	0	(3,813)	0	0	4.875	1.489	JD	262	6,289	02/12/2015	06/16/2016

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
500769-FP-4	KREDITANSTALT FUR WIEDERAUFBAU		R		1FE	202,348	99.9340	202,866	203,000	202,938	0	207	0	0	0.500	0.603	AO	203	1,015	02/20/2013	04/19/2016
617726-AF-1	MOROCCO KINGDOM 144A		R		2FE	193,000	99.1200	198,240	200,000	194,148	0	696	0	0	4.250	4.806	JD	472	8,500	04/28/2014	12/11/2022
71654Q-AZ-5	PETROLEOS MEXICANOS		R	1	2FE	270,000	86.4500	198,835	230,000	267,939	0	(720)	0	0	6.500	5.406	JD	1,204	14,950	06/18/2013	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS		R	1	2FE	254,496	96.2500	231,000	240,000	249,662	0	(1,376)	0	0	4.875	4.160	JJ	5,103	11,700	04/16/2012	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS		R	1	2FE	786,695	75.3900	580,503	770,000	785,997	0	(255)	0	0	5.500	5.436	JD	471	42,350	12/10/2014	06/27/2044
71654Q-BJ-0	PETROLEOS MEXICANOS		R	1	2FE	282,906	99.2270	277,836	280,000	281,582	0	(587)	0	0	3.500	3.294	JJ	4,437	9,800	09/12/2013	07/18/2018
71654Q-BR-2	PETROLEOS MEXICANOS		R	1	2FE	1,938,291	84.6380	1,544,644	1,825,000	1,936,616	0	(1,419)	0	0	6.375	6.019	JJ	51,062	116,344	10/24/2014	01/23/2045
P3772N-HK-1	REPUBLIC OF COLOMBIA		R	1	2FE	180,600	88.1300	176,260	200,000	183,954	0	1,893	0	0	2.625	3.952	MS	1,546	5,250	03/13/2014	03/15/2023
836205-AM-6	SOUTH AFRICA REP		R		2FE	160,125	107.1200	149,968	140,000	153,290	0	(3,583)	0	0	6.875	3.911	MN	909	9,625	01/22/2014	05/27/2019
91086Q-BB-3	UNITED MEXICAN STS MTN BE		R	1	2FE	560,700	91.3700	548,220	600,000	560,772	0	72	0	0	4.750	5.262	MS	8,946	0	11/19/2015	03/08/2044
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						10,680,792	XXX	9,603,282	10,442,000	10,620,496	0	(26,311)	0	0	XXX	XXX	XXX	106,721	405,217	XXX	XXX
1099999. Total - All Other Government Bonds						10,680,792	XXX	9,603,282	10,442,000	10,620,496	0	(26,311)	0	0	XXX	XXX	XXX	106,721	405,217	XXX	XXX
13063A-7D-0	CALIFORNIA ST GO BDS TAXABLE			2	1FE	2,070,030	139.7260	2,060,959	1,475,000	2,026,507	0	(15,483)	0	0	7.300	4.574	AO	26,919	107,675	01/25/2013	10/01/2039
452152-HS-3	ILLINOIS ST			1	2FE	1,139,250	103.5050	1,164,431	1,125,000	1,129,925	0	(4,057)	0	0	5.365	5.042	MS	20,119	60,356	08/23/2013	03/01/2017
452152-HT-1	ILLINOIS ST			1	2FE	1,409,796	105.3950	1,370,135	1,300,000	1,342,237	0	(18,287)	0	0	5.665	4.127	MS	24,548	73,645	03/22/2012	03/01/2018
452152-HR-5	ILLINOIS ST 4.961% 3/01/2016			1	2FE	1,103,451	100.5810	1,056,101	1,050,000	1,052,165	0	(12,635)	0	0	4.961	3.751	MS	17,364	52,091	12/14/2011	03/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,722,527	XXX	5,651,626	4,950,000	5,550,834	0	(50,462)	0	0	XXX	XXX	XXX	88,950	293,767	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,722,527	XXX	5,651,626	4,950,000	5,550,834	0	(50,462)	0	0	XXX	XXX	XXX	88,950	293,767	XXX	XXX
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION			2	1FE	164,564	114.7360	149,157	130,000	161,238	0	(952)	0	0	5.720	4.044	JD	620	7,436	04/25/2012	12/01/2038
355694-Y7-9	FREDERICK CNTY MD				1FE	1,000,000	99.9500	999,500	1,000,000	1,000,000	0	0	0	0	1.080	1.083	FA	4,500	10,800	08/24/2012	08/01/2017
64966H-YV-6	NEW YORK N Y			2	1FE	124,032	124.2740	124,274	100,000	121,988	0	(584)	0	0	5.846	4.344	JD	487	5,846	04/19/2012	06/01/2040
64966J-AR-7	NEW YORK N Y			2	1FE	129,134	128.2840	121,870	95,000	125,748	0	(1,060)	0	0	6.271	3.908	JD	496	5,957	08/29/2012	12/01/2037
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,417,730	XXX	1,394,801	1,325,000	1,408,974	0	(2,596)	0	0	XXX	XXX	XXX	6,103	30,039	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,417,730	XXX	1,394,801	1,325,000	1,408,974	0	(2,596)	0	0	XXX	XXX	XXX	6,103	30,039	XXX	XXX
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL			2	1FE	199,152	134.5230	195,058	145,000	196,614	0	(824)	0	0	6.263	4.230	AO	2,270	9,081	10/11/2012	04/01/2049
167593-AN-2	CHICAGO ILL O HARE INTL ARPT R			2	1FE	166,651	125.1900	162,747	130,000	163,845	0	(816)	0	0	6.395	4.611	JJ	4,157	8,314	05/09/2012	01/01/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES &			2	1FE	3,421,633	115.4050	3,202,489	2,775,000	3,393,011	0	(21,513)	0	0	6.899	5.020	JD	15,954	179,374	05/29/2015	12/01/2040
167725-AF-7	CHICAGO ILL TRAN AUTH SALES &			2	1FE	1,276,470	115.4050	1,182,901	1,025,000	1,265,048	0	(8,772)	0	0	6.899	4.930	JD	5,893	70,715	10/23/2014	12/01/2040
19625A-AG-7	COLONY TEX LOC DEV CORP SALES			2	1FE	1,452,750	102.3300	1,534,950	1,500,000	1,454,006	0	732	0	0	4.881	5.152	AO	18,304	73,215	04/01/2014	10/01/2047
235036-SZ-4	DALLAS FORT WORTH TEX INTL ARP				1FE	997,480	101.2690	1,012,690	1,000,000	999,558	0	518	0	0	2.490	2.560	MN	4,150	24,900	10/27/2011	11/01/2016
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R			2	1FE	148,600	119.7510	143,701	120,000	144,287	0	(1,223)	0	0	5.591	3.814	JD	559	6,709	04/17/2012	12/01/2034
271014-TU-6	EAST BAY CALIF MUN UTIL DIST W			2	1FE	151,073	124.9260	143,665	115,000	148,164	0	(901)	0	0	5.874	3.972	JD	563	6,755	08/15/2012	06/01/2040
31315P-UE-7	FEDERAL AGRIC MTG CORP MTNS				1	1,844,220	98.8940	1,977,880	2,000,000	1,879,660	0	15,171	0	0	2.180	3.170	JD	484	43,600	08/12/2013	12/27/2022
3133EC-JZ-8	FEDERAL FARM CR BKS				1	2,119,910	99.6350	2,291,605	2,300,000	2,138,642	0	7,674	0	0	3.220	3.869	MS	19,544	74,060	06/27/2013	03/26/2031
3133ED-YH-9	FEDERAL FARM CR BKS CONS BD 3.31%3				1	1,981,080	98.3360	1,966,720	2,000,000	1,982,124	0	923	0	0	3.310	3.416	MS	18,573	60,683	11/13/2014	09/20/2030
313371-U7-9	FEDERAL HOME LOAN BANKS CONS BD				1	1,043,040	105.8140	1,058,140	1,000,000	1,030,710	0	(5,772)	0	0	3.125	2.477	JD	1,736	31,250	11/01/2013	12/11/2020
3136G0-5A-5	FEDERAL NATL MTG ASSN				1	845,000	96.4680	964,680	1,000,000	879,649	0	15,606	0	0	2.500	4.733	MN	2,917	25,000	09/18/2013	11/19/2032
34074G-DF-8	FLORIDA HURRICANE CATASTROPHE			1	1FE	100,000	100.2630	100,263	100,000	100,000	0	0	0	0	1.298	1.302	JJ	649	1,298	04/10/2013	07/01/2016
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE			1	1FE	115,000	101.4120	116,624	115,000	115,000	0	0	0	0	2.995	3.017	JJ	1,722	3,444	04/10/2013	07/01/2020
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STA			2	1FE	107,624	105.8250	116,408	110,000	107,831	0	86	0	0	4.532	4.764	JJ	2,493	4,985	07/05/2013	01/01/2035
491189-FW-1	KENTUCKY ASSET / LIABILITY COM			1	1FE	60,144	99.9160	59,950	60,000	60,129	0	(15)	0	0	2.818	2.800	AO	423	1,691	03/20/2015	04/01/2022
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN			2	1FE	142,590	121.0740	127,128	105,000	139,252	0	(1,044)	0	0	5.888	3.703	JJ	3,091	6,182	08/31/2012	07/01/2043
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN			2	1FE	221,116	118.7740	201,916	170,000	216,482	0	(1,424)	0	0	5.754	3.879	JJ	4,891	9,782	08/06/2012	07/01/2041
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y D DED			2	1FE	153,582	145.8030	153,093	105,000	149,736	0	(1,122)	0	0	7.336	4.418	MN	984	7,703	05/16/2012	11/15/2039
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	873,699	142.1360	973,632	685,000	864,337	0	(4,004)	0	0	7.414	5.466	JJ	25,393	50,786	08/19/2013	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	407,299	137.7330	482,066	350,000	402,649	0	(1,107)	0	0	7.102	5.973	JJ	12,429	24,857	05/06/2011	01/01/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN REV			2	1FE	152,833	129.1360	148,506	115,000	150,295	0	(751)	0	0	5.952	4.080	JD	304	6,845	06/12/2012	06/15/2042
64971M-4P-4	NEW YORK N Y CITY TRANSITIONAL			2	1FE	196,577	120.2100	192,336	160,000	192,792	0	(1,169)	0	0	5.508	3.987	FA	3,672	8,813	10/02/2012	08/01/2037
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL			2	1FE	171,818	113.2050	164,147	145,000	163,656	0	(2,350)	0	0	5.267	3.222	MN	1,273	7,637	05/18/2012	05/01/2027
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL			2	1FE	120,000	98.9260	118,711	120,000	120,000	0	0	0	0	3.964	4.003	AO	1,004	4,757	12/12/2012	04/15/2026
73358W-AH-7	PORT AUTH N Y & N J				1FE	1,418,835	121.6080	1,337,688	1,100,000	1,350,350	0	(24,226)	0	0	5.859	2.961	JD	5,371	64,449	02/05/2013	12/01/2024
73358W-RP-1	PORT AUTH N Y & N J			2	1FE	220,000	108.0190	237,642	220,000	220,000	0	0	0	0	4.960	5.022	FA	4,547	10,912	01/23/2014	08/01/2046
837151-NP-0	SOUTH CAROLINA ST PUB SVCS REV			1	1FE	550,000	100.1520	550,836	550,000	550,000	0	0	0	0	4.770	4.827	JD	2,186	20,041	02/13/2015	12/01/2045
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD R			2	1FE	202,270	117.5700	193,991	165,000	196,175	0	(1,898)	0	0	5.178	3.392	AO	2,136	8,544	08/29/2012	04/01/2030

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
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV REV			1	1FE	55,000	98.1310	53,972	55,000	55,000	0	0	0	0	4.131	4.174	MN	290	1,452	03/13/2015	05/15/2045
91523N-GW-0	UNIVERSITY WASH UNIV REVS			1	1FE	2,268,040	112.8310	2,256,620	2,000,000	2,266,587	0	(1,453)	0	0	4.997	4.120	AO	24,985	0	10/20/2015	10/01/2040
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			2	1FE	204,888	125.8470	195,063	155,000	200,042	0	(1,447)	0	0	5.937	3.893	JD	409	9,202	06/27/2012	06/15/2039
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TR			2	1FE	148,691	114.9090	143,636	125,000	145,140	0	(1,014)	0	0	5.350	3.926	MN	855	6,688	04/24/2012	05/15/2035
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEO				1FE	843,936	98.8310	834,070	843,936	843,936	0	0	0	0	3.250	3.299	MON	457	27,523	03/11/2013	08/25/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,381,001	XXX	24,595,524	22,663,936	24,284,707	0	(42,135)	0	0	XXX	XXX	XXX	194,668	901,247	XXX	XXX
3128LX-S7-6	FHLMC GOLD #G02342			2	1	330,179	109.7730	333,332	303,656	329,318	0	(324)	0	0	5.000	2.491	MON	1,265	15,306	04/16/2012	10/01/2036
3128M5-K5-8	FHLMC GOLD #G03616			2	1	153,667	112.6080	155,981	138,517	153,314	0	(120)	0	0	6.000	2.415	MON	693	8,375	04/16/2012	12/01/2037
3128JN-RT-4	FHLMC PC 1YR LIBOR VR			2	1	125,499	104.9130	121,842	116,136	125,210	0	(165)	0	0	6.035	4.118	MON	1,123	7,167	07/17/2012	03/01/2037
3128MT-6K-9	FHLMC PC GOLD 10/20 II			2	1	23,156	112.1520	25,638	22,860	23,141	0	(2)	0	0	6.500	6.149	MON	124	1,511	09/12/2007	09/01/2037
3128MT-XG-8	FHLMC PC GOLD 10/20 II			2	1	1,105	111.1860	1,216	1,093	1,104	0	0	0	0	6.500	6.211	MON	6	71	09/14/2007	08/01/2036
3128UN-DB-5	FHLMC PC GOLD 10/20 II			2	1	36,746	112.6190	40,796	36,225	36,718	0	(4)	0	0	6.500	6.072	MON	196	2,363	10/04/2007	10/01/2037
3128UN-GE-6	FHLMC PC GOLD 10/20 II			2	1	93,715	111.1810	98,151	88,281	93,508	0	(47)	0	0	6.500	4.496	MON	478	5,773	07/01/2009	10/01/2038
3128PR-P8-6	FHLMC PC GOLD 15 YR			2	1	510,183	107.0290	518,807	484,735	505,258	0	(1,238)	0	0	4.500	2.800	MON	1,818	21,995	06/04/2010	05/01/2025
3128P7-DM-2	FHLMC PC GOLD CASH 20			2	1	116,291	113.8860	129,802	113,976	115,870	0	(90)	0	0	6.500	5.815	MON	617	7,425	02/01/2007	12/01/2026
31292H-GP-3	FHLMC PC GOLD CASH 30			2	1	3,083	114.4830	3,488	3,046	3,077	0	(1)	0	0	7.000	6.730	MON	18	214	03/27/2001	12/01/2030
31292S-AG-5	FHLMC PC GOLD CASH 30			2	1	82,228	103.0660	79,298	76,939	82,020	0	(85)	0	0	3.500	2.533	MON	224	2,702	10/05/2012	08/01/2042
31292S-BD-1	FHLMC PC GOLD CASH 30			2	1	182,313	103.0620	177,286	172,019	181,951	0	(153)	0	0	3.500	2.645	MON	502	6,042	05/03/2013	03/01/2043
31292S-BK-5	FHLMC PC GOLD CASH 30			2	1	360,665	103.0470	359,793	349,154	360,389	0	(167)	0	0	3.500	3.030	MON	1,018	12,263	06/18/2013	05/01/2043
3132L5-A2-9	FHLMC PC GOLD CI 30YR			2	1	125,433	100.0610	120,828	120,754	125,257	0	(94)	0	0	3.000	2.563	MON	302	3,631	04/12/2013	04/01/2043
3128MB-Y5-0	FHLMC PC GOLD COMB 15			2	1	1,087,388	107.9510	1,090,048	1,009,762	1,071,182	0	(5,849)	0	0	5.000	2.243	MON	4,207	50,864	08/01/2012	06/01/2023
3128MC-4J-1	FHLMC PC GOLD COMB 15			2	1	226,634	105.6350	224,975	212,974	224,802	0	(695)	0	0	4.000	2.170	MON	710	8,575	04/16/2012	08/01/2026
3128MC-A9-6	FHLMC PC GOLD COMB 15			2	1	367,096	108.2760	364,240	336,400	360,566	0	(2,559)	0	0	5.500	2.348	MON	1,542	18,673	02/04/2013	01/01/2024
3128MC-GV-1	FHLMC PC GOLD COMB 15			2	1	77,812	108.4970	77,575	71,500	76,567	0	(446)	0	0	5.500	2.490	MON	328	3,961	04/17/2012	02/01/2024
3128MC-QG-3	FHLMC PC GOLD COMB 15			2	1	160,218	107.3960	160,197	149,165	158,417	0	(631)	0	0	4.500	2.334	MON	559	6,761	04/16/2012	06/01/2025
3128MC-VU-6	FHLMC PC GOLD COMB 15			2	1	609,193	107.0740	610,327	570,005	602,863	0	(2,684)	0	0	4.500	1.963	MON	2,138	25,888	03/27/2013	05/01/2025
3128MD-4E-0	FHLMC PC GOLD COMB 15			2	1	387,190	101.6760	388,041	381,644	386,729	0	(326)	0	0	2.500	2.228	MON	795	9,580	07/01/2014	07/01/2029
3128MD-AH-6	FHLMC PC GOLD COMB 15			2	1	923,734	105.6380	918,143	869,141	918,744	0	(2,713)	0	0	4.000	2.141	MON	2,897	35,033	02/19/2013	11/01/2026
3128MD-H8-9	FHLMC PC GOLD COMB 15			2	1	537,743	104.7440	530,668	506,633	532,652	0	(2,179)	0	0	4.000	1.754	MON	1,689	20,513	11/27/2012	06/01/2026
3128MD-KB-8	FHLMC PC GOLD COMB 15			2	1	1,122,608	107.1280	1,123,459	1,048,707	1,109,984	0	(4,432)	0	0	4.500	2.070	MON	3,933	47,535	10/26/2012	07/01/2026
3128MM-QT-3	FHLMC PC GOLD COMB 15			2	1	37,364	101.6750	37,154	36,542	37,329	0	(50)	0	0	2.500	2.032	MON	76	917	05/30/2013	05/01/2028
31283G-2C-0	FHLMC PC GOLD COMB 30			2	1	46,058	116.9840	48,108	41,123	45,435	0	(252)	0	0	7.500	4.028	MON	257	3,103	02/27/2012	10/01/2027
31283H-6C-4	FHLMC PC GOLD COMB 30			2	1	34,177	116.2190	38,972	33,533	34,110	0	(15)	0	0	6.500	6.090	MON	182	2,192	04/18/2006	12/01/2032
31283H-6D-2	FHLMC PC GOLD COMB 30			2	1	104,973	116.5570	119,689	102,687	104,665	0	(58)	0	0	6.500	5.967	MON	556	6,714	04/03/2006	12/01/2031
31283H-WY-7	FHLMC PC GOLD COMB 30			2	1	41,413	111.2440	42,381	38,098	41,376	0	(66)	0	0	5.500	3.033	MON	175	2,111	02/27/2012	06/01/2033
3128M4-W9-0	FHLMC PC GOLD COMB 30			2	1	235,959	110.0130	240,427	218,544	235,630	0	(211)	0	0	5.000	2.539	MON	911	11,016	08/13/2013	11/01/2036
3128M5-QY-9	FHLMC PC GOLD COMB 30			2	1	241,092	113.8860	247,737	217,531	241,164	0	(166)	0	0	6.500	3.040	MON	1,178	14,395	04/23/2012	01/01/2038
3128M6-FT-0	FHLMC PC GOLD COMB 30			2	1	51,858	113.8860	56,907	49,969	51,820	0	(14)	0	0	6.500	5.079	MON	271	3,275	05/27/2008	03/01/2038
3128M6-XU-7	FHLMC PC GOLD COMB 30			2	1	252,005	111.0450	255,707	230,273	251,667	0	(217)	0	0	5.500	2.214	MON	1,055	12,745	08/13/2013	01/01/2038
3128M7-5T-9	FHLMC PC GOLD COMB 30			2	1	49,432	109.8130	50,203	45,717	49,446	0	(34)	0	0	5.000	2.912	MON	190	2,303	04/26/2012	08/01/2040
3128M7-PU-4	FHLMC PC GOLD COMB 30			2	1	571,683	107.8740	574,340	532,418	570,695	0	(365)	0	0	4.500	2.505	MON	1,997	24,156	05/03/2013	07/01/2039
3128M7-TQ-9	FHLMC PC GOLD COMB 30			2	1	238,260	107.8640	242,879	225,172	238,032	0	(118)	0	0	4.500	2.904	MON	844	10,208	08/13/2013	10/01/2039
3128M7-Z3-3	FHLMC PC GOLD COMB 30			2	1	251,552	111.1740	264,026	237,489	250,267	0	(316)	0	0	5.500	4.017	MON	1,088	13,163	04/14/2010	07/01/2035
3128M8-6L-3	FHLMC PC GOLD COMB 30			2	1	575,039	111.1530	581,067	522,763	573,488	0	(852)	0	0	5.500	3.063	MON	2,396	28,958	04/16/2012	12/01/2038
3128M8-AW-4	FHLMC PC GOLD COMB 30			2	1	308,263	111.2640	317,212	285,098	308,038	0	(283)	0	0	5.500	3.538	MON	1,307	15,821	10/27/2011	01/01/2040
3128M8-CB-8	FHLMC PC GOLD COMB 30			2	1	944,554	112.4980	967,378	859,907	941,914	0	(1,124)	0	0	6.000	3.734	MON	4,300	52,119	12/07/2011	05/01/2040
3128M8-CW-2	FHLMC PC GOLD COMB 30			2	1	33,103	113.8860	33,510	29,425	33,058	0	(35)	0	0	6.500	1.740	MON	159	1,932	04/19/2012	09/01/2038
3128M8-H5-6	FHLMC PC GOLD COMB 30			2	1	16,082	106.1000	16,407	15,464	16,066	0	(8)	0	0	4.000	3.259	MON	52	621	08/07/2013	02/01/2041
3128M8-HG-2	FHLMC PC GOLD COMB 30			2	1	29,568	105.9710	29,749	28,072	29,534	0	(20)	0	0	4.000	3.006	MON	94	1,129	04/17/2012	12/01/2040
3128M8-R3-0	FHLMC PC GOLD COMB 30			2	1	67,199	105.9650	66,162	62,438	67,046	0	(64)	0	0	4.000	2.602	MON	208	2,509	10/05/2012	12/01/2040
3128M8-Z7-2	FHLMC PC GOLD COMB 30			2	1	269,902	109.8140	271,781	247,492	269,738	0	(186)	0	0	5.000	2.730	MON	1,031	12,460	04/17/2012	09/01/2041
3128M9-D2-5	FHLMC PC GOLD COMB 30			2	1	273,344	109.1680	278,151	254,792	273,153	0	(207)	0	0	5.000	3.102	MON	1,062	12,850	06/18/2013	09/01/2039
3128M9-WC-2	FHLMC PC GOLD COMB 30			2	1	64,597	108.6320	65,583	60,371	64,505	0	(53)	0	0	4.500	3.156	MON	226	2,721	04/01/2014	08/01/2041
3128MJ-SY-7	FHLMC PC GOLD COMB 30			2	1	489,328	100.0420	505,733	505,520	489,799	0	280	0	0	3.000	3.435	MON	1,264	15,203	02/06/2014	06/01/2043
3128MJ-TU-4	FHLMC PC GOLD COMB 30			2	1	1,213,186	103.0230	1,226,104	1,190,127	1,212,790	0	(328)	0	0	3.500	3.235	MON	3,471	41,923	06/17/2014	01/01/2044
3128MJ-US-7	FHLMC PC GOLD COMB 30			2	1	1,675,614	105.7160	1,672,111	1,581,701	1,674,831	0	(889)	0	0	4.000	2.907	MON	5,272	63,811	07/17/2014	06/01/2044

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 (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
312931-C3-0	FHLMC PC GOLD COMB 30			2	1	1,249,190	113.0510	1,290,437	1,141,465	1,247,810	0	(1,108)	0	0	5.500	2.984	MON	5,232	62,983	09/18/2013	02/01/2039
312936-NA-1	FHLMC PC GOLD COMB 30			2	1	389,526	107.8690	393,782	365,056	389,196	0	(225)	0	0	4.500	2.661	MON	1,369	16,545	04/16/2012	10/01/2039
312941-NS-2	FHLMC PC GOLD COMB 30			2	1	65,127	109.8130	66,143	60,233	65,112	0	(44)	0	0	5.000	2.927	MON	251	3,032	04/26/2012	07/01/2040
312941-SV-0	FHLMC PC GOLD COMB 30			2	1	47,353	105.9590	46,967	44,326	47,252	0	(39)	0	0	4.000	2.683	MON	148	1,783	11/02/2012	08/01/2040
312943-DQ-3	FHLMC PC GOLD COMB 30			2	1	387,662	107.8690	386,409	358,221	387,146	0	(281)	0	0	4.500	2.561	MON	1,343	16,223	09/10/2012	10/01/2040
312943-UJ-0	FHLMC PC GOLD COMB 30			2	1	93,842	105.9730	93,091	87,844	93,645	0	(76)	0	0	4.000	2.682	MON	293	3,532	11/02/2012	11/01/2040
312944-FE-6	FHLMC PC GOLD COMB 30			2	1	70,029	105.9680	70,132	66,182	69,946	0	(48)	0	0	4.000	2.864	MON	221	2,658	04/17/2012	12/01/2040
312945-AM-0	FHLMC PC GOLD COMB 30			2	1	264,095	105.9780	261,802	247,035	263,575	0	(224)	0	0	4.000	2.732	MON	823	9,913	05/03/2013	01/01/2041
312945-DS-4	FHLMC PC GOLD COMB 30			2	1	16,656	105.9710	16,757	15,813	16,637	0	(11)	0	0	4.000	3.006	MON	53	636	04/17/2012	01/01/2041
312945-XY-9	FHLMC PC GOLD COMB 30			2	1	139,911	105.9630	140,463	132,559	139,747	0	(96)	0	0	4.000	2.968	MON	442	5,327	04/17/2012	02/01/2041
312945-ZD-3	FHLMC PC GOLD COMB 30			2	1	105,974	105.9690	108,355	102,251	105,885	0	(48)	0	0	4.000	3.325	MON	341	4,111	08/13/2013	02/01/2041
31296R-ZH-4	FHLMC PC GOLD COMB 30			2	1	102,213	111.0550	104,454	94,056	102,161	0	(152)	0	0	5.500	3.062	MON	431	5,235	02/27/2012	01/01/2034
31335A-BF-4	FHLMC PC GOLD COMB 30			2	1	1,738,465	103.0600	1,714,750	1,663,836	1,738,124	0	(341)	0	0	3.500	2.913	MON	4,853	9,763	10/01/2015	01/01/2044
3132GK-2F-2	FHLMC PC GOLD PC 30YR			2	1	74,712	105.9020	73,983	69,860	74,582	0	(60)	0	0	4.000	2.736	MON	233	2,806	11/07/2012	12/01/2041
3132HM-K9-1	FHLMC PC GOLD PC 30YR			2	1	722,480	103.0660	699,210	678,410	720,985	0	(711)	0	0	3.500	2.580	MON	1,979	23,829	11/13/2012	09/01/2042
3132HQ-4K-5	FHLMC PC GOLD PC 30YR			2	1	415,426	100.0680	397,183	396,913	414,907	0	(365)	0	0	3.000	2.440	MON	992	11,935	12/31/2012	01/01/2043
3132J8-6L-9	FHLMC PC GOLD PC 30YR			2	1	198,186	99.9770	191,007	191,051	197,846	0	(157)	0	0	3.000	2.567	MON	478	5,749	05/03/2013	04/01/2043
31300M-H7-1	FHLMC PC GUAR ADJ 30YR			2	1	1,365,896	102.9980	1,362,975	1,323,302	1,364,539	0	(922)	0	0	2.538	2.115	MON	5,558	33,776	01/29/2014	01/01/2042
31326H-4L-5	FHLMC PC HYBRID ARM			2	1	2,343,547	102.3400	2,315,184	2,262,247	2,348,336	0	4,789	0	0	2.889	2.404	MON	10,875	10,915	08/26/2015	11/01/2044
3133T1-W8-1	FHLMC REMIC SERIES 1608			2	1	64,426	113.8730	68,704	60,334	60,964	0	(48)	0	0	6.500	6.103	MON	327	3,948	07/22/2004	09/15/2023
31392P-BJ-3	FHLMC REMIC SERIES 2456			2	1	174,944	114.8070	197,606	172,120	175,171	0	(55)	0	0	6.500	6.001	MON	932	11,269	08/15/2007	06/15/2032
31397C-K5-7	FHLMC REMIC SERIES 3243			2	1	118,159	108.2020	119,347	110,300	116,968	0	(78)	0	0	5.500	3.866	MON	506	6,138	07/01/2010	11/15/2036
3137A1-VZ-3	FHLMC REMIC SERIES 3727			2	1	9,684,154	110.4880	9,667,700	8,750,000	9,594,227	0	(89,927)	0	0	4.500	2.933	MON	32,813	290,426	05/12/2015	09/15/2040
31392M-EM-0	FHLMC REMIC SERIES T0041			2	1	38,247	114.4350	42,135	36,820	36,879	0	(2)	0	0	7.000	7.039	MON	215	2,226	05/16/2002	07/25/2032
31410L-QQ-8	FNMA PASS-THRU LNG 30 YEAR			2	1	316,593	110.5360	312,194	282,436	316,971	0	377	0	0	5.000	1.963	MON	1,177	9,509	04/29/2015	06/01/2041
3138EN-AH-2	FNMA PASS-THRU ADJ LIBOR			2	1	2,544,277	102.5790	2,529,274	2,465,684	2,542,285	0	(1,498)	0	0	2.834	2.451	MON	5,823	71,239	05/19/2014	06/01/2044
3138EH-SF-0	FNMA PASS-THRU ADJ SINGLE			2	1	3,301,575	105.9660	3,246,441	3,063,663	3,296,297	0	(5,642)	0	0	2.529	0.771	MON	6,449	76,450	04/24/2012	11/01/2038
3138L6-KJ-6	FNMA PASS-THRU BLLN MULTI 7+			2	1	2,187,609	103.9430	2,182,803	2,100,000	2,177,334	0	(7,655)	0	0	3.370	2.347	MON	6,094	71,751	07/25/2014	05/01/2024
31405F-D5-8	FNMA PASS-THRU GOV SNGLE FAM			2	1	20,256	113.0760	21,734	19,220	20,110	0	(17)	0	0	7.000	5.255	MON	112	1,347	07/01/2004	10/01/2032
31385J-D2-1	FNMA PASS-THRU INT 15 YEAR			2	1	11,251	102.1950	10,921	10,687	10,743	0	(71)	0	0	6.500	4.916	MON	58	722	05/07/2004	05/01/2017
3138AF-KH-2	FNMA PASS-THRU INT 15 YEAR			2	1	77,235	106.0780	76,670	72,277	76,584	0	(249)	0	0	4.000	2.022	MON	241	2,921	04/17/2012	05/01/2026
3138EG-RS-5	FNMA PASS-THRU INT 15 YEAR			2	1	13,879	105.9160	13,738	12,971	13,761	0	(69)	0	0	4.500	1.833	MON	49	592	04/08/2014	08/01/2024
3138EH-RB-0	FNMA PASS-THRU INT 15 YEAR			2	1	111,245	103.5700	112,236	108,367	110,916	0	(179)	0	0	3.000	2.378	MON	271	3,278	12/13/2013	02/01/2027
3138EJ-DE-5	FNMA PASS-THRU INT 15 YEAR			2	1	241,119	107.8610	239,148	221,719	239,833	0	(1,114)	0	0	4.500	1.583	MON	831	10,091	02/27/2014	08/01/2026
3138EJ-E3-8	FNMA PASS-THRU INT 15 YEAR			2	1	17,361	106.1330	17,190	16,197	17,245	0	(68)	0	0	4.500	1.928	MON	61	738	04/08/2014	01/01/2027
3138EJ-KA-5	FNMA PASS-THRU INT 15 YEAR			2	1	158,313	106.0680	156,954	147,975	156,995	0	(543)	0	0	4.000	1.965	MON	493	5,985	05/10/2013	09/01/2026
3138EJ-WY-0	FNMA PASS-THRU INT 15 YEAR			2	1	971,103	101.6140	983,856	968,229	972,374	0	(375)	0	0	2.500	2.393	MON	2,017	24,370	11/21/2013	10/01/2027
3138EK-MJ-1	FNMA PASS-THRU INT 15 YEAR			2	1	358,821	103.5480	356,939	344,709	357,918	0	(889)	0	0	3.000	2.028	MON	862	10,435	12/08/2014	02/01/2028
3138EL-KX-0	FNMA PASS-THRU INT 15 YEAR			2	1	210,666	105.9510	210,507	198,683	209,369	0	(578)	0	0	4.000	1.987	MON	662	8,051	08/13/2013	05/01/2027
3138EM-CY-5	FNMA PASS-THRU INT 15 YEAR			2	1	32,150	106.0560	31,838	30,020	31,973	0	(112)	0	0	4.000	1.778	MON	100	1,215	05/12/2014	02/01/2027
3138EP-QL-1	FNMA PASS-THRU INT 15 YEAR			2	1	2,722,246	106.0410	2,682,960	2,530,115	2,713,241	0	(9,005)	0	0	4.000	1.486	MON	8,434	59,570	05/06/2015	02/01/2029
3138EQ-CT-7	FNMA PASS-THRU INT 15 YEAR			2	1	848,895	103.1190	840,946	815,510	848,761	0	(134)	0	0	3.000	2.222	MON	2,039	0	12/01/2015	09/01/2030
3138LY-2K-2	FNMA PASS-THRU INT 15 YEAR			2	1	249,465	103.5410	244,833	236,459	247,878	0	(749)	0	0	3.000	1.800	MON	591	7,156	04/12/2013	06/01/2027
3138MD-2T-8	FNMA PASS-THRU INT 15 YEAR			2	1	363,876	101.6150	353,909	348,285	361,906	0	(946)	0	0	2.500	1.605	MON	726	8,769	04/12/2013	10/01/2027
3138WP-JE-5	FNMA PASS-THRU INT 15 YEAR			2	1	543,144	101.3260	532,042	525,079	541,677	0	(1,008)	0	0	2.500	1.814	MON	1,094	11,796	02/12/2015	04/01/2028
31403D-DK-2	FNMA PASS-THRU INT 15 YEAR			2	1	144,615	107.1480	152,194	142,041	143,083	0	(268)	0	0	6.000	5.473	MON	710	8,661	12/13/2006	03/01/2021
31410L-EC-2	FNMA PASS-THRU INT 15 YEAR			2	1	131,427	107.1860	129,873	121,166	128,381	0	(1,048)	0	0	5.000	2.067	MON	505	6,141	04/16/2012	07/01/2024
31412Q-EQ-8	FNMA PASS-THRU INT 15 YEAR			2	1	33,901	107.5520	33,898	31,518	33,627	0	(171)	0	0	4.500	2.065	MON	118	1,436	04/08/2014	08/01/2024
31417C-7C-3	FNMA PASS-THRU INT 15 YEAR			2	1	409,754	103.5720	401,256	387,417	406,908	0	(1,256)	0	0	3.000	1.772	MON	969	11,706	12/11/2012	09/01/2027
31417D-CC-5	FNMA PASS-THRU INT 15 YEAR			2	1	205,689	101.6130	199,619	196,450	204,605	0	(561)	0	0	2.500	1.558	MON	409	4,948	12/31/2012	10/01/2027
31417G-YR-1	FNMA PASS-THRU INT 15 YEAR			2	1	535,714	101.3250	533,722	526,743	535,135	0	(567)	0	0	2.500	2.143	MON	1,097	13,256	12/08/2014	06/01/2028
31418A-FY-9	FNMA PASS-THRU INT 15 YEAR			2	1	230,705	103.5680	232,471	224,462	230,097	0	(379)	0	0	3.000	2.361	MON	561	6,790	04/02/2014	06/01/2027
31418B-NE-2	FNMA PASS-THRU INT 15 YEAR			2	1	537,515	103.1020	528,585	512,682	536,292	0	(1,222)	0	0	3.000	2.177	MON	1,282	12,881	02/12/2015	02/01/2030
31418M-PE-6	FNMA PASS-THRU INT 15 YEAR			2	1	1,232,491	108.9360	1,226,143	1,125,563	1,210,471	0	(11,524)	0	0	6.000	2.410	MON	5,628	68,444	05/15/2013	11/01/2023
31416Y-C9-7	FNMA PASS-THRU INT 20 YEAR			2	1	848,932	108.8790	848,355	779,172	846,445	0	(1,984)	0	0	4.500	2.231	MON	2,922	35,446	06/17/2014	04/01/2031
31418B-D3-7	FNMA PASS-THRU INT 20 YEAR			2	1	2,805,227	104.4900	2,827,364	2,705,871	2,801,193	0	(3,226)	0	0	3.500	2.915	MON	7,892	95,394	06/17/2014	06/01/2034
31403D-DS-5	FNMA PASS-THRU LNG 15+ YR			2	1	1,319,952	113.4090	1,346,703	1,187,474	1,316,946	0	(1,693)	0	0	6.000	2.092	MON	5,937	71,929	08/16/2012	01/01/2036

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
31368H-LZ-4	FNMA PASS-THRU LNG 30 YEAR			2	1	661,366	114.1860	714,970	626,145	658,820	0	(670)	0	0	6.000	4.488	MON	3,131	37,922	06/01/2009	12/01/2033
31371K-K7-5	FNMA PASS-THRU LNG 30 YEAR			2	1	90,392	118.5400	94,823	79,993	89,965	0	(304)	0	0	7.000	4.066	MON	467	5,637	02/27/2012	02/01/2032
31371K-T9-2	FNMA PASS-THRU LNG 30 YEAR			2	1	24,434	112.1740	27,323	24,358	24,410	0	(3)	0	0	5.500	5.445	MON	112	1,356	09/06/2002	09/01/2032
31371K-VH-1	FNMA PASS-THRU LNG 30 YEAR			2	1	40,420	114.2850	44,411	38,860	40,250	0	(37)	0	0	6.500	5.379	MON	210	2,542	04/01/2005	11/01/2032
31371N-H4-0	FNMA PASS-THRU LNG 30 YEAR			2	1	52,465	111.4300	55,790	50,068	52,372	0	(16)	0	0	7.000	5.169	MON	292	3,568	08/04/2008	08/01/2037
31384W-LF-5	FNMA PASS-THRU LNG 30 YEAR			2	1	52,403	114.2850	57,577	50,380	52,135	0	(54)	0	0	6.500	5.257	MON	273	3,310	04/01/2005	05/01/2031
31385J-F8-6	FNMA PASS-THRU LNG 30 YEAR			2	1	31,486	116.8690	35,376	30,270	31,353	0	(26)	0	0	6.500	5.430	MON	164	1,985	04/01/2005	06/01/2032
31385J-JF-6	FNMA PASS-THRU LNG 30 YEAR			2	1	17,151	115.3160	19,015	16,489	17,077	0	(14)	0	0	6.500	5.422	MON	89	1,075	04/01/2005	07/01/2032
31385W-V6-3	FNMA PASS-THRU LNG 30 YEAR			2	1	45,110	114.2850	49,564	43,369	44,918	0	(38)	0	0	6.500	5.437	MON	235	2,846	04/01/2005	10/01/2032
31385X-F8-5	FNMA PASS-THRU LNG 30 YEAR			2	1	67,290	112.4760	69,317	61,628	67,207	0	(115)	0	0	5.500	2.894	MON	282	3,425	02/27/2012	07/01/2033
3138A2-AX-7	FNMA PASS-THRU LNG 30 YEAR			2	1	214,648	106.0740	219,556	206,984	214,472	0	(96)	0	0	4.000	3.260	MON	690	8,356	08/13/2013	12/01/2040
3138A2-BX-6	FNMA PASS-THRU LNG 30 YEAR			2	1	735,333	108.2310	732,871	677,136	734,856	0	(588)	0	0	3.850	1.823	MON	2,172	30,776	12/08/2014	12/01/2040
3138AV-GD-1	FNMA PASS-THRU LNG 30 YEAR			2	1	991,764	108.0030	997,565	923,645	991,207	0	(695)	0	0	4.500	2.866	MON	3,464	42,279	06/19/2012	11/01/2041
3138E2-LR-4	FNMA PASS-THRU LNG 30 YEAR			2	1	418,652	106.0990	418,858	394,780	419,489	0	(340)	0	0	4.000	2.876	MON	1,316	15,928	08/29/2014	01/01/2042
3138EG-H5-6	FNMA PASS-THRU LNG 30 YEAR			2	1	291,730	110.6120	296,768	268,296	290,990	0	(465)	0	0	5.000	2.590	MON	1,118	13,538	06/18/2013	07/01/2037
3138EH-3F-7	FNMA PASS-THRU LNG 30 YEAR			2	1	256,152	106.1310	254,479	239,778	255,622	0	(236)	0	0	4.000	2.800	MON	799	9,674	05/03/2013	10/01/2041
3138EH-BD-3	FNMA PASS-THRU LNG 30 YEAR			2	1	693,359	106.1420	693,485	653,356	692,633	0	(537)	0	0	4.000	2.843	MON	2,178	26,377	12/09/2014	05/01/2041
3138EH-GP-1	FNMA PASS-THRU LNG 30 YEAR			2	1	147,295	108.2260	148,657	137,358	147,432	0	(110)	0	0	4.500	2.854	MON	515	6,253	04/26/2012	12/01/2040
3138EH-JW-3	FNMA PASS-THRU LNG 30 YEAR			2	1	159,899	114.2850	161,896	141,660	159,847	0	(153)	0	0	6.500	2.354	MON	767	9,330	04/25/2012	10/01/2039
3138EJ-7F-9	FNMA PASS-THRU LNG 30 YEAR			2	1	50,289	106.1560	49,639	46,760	50,253	0	(37)	0	0	4.000	2.669	MON	156	1,572	02/06/2015	08/01/2042
3138EJ-EY-0	FNMA PASS-THRU LNG 30 YEAR			2	1	177,122	106.4750	179,051	168,163	177,396	0	(129)	0	0	4.000	3.007	MON	561	6,770	05/09/2014	06/01/2042
3138EJ-MS-4	FNMA PASS-THRU LNG 30 YEAR			2	1	58,464	103.5760	59,331	57,283	58,427	0	(20)	0	0	3.500	3.203	MON	167	2,016	02/03/2014	06/01/2042
3138EK-2D-6	FNMA PASS-THRU LNG 30 YEAR			2	1	564,694	106.1100	563,370	530,931	565,778	0	1,083	0	0	4.000	2.362	MON	1,770	0	11/30/2015	12/01/2042
3138EK-F5-9	FNMA PASS-THRU LNG 30 YEAR			2	1	63,456	108.2110	63,635	58,807	63,341	0	(61)	0	0	4.500	2.971	MON	221	2,681	01/09/2013	12/01/2041
3138EK-VL-6	FNMA PASS-THRU LNG 30 YEAR			2	1	10,987	103.5580	11,150	10,767	10,980	0	(4)	0	0	3.500	3.196	MON	31	379	02/03/2014	03/01/2043
3138EK-WB-7	FNMA PASS-THRU LNG 30 YEAR			2	1	743,575	106.1240	738,674	696,048	742,227	0	(438)	0	0	4.000	2.324	MON	2,320	28,076	05/03/2013	06/01/2042
3138EL-X7-3	FNMA PASS-THRU LNG 30 YEAR			2	1	77,946	108.1920	78,562	72,614	78,064	0	(68)	0	0	4.500	3.024	MON	272	3,306	05/12/2014	04/01/2042
3138EL-X8-1	FNMA PASS-THRU LNG 30 YEAR			2	1	262,150	113.5860	264,500	232,863	261,372	0	(510)	0	0	6.000	3.022	MON	1,164	14,134	04/04/2014	07/01/2038
3138EM-5Y-3	FNMA PASS-THRU LNG 30 YEAR			2	1	1,186,907	110.5060	1,190,337	1,077,170	1,185,418	0	(2,012)	0	0	5.000	2.225	MON	4,488	54,447	05/12/2014	09/01/2039
3138EM-FX-4	FNMA PASS-THRU LNG 30 YEAR			2	1	55,606	103.5320	56,450	54,524	55,572	0	(20)	0	0	3.500	3.249	MON	159	1,917	02/03/2014	12/01/2043
3138MA-KX-5	FNMA PASS-THRU LNG 30 YEAR			2	1	142,012	103.3670	143,915	139,228	142,344	0	(53)	0	0	3.500	3.169	MON	406	4,899	07/31/2014	09/01/2042
3138MD-ZA-3	FNMA PASS-THRU LNG 30 YEAR			2	1	58,076	103.3430	58,102	56,222	58,010	0	(30)	0	0	3.500	3.026	MON	164	1,983	06/04/2013	10/01/2042
3138MF-TC-1	FNMA PASS-THRU LNG 30 YEAR			2	1	81,661	103.3630	83,831	81,104	81,648	0	(11)	0	0	3.500	3.413	MON	237	2,857	06/26/2013	11/01/2042
3138MR-LL-3	FNMA PASS-THRU LNG 30 YEAR			2	1	221,094	103.3360	216,270	209,289	220,708	0	(181)	0	0	3.500	2.678	MON	610	7,992	02/11/2013	01/01/2043
3138NX-KJ-5	FNMA PASS-THRU LNG 30 YEAR			2	1	133,435	100.2690	138,021	137,651	133,528	0	70	0	0	3.000	3.427	MON	344	4,143	06/26/2013	01/01/2043
3138W6-BW-5	FNMA PASS-THRU LNG 30 YEAR			2	1	701,872	100.3250	702,397	700,121	701,766	0	(65)	0	0	3.000	2.984	MON	1,750	23,464	06/18/2013	03/01/2043
3138W9-SB-7	FNMA PASS-THRU LNG 30 YEAR			2	1	2,899,046	96.6350	2,945,041	3,047,592	2,902,380	0	2,753	0	0	2.500	3.098	MON	6,349	78,543	07/17/2014	08/01/2043
3138WD-H9-5	FNMA PASS-THRU LNG 30 YEAR			2	1	71,937	103.4890	71,621	69,206	72,079	0	(49)	0	0	3.500	2.967	MON	202	2,430	11/24/2014	11/01/2044
3138WD-LR-0	FNMA PASS-THRU LNG 30 YEAR			2	1	819,410	103.4880	812,933	785,533	818,801	0	(571)	0	0	3.500	2.956	MON	2,291	27,585	12/08/2014	12/01/2044
3138WE-KJ-7	FNMA PASS-THRU LNG 30 YEAR			2	1	226,332	103.3350	223,241	216,036	226,904	0	572	0	0	3.500	2.859	MON	630	635	10/22/2015	04/01/2045
3138WF-3A-2	FNMA PASS-THRU LNG 30 YEAR			2	1	244,470	103.3410	241,398	233,593	245,112	0	642	0	0	3.500	2.879	MON	681	685	10/28/2015	11/01/2045
3138WF-PR-1	FNMA PASS-THRU LNG 30 YEAR			2	1	719,697	106.1300	713,584	672,368	719,832	0	136	0	0	4.000	2.700	MON	2,241	6,737	09/14/2015	09/01/2045
3138WG-C9-3	FNMA PASS-THRU LNG 30 YEAR			2	1	372,178	103.2500	371,700	360,000	372,196	0	17	0	0	3.500	3.076	MON	1,050	0	12/10/2015	12/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR			2	1	135,206	100.0870	135,117	135,000	135,207	0	1	0	0	3.000	2.999	MON	338	0	12/10/2015	12/01/2045
3138WQ-A7-7	FNMA PASS-THRU LNG 30 YEAR			2	1	226,868	103.5250	233,443	225,494	226,816	0	(26)	0	0	3.500	3.425	MON	658	7,931	08/13/2013	05/01/2043
3138XP-MC-4	FNMA PASS-THRU LNG 30 YEAR			2	1	680,632	108.2600	680,204	628,306	682,100	0	(527)	0	0	4.500	2.884	MON	2,356	28,617	05/28/2014	03/01/2044
3138Y3-X7-1	FNMA PASS-THRU LNG 30 YEAR			2	1	616,434	105.8540	613,234	579,321	616,743	0	310	0	0	4.000	2.793	MON	1,931	7,778	08/28/2015	10/01/2044
3138YT-6D-1	FNMA PASS-THRU LNG 30 YEAR			2	1	1,531,358	103.3410	1,513,921	1,464,976	1,535,118	0	3,760	0	0	3.500	2.895	MON	4,273	4,280	10/15/2015	10/01/2045
31391K-5X-1	FNMA PASS-THRU LNG 30 YEAR			2	1	30,274	114.2850	33,263	29,105	30,134	0	(30)	0	0	6.500	5.331	MON	158	1,923	04/01/2005	05/01/2032
31402C-TT-9	FNMA PASS-THRU LNG 30 YEAR			2	1	605,160	114.1430	625,642	548,122	601,987	0	(1,068)	0	0	6.000	3.116	MON	2,741	33,198	04/25/2011	02/01/2034
31402C-VY-5	FNMA PASS-THRU LNG 30 YEAR			2	1	559,799	110.6190	560,243	506,462	559,934	0	(1,029)	0	0	5.000	1.977	MON	2,110	25,601	02/27/2014	02/01/2034
31402C-Y3-0	FNMA PASS-THRU LNG 30 YEAR			2	1	184,815	113.9990	196,875	172,699	184,134	0	(227)	0	0	6.000	4.015	MON	864	10,472	10/14/2009	03/01/2034
31402Q-YV-7	FNMA PASS-THRU LNG 30 YEAR			2	1	71,310	112.5680	73,518	65,310	71,279	0	(100)	0	0	5.500	2.719	MON	299	3,631	02/27/2012	02/01/2035
31402R-F8-7	FNMA PASS-THRU LNG 30 YEAR			2	1	53,615	110.5300	54,532	49,336	53,530	0	(65)	0	0	5.000	2.427	MON	206	2,496	06/18/2013	06/01/2035
31402R-LZ-0	FNMA PASS-THRU LNG 30 YEAR			2	1	38,438	113.7400	39,249	34,508	38,338	0	(54)	0	0	6.000	2.760	MON	173	2,094	04/17/2012	08/01/2035
31402U-R9-5	FNMA PASS-THRU LNG 30 YEAR			2	1	89,262	112.5810	92,036	81,751	89,180	0	(142)	0	0	5.500	2.914	MON	375	4,527	02/27/2012	10/01/2033
31403D-BY-4	FNMA PASS-THRU LNG 30 YEAR			2	1	159,568	110.3050	158,391	143,593	159,421	0	(213)	0	0	5.000	1.766	MON	598	7,265	12/08/2014	03/01/2036

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
31403D-D9-7	FNMA PASS-THRU LNG 30 YEAR			2	1	314,853	112.4090	324,328	288,525	314,456	0	(301)	0	0	5.500	2.477	MON	1,322	16,055	08/13/2013	01/01/2036
31410F-6B-6	FNMA PASS-THRU LNG 30 YEAR			2	1	514,675	115.8530	544,392	469,899	512,576	0	(448)	0	0	7.000	4.292	MON	2,741	33,269	02/05/2010	04/01/2037
31410G-AQ-6	FNMA PASS-THRU LNG 30 YEAR			2	1	224,633	110.2920	222,887	202,088	224,206	0	(288)	0	0	5.000	1.625	MON	842	10,218	07/01/2014	12/01/2036
31410G-RL-9	FNMA PASS-THRU LNG 30 YEAR			2	1	195,908	114.6070	215,856	188,345	195,660	0	(54)	0	0	6.500	5.231	MON	1,020	12,441	04/04/2008	11/01/2037
31410K-DN-1	FNMA PASS-THRU LNG 30 YEAR			2	1	385,114	113.1680	397,277	351,051	385,066	0	(253)	0	0	6.000	2.532	MON	1,755	21,283	10/27/2011	05/01/2038
31410K-NH-3	FNMA PASS-THRU LNG 30 YEAR			2	1	456,828	111.7060	454,930	407,257	456,737	0	(402)	0	0	5.500	1.342	MON	1,867	22,669	12/08/2014	05/01/2038
31410K-RB-2	FNMA PASS-THRU LNG 30 YEAR			2	1	107,829	114.2850	119,516	104,578	107,735	0	(23)	0	0	6.500	5.084	MON	566	6,862	07/16/2008	07/01/2038
31410K-T8-7	FNMA PASS-THRU LNG 30 YEAR			2	1	265,462	113.1020	272,175	240,645	265,914	0	(227)	0	0	6.000	2.225	MON	1,203	14,642	08/29/2012	05/01/2037
31410K-US-1	FNMA PASS-THRU LNG 30 YEAR			2	1	444,783	112.5160	453,892	403,402	444,015	0	(439)	0	0	5.500	1.929	MON	1,849	22,440	04/16/2012	08/01/2037
31410L-DU-3	FNMA PASS-THRU LNG 30 YEAR			2	1	42,327	108.2240	42,674	39,431	42,284	0	(32)	0	0	4.500	2.869	MON	148	1,793	04/16/2012	02/01/2041
31411B-GT-4	FNMA PASS-THRU LNG 30 YEAR			2	1	376,450	112.5640	386,543	343,398	376,808	0	(331)	0	0	5.500	2.297	MON	1,574	19,046	04/18/2013	12/01/2036
31412R-FJ-1	FNMA PASS-THRU LNG 30 YEAR			2	1	418,351	108.2360	418,056	386,245	417,843	0	(331)	0	0	4.500	2.505	MON	1,448	17,548	07/01/2014	03/01/2040
31414B-WE-6	FNMA PASS-THRU LNG 30 YEAR			2	1	387,857	111.3400	402,941	361,902	387,072	0	(199)	0	0	5.500	3.005	MON	1,659	20,337	03/01/2011	02/01/2038
31416B-LD-8	FNMA PASS-THRU LNG 30 YEAR			2	1	310,386	112.5050	309,625	275,210	310,717	0	331	0	0	5.500	1.043	MON	1,261	11,498	02/12/2015	08/01/2037
31416C-JV-9	FNMA PASS-THRU LNG 30 YEAR			2	1	305,610	113.0200	310,821	275,014	305,142	0	(248)	0	0	6.000	2.271	MON	1,375	16,753	04/16/2012	11/01/2038
31416R-RB-1	FNMA PASS-THRU LNG 30 YEAR			2	1	402,418	108.1380	399,924	369,827	403,089	0	671	0	0	4.500	2.022	MON	1,387	12,762	02/12/2015	06/01/2039
31416T-ZU-6	FNMA PASS-THRU LNG 30 YEAR			2	1	136,897	112.8470	138,551	122,778	136,933	0	(106)	0	0	6.000	2.109	MON	614	7,683	08/15/2012	07/01/2039
31416W-H3-9	FNMA PASS-THRU LNG 30 YEAR			2	1	423,206	110.2830	426,659	386,876	422,915	0	(338)	0	0	5.000	2.612	MON	1,612	19,543	04/17/2012	06/01/2040
31416X-J7-6	FNMA PASS-THRU LNG 30 YEAR			2	1	1,099,729	106.0860	1,101,351	1,038,168	1,098,353	0	(766)	0	0	4.000	2.830	MON	3,461	41,866	04/16/2012	01/01/2041
31417D-2G-7	FNMA PASS-THRU LNG 30 YEAR			2	1	74,240	100.2500	70,892	70,715	74,102	0	(69)	0	0	3.000	2.401	MON	177	2,129	11/14/2012	11/01/2042
31417D-2M-4	FNMA PASS-THRU LNG 30 YEAR			2	1	172,581	100.2500	172,716	172,285	172,563	0	(12)	0	0	3.000	2.993	MON	431	5,190	06/18/2013	11/01/2042
31417D-3H-4	FNMA PASS-THRU LNG 30 YEAR			2	1	270,721	100.2870	257,917	257,179	270,689	0	(279)	0	0	3.000	2.342	MON	643	7,741	11/30/2012	11/01/2042
31417D-F9-9	FNMA PASS-THRU LNG 30 YEAR			2	1	62,244	100.6350	59,207	58,833	62,101	0	(68)	0	0	3.000	2.303	MON	147	1,772	10/12/2012	10/01/2042
31417D-GE-7	FNMA PASS-THRU LNG 30 YEAR			2	1	219,292	100.8220	229,039	227,172	219,550	0	132	0	0	3.000	3.481	MON	568	6,848	08/13/2013	10/01/2042
31417D-LP-6	FNMA PASS-THRU LNG 30 YEAR			2	1	403,980	103.3600	397,005	384,099	403,345	0	(318)	0	0	3.500	2.754	MON	1,120	13,501	03/12/2013	10/01/2042
31417D-MU-4	FNMA PASS-THRU LNG 30 YEAR			2	1	50,519	100.6350	48,297	47,992	50,408	0	(51)	0	0	3.000	2.365	MON	120	1,445	10/09/2012	10/01/2042
31417D-MV-2	FNMA PASS-THRU LNG 30 YEAR			2	1	139,254	100.5410	132,905	132,190	138,948	0	(140)	0	0	3.000	2.358	MON	330	3,983	10/09/2012	10/01/2042
31417D-QW-6	FNMA PASS-THRU LNG 30 YEAR			2	1	172,964	100.4500	165,131	164,391	172,590	0	(171)	0	0	3.000	2.373	MON	411	4,950	10/09/2012	10/01/2042
31417E-CK-5	FNMA PASS-THRU LNG 30 YEAR			2	1	153,323	100.4490	148,983	148,318	153,448	0	(106)	0	0	3.000	2.566	MON	371	4,468	01/31/2013	12/01/2042
31417E-SS-1	FNMA PASS-THRU LNG 30 YEAR			2	1	251,177	96.6350	249,588	258,280	251,316	0	138	0	0	2.500	2.840	MON	538	6,476	12/08/2014	01/01/2043
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR			2	1	598,427	103.5320	602,982	582,411	598,067	0	(241)	0	0	3.500	3.097	MON	1,699	20,475	07/01/2014	07/01/2043
31417G-FT-8	FNMA PASS-THRU LNG 30 YEAR			2	1	50,437	103.5320	51,210	49,463	50,409	0	(15)	0	0	3.500	3.216	MON	144	1,741	02/03/2014	04/01/2043
31417L-CP-8	FNMA PASS-THRU LNG 30 YEAR			2	1	307,735	108.2090	313,040	289,292	307,414	0	(167)	0	0	4.500	2.736	MON	1,085	13,164	08/13/2013	09/01/2039
31417Y-W4-5	FNMA PASS-THRU LNG 30 YEAR			2	1	248,431	108.2010	249,616	230,696	248,190	0	(188)	0	0	4.500	2.803	MON	865	10,501	04/16/2012	03/01/2041
31418A-DH-8	FNMA PASS-THRU LNG 30 YEAR			2	1	136,853	103.4240	138,764	134,170	137,169	0	(54)	0	0	3.500	3.164	MON	391	4,729	07/31/2014	03/01/2042
31418B-U7-9	FNMA PASS-THRU LNG 30 YEAR			2	1	1,491,347	105.8990	1,478,506	1,396,148	1,491,432	0	86	0	0	4.000	2.740	MON	4,654	9,322	10/08/2015	09/01/2045
31418B-VH-6	FNMA PASS-THRU LNG 30 YEAR			2	1	1,502,128	105.8990	1,489,281	1,406,322	1,502,216	0	87	0	0	4.000	2.742	MON	4,688	9,396	10/08/2015	10/01/2045
31418B-WE-2	FNMA PASS-THRU LNG 30 YEAR			2	1	193,690	100.0870	193,549	193,380	193,691	0	1	0	0	3.000	2.998	MON	483	0	12/10/2015	11/01/2045
31418M-2T-8	FNMA PASS-THRU LNG 30 YEAR			2	1	43,078	112.8780	43,912	38,903	42,961	0	(66)	0	0	6.000	3.456	MON	195	2,360	04/17/2012	10/01/2039
31418M-EA-6	FNMA PASS-THRU LNG 30 YEAR			2	1	84,333	114.2850	89,956	78,712	84,077	0	(52)	0	0	6.500	4.683	MON	426	5,195	08/21/2009	10/01/2038
31418M-GG-1	FNMA PASS-THRU LNG 30 YEAR			2	1	656,131	112.3710	669,418	595,721	653,690	0	(846)	0	0	5.500	2.764	MON	2,730	33,119	05/02/2012	09/01/2038
31418M-SR-4	FNMA PASS-THRU LNG 30 YEAR			2	1	142,520	111.8000	143,225	128,108	142,737	0	(167)	0	0	5.500	2.428	MON	587	7,128	08/14/2014	06/01/2039
31418T-JF-5	FNMA PASS-THRU LNG 30 YEAR			2	1	859,951	110.6360	857,131	774,731	859,534	0	(777)	0	0	5.000	2.244	MON	3,228	38,984	06/17/2014	05/01/2040
31418U-4W-1	FNMA PASS-THRU LNG 30 YEAR			2	1	99,934	110.3080	99,255	89,980	99,878	0	(92)	0	0	5.000	2.225	MON	375	4,559	12/08/2014	07/01/2040
31418U-D2-7	FNMA PASS-THRU LNG 30 YEAR			2	1	246,241	110.4240	244,276	221,216	246,092	0	(236)	0	0	5.000	2.168	MON	922	11,285	12/08/2014	06/01/2040
31419A-4N-4	FNMA PASS-THRU LNG 30 YEAR			2	1	164,965	103.4130	166,995	161,483	165,287	0	(71)	0	0	3.500	3.119	MON	471	5,692	05/09/2014	02/01/2041
31419A-L7-0	FNMA PASS-THRU LNG 30 YEAR			2	1	201,283	113.1710	207,676	183,506	200,905	0	(228)	0	0	6.000	3.738	MON	918	11,146	08/13/2013	04/01/2040
31419A-NJ-2	FNMA PASS-THRU LNG 30 YEAR			2	1	139,710	111.7290	142,270	127,335	139,473	0	(155)	0	0	5.500	3.172	MON	584	7,105	04/16/2012	12/01/2039
31419A-P5-0	FNMA PASS-THRU LNG 30 YEAR			2	1	76,797	114.2850	77,649	67,944	76,722	0	(74)	0	0	6.500	2.238	MON	368	4,477	04/18/2012	10/01/2039
31419A-VS-3	FNMA PASS-THRU LNG 30 YEAR			2	1	139,950	106.2090	140,995	132,752	140,180	0	(97)	0	0	4.000	2.866	MON	443	5,367	10/31/2013	11/01/2040
31419B-BT-1	FNMA PASS-THRU LNG 30 YEAR			2	1	18,154	106.1440	18,014	16,971	18,140	0	(16)	0	0	4.000	2.681	MON	57	827	12/09/2014	02/01/2041
31419F-FV-3	FNMA PASS-THRU LNG 30 YEAR			2	1	148,704	108.2290	150,105	138,692	148,586	0	(95)	0	0	4.500	2.758	MON	520	6,298	04/16/2012	11/01/2040
31419J-SV-1	FNMA PASS-THRU LNG 30 YEAR			2	1	107,529	108.2290	109,677	101,338	107,451	0	(59)	0	0	4.500	3.012	MON	380	4,618	07/16/2013	11/01/2040
31371M-6M-4	FNMA PASS-THRU LNG IO 7-10YR			2	1	152,437	108.0130	152,831	141,493	152,183	0	(91)	0	0	5.500	2.183	MON	649	7,874	06/27/2011	01/01/2037
31418M-5M-0	FNMA PASS-THRU MEGA MULTI 7			2	1	1,542,100	107.9450	1,495,028	1,384,991	1,520,039	0	(22,062)	0	0	4.515	(0.387)	MON	5,385	41,052	04/09/2015	02/01/2020
3138EJ-P8-5	FNMA PASS-THRU SF30 LTV125+			2	1	2,501,279	107.7110	2,524,905	2,344,148	2,494,735	0	(4,870)	0	0	4.000	2.603	MON	7,814	94,394	06/17/2014	08/01/2032
3138EN-Z9-3	FNMA PASS-THRU SF30 LTV125+			2	1	235,744	103.3320	234,653	227,087	236,312	0	568	0	0	3.500	2.974	MON	662	1,996	08/18/2015	01/01/2044

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 (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
3138LU-TV-7	FNMA PASS-THRU SF30 LTV125+			2	1	53,069	103.3340	52,844	51,139	53,197	0	128	0	0	3.500	2.906	MON	149	450	08/19/2015	06/01/2042
3138LX-QH-5	FNMA PASS-THRU SF30 LTV125+			2	1	71,115	103.3340	70,814	68,529	71,286	0	171	0	0	3.500	2.964	MON	200	602	08/19/2015	06/01/2042
3138M2-BN-5	FNMA PASS-THRU SF30 LTV125+			2	1	127,244	103.3280	126,726	122,645	127,547	0	303	0	0	3.500	3.070	MON	358	1,078	08/19/2015	07/01/2042
3138MQ-X9-9	FNMA PASS-THRU SF30 LTV125+			2	1	185,795	103.3390	184,947	178,971	186,239	0	444	0	0	3.500	2.963	MON	522	1,570	08/18/2015	01/01/2043
31417C-GZ-2	FNMA PASS-THRU SF30 LTV125+			2	1	70,121	103.3230	69,817	67,571	70,291	0	170	0	0	3.500	2.775	MON	197	594	08/19/2015	07/01/2042
31417C-NZ-4	FNMA PASS-THRU SF30 LTV125+			2	1	131,303	103.3210	130,730	126,528	131,620	0	317	0	0	3.500	2.897	MON	369	1,116	08/19/2015	08/01/2042
31418A-M9-6	FNMA PASS-THRU SF30 LTV125+			2	1	466,603	103.3340	464,452	449,467	467,718	0	1,115	0	0	3.500	2.989	MON	1,311	3,948	08/18/2015	12/01/2042
31416Y-UL-0	FNMA PASS-THRU SHRT 10 YEAR			2	1	538,094	103.1820	528,778	512,471	529,457	0	(2,814)	0	0	3.000	1.490	MON	1,281	15,584	08/18/2011	07/01/2021
3138AF-W6-3	FNMA PASS-THRU LNG 30 YEAR			2	1	1,568,887	108.2340	1,573,197	1,453,514	1,567,824	0	(1,216)	0	0	4.500	2.747	MON	5,451	65,895	06/17/2014	05/01/2041
31387D-3Q-0	FNMA POOL #581407			2	1	3,280	112.0110	3,616	3,228	3,270	0	(2)	0	0	7.000	6.588	MON	19	231	06/25/2001	06/01/2031
31418M-FD-9	FNMA POOL #AD0163			2	1	190,336	113.9560	205,227	180,093	189,713	0	(131)	0	0	6.000	4.028	MON	900	10,822	08/17/2009	09/01/2039
31418M-J5-2	FNMA POOL #AD0283			2	1	290,995	106.9630	285,557	266,968	282,381	0	(2,564)	0	0	5.500	2.294	MON	1,224	14,727	09/01/2011	09/01/2024
3138AV-QX-6	FNMA POOL #AJ4069			2	1	139,007	106.0880	137,983	130,065	138,892	0	(118)	0	0	4.000	2.718	MON	434	5,253	12/08/2014	10/01/2041
31392A-JW-9	FNMA REMIC TRUST 2001-50			2	1	191,505	114.6560	207,648	181,106	185,608	0	(176)	0	0	7.000	6.134	MON	1,056	12,779	06/28/2005	10/25/2041
31392B-MM-5	FNMA REMIC TRUST 2001-79			2	1	45,426	113.6840	50,368	44,305	44,480	0	(15)	0	0	7.000	6.905	MON	258	3,123	01/04/2002	03/25/2045
31393A-P9-2	FNMA REMIC TRUST 2003-W4			2	1	46,507	112.8780	48,983	43,395	44,646	0	(24)	0	0	7.000	6.154	MON	253	2,874	08/13/2003	10/25/2042
31394A-CM-6	FNMA REMIC TRUST 2004-W9			2	1	3,575,045	114.8680	3,509,899	3,055,594	3,569,846	0	284	0	0	7.000	2.057	MON	17,824	214,611	08/13/2013	02/25/2044
31394A-CS-3	FNMA REMIC TRUST 2004-W9			2	1	1,088,065	104.3590	1,068,700	1,024,061	1,088,702	0	637	0	0	3.139	1.396	MON	2,679	2,691	11/19/2015	12/25/2043
31396X-D3-5	FNMA REMIC TRUST 2007-W10			2	1	577,340	111.7350	594,897	532,418	574,785	0	(1,116)	0	0	6.324	3.676	MON	2,806	34,022	03/29/2011	08/25/2047
31396Q-V3-0	FNMA REMIC TRUST 2009-66			2	1	408,177	107.5880	399,909	371,704	403,434	0	(1,467)	0	0	6.000	2.695	MON	1,859	22,867	09/12/2011	05/25/2039
31398N-2E-3	FNMA REMIC TRUST 2010-123			2	1	829,967	117.4370	877,356	747,087	811,954	0	(931)	0	0	7.000	4.673	MON	4,358	52,940	10/08/2010	11/25/2040
3136A3-7D-7	FNMA REMIC TRUST 2012-39			2	1	485,171	104.7430	479,418	457,708	478,505	0	(471)	0	0	4.000	2.800	MON	1,526	18,646	06/19/2012	03/25/2042
31358S-7A-3	FNMA SERIES 2001-T3			2	1	60,758	116.3930	69,004	59,285	59,325	0	(7)	0	0	7.500	7.548	MON	371	4,469	02/25/2001	11/25/2040
31392J-AA-7	FNMA SERIES 2003-W2 6.50%			2	1	68,981	114.1330	74,411	65,197	65,712	0	(12)	0	0	6.500	6.257	MON	353	4,265	01/09/2003	07/25/2042
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						111,369,499	XXX	111,602,301	104,373,210	111,006,926	0	(220,400)	0	0	XXX	XXX	XXX	376,385	3,836,764	XXX	XXX
3137B8-LR-6	FHLMC REMIC SERIES 4319			2	1	620,915	109.6930	606,602	553,000	608,043	0	(10,017)	0	0	5.026	2.823	MON	2,316	30,552	02/27/2014	03/15/2044
3137AY-CD-1	FHLMC REMIC SERIES K-025			2	1	94,386	99.7870	92,340	92,537	93,779	0	(183)	0	0	1.875	1.367	MON	145	1,742	02/04/2013	04/25/2022
3137BB-BD-1	FHLMC REMIC SERIES K-038			2	1	2,076,484	103.5930	2,071,860	2,000,000	2,065,843	0	(7,622)	0	0	3.389	2.936	MON	5,648	67,780	08/05/2014	03/25/2024
3137B0-3W-2	FHLMC REMIC SERIES K-502			2	1	62,800	100.0590	61,606	61,569	61,917	0	(308)	0	0	1.426	0.674	MON	73	909	03/01/2013	08/25/2017
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						2,854,585	XXX	2,832,408	2,707,106	2,829,582	0	(18,130)	0	0	XXX	XXX	XXX	8,182	100,983	XXX	XXX
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS			2	1FE	96,939	102.5150	99,929	97,477	96,946	0	3	0	0	5.343	5.454	JD	434	5,215	09/09/2011	12/01/2050
249218-BC-1	DENVER COLO PUB SCHS CTFS PART			2	1FE	60,000	98.8900	59,334	60,000	60,000	0	0	0	0	4.242	4.287	JD	113	2,545	04/18/2013	12/15/2037
91802R-AT-6	UTILITY DEBT SECURITIZATION AU			1	1FE	119,999	100.0660	120,079	120,000	119,999	0	0	0	0	2.042	2.053	JD	109	2,450	12/12/2013	06/15/2021
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						276,938	XXX	279,342	277,477	276,945	0	3	0	0	XXX	XXX	XXX	656	10,210	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						138,882,023	XXX	139,309,575	130,021,729	138,398,160	0	(280,662)	0	0	XXX	XXX	XXX	579,891	4,849,204	XXX	XXX
90131H-AM-7	21ST CENTY FOX AMER INC				2FE	240,204	114.9610	229,922	200,000	231,584	0	(8,620)	0	0	8.250	2.017	FA	6,463	8,250	04/06/2015	08/10/2018
90131H-BF-1	21ST CENTY FOX AMER INC				2FE	379,492	113.5440	425,790	375,000	379,402	0	(90)	0	0	6.200	6.188	JD	1,033	23,250	04/06/2015	12/15/2034
90131H-BK-0	21ST CENTY FOX AMER INC			1	2FE	2,988,354	111.4790	2,786,975	2,500,000	2,978,754	0	(9,600)	0	0	6.150	4.766	MS	51,250	76,875	04/06/2015	03/01/2037
90131H-BX-2	21ST CENTY FOX AMER INC 144A			1	2FE	546,519	98.4820	541,651	550,000	546,529	0	11	0	0	4.950	5.053	AO	5,294	0	10/14/2015	10/15/2045
88579Y-AH-4	3M CO			1	1FE	955,200	97.4830	974,830	1,000,000	956,404	0	793	0	0	3.875	4.180	JD	1,722	38,750	06/18/2014	06/15/2044
002824-BB-5	ABBOTT LABS			1	1FE	481,850	98.7460	493,730	500,000	482,731	0	881	0	0	2.950	3.419	MS	4,343	7,580	06/11/2015	03/15/2025
00287Y-AR-0	ABBVIE INC			1	2FE	829,230	97.9600	817,966	835,000	829,348	0	118	0	0	4.500	4.605	MN	4,906	18,788	05/05/2015	05/14/2035
001055-AH-5	AFLAC INC			1	1FE	1,021,880	101.3170	1,013,170	1,000,000	1,018,705	0	(3,175)	0	0	2.650	0.973	FA	10,011	0	10/22/2015	02/15/2017
001055-AL-6	AFLAC INC			1	1FE	525,442	103.5260	553,864	535,000	527,520	0	847	0	0	3.625	3.880	JD	862	19,394	06/21/2013	06/15/2023
00846U-AJ-0	AGILENT TECHNOLOGIES INC			1	2FE	425,213	100.0710	425,302	425,000	425,200	0	(12)	0	0	3.875	3.905	JJ	7,594	8,234	06/24/2015	07/15/2023
001306-AB-5	AHS HOSP CORP			1	1FE	355,000	99.7150	353,988	355,000	355,000	0	0	0	0	5.024	5.087	JJ	8,918	2,675	04/30/2015	07/01/2045
010392-FM-5	ALABAMA PWR CO			1	1FE	476,669	89.8440	431,251	480,000	476,719	0	50	0	0	3.750	3.825	MS	6,000	8,500	03/05/2015	03/01/2045
023135-AM-8	AMAZON COM INC			1	1FE	380,464	102.8950	385,856	375,000	380,050	0	(413)	0	0	3.300	3.067	JD	894	6,188	06/24/2015	12/05/2021
023135-AQ-9	AMAZON COM INC			1	1FE	356,132	106.4940	356,755	335,000	355,801	0	(330)	0	0	4.950	4.613	JD	1,198	16,583	01/13/2015	12/05/2044
0258M0-DK-2	AMERICAN EXPRESS CR CORP MTNBE				1FE	3,030,000	99.9900	2,999,700	3,000,000	3,023,664	0	(6,336)	0	0	2.125	1.880	MS	18,240	63,750	02/09/2015	03/18/2019
026351-AZ-9	AMERICAN GENERAL CORP				2FE	1,277,256	118.1590	1,234,762	1,045,000	1,250,574	0	(11,054)	0	0	6.625	4.664	FA	26,154	67,741	03/19/2015	02/15/2029
026874-DC-8	AMERICAN INTL GROUP INC			1	2FE	448,511	88.2030	396,914	450,000	448,559	0	49	0	0	3.875	3.937	JJ	8,041	8,719	01/12/2015	01/15/2035

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	
		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
00184A-AC-9	AOL TIME WARNER INC			1	2FE	3,444,422	123.7350	3,650,183	2,950,000	3,397,107	0	(18,924)	0	0	7.625	6.280	AO	47,487	224,937	07/15/2014	04/15/2031
037735-CT-2	APPALACHIAN PWR CO			1	2FE	1,347,592	94.1390	1,247,342	1,325,000	1,347,162	0	(399)	0	0	4.400	4.344	MN	7,449	58,300	12/05/2014	05/15/2044
037833-AS-9	APPLE INC			1	1FE	2,087,000	103.5940	2,071,880	2,000,000	2,084,932	0	(2,068)	0	0	3.450	2.895	MN	10,542	34,500	10/08/2015	05/06/2024
037833-BG-4	APPLE INC			1	1FE	661,469	101.2100	673,047	665,000	661,628	0	159	0	0	3.200	3.290	MN	2,837	10,640	06/24/2015	05/13/2025
038222-AK-1	APPLIED MATLS INC			1	1FE	2,053,000	101.7290	2,034,580	2,000,000	2,052,685	0	(315)	0	0	5.100	4.947	AO	27,483	0	10/22/2015	10/01/2035
042735-BE-9	ARROW ELECTRS INC			1	2FE	158,450	96.0640	153,702	160,000	158,557	0	108	0	0	4.000	4.161	AO	1,600	3,716	02/23/2015	04/01/2025
04621W-AA-8	ASSURED GTY US HLDGS INC			1	1FE	1,159,611	107.5860	1,086,619	1,010,000	1,153,177	0	(4,290)	0	0	7.000	5.825	JD	5,892	70,700	06/23/2014	06/01/2034
001957-BD-0	AT&T CORP. STEP UP			1	2FE	1,380,809	133.6080	1,603,296	1,200,000	1,351,038	0	(5,226)	0	0	8.250	7.143	MN	12,650	97,500	11/10/2010	11/15/2031
00206R-BK-7	AT&T INC			1	2FE	2,651,160	85.5470	2,566,410	3,000,000	2,652,184	0	1,024	0	0	4.350	5.182	JD	5,800	65,250	10/19/2015	06/15/2045
00206R-CM-2	AT&T INC			1	2FE	749,775	97.6020	732,015	750,000	749,795	0	20	0	0	3.000	3.027	JD	63	14,750	04/23/2015	06/30/2022
04650N-AB-0	AT&T INC GLBL			1	2FE	2,429,099	98.7720	2,197,677	2,225,000	2,423,073	0	(4,169)	0	0	5.350	4.791	MS	39,679	119,038	07/15/2014	09/01/2040
053807-AQ-6	AVNET INC NT 5.875%20			1	2FE	310,294	108.5120	298,408	275,000	301,548	0	(5,412)	0	0	5.875	3.546	JD	718	16,156	05/13/2014	06/15/2020
06050T-JZ-6	BANK AMER CHRLT NC MTN				1FE	1,938,304	118.7210	1,899,536	1,600,000	1,924,850	0	(9,302)	0	0	6.000	4.538	AO	20,267	96,000	07/15/2014	10/15/2036
06051G-EC-9	BANK AMER CORP				2FE	498,398	111.0770	483,185	435,000	476,344	0	(8,389)	0	0	5.625	3.363	JJ	12,234	24,469	06/19/2013	07/01/2020
06051G-FC-8	BANK AMER CORP				2FE	1,581,870	104.3690	1,565,535	1,500,000	1,579,805	0	(1,361)	0	0	5.000	4.713	JJ	33,333	75,000	06/18/2014	01/21/2044
06051G-FH-7	BANK AMER CORP				2FE	299,781	99.2180	297,654	300,000	299,806	0	18	0	0	4.200	4.253	FA	4,375	12,600	08/21/2014	08/26/2024
06051G-FM-6	BANK AMER CORP				2FE	278,312	97.8930	274,100	280,000	278,445	0	134	0	0	4.000	4.115	JJ	4,947	5,600	01/16/2015	01/22/2025
06051G-DZ-9	BANK AMER FDG CORP			1	2FE	1,546,748	115.8320	1,534,774	1,325,000	1,445,894	0	(31,990)	0	0	7.625	4.767	JD	8,419	101,031	08/15/2013	06/01/2019
072863-AC-7	BAYLOR SCOTT & WHITE HLDGS			1	1FE	425,000	94.5690	401,918	425,000	425,000	0	0	0	0	4.185	4.229	MN	2,273	10,029	04/15/2015	11/15/2045
075887-BG-3	BECTON DICKINSON & CO			1	2FE	350,000	100.8910	353,119	350,000	350,000	0	0	0	0	4.685	4.740	JD	729	16,398	12/04/2014	12/15/2044
075887-BM-0	BECTON DICKINSON & CO			1	2FE	1,000,276	101.0180	1,010,180	1,000,000	1,000,273	0	(3)	0	0	4.875	4.933	MN	6,229	48,750	04/27/2015	05/15/2044
09062X-AE-3	BIOGEN INC			1	2FE	279,776	101.1080	283,102	280,000	279,785	0	9	0	0	3.625	3.671	MS	2,989	0	09/10/2015	09/15/2022
097014-AL-8	BOEING CAP CORP			1	1FE	562,545	109.7140	548,570	500,000	543,878	0	(10,861)	0	0	4.700	2.303	AO	4,178	23,500	04/07/2014	10/27/2019
10112R-AR-5	BOSTON PPTYS LTD PARTNERSHIP			1	2FE	1,015,246	111.3020	1,029,544	925,000	975,836	0	(9,275)	0	0	5.625	4.422	MN	6,648	52,031	03/12/2012	11/15/2020
10112R-AU-8	BOSTON PPTYS LTD PARTNERSHIP			1	2FE	704,525	102.0470	688,817	675,000	697,149	0	(2,789)	0	0	3.850	3.364	FA	10,828	25,988	05/01/2013	02/01/2023
10112R-AW-4	BOSTON PPTYS LTD PARTNERSHIP			1	2FE	274,159	101.6810	279,623	275,000	274,330	0	70	0	0	3.800	3.872	FA	4,354	10,450	06/18/2013	02/01/2024
101137-AK-3	BOSTON SCIENTIFIC CORP			1	2FE	640,191	111.0410	610,726	550,000	609,331	0	(13,573)	0	0	6.000	3.160	JJ	15,217	33,000	01/07/2014	01/15/2020
101137-AL-1	BOSTON SCIENTIFIC CORP			1	2FE	905,229	122.0240	793,156	650,000	897,471	0	(5,457)	0	0	7.375	4.767	JJ	22,105	47,938	07/24/2014	01/15/2040
11120V-AA-1	BRIXMOR OPERATING PRTSHP LP			1	2FE	459,807	97.1580	446,927	460,000	459,822	0	16	0	0	3.850	3.892	FA	7,379	9,347	01/13/2015	02/01/2025
120568-AW-0	BUNGE LTD FIN CORP			1	2FE	594,488	99.4430	591,686	595,000	594,499	0	11	0	0	3.500	3.550	MN	2,140	0	11/19/2015	11/24/2020
120569-AA-6	BUNGE N A FIN LP			1	2FE	626,698	104.2570	599,478	575,000	603,446	0	(22,272)	0	0	5.900	1.888	AO	8,481	33,925	12/15/2014	04/01/2017
12189L-AB-7	BURLINGTON NORTHN SANTA FE CP			1	1FE	527,090	104.2270	521,135	500,000	522,040	0	(4,387)	0	0	3.600	2.608	MS	6,000	18,000	11/07/2014	09/01/2020
12189L-AD-3	BURLINGTON NORTHN SANTA FE CP			1	1FE	1,453,586	105.3990	1,475,586	1,400,000	1,433,207	0	(5,546)	0	0	4.100	3.654	JD	4,783	57,400	04/03/2012	06/01/2021
12189L-AP-6	BURLINGTON NORTHN SANTA FE CP			1	1FE	1,045,432	105.4680	1,017,766	965,000	1,043,913	0	(1,451)	0	0	5.150	4.693	MS	16,566	49,698	12/05/2014	09/01/2043
12189T-BC-7	BURLINGTON NORTHN SANTA FE CP			1	1FE	796,448	108.1480	865,184	800,000	798,427	0	374	0	0	4.700	4.814	AO	9,400	37,600	02/02/2010	10/01/2019
14040H-AY-1	CAPITAL ONE FINL CORP				2FE	347,466	108.3160	379,106	350,000	348,447	0	239	0	0	4.750	4.901	JJ	7,666	16,625	07/18/2011	07/15/2021
14040H-BD-6	CAPITAL ONE FINL CORP				2FE	1,422,302	99.3890	1,441,141	1,450,000	1,427,894	0	2,527	0	0	3.500	3.771	JD	2,256	50,750	09/26/2013	06/15/2023
14916R-AC-8	CATHOLIC HEALTH INITIATIVES			1	1FE	99,023	97.5380	97,538	100,000	99,264	0	95	0	0	2.950	3.094	MN	492	2,950	06/07/2013	11/01/2022
14916R-AE-4	CATHOLIC HEALTH INITIATIVES			1	1FE	104,956	100.4120	105,433	105,000	104,975	0	9	0	0	2.600	2.626	FA	1,138	2,730	10/23/2013	08/01/2018
14987B-AE-3	CC HLDGS GS V LLC/CROWN CASTL			1	2FE	477,237	98.1420	485,803	495,000	480,570	0	1,622	0	0	3.849	4.374	AO	4,022	19,053	05/28/2014	04/15/2023
151020-AR-5	CELGENE CORP			1	2FE	458,753	100.9720	464,471	460,000	458,818	0	64	0	0	3.550	3.626	FA	6,305	0	08/03/2015	08/15/2022
125509-BH-1	CIGNA CORP			1	2FE	1,465,432	113.8670	1,447,250	1,271,000	1,454,253	0	(4,982)	0	0	6.150	5.106	MN	9,988	78,167	07/16/2014	11/15/2036
125509-AZ-2	CIGNA CORP 7.875%				2FE	466,437	131.3790	591,206	450,000	461,797	0	(801)	0	0	7.875	7.738	MN	4,528	35,438	12/12/2006	05/15/2027
172967-GK-1	CITIGROUP INC				2FE	1,434,254	102.2870	1,508,733	1,475,000	1,443,765	0	3,921	0	0	4.050	4.481	JJ	25,057	59,738	06/25/2013	07/30/2022
172967-HB-0	CITIGROUP INC				2FE	917,650	108.5490	895,529	825,000	907,645	0	(6,763)	0	0	5.500	4.275	MS	13,613	45,375	07/07/2014	09/13/2025
172967-JH-5	CITIGROUP INC				2FE	499,125	99.6170	498,085	500,000	499,380	0	255	0	0	1.800	1.869	FA	3,650	4,500	02/12/2015	02/05/2018
172967-JU-6	CITIGROUP INC				2FE	2,077,000	101.4800	2,029,600	2,000,000	2,076,897	0	(103)	0	0	4.650	4.465	JJ	39,008	0	12/02/2015	07/30/2045
172967-KB-6	CITIGROUP INC				2FE	1,003,400	99.1920	991,920	1,000,000	1,003,346	0	(54)	0	0	2.650	2.592	AO	4,785	0	12/01/2015	10/26/2020
172967-BL-4	CITIGROUP INC. 6.625%				2FE	641,031	118.0130	708,078	600,000	631,554	0	(1,094)	0	0	6.625	6.209	JD	1,767	39,750	03/28/2005	06/15/2032
126117-AQ-3	CNA FINL CORP			1	2FE	446,018	110.8290	426,692	385,000	429,002	0	(8,710)	0	0	5.875	3.225	FA	8,545	22,619	05/13/2014	08/15/2020
126117-AS-9	CNA FINL CORP			1	2FE	179,366	99.5500	179,190	180,000	179,461	0	53	0	0	3.950	4.032	MN	909	7,110	03/10/2014	05/15/2024
12634M-AB-6	CNOOC LIMITED			1	1FE	384,411	95.1600	369,221	388,000	384,614	0	203	0	0	3.500	3.643	MN	2,112	6,790	04/28/2015	05/05/2025
191219-BE-3	COCA COLA ENTERPRISES INC			1	1FE	496,896	131.1080	524,432	400,000	485,521	0	(4,889)	0	0	6.750	4.571	MS	7,950	27,000	08/07/2013	09/15/2028
20030N-BQ-3	COMCAST CORP 4.600% 8/15/			1	1FE	3,635,380	101.2520	3,543,820	3,500,000	3,635,199	0	(181)	0	0	4.600	4.412	FA	60,822	0	12/03/2015	08/15/2045
20030N-AM-3	COMCAST CORP NEW			1	1FE	1,062,155	124.4580	1,026,779	825,000	1,052,929	0	(6,378)	0	0	6.450	4.477	MS	15,668	53,213	07/15/2014	03/15/2037
20030N-BD-2	COMCAST CORP NEW			1	1FE	103,753	101.6270	101,627	100,000	102,564	0	(354)	0	0	3.125	2.713	JJ	1,441	3,125	07/12/2012	07/15/2022
205887-BR-2	CONAGRA FOODS INC			1	2FE	312,533	96.2030	300,153	312,000	312,351	0	(51)	0	0	3.200	3.210	JJ	4,326	9,984	06/19/2013	01/25/2023

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
20826F-AD-8	CONOCOPHILLIPS CO			1	1FE	1,896,637	91.4520	1,737,588	1,900,000	1,896,969	0	289	0	0	3.350	3.399	MN	8,133	64,180	11/06/2014	11/15/2024
210371-AL-4	CONSTELLATION ENERGY GROUP INC			1	2FE	243,063	108.5750	238,865	220,000	234,730	0	(2,688)	0	0	5.150	3.684	JD	944	11,330	08/01/2013	12/01/2020
212015-AH-4	CONTINENTAL RESOURCES INC			1	2FE	470,888	73.7500	320,813	435,000	462,487	0	(3,519)	0	0	5.000	3.958	MS	6,404	21,750	05/21/2014	09/15/2022
224044-BR-7	COX COMMUNICATIONS INC NEW 144A			1	2FE	3,174,390	96.2980	2,600,046	2,700,000	3,157,071	0	(11,988)	0	0	6.450	5.187	JD	14,513	174,150	07/15/2014	12/01/2036
224044-CA-3	COX COMMUNICATIONS INC NEW 144A			1	2FE	1,169,814	88.0920	1,145,196	1,300,000	1,195,521	0	11,499	0	0	2.950	4.269	JD	107	38,350	11/27/2013	06/30/2023
12626P-AN-3	CRH AMER INC 144A			1	2FE	1,811,675	100.0570	1,826,040	1,825,000	1,811,795	0	120	0	0	5.125	5.240	MN	11,172	46,766	05/21/2015	05/18/2045
126408-GK-3	CSX CORP			1	2FE	1,369,632	116.3880	1,280,268	1,100,000	1,359,238	0	(7,185)	0	0	6.150	4.480	MN	11,275	67,650	07/15/2014	05/01/2037
126408-HC-0	CSX CORP			1	2FE	2,141,200	84.5820	2,114,550	2,500,000	2,141,538	0	338	0	0	3.950	4.931	MN	16,733	0	12/04/2015	05/01/2050
126410-LK-3	CSX TRANSN INC				2FE	104,969	127.0420	119,419	94,000	98,631	0	(826)	0	0	9.754	8.582	JD	408	9,165	09/01/2004	06/15/2020
126650-CL-2	CVS HEALTH CORP			1	2FE	2,075,340	102.0580	2,041,160	2,000,000	2,073,786	0	(1,554)	0	0	3.875	3.438	JJ	34,660	0	10/08/2015	07/20/2025
126650-CN-8	CVS HEALTH CORP			1	2FE	896,715	105.3430	948,087	900,000	896,737	0	22	0	0	5.125	5.215	JJ	20,628	0	07/13/2015	07/20/2045
247126-AJ-4	DELPHI CORP			1	2FE	259,733	100.7650	261,989	260,000	259,775	0	23	0	0	4.150	4.206	MS	3,177	10,790	03/13/2014	03/15/2024
25466A-AD-3	DISCOVER BK				2FE	450,941	102.1560	454,594	445,000	450,615	0	(325)	0	0	4.200	4.046	FA	7,424	9,345	06/24/2015	08/08/2023
25468P-BW-5	DISNEY WALT CO MTNS BE				1FE	2,079,510	137.0880	2,056,320	1,500,000	2,075,288	0	(4,222)	0	0	7.000	3.839	MS	35,000	0	11/02/2015	03/01/2032
257375-AE-5	DOMINION GAS HOLDINGS LLC			1	1FE	499,450	98.5850	492,925	500,000	499,522	0	52	0	0	3.550	3.596	MN	2,958	17,750	08/06/2014	11/01/2023
260543-BJ-1	DOW CHEM CO				2FE	975,770	123.5050	988,040	800,000	948,425	0	(7,203)	0	0	7.375	5.557	MN	9,833	59,000	01/08/2014	11/01/2029
260543-BX-0	DOW CHEM CO			1	2FE	925,752	117.8650	875,737	743,000	830,865	0	(23,727)	0	0	8.550	4.807	MN	8,117	63,527	03/20/2012	05/15/2019
260543-BY-8	DOW CHEM CO			1	2FE	471,165	143.7120	538,920	375,000	467,672	0	(1,949)	0	0	9.400	7.652	MN	4,504	35,250	07/16/2014	05/15/2039
260543-CC-5	DOW CHEM CO			1	2FE	93,873	104.6770	91,069	87,000	91,194	0	(784)	0	0	4.250	3.200	MN	472	3,698	06/11/2012	11/15/2020
260543-CH-4	DOW CHEM CO			1	2FE	836,111	95.7320	813,722	850,000	838,286	0	1,500	0	0	3.000	3.251	MN	3,258	25,500	07/15/2014	11/15/2022
260543-CL-5	DOW CHEM CO			1	2FE	221,261	90.3940	203,387	225,000	221,337	0	59	0	0	4.625	4.785	AO	2,602	10,840	09/09/2014	10/01/2044
26138E-AP-4	DR PEPPER SNAPPLE GROUP INC			1	2FE	1,265,625	100.4440	1,255,550	1,250,000	1,262,428	0	(1,907)	0	0	3.200	3.037	MN	5,111	40,000	04/30/2014	11/15/2021
263534-CC-1	DU PONT E I DE NEMOURS & CO			1	1FE	812,258	95.6990	717,743	750,000	811,165	0	(1,093)	0	0	4.900	4.409	JJ	16,946	18,375	03/06/2015	01/15/2041
263901-AF-7	DUKE ENERGY INDIANA INC			1	1FE	547,050	108.0540	540,270	500,000	546,649	0	(401)	0	0	4.900	4.359	JJ	11,297	0	07/22/2015	07/15/2043
278062-AC-8	EATON CORP PLC			1	2FE	523,392	96.7640	508,011	525,000	523,738	0	165	0	0	2.750	2.808	MN	2,366	14,438	11/14/2013	11/02/2022
29250R-AT-3	ENBRIDGE ENERGY PARTNERS L P			1	2FE	518,681	76.4450	363,114	475,000	517,421	0	(872)	0	0	5.500	4.934	MS	7,692	26,125	07/15/2014	09/15/2040
29273R-AQ-2	ENERGY TRANSFER PRTNRS L P			1	2FE	148,424	93.4260	130,796	140,000	145,620	0	(788)	0	0	5.200	4.489	FA	3,033	7,280	05/07/2012	02/01/2022
29273R-AS-8	ENERGY TRANSFER PRTNRS L P			1	2FE	698,834	82.3160	584,444	710,000	701,054	0	1,065	0	0	3.600	3.844	FA	10,650	25,560	10/22/2013	02/01/2023
29348Q-AB-8	ENOGEX LLC 144A			1	2FE	101,737	108.2310	97,408	90,000	96,740	0	(1,433)	0	0	6.250	4.332	MS	1,656	5,625	04/23/2012	03/15/2020
29365T-AA-2	ENTERGY TEXAS INC			1	1FE	1,613,109	113.2250	1,545,521	1,365,000	1,508,488	0	(43,327)	0	0	7.125	3.530	FA	40,523	97,256	07/10/2013	02/01/2019
29379V-AZ-6	ENTERPRISE PRODS OPER LLC			1	2FE	503,748	90.4260	456,651	505,000	503,950	0	127	0	0	3.350	3.411	MS	4,981	16,918	07/07/2014	03/15/2023
26884L-AB-5	EQT CORP			1	2FE	197,779	95.2070	185,654	195,000	196,847	0	(267)	0	0	4.875	4.744	MN	1,215	9,506	04/16/2012	11/15/2021
26884L-AA-7	EQT CORP 8.125%			1	2FE	346,680	108.0190	307,854	285,000	322,365	0	(10,015)	0	0	8.125	4.023	JD	1,930	23,156	07/01/2013	06/01/2019
294752-AH-3	EQUITY ONE			1	2FE	139,427	96.5700	135,198	140,000	139,586	0	52	0	0	3.750	3.835	MN	671	5,250	10/22/2012	11/15/2022
26884T-AA-0	ERAC USA FINANCE COMPANY				2FE	155,460	109.5650	153,391	140,000	149,272	0	(1,753)	0	0	5.250	3.751	AO	1,838	7,350	04/16/2012	10/01/2020
26884T-AN-2	ERAC USA FINANCE COMPANY 144 A			1	2FE	158,157	92.9910	148,786	160,000	158,183	0	26	0	0	4.500	4.623	FA	2,720	3,540	02/10/2015	02/15/2045
26884A-AD-5	ERP OPER LTD PARTNERSHIP			1	2FE	464,524	128.6780	450,373	350,000	453,496	0	(7,633)	0	0	7.570	4.149	FA	10,009	26,495	07/16/2014	08/15/2026
26884A-AY-9	ERP OPER LTD PARTNERSHIP			1	2FE	669,850	108.0180	729,122	675,000	672,356	0	509	0	0	4.750	4.906	JD	1,425	32,063	07/12/2010	07/15/2020
26884A-AZ-6	ERP OPER LTD PARTNERSHIP			1	2FE	693,296	108.5280	705,432	650,000	681,693	0	(4,683)	0	0	4.625	3.741	JD	1,336	30,063	08/14/2013	12/15/2021
29736R-AG-5	ESTEE LAUDER COS INC			1	1FE	587,994	100.9060	605,436	600,000	588,106	0	112	0	0	4.375	4.548	JD	1,167	13,927	06/01/2015	06/15/2045
30161M-AG-8	EXELON GENERATION CO LLC			1	2FE	484,465	101.1590	414,752	410,000	481,485	0	(1,547)	0	0	6.250	5.051	AO	6,406	25,625	07/09/2014	10/01/2039
314275-AC-2	FEDERATED RETAIL HLDGS INC			1	2FE	275,648	101.1960	252,990	250,000	274,378	0	(590)	0	0	6.375	5.663	MS	4,693	15,938	10/09/2013	03/15/2037
31428X-AR-7	FEDEX CORP			1	2FE	225,000	116.4120	261,927	225,000	225,000	0	0	0	0	8.000	8.160	JJ	8,300	18,000	01/13/2009	01/15/2019
31428X-BE-5	FEDEX CORP			1	2FE	2,013,000	99.0760	1,981,520	2,000,000	2,012,984	0	(16)	0	0	4.750	4.764	MN	17,944	0	12/02/2015	11/15/2045
34354P-AD-7	FLOWSERVE CORP			1	2FE	1,061,880	98.8490	988,490	1,000,000	1,056,260	0	(5,620)	0	0	4.000	3.212	MN	5,111	40,000	02/05/2015	11/15/2023
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	693,584	110.4780	684,964	620,000	674,080	0	(9,461)	0	0	5.750	3.882	FA	14,854	35,650	12/12/2013	02/01/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	1,014,220	102.3040	1,023,040	1,000,000	1,011,321	0	(1,438)	0	0	4.250	4.097	MS	11,924	42,500	12/10/2013	09/20/2022
345397-WK-5	FORD MOTOR CREDIT CO LLC				2FE	655,350	102.7580	667,927	650,000	654,356	0	(476)	0	0	4.375	4.316	FA	11,454	28,438	11/12/2013	08/06/2023
345370-CQ-1	FORD MTR CO DEL				2FE	615,912	94.2630	565,578	600,000	615,604	0	(288)	0	0	4.750	4.634	JJ	13,142	28,500	12/05/2014	01/15/2043
361448-AK-9	GATX CORP			1	2FE	334,786	101.0780	323,450	320,000	322,485	0	(4,538)	0	0	3.500	2.055	JJ	5,164	11,200	06/20/2013	07/15/2016
361448-AR-4	GATX CORP			1	2FE	203,899	98.3990	201,718	205,000	204,320	0	201	0	0	2.500	2.625	MS	1,509	5,125	11/14/2013	03/15/2019
361448-AT-0	GATX CORP			1	2FE	120,160	98.3920	118,070	120,000	120,113	0	(30)	0	0	2.500	2.488	JJ	1,258	3,000	05/09/2014	07/30/2019
36962G-4Y-7	GENERAL ELEC CAP CORP				1FE	162,386	109.8380	173,544	158,000	160,573	0	(451)	0	0	4.625	4.306	JJ	3,532	7,308	09/12/2011	01/07/2021
36962G-3A-0	GENERAL ELEC CAP CORP MTN BE				1FE	143,204	125.5400	144,371	115,000	142,166	0	(738)	0	0	6.150	4.488	FA	2,829	7,073	07/30/2014	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP MTN BE				1FE	199,069	122.3560	201,887	165,000	197,790	0	(862)	0	0	5.875	4.500	JJ	4,497	9,694	07/01/2014	01/14/2038
36962G-4J-0	GENERAL ELEC CAP CORP MTN BE				1FE	309,865	112.1570	305,067	272,000	292,806	0	(4,747)	0	0	5.500	3.476	JJ	7,189	14,960	03/26/2012	01/08/2020
36962G-4R-2	GENERAL ELEC CAP CORP MTN BE				1FE	231,464	108.5580	244,256	225,000	228,779	0	(716)	0	0	4.375	4.020	MS	2,871	9,844	01/11/2012	09/16/2020

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
36962G-5Y-6	GENERAL ELEC CAP CORP MTN BE				1FE	101,032	100.3490	100,349	100,000	100,673	0	(359)	0	0	1.450	0.966	FMAN	125	1,096	03/30/2015	05/30/2017
369604-BF-9	GENERAL ELECTRIC CO			1	1FE	1,072,802	97.6790	1,050,049	1,075,000	1,072,922	0	36	0	0	4.125	4.181	AO	10,101	44,344	12/05/2014	10/09/2042
372546-AT-8	GEORGE WASHINGTON UNIVERSITY			1	1FE	300,000	96.3050	288,915	300,000	300,000	0	0	0	0	4.300	4.346	MS	3,798	14,262	07/29/2014	09/15/2044
375558-BG-7	GILEAD SCIENCES INC			1	1FE	1,607,490	101.6830	1,626,928	1,600,000	1,607,436	0	(54)	0	0	4.600	4.615	MS	21,876	0	10/05/2015	09/01/2035
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	854,884	113.7220	892,718	785,000	835,186	0	(7,158)	0	0	5.750	4.602	JJ	19,685	45,138	08/13/2013	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	658,620	101.1360	662,441	655,000	657,639	0	(345)	0	0	3.625	3.596	JJ	10,487	23,744	06/18/2013	01/22/2023
38141G-VS-0	GOLDMAN SACHS GROUP INC			1	1FE	1,016,000	99.3380	993,380	1,000,000	1,015,950	0	(50)	0	0	4.750	4.704	AO	9,236	0	10/21/2015	10/21/2045
38145X-AA-1	GOLDMAN SACHS GROUP INC				1FE	202,624	100.7150	201,430	200,000	202,258	0	(366)	0	0	2.625	2.256	JJ	2,202	2,625	06/24/2015	01/31/2019
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	382,498	97.1390	373,985	385,000	382,519	0	22	0	0	5.150	5.260	MN	2,148	9,914	05/19/2015	05/22/2045
38141E-A2-5	GOLDMAN SACHS GRP INC MTN BE				1FE	402,999	114.4260	377,606	330,000	378,778	0	(14,823)	0	0	7.500	2.562	FA	9,350	24,750	05/08/2014	02/15/2019
406216-BK-6	HALLIBURTON CO			1	1FE	2,001,400	98.8540	1,977,080	2,000,000	2,001,397	0	(3)	0	0	5.000	5.058	MN	13,333	0	11/17/2015	11/15/2045
423074-AV-5	HEINZ H J CO 144A			1	2FE	820,097	104.4910	809,805	775,000	819,824	0	(273)	0	0	5.200	4.886	JJ	20,038	0	08/12/2015	07/15/2045
428236-BR-3	HEWLETT PACKARD CO			1	2FE	1,494,662	87.3130	1,135,069	1,300,000	1,489,498	0	(3,575)	0	0	6.000	5.050	MS	22,967	78,000	07/15/2014	09/15/2041
437076-BA-9	HOME DEPOT INC			1	1FE	1,996,460	100.1740	2,003,480	2,000,000	1,996,468	0	8	0	0	4.200	4.255	AO	21,000	0	11/17/2015	04/01/2043
40428H-PN-6	HSBC USA INC NEW				1FE	505,145	99.5810	497,905	500,000	504,225	0	(920)	0	0	2.375	2.158	MN	1,583	11,875	02/12/2015	11/13/2019
444859-BE-1	HUMANA INC			1	2FE	636,915	99.3410	635,782	640,000	636,975	0	47	0	0	4.950	5.043	AO	7,920	32,736	09/16/2014	10/01/2044
44923Q-AG-9	HYUNDAI CAP AMER INC 144A			1	2FE	99,700	101.0520	101,052	100,000	99,838	0	59	0	0	2.875	2.961	FA	1,134	2,875	08/06/2013	08/09/2018
44923Q-AJ-3	HYUNDAI CAP AMER INC 144A			1	2FE	204,608	99.2800	203,524	205,000	204,752	0	76	0	0	2.550	2.608	FA	2,106	5,228	02/03/2014	02/06/2019
45685E-AE-6	ING US INC			1	2FE	79,873	101.0810	80,865	80,000	79,938	0	28	0	0	2.900	2.960	FA	876	2,320	08/14/2013	02/15/2018
458140-AN-0	INTEL CORP			1	1FE	1,480,500	99.5280	1,492,920	1,500,000	1,481,618	0	738	0	0	4.000	4.143	JD	2,667	60,000	06/20/2014	12/15/2032
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC			1	1FE	664,887	100.2750	666,829	665,000	664,888	0	1	0	0	3.750	3.787	JD	2,563	0	11/19/2015	12/01/2025
460146-CG-6	INTL PAPER CO			1	2FE	179,493	106.8010	180,494	169,000	175,937	0	(982)	0	0	4.750	4.028	FA	3,033	8,028	04/16/2012	02/15/2022
460146-CM-3	INTL PAPER CO			1	2FE	675,165	99.1620	674,302	680,000	675,253	0	88	0	0	5.000	5.120	MS	10,011	10,294	05/14/2015	09/15/2035
472319-AC-6	JEFFERIES GROUP INC NEW			1	2FE	397,688	92.3760	346,410	375,000	396,847	0	(569)	0	0	6.250	5.839	JJ	10,807	23,438	07/02/2014	01/15/2036
478160-BJ-2	JOHNSON & JOHNSON			1	1FE	2,222,280	110.2980	2,205,960	2,000,000	2,212,682	0	(8,349)	0	0	4.375	3.599	JD	6,319	87,500	11/07/2014	12/05/2033
46625H-JD-3	JPMORGAN CHASE & CO				1FE	340,817	107.8610	339,762	315,000	333,833	0	(2,771)	0	0	4.500	3.437	JJ	6,182	14,175	08/13/2013	01/24/2022
46625H-JJ-0	JPMORGAN CHASE & CO				2FE	1,921,774	98.2820	1,901,757	1,935,000	1,924,772	0	1,188	0	0	3.375	3.488	MN	10,884	65,306	02/12/2015	05/01/2023
46625H-JM-3	JPMORGAN CHASE & CO				2FE	2,831,475	108.8200	2,720,500	2,500,000	2,823,129	0	(5,550)	0	0	5.625	4.835	FA	52,734	140,625	06/23/2014	08/16/2043
485170-AJ-3	KANSAS CITY SOUTHERN 144A			1	2FE	253,966	90.1420	238,876	265,000	253,978	0	12	0	0	4.300	4.620	MN	1,456	0	12/10/2015	05/15/2043
487836-BC-1	KELLOGG CO			1	2FE	1,601,250	105.8580	1,587,870	1,500,000	1,591,096	0	(10,154)	0	0	4.150	2.511	MN	7,954	31,125	07/17/2015	11/15/2019
49306C-AB-7	KEY BK NA MED TERM SUBBKNTS BE				2FE	2,634,537	123.8520	2,538,966	2,050,000	2,586,698	0	(33,558)	0	0	6.950	4.213	FA	59,365	142,475	07/23/2014	02/01/2028
49427R-AK-8	KILROY RLTY L P			1	2FE	395,528	97.9960	391,984	400,000	395,837	0	220	0	0	4.250	4.399	FA	6,422	17,425	07/30/2014	08/15/2029
49446R-AN-9	KIMCO RLTY CORP			1	2FE	114,217	99.0590	113,918	115,000	114,240	0	23	0	0	3.400	3.540	MN	782	0	10/07/2015	11/01/2022
49456B-AH-4	KINDER MORGAN INC DEL			1	2FE	4,081,886	78.0630	3,454,288	4,425,000	4,083,586	0	1,701	0	0	5.550	6.212	JD	20,466	122,794	08/04/2015	06/01/2045
50181Q-AN-8	LCOR ALEXANDRIA LLC 144A			2	1FE	2,916,733	121.0000	2,802,770	2,316,338	2,836,405	0	(57,403)	0	0	9.628	4.556	MJSD	9,912	281,706	07/23/2014	08/24/2024
52602E-AD-4	LENDER PROCESSING SVCS INC			1	2FE	696,510	103.0000	673,620	654,000	654,000	0	(42,054)	0	0	5.750	5.833	AO	7,939	39,195	12/10/2014	04/15/2023
53079E-BF-0	LIBERTY MUT GROUP INC 144A			1	2FE	549,560	92.6030	509,317	550,000	549,570	0	7	0	0	4.850	4.914	FA	11,115	27,194	07/21/2014	08/01/2044
53217V-AC-3	LIFE TECHNOLOGIES CORP			1	2FE	312,973	110.8550	304,851	275,000	300,955	0	(5,687)	0	0	6.000	3.577	MS	5,500	16,500	12/16/2013	03/01/2020
534187-BC-2	LINCOLN NATL CORP IND			1	2FE	1,065,830	104.5530	1,045,530	1,000,000	1,048,489	0	(6,924)	0	0	4.200	3.357	MS	12,367	42,000	06/06/2013	03/15/2022
539830-BC-2	LOCKHEED MARTIN CORP			1	2FE	1,889,812	89.4260	1,721,451	1,925,000	1,890,784	0	971	0	0	3.600	3.765	MS	23,100	36,768	03/13/2015	03/01/2035
539830-BL-2	LOCKHEED MARTIN CORP			1	2FE	689,633	102.4370	717,059	700,000	689,652	0	19	0	0	4.700	4.850	MN	3,473	0	11/16/2015	05/15/2046
55616X-AC-1	MACYS RETAIL HLDGS INC			1	2FE	437,554	115.9840	434,940	375,000	427,232	0	(2,982)	0	0	7.000	5.491	FA	9,917	26,250	04/13/2012	02/15/2028
571748-AV-4	MARSH & MCLENNAN COS INC			1	1FE	179,566	99.0910	178,364	180,000	179,624	0	38	0	0	3.500	3.560	JD	490	6,300	06/16/2014	06/03/2024
575718-AE-1	MASS INST TECH MTN BE			1	1FE	185,000	102.5290	189,679	185,000	185,000	0	0	0	0	3.959	3.998	JJ	3,662	5,534	09/22/2014	07/01/2038
577778-BQ-5	MAY DEPT STORES CO			1	2FE	2,142,056	110.3610	2,069,269	1,875,000	2,111,131	0	(8,826)	0	0	6.900	5.773	JJ	59,656	129,375	03/20/2012	01/15/2032
577778-CE-1	MAY DEPT STORES CO			1	2FE	966,196	103.8970	829,098	798,000	956,104	0	(5,143)	0	0	6.700	5.125	JJ	24,654	53,466	07/15/2014	07/15/2034
58013M-EC-4	MCDONALDS CORP MED TERM NT BE			1	2FE	2,371,980	117.3050	2,346,100	2,000,000	2,371,238	0	(742)	0	0	6.300	4.964	AO	26,600	0	12/03/2015	10/15/2037
582839-AH-9	MEAD JOHNSON NUTRITION CO			1	2FE	59,975	100.7520	60,451	60,000	59,975	0	0	0	0	4.125	4.173	MN	399	0	10/29/2015	11/15/2025
585055-BG-0	MEDTRONIC INC			1	1FE	824,167	100.7100	830,858	825,000	824,224	0	57	0	0	2.500	2.540	MS	6,073	10,313	09/02/2015	03/15/2020
585055-BU-9	MEDTRONIC INC SR GLBL NT 45			1	1FE	4,096,320	103.1450	4,125,800	4,000,000	4,096,131	0	(189)	0	0	4.625	4.528	MS	54,472	23,125	11/17/2015	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE			1	1FE	274,002	96.2690	264,740	275,000	274,011	0	9	0	0	4.200	4.263	JJ	5,775	4,492	02/04/2015	07/01/2055
58933Y-AG-0	MERCK & CO INC NEW			1	1FE	1,359,041	99.7650	1,355,806	1,359,000	1,359,029	0	(12)	0	0	1.300	1.303	MN	2,110	17,667	01/08/2015	05/18/2018
59022C-AJ-2	MERRILL LYNCH & CO INC			1	2FE	313,676	113.4700	317,716	280,000	312,247	0	(827)	0	0	6.110	5.272	JJ	7,223	17,108	03/27/2014	01/29/2037
59156R-BG-2	METLIFE INC			1	1FE	620,437	104.9110	603,238	575,000	619,252	0	(798)	0	0	4.875	4.442	MN	3,738	28,031	07/01/2014	11/13/2043
592173-AE-8	METROPOLITAN LIFE INS CO 144A				1FE	80,898	127.0570	76,234	60,000	79,629	0	(1,269)	0	0	7.800	3.821	MN	780	4,680	03/20/2015	11/01/2025
594918-AJ-3	MICROSOFT CORP				1FE	2,051,960	103.9810	2,079,620	2,000,000	2,050,270	0	(1,116)	0	0	4.500	4.380	AO	22,500	90,000	06/20/2014	10/01/2040
617446-7U-7	MORGAN STANLEY				1FE	371,262	100.1340	385,516	385,000	377,942	0	2,894	0	0	2.125	2.973	AO	1,500	8,181	08/23/2013	04/25/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
617446-7X-1	MORGAN STANLEY				2FE	858,544	106.1550	881,087	830,000	856,391	0	(2,103)	0	0	5.000	4.656	MN	4,265	41,500	12/05/2014	11/24/2025
61746B-DJ-2	MORGAN STANLEY			1	1FE	363,477	102.4270	389,223	380,000	367,006	0	1,519	0	0	3.750	4.358	FA	4,988	14,250	08/13/2013	02/25/2023
61747Y-DY-8	MORGAN STANLEY			1	1FE	178,650	95.4110	171,740	180,000	178,671	0	21	0	0	4.300	4.392	JJ	3,311	3,870	01/22/2015	01/27/2045
629568-AX-4	NABORS INDS INC			1	2FE	415,633	82.1760	336,922	410,000	414,849	0	(733)	0	0	4.625	4.437	MS	5,583	18,963	12/05/2014	09/15/2021
63858S-BC-2	NATIONSBANK CORP MTN SUB NT BE				2FE	593,750	121.1700	605,850	500,000	587,936	0	(2,139)	0	0	6.975	5.630	MS	11,044	34,875	02/22/2013	03/07/2037
63946B-AH-3	NBCUNIVERSAL MEDIA LLC			1	1FE	39,759	99.2950	39,718	40,000	39,823	0	22	0	0	2.875	2.967	JJ	530	1,150	01/09/2013	01/15/2023
641423-BP-2	NEVADA POWER CO			1	1FE	773,553	126.2950	726,196	575,000	764,873	0	(5,847)	0	0	6.650	4.255	AO	9,559	38,238	07/01/2014	04/01/2036
651229-AN-6	NEWELL RUBBERMAID INC			1	2FE	59,932	98.2140	58,928	60,000	59,973	0	14	0	0	2.050	2.085	JD	103	1,230	11/29/2012	12/01/2017
651229-AS-5	NEWELL RUBBERMAID INC			1	2FE	104,670	90.2300	94,742	105,000	104,676	0	6	0	0	3.900	3.977	MN	819	0	10/14/2015	11/01/2025
654106-AE-3	NIKE INC			1	1FE	1,961,300	96.5000	1,930,000	2,000,000	1,961,410	0	110	0	0	3.875	4.026	MN	13,347	0	11/02/2015	11/01/2045
65473Q-BB-8	NISOURCE FIN CORP			1	2FE	161,829	106.2400	175,296	165,000	161,948	0	49	0	0	5.250	5.453	FA	3,273	8,663	06/20/2013	02/15/2043
655664-AH-3	NORDSTROM INC				2FE	350,731	122.2720	427,952	350,000	350,576	0	(29)	0	0	6.950	0.000	MS	7,162	24,325	07/15/2005	03/15/2028
655844-BN-7	NORFOLK SOUTHERN CORP			1	2FE	470,226	97.1660	461,539	475,000	470,235	0	9	0	0	4.800	4.926	FA	8,613	0	11/24/2015	08/15/2043
655855-FA-7	NORFOLK SOUTHN RY CO				2FE	146,499	127.5880	167,140	131,000	137,538	0	(1,166)	0	0	9.750	8.561	JD	568	12,773	09/01/2004	06/15/2020
665228-BV-3	NORTHERN ILL GAS 7.20%			1	1FE	509,072	101.8920	458,514	450,000	452,276	0	(5,858)	0	0	7.200	5.896	MN	4,140	32,400	06/14/2002	05/15/2016
665501-AJ-1	NORTHERN NAT GAS CO DEL			1	1FE	1,082,560	104.7140	1,047,140	1,000,000	1,050,020	0	(8,320)	0	0	4.250	3.262	JD	3,542	42,500	01/12/2012	06/01/2021
665772-CJ-6	NORTHN STS PWR CO MINN			1	1FE	897,690	88.2700	882,700	1,000,000	897,858	0	168	0	0	3.400	4.070	FA	12,844	0	12/03/2015	08/15/2042
666807-BJ-0	NORTHROP GRUMMAN CORP			1	2FE	674,818	89.8590	606,548	675,000	674,821	0	3	0	0	3.850	3.889	AO	5,486	17,975	02/03/2015	04/15/2045
66989H-AK-4	NOVARTIS CAPITAL CORP			1	1FE	2,013,100	97.9470	1,958,940	2,000,000	2,013,081	0	(19)	0	0	4.000	4.001	MN	9,111	0	12/02/2015	11/20/2045
62952E-AC-1	NYU HOSPS CTR			1	1FE	300,000	99.8230	299,469	300,000	300,000	0	0	0	0	4.784	4.841	JJ	7,176	8,611	11/20/2014	07/01/2044
67103H-AA-5	O REILLY AUTOMOTIVE INC NEW			1	2FE	146,376	108.1720	146,032	135,000	142,028	0	(1,246)	0	0	4.875	3.766	JJ	3,053	6,581	06/18/2012	01/14/2021
67103H-AC-1	O REILLY AUTOMOTIVE INC NEW			1	2FE	398,794	101.2110	404,844	400,000	399,088	0	118	0	0	3.800	3.876	MS	5,067	15,200	06/21/2013	09/01/2022
681919-AZ-9	OMNICOM GROUP INC				2FE	340,259	100.9440	328,068	325,000	338,455	0	(1,804)	0	0	3.625	2.926	MN	1,964	11,781	01/21/2015	05/01/2022
681919-BA-3	OMNICOM GROUP INC			1	2FE	113,037	99.0550	108,961	110,000	112,779	0	(258)	0	0	3.650	3.345	MN	669	4,037	01/13/2015	11/01/2024
68389X-AP-0	ORACLE CORP			1	1FE	1,449,450	97.6570	1,464,855	1,500,000	1,452,817	0	3,367	0	0	2.500	3.039	AO	7,917	18,750	06/16/2015	10/15/2022
694606-AA-2	PACIFIC MUT LIFE INS CO 144A				1FE	636,685	123.4240	617,120	500,000	611,063	0	(11,281)	0	0	7.900	4.607	JD	110	39,500	08/29/2013	12/30/2023
709599-AQ-7	PENSKE TRUCK LEASING CO 144A			1	2FE	174,951	98.3670	172,142	175,000	174,966	0	9	0	0	2.500	2.522	JD	194	4,375	06/12/2014	06/15/2019
713448-CX-4	PEPSICO INC				1FE	469,911	102.6410	482,413	470,000	469,916	0	5	0	0	3.100	3.127	JJ	6,637	0	07/14/2015	07/17/2022
718546-AC-8	PHILLIPS 66			1	2FE	195,515	102.8800	185,184	180,000	191,259	0	(1,617)	0	0	4.300	3.222	AO	1,935	7,740	05/06/2013	04/01/2022
718546-AK-0	PHILLIPS 66			1	2FE	222,174	93.7270	210,886	225,000	222,273	0	88	0	0	4.650	4.804	MN	1,337	10,404	11/12/2014	11/15/2034
718546-AL-8	PHILLIPS 66			1	2FE	1,482,750	89.2160	1,338,240	1,500,000	1,483,044	0	261	0	0	4.875	5.010	MN	9,344	72,719	11/13/2014	11/15/2044
720186-AH-8	PIEDMONT NAT GAS INC			1	1FE	299,478	97.4020	292,206	300,000	299,500	0	17	0	0	4.100	4.155	MS	4,100	11,719	09/15/2014	09/18/2034
724479-AH-3	PITNEY BOWES INC			1	2FE	1,374,119	109.3720	1,476,522	1,350,000	1,360,299	0	(2,914)	0	0	6.250	6.082	MS	24,844	84,375	09/10/2010	03/15/2019
69352P-AE-3	PPL CAP FDG INC			1	2FE	49,922	100.7420	50,371	50,000	49,944	0	7	0	0	3.500	3.549	JD	146	1,750	10/10/2012	12/01/2022
69352P-AF-0	PPL CAP FDG INC			1	2FE	332,765	99.6740	338,892	340,000	334,368	0	650	0	0	3.400	3.690	JD	963	11,560	06/18/2013	06/01/2023
740189-AK-1	PRECISION CASTPARTS CORP			1	1FE	159,757	99.2270	158,763	160,000	159,900	0	48	0	0	1.250	1.285	JJ	922	2,000	12/17/2012	01/15/2018
741503-AW-6	PRICELINE GRP INC			1	2FE	428,891	97.3260	418,502	430,000	428,966	0	75	0	0	3.650	3.715	MS	4,621	7,935	03/10/2015	03/15/2025
74153W-CD-9	PRICOA GLBL FDG I MTN 144A				1FE	3,060,420	99.8260	2,994,780	3,000,000	3,047,913	0	(12,507)	0	0	2.200	1.718	MN	8,250	66,000	02/02/2015	05/16/2019
74251V-AK-8	PRINCIPAL FINL GROUP INC			1	2FE	483,487	98.0290	475,441	485,000	483,571	0	84	0	0	3.400	3.467	MN	2,107	8,611	05/04/2015	05/15/2025
74256L-AN-9	PRINCIPAL LIFE GLOBAL FDG II 144A				1FE	1,691,007	99.6430	1,659,056	1,665,000	1,689,771	0	(1,236)	0	0	2.375	1.965	MS	12,083	0	10/22/2015	09/11/2019
743862-AA-2	PROVIDENT COS INC			1	2FE	531,414	116.3010	523,355	450,000	522,965	0	(4,126)	0	0	7.250	5.491	MS	9,606	32,625	11/22/2013	03/15/2028
74456Q-AQ-9	PUBLIC SVC ELEC GAS CO MTN BE			1	1FE	709,930	120.3160	691,817	575,000	704,216	0	(3,848)	0	0	5.700	4.133	JD	2,731	32,775	07/01/2014	12/01/2036
747525-AK-9	QUALCOMM INC			1	1FE	1,750,600	88.8510	1,777,020	2,000,000	1,751,142	0	542	0	0	4.800	5.756	MN	10,933	48,000	11/02/2015	05/20/2045
74834L-AW-0	QUEST DIAGNOSTICS INC			1	2FE	2,011,600	98.6400	1,972,800	2,000,000	2,009,882	0	(1,718)	0	0	2.500	2.389	MS	12,639	27,778	04/13/2015	03/30/2020
748356-AA-0	QUESTAR CORP			1	1FE	1,041,500	100.0500	1,000,500	1,000,000	1,000,949	0	(11,255)	0	0	2.750	1.616	FA	11,458	27,500	04/26/2012	02/01/2016
758202-AG-0	REED ELSEVIER CAP INC			1	2FE	337,335	116.6280	311,397	267,000	298,577	0	(9,521)	0	0	8.625	4.479	JJ	10,619	23,029	05/17/2012	01/15/2019
758202-AK-1	REED ELSEVIER CAP INC			1	2FE	1,122,260	97.1130	1,171,183	1,206,000	1,141,612	0	8,093	0	0	3.125	4.072	AO	7,956	37,688	07/15/2013	10/15/2022
758940-AB-6	REGIONS FINL CORP				2FE	1,254,720	119.7150	1,197,150	1,000,000	1,240,641	0	(14,079)	0	0	7.750	4.442	MS	22,819	38,750	05/15/2015	09/15/2024
759351-AJ-8	REINSURANCE GROUP AMER INC			1	2FE	199,036	107.8140	199,456	185,000	194,311	0	(1,516)	0	0	5.000	4.000	JD	771	9,250	05/31/2013	06/01/2021
82967N-AG-3	SIRIUS XM RADIO INC 144A			1	2FE	314,398	105.5000	305,950	290,000	310,115	0	(2,600)	0	0	5.250	4.087	FA	5,752	15,225	05/13/2014	08/15/2022
832696-AH-1	SMUCKER J M CO			1	2FE	508,800	99.4950	497,475	500,000	508,528	0	(272)	0	0	3.000	2.718	MS	4,417	0	10/13/2015	03/15/2022
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO			1	1FE	380,580	110.1350	330,405	300,000	379,123	0	(1,457)	0	0	5.450	3.845	FA	6,813	8,175	03/20/2015	02/01/2041
842400-FW-8	SOUTHERN CALIF EDISON CO			1	1FE	1,953,240	95.4120	1,908,240	2,000,000	1,953,316	0	76	0	0	3.900	4.083	MS	22,967	0	12/02/2015	03/15/2043
84265V-AG-0	SOUTHERN COPPER CORP			1	2FE	414,914	72.1730	324,779	450,000	415,686	0	522	0	0	5.250	5.899	MN	3,478	23,625	07/01/2014	11/08/2042
844741-AX-6	SOUTHWEST AIRLINES CO			1	2FE	77,797	103.9300	72,751	70,000	72,161	0	(1,804)	0	0	5.125	2.441	MS	1,196	3,588	10/16/2012	03/01/2017
845743-BN-2	SOUTHWESTERN PUB SVC CO			1	1FE	1,012,820	103.4460	1,034,460	1,000,000	1,011,862	0	(246)	0	0	4.500	4.471	FA	17,000	45,000	12/06/2011	08/15/2041
84755T-AE-7	SPECTRA ENERGY CAP LLC			1	2FE	154,499	85.5540	132,609	155,000	154,646	0	43	0	0	3.300	3.364	MS	1,506	5,115	02/25/2013	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1	2FE	764,102	76.8480	591,730	770,000	764,178	0	77	0	0	4.500	4.599	MS	10,203	17,614	03/09/2015	03/15/2045
86787E-AN-7	SUNTRUST BK ATL SR MD TM BK NT			1	1FE	959,850	95.6230	956,230	1,000,000	961,624	0	1,774	0	0	2.750	3.372	MN	4,583	13,750	08/12/2015	05/01/2023
869049-AE-6	SUSA PARTNERSHIP L P			1	1FE	1,138,762	133.0420	1,130,857	850,000	1,115,570	0	(16,923)	0	0	7.500	4.193	JD	5,313	63,750	08/14/2014	12/01/2027
87612E-BA-3	TARGET CORP			1	1FE	996,890	97.6380	976,380	1,000,000	996,903	0	13	0	0	4.000	4.059	JJ	20,000	0	10/21/2015	07/01/2042
882389-CC-1	TEXAS EASTN TRANSMISSION CORP			1	2FE	2,122,071	109.8230	1,772,543	1,614,000	2,092,825	0	(19,259)	0	0	7.000	4.497	JJ	52,096	112,980	06/18/2014	07/15/2032
883556-BE-1	THERMO FISHER SCIENTIFIC INC			1	2FE	54,888	99.9560	54,976	55,000	54,931	0	21	0	0	2.400	2.457	FA	550	1,320	12/04/2013	02/01/2019
883556-BF-8	THERMO FISHER SCIENTIFIC INC			1	2FE	230,780	103.8680	238,896	230,000	230,653	0	(67)	0	0	4.150	4.151	FA	3,977	9,545	01/29/2014	02/01/2024
88732J-AJ-7	TIME WARNER CABLE INC			1	2FE	529,244	101.1990	430,096	425,000	525,391	0	(2,665)	0	0	6.550	4.830	MN	4,640	27,838	07/15/2014	05/01/2037
88732J-AP-3	TIME WARNER CABLE INC			1	2FE	610,565	116.0050	551,024	475,000	534,110	0	(17,338)	0	0	8.750	4.495	FA	15,817	41,563	08/16/2011	02/14/2019
88732J-AS-7	TIME WARNER CABLE INC			1	2FE	1,871,062	114.8300	1,779,865	1,550,000	1,696,591	0	(40,617)	0	0	8.250	5.131	AO	31,969	127,875	07/22/2013	04/01/2019
88732J-BA-5	TIME WARNER CABLE INC			1	2FE	599,104	100.9730	555,352	550,000	581,673	0	(5,073)	0	0	4.000	2.912	MS	7,333	22,000	07/17/2012	09/01/2021
893045-AE-4	TRANS-ALLEGHENY INTST LINE CO 144A			1	2FE	699,468	100.0070	700,049	700,000	699,513	0	42	0	0	3.850	3.896	JD	2,246	26,201	12/08/2014	06/01/2025
89417E-AD-1	TRAVELERS COMPANIES INC			1	1FE	740,951	126.4460	727,065	575,000	734,318	0	(4,469)	0	0	6.250	4.311	JD	1,597	35,938	07/01/2014	06/15/2037
896516-AA-9	TRINITY HEALTH CR GROUP			1	1FE	534,470	94.7830	507,089	535,000	534,478	0	8	0	0	4.125	4.173	JD	1,839	17,716	02/05/2015	12/01/2045
902494-AT-0	TYSON FOODS INC			1	2FE	252,137	106.4360	255,446	240,000	249,109	0	(1,224)	0	0	4.500	3.869	JD	480	10,800	08/14/2013	06/15/2022
902494-AZ-6	TYSON FOODS INC			1	2FE	2,165,150	102.0620	2,143,302	2,100,000	2,162,411	0	(2,075)	0	0	4.875	4.689	FA	38,675	104,366	09/24/2014	08/15/2034
907818-DJ-4	UNION PAC CORP			1	1FE	811,134	106.8860	806,989	755,000	809,002	0	(1,140)	0	0	4.750	4.335	MS	10,560	35,863	07/01/2014	09/15/2041
907818-DR-6	UNION PAC CORP			1	1FE	567,276	104.3840	603,340	578,000	569,038	0	923	0	0	3.646	3.908	FA	7,961	21,074	01/21/2014	02/15/2024
907818-EF-1	UNION PAC CORP			1	1FE	1,968,240	96.7540	1,935,080	2,000,000	1,968,328	0	88	0	0	4.050	4.186	MN	13,950	0	11/02/2015	11/15/2045
91324P-BU-5	UNITEDHEALTH GROUP INC			1	1FE	599,507	101.4960	583,602	575,000	598,774	0	(489)	0	0	4.625	4.404	MN	3,398	26,594	07/01/2014	11/15/2041
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1FE	199,178	105.3290	210,658	200,000	199,184	0	6	0	0	4.750	4.833	JJ	4,169	0	07/20/2015	07/15/2045
91529Y-AH-9	UNUM GROUP			1	2FE	536,032	109.9880	538,941	490,000	519,799	0	(5,623)	0	0	5.625	4.233	MS	8,116	27,563	08/14/2013	09/15/2020
91913Y-AN-0	VALERO ENERGY CORP NEW			1	2FE	1,221,660	118.1430	1,181,430	1,000,000	1,209,669	0	(11,991)	0	0	9.375	2.542	MS	27,604	0	10/22/2015	03/15/2019
92343V-BT-0	VERIZON COMMUNICATIONS INC			1	2FE	1,282,380	118.7210	1,186,023	999,000	1,277,325	0	(4,287)	0	0	6.550	4.793	MS	19,267	65,435	03/02/2015	09/15/2043
92343V-BY-9	VERIZON COMMUNICATIONS INC			1	2FE	3,301,048	102.7660	3,262,821	3,175,000	3,287,616	0	(11,578)	0	0	4.150	3.679	MS	38,797	131,763	11/03/2014	03/15/2024
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2FE	394,918	94.6730	397,627	420,000	395,096	0	178	0	0	4.862	5.322	FA	7,374	10,210	06/15/2015	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC			1	2FE	1,909,300	91.5590	1,831,180	2,000,000	1,909,359	0	59	0	0	5.012	5.358	FA	36,198	0	12/02/2015	08/21/2054
927804-FA-7	VIRGINIA ELEC & PWR CO			1	1FE	729,727	122.9570	707,003	575,000	722,779	0	(4,679)	0	0	6.000	4.148	JJ	15,908	34,500	07/01/2014	01/15/2036
92826C-AE-2	VISA INC			1	1FE	374,494	100.9580	378,593	375,000	374,495	0	1	0	0	4.150	4.203	JD	735	0	12/09/2015	12/14/2035
929903-AM-4	WACHOVIA CORP NEW				1FE	783,979	111.1320	777,924	700,000	780,302	0	(2,484)	0	0	5.500	4.658	FA	16,042	38,500	07/02/2014	08/01/2035
931142-CB-7	WAL-MART STORES INC				1FE	1,706,854	113.9080	1,680,143	1,475,000	1,696,353	0	(7,184)	0	0	5.250	4.171	MS	25,813	77,438	07/15/2014	09/01/2035
931142-DQ-3	WAL-MART STORES INC			1	1FE	2,010,020	101.9460	2,038,920	2,000,000	2,009,997	0	(23)	0	0	4.300	4.315	AO	16,483	0	11/17/2015	04/22/2044
94973V-AN-7	WELLPOINT INC			1	2FE	602,267	118.5850	563,279	475,000	598,201	0	(3,363)	0	0	6.375	4.531	JD	1,346	30,281	10/14/2014	06/15/2037
94973V-BB-2	WELLPOINT INC			1	2FE	73,364	95.1560	76,125	80,000	73,421	0	57	0	0	4.650	5.289	JJ	1,715	1,860	06/24/2015	01/15/2043
94974B-GE-4	WELLS FARGO CO MTN BE				1FE	1,472,340	97.2880	1,459,320	1,500,000	1,472,494	0	154	0	0	4.650	4.824	MN	11,044	34,875	08/26/2015	11/04/2044
94974B-GL-8	WELLS FARGO CO MTN BE				1FE	647,530	102.1530	663,995	650,000	647,603	0	73	0	0	4.300	4.388	JJ	12,345	0	07/15/2015	07/22/2027
958254-AB-0	WESTERN GAS PARTNERS LP			1	2FE	411,264	88.4520	358,231	405,000	409,570	0	(623)	0	0	4.000	3.843	JJ	8,100	16,200	08/20/2013	07/01/2022
959802-AB-5	WESTERN UNION CO			1	2FE	1,129,120	103.1750	1,031,750	1,000,000	1,021,388	0	(27,743)	0	0	5.930	3.051	AO	14,825	59,300	12/08/2011	10/01/2016
96950F-AF-1	WILLIAMS PARTNERS L P			1	2FE	202,843	76.7350	126,613	165,000	200,360	0	(757)	0	0	6.300	4.854	AO	2,195	10,395	07/10/2012	04/15/2040
96950F-AJ-3	WILLIAMS PARTNERS L P			1	2FE	238,188	75.9060	182,174	240,000	238,488	0	200	0	0	3.350	3.487	FA	3,037	8,040	06/25/2014	08/15/2022
984121-BQ-5	XEROX CORP			1	2FE	453,411	104.7920	471,564	450,000	450,551	0	(474)	0	0	6.750	6.741	FA	12,656	30,375	08/25/2008	02/01/2017
984121-CD-3	XEROX CORP			1	2FE	1,143,593	100.9280	1,110,208	1,100,000	1,132,031	0	(5,263)	0	0	4.500	3.932	MN	6,325	49,500	10/01/2013	05/15/2021
984121-CF-8	XEROX CORP			1	2FE	451,737	100.7430	453,344	450,000	450,444	0	(356)	0	0	2.950	2.887	MS	3,909	13,275	03/22/2012	03/15/2017
984121-CB-7	XEROX CORPORATION			1	2FE	967,000	96.2190	769,752	800,000	962,194	0	(3,328)	0	0	6.750	5.322	JD	2,400	54,000	07/15/2014	12/15/2039
98978V-AB-9	ZOETIS INC			1	2FE	1,786,346	95.4850	1,718,730	1,800,000	1,788,448	0	1,420	0	0	3.250	3.381	FA	24,375	58,500	07/16/2014	02/01/2023
98978V-AH-6	ZOETIS INC			1	2FE	1,342,578	87.2990	1,178,537	1,350,000	1,342,399	0	(61)	0	0	4.700	4.799	FA	26,438	55,225	06/18/2015	02/01/2043
064159-AM-8	BANK OF NOVA SCOTIA		I		1FE	2,039,380	101.3280	2,026,560	2,000,000	2,033,228	0	(6,152)	0	0	2.550	0.929	JJ	23,942	0	10/22/2015	01/12/2017
136069-FA-4	CAN IMPERIAL BK 1.550%		I	1	1FE	989,720	99.5630	995,630	1,000,000	994,913	0	2,401	0	0	1.550	1.811	JJ	6,803	15,500	10/24/2013	01/23/2018
136375-BX-9	CANADIAN NATL RY CO		I	1	1FE	973,703	95.8890	934,918	975,000	974,079	0	122	0	0	2.250	2.278	MN	2,803	21,938	11/08/2012	11/15/2022
13645R-AV-6	CANADIAN PAC RY CO NEW		I		2FE	802,336	98.7510	790,008	800,000	802,332	0	(4)	0	0	4.800	4.834	MS	11,733	0	12/10/2015	09/15/2035
380956-AE-2	GOLDCORP INC NEW		I	1	2FE	385,931	80.3940	301,478	375,000	385,692	0	(160)	0	0	5.450	5.325	JD	1,249	20,438	07/01/2014	06/09/2044
867229-AC-0	SUNCOR ENERGY INC NEW		I	1	1FE	589,779	113.5340	510,903	450,000	580,165	0	(5,374)	0	0	7.150	4.640	FA	13,406	32,175	03/05/2014	02/01/2032
00080Q-AF-2	ABN AMRO BK N V AMSTERDAM 144A		R		2FE	299,196	99.6700	299,010	300,000	299,224	0	28	0	0	4.750	4.841	JJ	6,056	0	07/21/2015	07/28/2025
00507U-AS-0	ACTAVIS FUNDING SCS		R	1	2FE	647,693	99.4890	646,679	650,000	647,851	0	159	0	0	3.800	3.880	MS	7,273	12,556	03/03/2015	03/15/2025
00507U-AT-8	ACTAVIS FUNDING SCS		R	1	2FE	2,943,315	97.1860	2,901,002	2,985,000	2,943,737	0	423	0	0	4.550	4.715	MS	39,991	22,782	12/08/2015	03/15/2035
00131L-AB-1	AIA GROUP LTD HONG KONG 144 A		R	1	1FE	793,990	95.9900	763,121	795,000	794,062	0	71	0	0	3.200	3.241	MS	7,773	12,720	03/04/2015	03/11/2025
02364W-AJ-4	AMERICA MOVIL SAB DE CV		R	1	1FE	694,313	111.9200	643,540	575,000	689,020	0	(3,570)	0	0	6.375	4.840	MS	12,219	36,656	07/01/2014	03/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00185A-AH-7	AON PLC		R	1	2FE	767,559	98.8580	761,207	770,000	767,583	0	24	0	0	4.750	4.827	MN	4,673	17,780	05/13/2015	05/15/2045
046353-AM-0	ASTRAZENECA PLC		R	1	1FE	1,983,920	100.2030	2,004,060	2,000,000	1,983,951	0	31	0	0	4.375	4.473	MN	10,938	0	11/17/2015	11/16/2045
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA 144A		F	1	1FE	196,464	103.0000	206,000	200,000	196,490	0	26	0	0	4.950	5.158	JJ	2,475	0	10/01/2015	07/29/2035
056752-AD-0	BAIDU INC		R	1	1FE	398,194	99.2100	396,840	400,000	398,695	0	355	0	0	2.750	2.871	JD	672	11,000	01/06/2015	06/09/2019
000000-00-0	BANCO DE CREDITO DEL PERU		R		2FE	105,500	106.4300	106,430	100,000	104,046	0	(757)	0	0	5.375	4.463	MS	1,568	5,375	01/15/2014	09/16/2020
05967B-AB-1	BANCO SANTANDER CHILE NEW 144A		R		1FE	147,507	99.7500	149,625	150,000	148,220	0	226	0	0	3.875	4.120	MS	1,631	5,813	09/12/2012	09/20/2022
06739G-BP-3	BARCLAYS BK PLC		R		2FE	324,203	108.2400	324,720	300,000	317,984	0	(3,368)	0	0	5.140	3.795	AO	3,298	15,420	02/19/2014	10/14/2020
06738E-AJ-4	BARCLAYS PLC		R		2FE	698,320	100.7290	705,103	700,000	698,329	0	9	0	0	5.250	5.335	FA	13,679	0	08/10/2015	08/17/2045
05533U-AD-0	BBVA BANCOMER S A INST DEBANC 144A		R		1FE	697,613	99.2600	679,931	685,000	695,989	0	(1,095)	0	0	4.375	4.187	AO	6,743	29,969	07/07/2014	04/10/2024
055451-AV-0	BHP BILLITON FIN USA LTD		R	1	1FE	635,645	89.8800	516,810	575,000	634,043	0	(1,079)	0	0	5.000	4.406	MS	7,267	28,750	07/01/2014	09/30/2043
05581K-AA-9	BNP PARIBAS 144A		R		2FE	470,488	97.9320	465,177	475,000	470,587	0	99	0	0	4.375	4.544	MS	5,368	0	09/21/2015	09/28/2025
05579T-5G-7	BNP PARIBAS US MTN		R		2FE	1,573,852	99.0610	1,560,211	1,575,000	1,574,046	0	80	0	0	4.250	4.304	AO	14,131	67,123	12/05/2014	10/15/2024
05578Q-AB-9	BPCE GBL NT 144A		R		2FE	393,988	102.8200	400,998	390,000	393,451	0	(316)	0	0	5.150	5.085	JJ	8,927	20,085	04/08/2014	07/21/2024
12625G-AB-0	CNOOC FIN 2013 LTD		R	1	1FE	199,078	98.3980	196,796	200,000	199,557	0	182	0	0	1.750	1.855	MN	506	3,500	05/02/2013	05/09/2018
20271R-AC-4	COMMONWEALTH BK AUSTRALIA		R	1	1FE	1,033,040	100.5160	1,005,160	1,000,000	1,013,011	0	(7,475)	0	0	1.900	1.135	MS	5,436	19,000	04/17/2013	09/18/2017
20825C-AQ-7	CONOCOPHILLIPS		R	1	1FE	766,780	105.3810	605,941	575,000	759,925	0	(4,618)	0	0	6.500	4.337	FA	15,573	37,375	07/01/2014	02/01/2039
21987B-AR-9	CORPORACION NACIONAL DEL COBR 144A		R		1FE	1,040,217	73.4010	807,411	1,100,000	1,040,960	0	744	0	0	4.250	4.656	JJ	21,297	23,375	05/07/2015	07/17/2042
21987B-AT-5	CORPORACION NACIONAL DEL COBR 144A		R		1FE	600,231	89.5950	515,171	575,000	600,081	0	(150)	0	0	5.625	5.393	AO	6,559	16,172	08/14/2015	10/18/2043
22532L-AL-8	CREDIT AGRICOLE S A 144A		R		1FE	249,685	100.5500	251,375	250,000	249,789	0	61	0	0	2.500	2.543	AO	1,319	6,250	04/09/2014	04/15/2019
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A		F		2FE	269,700	107.7500	258,600	240,000	265,286	0	(2,694)	0	0	6.500	4.886	FA	6,197	15,600	05/02/2014	08/08/2023
26824K-AA-2	EADS FINANCE BV 144A		R	1	1FE	159,597	96.3500	154,160	160,000	159,696	0	37	0	0	2.700	2.748	AO	888	4,320	04/09/2013	04/17/2023
279158-AD-1	ECOPETROL S A SR NT		R	1	2FE	171,603	99.5000	164,175	165,000	168,776	0	(1,313)	0	0	4.250	3.393	MS	2,006	7,013	10/29/2013	09/18/2018
29268B-AC-5	ENEL FIN INTL S A 144A		R	1	2FE	875,142	122.0990	885,218	725,000	869,712	0	(3,536)	0	0	6.800	5.323	MS	14,516	49,300	07/23/2014	09/15/2037
29268B-AF-8	ENEL FIN INTL S A 144A		R	1	2FE	838,359	111.8140	978,373	875,000	840,094	0	621	0	0	6.000	6.427	AO	12,250	52,500	03/15/2013	10/07/2039
36164N-FF-7	GE CAPITAL INTERNATIONAL FDG 144A		R	1	1FE	1,207,802	99.1660	1,220,733	1,231,000	1,208,562	0	759	0	0	2.342	2.763	MN	5,205	0	10/27/2015	11/15/2020
36164N-FH-3	GE CAPITAL INTERNATIONAL FDG 144A		R		1FE	869,773	102.0480	923,534	905,000	869,960	0	188	0	0	4.418	4.776	MN	7,219	0	10/27/2015	11/15/2035
40049J-BC-0	GRUPO TELEVISA SA		F	1	2FE	1,402,842	99.4100	1,391,740	1,400,000	1,402,802	0	(40)	0	0	6.125	6.205	JJ	8,813	0	11/23/2015	01/31/2046
05607M-AA-5	HEATHROW FUNDING LTD 144A		R		1FE	273,210	107.4330	273,954	255,000	268,192	0	(2,100)	0	0	4.875	3.866	JJ	5,732	12,431	07/17/2013	07/15/2021
43474T-AA-1	HOLCIM US FINANCE 144A		R	1	2FE	28,843	110.9130	27,728	25,000	27,424	0	(557)	0	0	6.000	3.416	JD	4	1,500	07/23/2013	12/30/2019
43474T-AC-7	HOLCIM US FINANCE 144A		R	1	2FE	307,842	107.0240	331,774	310,000	308,248	0	181	0	0	5.150	5.309	JD	44	15,965	09/05/2013	09/12/2023
404280-AG-4	HSBC HLDGS PLC		R		1FE	1,910,411	119.3480	1,879,731	1,575,000	1,896,379	0	(9,099)	0	0	6.500	4.969	MN	16,778	102,375	07/15/2014	05/02/2036
404280-AH-2	HSBC HLDGS PLC		R		1FE	1,257,990	119.9720	1,199,720	1,000,000	1,240,487	0	(6,255)	0	0	6.500	4.773	MS	19,139	65,000	01/28/2013	09/15/2037
404280-AP-4	HSBC HLDGS PLC		R		1FE	198,680	100.3630	200,726	200,000	198,880	0	112	0	0	4.250	4.379	MS	2,526	8,500	03/05/2014	03/14/2024
000000-00-0	IFC DEV CORP		R		1FE	232,456	98.6700	241,742	245,000	236,799	0	2,244	0	0	2.375	3.459	MN	647	5,819	01/13/2014	05/21/2019
45687A-AG-7	INGERSOLL-RAND GLOBAL HLDG CO		R	1	2FE	2,314,360	108.9810	2,179,620	2,000,000	2,306,265	0	(5,346)	0	0	5.750	4.803	JD	5,111	115,000	06/19/2014	06/15/2043
46115H-AG-2	INTESA SANPAOLO S P A 144A		R		2FE	199,932	100.0500	200,100	200,000	199,999	0	23	0	0	3.125	3.161	JJ	2,865	6,250	01/07/2013	01/15/2016
48632H-AA-5	KAUPTHING BK HF MED TM SUB BK		R		6	9,558	0.0010	10	975,000	10	1,385	(1,385)	0	0	7.125	0.000	MN	0	0	06/16/2008	05/19/2016
500472-AC-9	KONINKLIJKE PHILIPS N V		R	1	2FE	2,010,782	115.9390	1,739,085	1,500,000	1,992,430	0	(12,690)	0	0	6.875	4.568	MS	31,510	103,125	07/15/2014	03/11/2038
539439-AH-2	LLOYDS BANKING GROUP PLC 144A		R		2FE	1,303,197	100.2440	1,294,150	1,291,000	1,303,144	0	(53)	0	0	4.582	4.514	JD	3,451	0	12/11/2015	12/10/2025
552081-AG-6	LYONDELLBASELL INDUSTRIES NV		R	1	2FE	387,937	106.3800	372,330	350,000	375,093	0	(7,198)	0	0	5.000	2.726	AO	3,694	17,850	03/28/2014	04/15/2019
62856R-AC-9	MYRIAD INTL HLDGS B 144A		R	1	2FE	949,639	96.2030	913,929	950,000	949,652	0	13	0	0	5.500	5.581	JJ	23,222	0	07/14/2015	07/21/2025
62856R-AB-1	MYRIAD INTL HLDGS B V GLBL 144A		R	1	2FE	976,750	106.3930	1,010,734	950,000	970,134	3,122	(3,959)	0	0	6.000	5.562	JJ	25,808	57,000	05/20/2014	07/18/2020
638602-BP-6	NATIONWIDE BLDG SOC 144A		F		1FE	323,775	103.1490	335,234	325,000	323,821	0	47	0	0	3.900	3.985	JJ	5,633	0	07/14/2015	07/21/2025
65557F-AA-4	NORDEA BK AB EURO MTN 144A		R		1FE	398,668	107.9170	399,293	370,000	392,610	0	(3,753)	0	0	4.875	3.645	MN	2,405	18,038	05/13/2014	05/13/2021
68620Y-AC-6	ORIGIN ENERGY FINANCE LTD 144A		R	1	2FE	254,075	97.5140	243,785	250,000	252,354	0	(800)	0	0	3.500	3.167	AO	1,993	8,750	10/22/2013	10/09/2018
71656L-BB-6	PETROLEOS MEXICANOS MTN 144A		R	1	2FE	1,127,281	75.2340	827,574	1,100,000	1,126,795	0	(396)	0	0	5.500	5.404	JD	672	60,500	10/07/2014	06/27/2044
21684A-AA-4	RABOBANK NEDERLAND		R		1FE	247,965	103.9100	259,775	250,000	248,316	0	172	0	0	4.625	4.784	JD	964	11,563	11/25/2013	12/01/2023
749343-AB-5	RCI BANQUE S A		R		2FE	167,466	100.8500	166,403	165,000	165,232	0	(808)	0	0	4.600	4.137	AO	1,666	7,590	08/15/2013	04/12/2016
767201-AS-5	RIO TINTO FIN USA LTD		R	1	1FE	471,832	90.7750	431,181	475,000	471,978	0	146	0	0	3.750	3.868	JD	792	8,857	06/11/2015	06/15/2025
76720A-AM-8	RIO TINTO FIN USA PLC		R	1	1FE	1,015,632	97.5060	999,437	1,025,000	1,019,816	0	1,674	0	0	2.250	2.443	JD	1,089	23,063	06/14/2013	12/14/2018
80283L-AA-1	SANTANDER UK PLC 144A		R		2FE	405,010	104.0950	416,380	400,000	404,261	0	(442)	0	0	5.000	4.896	MN	3,000	20,000	03/24/2014	11/07/2023
822582-BD-3	SHELL INTERNATIONAL FIN BV		R	1	1FE	657,944	97.5980	649,027	665,000	658,260	0	316	0	0	3.250	3.406	MN	3,002	10,806	06/24/2015	05/11/2025
822582-BF-8	SHELL INTERNATIONAL FIN BV		R	1	1FE	3,495,455	94.4070	3,304,245	3,500,000	3,495,524	0	69	0	0	4.375	4.431	MN	21,267	76,563	10/20/2015	05/11/2045
853254-AW-0	STANDARD CHARTERED PLC 144A		R		1FE	499,485	97.6500	488,250	500,000	499,555	0	70	0	0	2.250	2.285	AO	2,313	5,625	04/13/2015	04/17/2020
865622-AV-6	SUMITOMO MITSUI BANKING CORP		R		1FE	1,552,847	99.9510	1,543,243	1,544,000	1,551,882	0	(965)	0	0	1.800	1.471	JJ	12,584	0	10/22/2015	07/18/2017
G857AA-AB-8	SUN HUNG KAI PPTYS CAP MKT LTD		R		1FE	236,375	100.5200	251,300	250,000	238,914	0	1,318	0	0	3.625	4.411	JJ	4,154	9,063	01/13/2014	01/16/2023
88032W-AB-2	TENCENT HLDGS LTD 144A		R	1	1FE	442,682	101.6300	447,172	440,000	441,843	0	(517)	0	0	3.375	3.268	MN	2,434	14,850	05/09/2014	05/02/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
M8931T-AE-9	TURKIYE GARANTI BA		R		2FE	200,875	100.5800	201,160	200,000	200,413	0	(231)	0	0	4.000	3.911	MS	2,400	8,000	12/16/2013	09/13/2017
902133-AG-2	TYCO ELECTRONICS GROUP S A		R	1	1FE	809,934	127.5260	765,156	600,000	802,451	0	(5,318)	0	0	7.125	4.698	AO	10,688	42,750	07/29/2014	10/01/2037
902118-BT-4	TYCO INTL GROUP S A		R	1	1FE	1,790,442	103.8200	1,868,760	1,800,000	1,790,484	0	42	0	0	5.125	5.227	MS	27,419	0	09/09/2015	09/14/2045
90351D-AB-3	UBS GROUP AG 144A		F		2FE	239,551	99.8960	239,750	240,000	239,561	0	10	0	0	4.125	4.191	MS	2,668	0	09/21/2015	09/24/2025
961214-BZ-5	WESTPAC BKG CORP		R		1FE	154,955	99.8060	154,699	155,000	154,981	0	9	0	0	1.600	1.612	JJ	1,164	2,480	01/07/2013	01/12/2018
980888-AE-1	WOOLWORTHS LTD		R	1	2FE	531,638	100.4970	521,579	519,000	519,841	0	(2,940)	0	0	3.150	2.585	AO	3,588	16,349	10/27/2011	04/12/2016
92936M-AB-3	WPP FIN 2010		R	1	2FE	399,424	107.7470	404,051	375,000	391,062	0	(2,380)	0	0	4.750	3.967	MN	1,979	17,813	04/19/2012	11/21/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						308,583,965	XXX	299,917,159	293,656,338	306,365,547	4,507	(986,315)	0	0	XXX	XXX	XXX	3,426,773	9,701,700	XXX	XXX
46641C-BP-5	JP MORGAN MTG TR 2014-144A			2	1FM	2,369,585	98.8080	2,376,994	2,405,670	2,370,092	0	507	0	0	3.769	4.057	MON	7,555	45,403	06/11/2015	01/25/2044
64828A-AF-0	NEW RESI MTG LN TR 2014-1 144A			2	1FE	1,831,242	106.8850	1,833,558	1,715,449	1,825,573	0	(4,939)	0	0	5.250	2.923	MON	7,505	90,256	10/17/2014	01/25/2054
81745M-AD-3	SEQUOIA MTG TR 2013-2			2	1FM	2,109,434	101.0960	2,106,225	2,083,391	2,108,582	0	(852)	0	0	3.656	3.388	MON	6,347	50,860	04/10/2015	02/25/2043
81745B-AM-7	SEQUOIA MTG TR 2013-6			2	1FM	1,416,994	100.6430	1,417,248	1,408,193	1,416,900	0	(94)	0	0	3.537	3.423	MON	4,151	37,370	03/23/2015	05/25/2043
863572-SM-6	STRUCTURED ASSET SECS 1998-3			2	1FM	661,562	97.4130	700,486	719,089	718,169	0	3,080	0	0	1.422	1.666	MON	187	8,764	03/08/2012	03/25/2028
881561-XJ-8	TERWIN MTG TR 2005-14HE			2	1FM	28,692	102.5210	29,731	29,000	28,880	0	31	0	0	4.849	5.133	MON	117	1,414	06/19/2012	08/25/2036
89172H-AK-3	TOWD POINT MTG TR 2015-3 144A			2	1FM	170,490	99.5700	169,701	170,434	170,451	0	(39)	0	0	3.000	2.892	MON	426	2,159	07/23/2015	03/25/2054
89171V-AK-3	TOWD POINT MTG TR 2015-5 144A			2	1FM	1,472,454	98.7600	1,444,715	1,462,854	1,474,182	0	1,727	0	0	2.750	1.964	MON	3,352	3,396	11/02/2015	05/25/2055
34988W-AD-6	FOSSE MASTER 2011-1		R	2	1FE	123,403	100.4590	123,083	122,521	123,557	0	285	0	0	1.815	1.761	JAJO	463	2,360	05/01/2012	10/18/2054
34988W-AQ-7	FOSSE MASTER 2012-1		R	2	1FE	165,000	101.3050	167,153	165,000	165,000	0	0	0	0	1.815	1.854	JAJO	624	2,940	05/16/2012	10/18/2054
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						10,348,856	XXX	10,368,894	10,281,601	10,401,386	0	(294)	0	0	XXX	XXX	XXX	30,727	244,922	XXX	XXX
05950W-AF-5	BANC AMER CMBS 2006-4			2	1FM	199,388	100.8120	177,846	176,413	179,095	0	(4,534)	0	0	5.634	0.362	MON	828	10,037	04/17/2012	07/10/2046
059513-AE-1	BANC AMER CMBS 2007-4			2	1FM	494,118	104.0430	450,373	432,872	450,389	0	(10,739)	0	0	5.742	0.523	MON	2,071	28,345	07/19/2013	02/10/2051
05952C-AE-0	BANC AMER CMBS 2007-5			2	1FM	435,478	103.5750	395,113	381,475	394,302	0	(7,531)	0	0	5.492	1.508	MON	1,746	21,431	05/02/2012	02/10/2051
07388Q-AE-9	BEAR STEARNS CMBS 2007-PWR17			2	1FM	490,790	104.2970	445,234	426,890	442,043	0	(11,596)	0	0	5.694	1.292	MON	2,026	24,412	05/02/2012	06/13/2050
17322M-AY-2	CITGRP COML MTG TR 2014-GC21			2	1FM	396,530	102.8360	395,919	385,000	394,816	0	(1,034)	0	0	4.026	3.705	MON	1,378	15,500	05/07/2014	05/10/2047
29425A-AD-5	CITIGRP COML MTG TR 2015-GC33			2	1FM	252,333	102.1910	250,368	245,000	252,170	0	(163)	0	0	3.778	3.460	MON	771	2,314	09/14/2015	09/12/2058
20047R-AE-3	COMM 2007-C9 FLT			2	1FM	342,042	103.7270	311,017	299,842	311,605	0	(12,448)	0	0	5.796	0.722	MON	1,448	17,620	08/08/2013	12/10/2049
12624N-AA-8	COMM MTG TR 2012-LTRT 144A			2	1FM	1,132,073	98.3750	1,078,100	1,095,908	1,121,318	0	(3,169)	0	0	2.150	1.364	MON	2,092	23,578	01/17/2013	10/07/2030
12591R-AX-8	COMM MTG TR 2014-CCRE15			2	1FM	1,156,992	101.5970	1,142,966	1,125,000	1,156,128	0	(864)	0	0	2.928	1.967	MON	2,745	0	12/01/2015	02/12/2047
12591R-BF-6	COMM MTG TR 2014-CCRE15			2	1FM	184,750	102.3400	189,329	185,000	184,745	0	5	0	0	4.765	4.859	MON	784	8,934	02/10/2014	02/12/2047
12591T-AH-9	COMM MTG TR 2014-LC15			2	1FM	144,192	105.4650	147,651	140,000	143,527	0	(370)	0	0	4.599	4.273	MON	554	6,439	03/14/2014	04/12/2047
20047T-AA-7	COMM MTG TR 2014-TWC FLT 144A			2	1FM	125,000	98.8610	123,576	125,000	125,000	0	0	0	0	1.167	1.191	MON	76	1,311	01/30/2014	02/13/2032
12591U-AL-7	COMM MTG TR 2014-UBS2			2	1FM	159,640	101.7310	157,683	155,000	158,856	0	(448)	0	0	4.983	4.665	MON	665	7,831	03/03/2014	03/12/2047
22546N-AD-6	CSFB COML MTG PTC 2008-C1			2	1FM	509,031	105.2130	478,719	455,000	471,045	0	(10,535)	0	0	6.067	3.851	MON	2,301	27,694	04/17/2012	02/15/2041
12648N-AA-0	CSMC TR 2014-ICE 144A			2	1FM	100,000	99.3490	99,349	100,000	100,000	0	0	0	0	1.131	1.126	MON	48	1,065	05/30/2014	04/15/2027
30286X-AN-9	FREMF MTG TR 2015-K43 144A			2	1FM	336,750	91.4430	306,334	335,000	337,523	0	773	0	0	3.735	3.665	MON	1,043	9,563	02/19/2015	02/25/2048
20173Q-AE-1	GREENWICH CAP CMBS 2007-GG9			2	1FM	311,174	102.2280	289,024	282,725	287,971	0	(4,634)	0	0	5.444	1.883	MON	1,283	16,234	04/17/2012	03/10/2039
36192P-AJ-5	GS MTG SECS TR 2012-GCJ9			2	1FM	117,873	98.3690	113,124	115,000	116,975	0	(314)	0	0	2.773	2.335	MON	283	3,189	11/16/2012	11/13/2045
36253B-AQ-6	GS MTG SECS TR 2014-GC22			2	1FM	53,683	98.8690	53,076	53,684	53,674	0	(3)	0	0	1.290	1.278	MON	59	696	06/05/2014	06/12/2047
36250P-AD-7	GS MTG SECS TR 2015-GC32			2	1FM	242,033	102.2030	240,177	235,000	241,804	0	(229)	0	0	3.764	3.446	MON	737	3,686	07/16/2015	07/10/2048
46629Y-AC-3	JP MORGAN CHASE 2007-CIBC18			2	1FM	710,888	102.4000	660,085	644,614	663,899	0	(17,364)	0	0	5.440	(0.132)	MON	2,922	35,315	08/29/2013	06/12/2047
46630V-AD-4	JP MORGAN CHASE 2007-CIBC19			2	1FM	647,254	103.1420	591,030	573,026	592,547	0	(14,407)	0	0	5.695	0.771	MON	2,719	33,203	07/19/2013	02/12/2049
46639Y-AQ-0	JP MORGAN COM MTG 13-LC11			2	1FM	149,349	98.4350	142,731	145,000	148,250	0	(421)	0	0	2.960	2.635	MON	346	4,292	05/02/2013	04/17/2046
46629P-AC-2	JP MORGAN COM MTG 2006-LDP9			2	1FM	322,634	101.8490	300,767	295,307	304,853	0	(9,267)	0	0	5.336	(1.075)	MON	1,313	16,080	03/20/2014	05/15/2047
46641W-AZ-0	JPMBB COML MTG SEC TR 2014-C19			2	1FM	133,900	104.3940	135,712	130,000	133,700	0	(393)	0	0	4.243	3.874	MON	490	5,516	04/29/2014	04/17/2047
46644U-BA-5	JPMBB COML MTG SEC TR 2015-C30			2	1FM	514,998	102.4480	512,240	500,000	514,507	0	(491)	0	0	3.822	3.497	MON	1,592	7,962	07/17/2015	07/17/2048
46644Y-AU-4	JPMBB COML MTG SEC TR 2015-C31			2	1FM	566,499	102.2640	562,452	550,000	566,028	0	(471)	0	0	3.801	3.475	MON	1,742	6,969	08/13/2015	08/17/2048
50179A-AE-7	LB-UBS CMBS 2007-C1			2	1FM	481,690	102.2920	436,226	426,452	430,589	0	(11,079)	0	0	5.424	3.516	MON	1,285	23,136	04/17/2012	02/15/2040
59025W-AE-6	ML MTG TRUST 2008-C1			2	1FM	371,961	105.1290	343,370	326,618	338,382	0	(6,172)	0	0	5.690	1.601	MON	1,549	18,683	05/30/2012	02/12/2051
61762D-AW-1	MS BOFA ML TRUST 2013-C9			2	1FM	139,047	99.5940	134,452	135,000	138,270	0	(422)	0	0	3.102	2.740	MON	372	4,188	04/15/2013	05/17/2046
61763M-AA-8	MS BOFAML TRUST 2014-C16			2	1FM	58,190	98.8310	57,510	58,190	58,179	0	(6)	0	0	1.294	1.275	MON	67	754	06/05/2014	06/17/2047
61765D-AU-2	MS CAPITAL I TR 2015-MS1			2	1FM	370,788	102.6410	369,508	360,000	370,375	0	(412)	0	0	3.779	3.443	MON	1,209	5,669	07/01/2015	05/15/2048
78403D-AB-6	SBA TOWER TR 2010 144A			2	1FE	2,769,300	101.2380	2,530,950	2,500,000	2,592,128	0	(69,705)	0	0	5.101	2.221	MON	5,668	127,525	05/30/2013	04/15/2042
78403D-AC-4	SBA TOWER TR 2012-1 144A			2	1FE	125,000	101.1830	126,479	125,000	125,000	0	0	0	0	2.933	2.973	MON	163	3,666	07/26/2012	12/15/2042
92979F-AD-2	WACHOVIA CMBS 2007-C34			2	1FM	491,179	103.5720	446,005	430,623	445,663	0	(11,711)	0	0	5.678	0.885	MON	2,038	25,437	04/17/2012	05/17/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
92938V-AS-4	WELL FARGO COM MTG TR 2014-C19			2	1FM	327,403	105.5380	332,445	315,000	325,449	0	(1,119)	0	0	4.271	4.018	MON	1,271	13,454	04/30/2014	03/15/2047
92938V-AT-2	WELL FARGO COM MTG TR 2014-C19			2	1FM	46,390	104.7730	47,148	45,000	46,161	0	(124)	0	0	4.723	4.604	MON	201	2,125	03/12/2014	03/15/2047
94989M-AE-9	WELLS FARGO COML TR 2015-NXS2			2	1FM	592,220	102.1970	587,633	575,000	591,614	0	(606)	0	0	3.767	3.439	MON	1,805	9,025	07/01/2015	07/17/2058
92937U-AD-0	WFRBS COML MTG TR 2013-C13			2	1FM	375,943	98.8770	360,901	365,000	373,814	0	(1,141)	0	0	3.001	2.640	MON	974	10,954	04/17/2013	05/17/2045
92890F-BB-1	WFRBS COML MTG TR 2014-C20			2	1FM	216,287	104.7850	220,049	210,000	215,955	0	(634)	0	0	4.176	3.808	MON	780	8,770	04/29/2014	05/17/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						16,594,790	XXX	15,742,671	15,459,639	15,898,349	0	(213,778)	0	0	XXX	XXX	XXX	51,444	592,602	XXX	XXX
02006C-AC-7	ALLY AUTO REC TR 2012-A 144A			2	1FE	100,244	100.4880	100,488	100,000	100,017	0	(32)	0	0	2.400	2.394	MON	107	2,400	06/08/2012	11/15/2017
02006C-AD-5	ALLY AUTO REC TR 2012-A 144A			2	1FE	98,370	100.7370	95,700	95,000	95,919	0	(1,041)	0	0	3.150	2.097	MON	133	2,993	10/18/2013	10/15/2018
02005A-DV-7	ALLY MSTR OWNR TR 2014-1			2	1FE	154,958	99.8820	154,817	155,000	154,991	0	9	0	0	1.290	1.302	MON	89	2,000	01/28/2014	01/15/2019
023772-AB-2	AMER AIRLINES PT TR 2013-1			2	1FE	238,615	101.0000	241,001	238,615	238,615	0	0	0	0	4.000	4.040	JJ	4,401	9,668	07/30/2014	01/15/2027
02377U-AB-0	AMER AIRLINES PT TR 2013-2			2	2FE	173,566	105.5000	183,112	173,566	173,566	0	0	0	0	4.950	5.011	JJ	3,962	8,961	07/30/2014	07/15/2024
023770-AA-8	AMER AIRLINES PT TR 2015-1 2028110			2	1FE	293,934	96.5000	283,646	293,934	293,934	0	0	0	0	3.375	3.403	MN	1,653	6,328	03/02/2015	11/01/2028
04364F-AC-2	ASCENTIUM EQUIP RECV 2015-1 144 A			2	1FE	141,998	99.5000	141,290	142,000	142,103	0	105	0	0	1.610	1.546	MON	133	1,746	02/26/2015	10/13/2020
05377R-BD-5	AVIS BUDGET RENTAL FDG 2013-1 144A			2	1FE	240,573	99.2500	238,200	240,000	240,385	0	(149)	0	0	1.920	1.870	MON	141	4,608	03/21/2013	09/20/2019
05377R-BN-3	AVIS BUDGET RENTAL FDG 2014-1 144A			2	1FE	399,818	100.3170	401,268	400,000	400,415	0	(118)	0	0	2.460	2.455	MON	301	9,840	02/05/2014	07/20/2020
06742L-AH-6	BARCLAYS DRYROCK TR 2015-1			2	1FE	99,954	99.6110	99,611	100,000	100,116	0	161	0	0	2.200	2.192	MON	98	1,668	03/05/2015	12/15/2022
05568Y-AA-6	BNSF RAILWAY CO 2007-1			2	1FE	182,387	111.2000	202,815	182,387	182,387	0	0	0	0	5.996	6.083	AO	2,734	10,936	06/11/2007	04/01/2024
116663-AC-9	BRUCE MANSFIELD UNIT 2007-1			2	3AM	328,793	100.4510	301,663	300,308	301,663	(20,780)	(639)	0	0	6.850	5.539	Jun	12,000	20,571	09/15/2010	06/01/2034
12189P-AG-7	BURLINGTON NORTHN SF RY PSTH CTF			1	1FE	169,885	112.5700	191,240	169,885	169,885	0	0	0	0	8.251	8.421	JJ	6,464	14,017	06/23/2000	01/15/2021
126802-BR-7	CABELAS CC MSTR TR 2011-II A1 144A			2	1FE	291,627	100.5390	281,509	280,000	282,688	0	(1,805)	0	0	2.390	1.942	MON	297	6,692	05/10/2012	06/17/2019
126802-CE-5	CABELAS CC MSTR TR 2012-II A1 144A			2	1FE	189,922	99.7300	189,487	190,000	189,993	0	4	0	0	1.450	1.461	MON	122	2,755	06/20/2012	06/15/2020
126802-DC-8	CABELAS CC MSTR TR 2015-I			2	1FE	129,967	99.2480	129,022	130,000	130,059	0	92	0	0	2.260	2.270	MON	131	2,195	03/03/2015	03/15/2023
13975D-AC-9	CAPITAL AUTO RECV ABN 2013-3			2	1FE	5,131,514	99.9950	5,106,513	5,106,768	5,114,697	0	(16,816)	0	0	1.310	0.794	MON	2,044	43,369	06/10/2015	12/20/2017
13975G-AF-5	CAPITAL AUTO RECV ABN 2014-1			2	1FE	39,994	100.8400	40,336	40,000	40,040	0	(26)	0	0	2.840	2.811	MON	35	1,136	01/16/2014	04/22/2019
13974H-AC-1	CAPITAL AUTO RECV ABN 2015-3			2	1FE	114,979	99.7950	114,764	115,000	115,115	0	136	0	0	1.720	1.669	MON	60	665	08/12/2015	01/22/2019
13974L-AD-0	CAPITAL AUTO RECV ABN 2015-4			2	1FE	289,966	98.8450	286,651	290,000	290,424	0	457	0	0	2.010	1.978	MON	178	955	10/15/2015	07/20/2020
14041N-EM-9	CAPITAL ONE CC TR 2013-3A			2	1FE	7,133,330	99.8560	7,099,762	7,110,000	7,127,287	0	(6,043)	0	0	0.960	0.820	MON	3,034	51,192	04/09/2015	09/16/2019
14313Q-AE-5	CARMAX AUTO OWNER TR 2014-1			2	1FE	34,999	99.4190	34,797	35,000	35,026	0	(11)	0	0	1.690	1.669	MON	26	591	02/04/2014	08/15/2019
14313Q-AF-2	CARMAX AUTO OWNER TR 2014-1			2	1FE	44,984	99.1100	44,600	45,000	45,033	0	(12)	0	0	1.930	1.917	MON	39	868	02/04/2014	11/15/2019
14313M-AF-1	CARMAX AUTO TR 2013-2			2	1FE	99,982	99.4840	99,484	100,000	100,051	0	(25)	0	0	1.610	1.596	MON	72	1,610	05/08/2013	03/15/2019
12505N-AB-0	CCG RECEIVABLES ABS 1.060% 144A			2	1FE	56,606	99.5570	56,360	56,611	56,631	0	(9)	0	0	1.060	1.024	MON	28	614	05/06/2014	11/15/2021
15200W-AA-3	CENTERPOINT ENGY TRANS 2012-4			2	1FE	760,437	99.7270	758,598	760,675	760,507	0	69	0	0	0.901	0.932	AO	1,447	3,428	06/03/2015	04/15/2018
161571-GC-2	CHASE ISSUANCE TR 2013-8A			2	1FE	199,954	99.9100	199,820	200,000	199,988	0	15	0	0	1.010	1.023	MON	90	2,020	10/25/2013	10/15/2018
161571-GN-8	CHASE ISSUANCE TR 2014-5A			2	1FE	240,000	99.5070	238,817	240,000	240,000	0	0	0	0	0.701	0.711	MON	79	1,348	05/07/2014	04/15/2021
12618S-AC-1	CNH EQUIPMENT TR 2013-D			2	1FE	94,109	99.6390	93,773	94,113	94,129	0	(15)	0	0	0.770	0.744	MON	32	737	11/14/2013	10/15/2018
12615S-AQ-3	CNH WHSL MSTR TR 144A			2	1FE	180,000	99.8750	179,775	180,000	180,000	0	0	0	0	0.797	0.812	MON	68	1,431	08/07/2013	08/15/2019
21079U-AA-3	CONTINENTAL AIRL PT TR			2	1FE	269,763	112.7000	259,848	230,566	265,121	0	(2,923)	0	0	7.250	4.148	MN	2,368	17,016	03/19/2014	05/10/2021
210795-PZ-7	CONTINENTAL AIRLINE PT TR 2012-1			2	1FE	121,928	102.6000	125,966	122,773	122,148	0	51	0	0	4.150	4.289	AO	1,132	5,236	04/16/2012	10/11/2025
22822R-AR-1	CROWN CASTLE TOWERS LLC 144A			1	1FE	160,328	109.0650	152,691	140,000	159,388	0	(400)	0	0	6.113	5.233	MON	380	8,558	07/25/2013	01/15/2040
22822R-AZ-3	CROWN CASTLE TOWERS LLC 144A				1FE	526,433	106.9020	507,785	475,000	522,841	0	(1,083)	0	0	4.883	4.307	MON	1,031	23,194	07/27/2012	08/15/2040
126410-LM-9	CSX TRANSN INC 2007-1			2	1FE	65,797	116.2010	76,457	65,797	65,797	0	0	0	0	6.251	6.345	JJ	1,897	4,113	12/10/2007	01/15/2023
25272U-AA-9	DIAMOND RESORTS TR 144A			2	1FE	80,880	99.9070	80,821	80,896	81,110	0	34	0	0	2.270	2.211	MON	56	1,852	11/13/2013	05/20/2026
25755T-AC-4	DOMINOS PIZZA MSTR 2012-1 144A			2	4AM	184,698	102.8630	182,338	177,263	182,338	(1,682)	1,640	0	0	5.216	4.409	JAJO	1,695	10,588	06/06/2012	01/25/2042
29372E-AY-4	ENTERPRISE FLEET FNC 144A			2	1FE	55,467	99.8570	55,397	55,476	55,479	0	(11)	0	0	1.060	1.049	MON	18	602	08/07/2013	03/20/2019
29372E-BJ-6	ENTERPRISE FLEET FNC 2015-1 144 A			2	1FE	289,950	99.4550	288,420	290,000	289,963	0	14	0	0	1.740	1.760	MON	154	4,009	02/25/2015	09/21/2020
30165R-AA-6	EXETER AUTO RECV TR 2014 144A			2	1FE	17,119	99.7250	17,073	17,120	17,127	0	(4)	0	0	1.060	0.958	MON	8	191	05/20/2014	08/15/2018
31331F-AX-9	FEDERAL EXPRESS 6.72%			2	3AM	127,905	112.7500	144,033	127,746	127,819	0	(19)	0	0	6.720	6.808	JJ	3,958	8,585	06/13/2008	01/15/2022
31331F-BA-8	FEDERAL EXPRESS 7.65%			2	2AM	272,627	117.0000	318,973	272,627	272,627	0	0	0	0	7.650	7.796	JJ	9,617	20,856	04/19/2000	07/15/2024
34530G-AE-2	FORD CREDIT AUTO OWN TR 2013-D			2	1FE	59,995	99.6960	59,818	60,000	59,998	0	1	0	0	1.110	1.118	MON	30	666	11/19/2013	02/15/2019
34530A-AG-0	FORD CREDIT AUTO TR 2012-D			2	1FE	99,962	100.6160	100,616	100,000	100,047	0	(24)	0	0	1.970	1.965	MON	88	1,970	11/14/2012	05/15/2019
34530E-AF-4	FORD CREDIT AUTO TR 2013-B			2	1FE	334,944	99.4210	333,060	335,000	335,119	0	(72)	0	0	1.320	1.307	MON	197	4,422	05/14/2013	01/15/2019
34530E-AG-2	FORD CREDIT AUTO TR 2013-B			2	1FE	274,989	100.3160	275,869	275,000	275,186	0	(82)	0	0	1.820	1.805	MON	222	5,005	05/14/2013	11/15/2019
36159J-DJ-7	GE CAP CCMT 2012-6			2	1FE	299,929	100.0270	300,081	300,000	300,130	0	(78)	0	0	1.830	1.818	MON	244	5,490	08/22/2012	08/15/2020
411707-AA-0	HARDEES FUND LLC 144A			2	2AM	541,012	99.4280	538,595	541,694	541,203	0	96	0	0	4.474	4.578	MJSD	741	24,306	09/11/2013	03/20/2043
43284A-AA-2	HILTON GRAND VACA TR 2014-A 144A			2	1FE	147,703	98.1110	144,933	147,723	147,919	0	1	0	0	1.770	1.743	MON	44	2,654	06/10/2014	11/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43814F-AD-4	HONDA AUTO RECV 2013-4			2	1FE	174,975	99.7160	174,503	175,000	174,991	0	7	0	0	1.040	1.049	MON	66	1,820	10/23/2013	02/18/2020
50116P-AD-2	KUBOTA CR OWNER TR 2014-144A			2	1FE	259,951	99.4040	258,450	260,000	259,974	0	14	0	0	1.670	1.688	MON	193	4,342	04/15/2014	07/15/2020
50116R-AC-0	KUBOTA CR OWNER TR 2015-1 144A			2	1FE	439,939	99.3600	437,184	440,000	439,963	0	24	0	0	1.540	1.557	MON	301	5,967	01/22/2015	03/15/2019
55315C-AD-9	MMAF EQUIP FIN LLC 2014-A 144A			2	1FE	169,947	99.3020	168,813	170,000	170,073	0	(59)	0	0	1.590	1.571	MON	173	2,703	06/03/2014	02/08/2022
553893-AA-6	MVW OWNER TRUST 2013-144A			2	1FE	46,390	98.3170	45,611	46,391	46,496	0	12	0	0	2.150	2.114	MON	30	1,016	07/30/2013	04/22/2030
55388P-AA-8	MVW OWNER TRUST 2015-1 144A			2	1FE	96,400	98.5980	95,056	96,407	96,609	0	209	0	0	2.520	2.509	MON	74	875	08/04/2015	12/20/2032
68784T-AA-3	OSCAR US FUNDING ABS 144A			2	1FE	1,368,334	100.0000	1,368,334	1,368,334	1,368,334	0	0	0	0	0.600	0.611	MON	365	2,149	09/24/2015	10/17/2016
82652J-AA-5	SIERRA TIMSHR RECV FDG 2015-3 144A			2	1FE	165,157	98.2950	162,372	165,189	165,530	0	374	0	0	2.580	2.576	MON	130	726	10/14/2015	09/20/2032
78446X-AB-1	SLM PRIV ED LN TR 2012-B			2	1FE	1,539,467	101.3770	1,560,826	1,539,626	1,539,837	0	(185)	0	0	3.480	3.523	MON	2,381	53,753	04/04/2012	10/15/2030
78448P-AB-6	SMB PRICATE ED LN TR 2015-144A			2	1FE	129,985	97.2460	126,420	130,000	130,050	0	65	0	0	2.490	2.510	MON	144	2,086	04/15/2015	06/15/2027
87165L-AK-7	SYNCHRONY CC MSTR NT TR 2015-2			2	1FE	399,924	99.2870	397,148	400,000	400,358	0	434	0	0	1.600	1.571	MON	284	3,787	05/05/2015	04/15/2021
90783W-AA-1	UNION PAC RR CO 5.866% 7/02/2030			2	1FE	181,012	113.6150	205,656	181,012	181,012	0	0	0	0	5.866	5.885	JJ	5,309	10,618	07/20/2006	07/02/2030
907833-AH-0	UNION PACIFIC RR			2	1FE	292,169	113.7760	320,557	281,744	285,059	0	(560)	0	0	7.600	7.203	JJ	10,647	21,413	12/03/2008	01/02/2020
907833-AJ-6	UNION PACIFIC RR CO 2000-1			2	1FE	78,872	109.8400	86,665	78,901	78,892	0	1	0	0	8.000	8.164	JJ	2,998	6,954	10/30/2008	01/10/2021
90783X-AA-9	UNION PACIFIC RR CO 2007-3			2	1FE	272,544	117.9690	321,517	272,544	272,544	0	0	0	0	6.176	6.269	JJ	7,575	16,832	07/19/2007	01/02/2031
90345W-AD-6	US AIRWAYS PT TRUST			2	1FE	196,353	103.7500	193,554	186,559	196,484	0	(62)	0	0	4.625	3.956	JD	671	8,628	03/13/2014	12/03/2026
98157H-AD-9	WORLD OMNI AUTO TR 2012-A			2	1FE	129,965	100.1070	130,139	130,000	130,035	0	(24)	0	0	1.490	1.481	MON	86	1,937	07/11/2012	05/15/2019
393647-AC-6	GREENBRIAR CLO LTD 2007 144A		F	2	1FE	1,436,250	94.8880	1,423,320	1,500,000	1,441,519	0	5,269	0	0	2.079	3.728	FMAN	5,249	7,773	10/01/2015	11/01/2021
78447D-AF-5	SMART ABS US TRUST 2012-2 144A		R	2	1FE	298,542	99.9770	298,541	298,609	298,683	0	(71)	0	0	2.060	2.056	MON	290	6,188	06/06/2012	03/14/2018
83172L-AD-3	SMART ABS US TRUST 2012-4US		R	2	1FE	144,958	100.6250	145,906	145,000	145,022	0	(20)	0	0	1.250	1.248	MON	86	1,812	10/04/2012	08/14/2018
78447U-AF-7	SMART ABS US TRUST 2013-2US		R	2	1FE	154,994	98.6880	152,966	155,000	154,998	0	1	0	0	1.180	1.187	MON	86	1,829	05/15/2013	02/14/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						29,563,022	XXX	29,625,231	29,398,859	29,493,487	(22,462)	(23,123)	0	0	XXX	XXX	XXX	101,016	529,863	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						365,090,633	XXX	355,653,955	348,796,437	362,158,769	(17,955)	(1,223,510)	0	0	XXX	XXX	XXX	3,609,960	11,069,087	XXX	XXX
06423K-AA-9	BANK ONE CAP III			1	2FE	904,313	143.2180	930,917	650,000	890,689	0	(10,788)	0	0	8.750	5.193	MS	18,958	56,875	09/23/2014	09/01/2030
369604-BM-4	GENERAL ELECTRIC CO			1	1FE	884,092	100.0000	971,552	971,552	884,100	0	8	0	0	4.000	4.456	JD	1,727	1,295	12/03/2015	12/15/2099
878091-BD-8	TEACHERS INS & ANNUITY ASSN 144A			1	1FE	374,651	101.0090	378,784	375,000	374,658	0	5	0	0	4.900	4.966	MS	5,410	18,222	09/15/2014	09/15/2044
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,163,056	XXX	2,281,253	1,996,552	2,149,447	0	(10,775)	0	0	XXX	XXX	XXX	26,095	76,392	XXX	XXX
4899999. Total - Hybrid Securities						2,163,056	XXX	2,281,253	1,996,552	2,149,447	0	(10,775)	0	0	XXX	XXX	XXX	26,095	76,392	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						426,159,909	XXX	416,416,959	407,103,803	423,594,097	6,751	(1,137,199)	0	0	XXX	XXX	XXX	4,128,391	12,146,669	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						151,873,091	XXX	151,912,950	143,174,575	151,535,023	0	(228,237)	0	0	XXX	XXX	XXX	494,117	4,951,444	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						54,788,451	XXX	54,041,732	54,157,099	54,081,506	0	(216,688)	0	0	XXX	XXX	XXX	129,006	1,507,047	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						29,839,960	XXX	29,904,573	29,676,336	29,770,432	(22,462)	(23,120)	0	0	XXX	XXX	XXX	101,672	540,073	XXX	XXX
8399999 - Total Bonds						662,661,411	XXX	652,276,214	634,111,813	658,981,058	(15,711)	(1,605,244)	0	0	XXX	XXX	XXX	4,853,186	19,145,233	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
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	The Dental Network, Inc.			5,000.000	563,724	112.745	563,724	563,724	0	0	0	13,848	0	13,848	0		09/20/2007
000000-00-0	CapitalCare, Inc.			1,000.000	0	0.000	0	0	0	0	0	0	0	0	0		12/31/2001
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					563,724	XXX	563,724	563,724	0	0	0	13,848	0	13,848	0	XXX	XXX
921943-88-2	VANGUARD DEVELOPED MKTS INDEX INST			1,148,245.141	13,583,740	11.830	13,583,740	13,268,782	0	269,530	0	(100,892)	0	(100,892)	0	L	12/21/2015
922908-88-4	VANGUARD EXTENDED MKT INDEX INSTL			444,019.724	28,230,774	63.580	28,230,774	24,832,587	0	381,700	0	(1,326,513)	0	(1,326,513)	0	L	12/17/2015
922031-74-5	VANGUARD FIXED INCOME SECS FD			3,230,800.779	33,180,324	10.270	33,180,324	37,370,557	0	297,183	0	(864,768)	0	(864,768)	0	L	12/28/2015
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND			341,635.265	63,755,973	186.620	63,755,973	60,283,987	0	1,053,062	0	(220,408)	0	(220,408)	0	L	12/21/2015
9299999. Subtotal - Mutual Funds					138,750,811	XXX	138,750,811	135,755,913	0	2,001,475	0	(2,512,581)	0	(2,512,581)	0	XXX	XXX
9799999 - Total Common Stocks					139,314,535	XXX	139,314,535	136,319,637	0	2,001,475	0	(2,498,733)	0	(2,498,733)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					139,314,535	XXX	139,314,535	136,319,637	0	2,001,475	0	(2,498,733)	0	(2,498,733)	0	XXX	XXX

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

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
3622A2-D7-4	GNMA PASS-THRU M PLATINUM 30YR		07/01/2015	BNP PARIBAS SECS CORP/BOND		216,268	209,874	388
36179M-S2-7	GNMA PASS-THRU M SINGLE FAMILY		10/13/2015	BNP PARIBAS SECS CORP/BOND		208,993	192,178	534
36179N-JA-7	GNMA PASS-THRU M SINGLE FAMILY		10/16/2015	CANTOR FITZGERALD & CO		338,840	321,652	625
36179N-NA-2	GNMA PASS-THRU M SINGLE FAMILY		10/20/2015	WACHOVIA SECURITIES INC		228,201	217,366	380
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY		05/21/2015	RBC CAPITAL MARKETS CORP		1,571,228	1,501,210	2,481
36179R-D9-7	GNMA PASS-THRU M SINGLE FAMILY		07/09/2015	DAIWA SECURITIES AMERICA INC.		496,565	459,782	1,092
36179R-JE-0	GNMA PASS-THRU M SINGLE FAMILY		07/23/2015	JP MORGAN SECURITIES INC		3,591,554	3,453,158	6,379
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		09/15/2015	NOMURA SECURITIES/FIX INCOME		770,060	723,379	1,608
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY		04/14/2015	BNP PARIBAS SECURITIES BOND		166,031	156,495	320
36176W-7F-2	GNMA PASS-THRU X SINGLE FAMILY		04/14/2015	BNP PARIBAS SECURITIES BOND		227,227	214,302	438
36178G-FN-9	GNMA PASS-THRU X SINGLE FAMILY		04/14/2015	BANC AMERICA SECURITIES LLC		166,082	156,543	320
3620AA-TP-3	GNMA PASS-THRU X SINGLE FAMILY		11/18/2015	STEPHENS, INC.		212,184	195,618	440
3620AM-ET-5	GNMA PASS-THRU X SINGLE FAMILY		11/18/2015	PERSHING LLC		231,159	213,050	479
38374T-VL-5	GNMA REMIC TRUST 2009-38		02/04/2015	LINSCO/PRIVATE LEDGER CORP. RE		6,419,194	5,798,730	6,443
38378X-GF-2	GNMA REMIC TRUST 2014-109		04/10/2015	RAYMOND JAMES & ASSOCIATES,INC		2,968,171	2,913,542	2,634
38378X-P4-7	GNMA REMIC TRUST 2014-166		04/10/2015	RAYMOND JAMES & ASSOCIATES,INC		3,930,457	3,824,099	3,718
912810-FP-8	UNITED STATES TREAS BDS		02/12/2015	RBC CAPITAL MARKETS CORP		529,482	375,000	167
912810-FT-0	UNITED STATES TREAS BDS		08/26/2015	VARIOUS		857,504	665,000	3,789
912810-PX-0	UNITED STATES TREAS BDS		12/03/2015	VARIOUS		4,630,287	3,510,000	34,803
912810-RK-6	UNITED STATES TREAS BDS		07/22/2015	CFG CAPITAL MARKETS LLC		15,997,500	18,000,000	203,867
912810-RN-0	UNITED STATES TREAS BDS		10/01/2015	VARIOUS		18,667,577	18,440,000	24,288
912828-G3-8	UNITED STATES TREAS NTS		06/10/2015	GOLDMAN, SACHS & CO.		387,362	395,000	652
912828-G8-7	UNITED STATES TREAS NTS		01/21/2015	CFG CAPITAL MARKETS LLC		3,097,734	3,000,000	4,050
912828-H5-2	UNITED STATES TREAS NTS		03/06/2015	CFG CAPITAL MARKETS LLC		9,808,594	10,000,000	12,776
912828-H8-6	UNITED STATES TREAS NTS		02/02/2015	CFG CAPITAL MARKETS LLC		2,002,969	2,000,000	746
912828-J2-7	UNITED STATES TREAS NTS		05/05/2015	CFG CAPITAL MARKETS LLC		3,487,129	3,500,000	13,039
912828-J8-4	UNITED STATES TREAS NTS		04/13/2015	CFG CAPITAL MARKETS LLC		1,998,906	2,000,000	1,052
912828-L4-0	UNITED STATES TREAS NTS		10/26/2015	DEUTSCHE BANK SECURITIES INC		10,522,969	10,500,000	12,692
912828-M9-8	UNITED STATES TREAS NTS		12/01/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,002,344	1,000,000	89
912828-TS-9	UNITED STATES TREAS NTS		10/28/2015	CHASE SECURITIES, INC.		1,697,344	1,700,000	958
912828-UA-6	UNITED STATES TREAS NTS		02/12/2015	GOLDMAN, SACHS & CO.		1,980,859	2,000,000	2,576
912828-WA-4	UNITED STATES TREAS NTS		03/23/2015	DEUTSCHE BANK SECURITIES INC		4,008,906	4,000,000	11,126
912828-WC-0	UNITED STATES TREAS NTS		11/18/2015	CREDIT SUISSE FIRST BOSTON COR		1,261,624	1,260,000	1,151
912828-XB-1	UNITED STATES TREAS NTS		07/13/2015	VARIOUS		3,675,330	3,780,000	7,553
0599999. Subtotal - Bonds - U.S. Governments						107,356,634	106,675,979	363,653
68323A-DH-4	ONTARIO PROV CDA	I	05/13/2015	SCOTIA CAPITAL MKTS (USA) INC		479,794	480,000	0
68323A-BM-5	PROVINCE OF ONTARIO	I	03/02/2015	RBC CAPITAL MARKETS CORP		1,496,265	1,500,000	5,958
195325-CU-7	COLOMBIA REP	R	01/21/2015	MORGAN STANLEY & CO. INC		2,104,133	2,125,000	0
451029-AD-4	ICELAND REP 144 A	R	02/12/2015	SALOMON SMITH BARNEY INC/SAL		418,000	400,000	3,358
91086Q-BB-3	UNITED MEXICAN STS MTN BE	R	11/19/2015	Bank Of New York		560,700	600,000	6,017
1099999. Subtotal - Bonds - All Other Governments						5,058,892	5,105,000	15,333
167725-AC-4	CHICAGO ILL TRAN AUTH SALES &		05/29/2015	CITIGROUP GLOBAL MARKET INC.		415,279	350,000	134
31335A-BF-4	FHLMC PC GOLD COMB 30		10/01/2015	VARIOUS		1,780,802	1,704,356	2,154
31326H-4L-5	FHLMC PC HYBRID ARM		08/26/2015	GOLDMAN, SACHS & CO.		2,361,886	2,279,951	4,024
3137A1-VZ-3	FHLMC REMIC SERIES 3727		05/12/2015	VARIOUS		9,684,154	8,750,000	6,539
31410L-QQ-8	FNMA PASS-THRU LNG 30 YEAR		04/29/2015	WACHOVIA SECURITIES CAPITAL		375,514	335,000	1,349
3138EP-QL-1	FNMA PASS-THRU INT 15 YEAR		05/06/2015	LINSCO/PRIVATE LEDGER CORP. RE		3,157,881	2,935,004	3,261
3138EQ-CT-7	FNMA PASS-THRU INT 15 YEAR		12/01/2015	LINSCO/PRIVATE LEDGER CORP. RE		848,895	815,510	1,019
3138WP-JE-5	FNMA PASS-THRU INT 15 YEAR		02/12/2015	NOMURA SECURITIES INTL		391,346	380,770	450
31418B-NE-2	FNMA PASS-THRU INT 15 YEAR		02/12/2015	WACHOVIA SECURITIES CAPITAL		584,608	557,600	790
3138EJ-7F-9	FNMA PASS-THRU LNG 30 YEAR		02/06/2015	CHASE SECURITIES, INC.		59,406	55,237	68
3138EK-2D-6	FNMA PASS-THRU LNG 30 YEAR		11/30/2015	BANC AMERICA SECURITIES LLC		564,694	530,931	531
3138WE-KJ-7	FNMA PASS-THRU LNG 30 YEAR		10/22/2015	SALOMON SMITH BARNEY INC/SAL		228,142	217,764	233
3138WF-3A-2	FNMA PASS-THRU LNG 30 YEAR		10/28/2015	SALOMON SMITH BARNEY INC/SAL		245,642	234,713	251
3138WF-PR-1	FNMA PASS-THRU LNG 30 YEAR		09/14/2015	BARCLAYS CAPITAL INC		726,268	678,508	1,206
3138WG-C9-3	FNMA PASS-THRU LNG 30 YEAR		12/10/2015	RBC CAPITAL MARKETS CORP		372,178	360,000	490
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR		12/10/2015	VARIOUS		135,206	135,000	158
3138Y3-X7-1	FNMA PASS-THRU LNG 30 YEAR		08/28/2015	CHASE BANK/BROKER & DEALER CLR		656,419	616,899	2,056
3138YT-6D-1	FNMA PASS-THRU LNG 30 YEAR		10/15/2015	MELLON BANK/CAPITAL MKTS INVE		1,534,022	1,467,525	1,569
31416B-LD-8	FNMA PASS-THRU LNG 30 YEAR		02/12/2015	SALOMON SMITH BARNEY INC/SAL		381,932	338,649	569
31416R-RB-1	FNMA PASS-THRU LNG 30 YEAR		02/12/2015	BARCLAYS CAPITAL INC		570,821	524,591	721
31418B-U7-9	FNMA PASS-THRU LNG 30 YEAR		10/08/2015	VARIOUS		1,505,383	1,409,288	2,036
31418B-VH-6	FNMA PASS-THRU LNG 30 YEAR		10/08/2015	CHASE BANK/BROKER & DEALER CLR		1,514,776	1,418,163	2,048
31418B-WE-2	FNMA PASS-THRU LNG 30 YEAR		12/10/2015	SG COWEN SECURITIES CORP		193,690	193,380	226

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
31418M-5M-0	FNMA PASS-THRU MEGA MULTI 7		04/09/2015	CFG CAPITAL MARKETS LLC		1,560,037	1,401,100	2,211
3138EN-Z9-3	FNMA PASS-THRU SF30 LTV125+		08/18/2015	GOLDMAN, SACHS & CO.		240,676	231,838	293
3138LU-TV-7	FNMA PASS-THRU SF30 LTV125+		08/19/2015	GOLDMAN, SACHS & CO.		54,249	52,276	66
3138LX-QH-5	FNMA PASS-THRU SF30 LTV125+		08/19/2015	GOLDMAN, SACHS & CO.		72,189	69,565	88
3138M2-BN-5	FNMA PASS-THRU SF30 LTV125+		08/19/2015	GOLDMAN, SACHS & CO.		130,014	125,315	158
3138MQ-X9-9	FNMA PASS-THRU SF30 LTV125+		08/18/2015	GOLDMAN, SACHS & CO.		188,608	181,681	230
31417C-GZ-2	FNMA PASS-THRU SF30 LTV125+		08/19/2015	GOLDMAN, SACHS & CO.		72,389	69,757	88
31417C-NZ-4	FNMA PASS-THRU SF30 LTV125+		08/19/2015	GOLDMAN, SACHS & CO.		135,646	130,714	165
31418A-M9-6	FNMA PASS-THRU SF30 LTV125+		08/18/2015	GOLDMAN, SACHS & CO.		476,141	458,655	580
31394A-CS-3	FNMA REMIC TRUST 2004-W9		11/19/2015	RAYMOND JAMES/FI		1,093,255	1,028,946	2,057
491189-FW-1	KENTUCKY ASSET / LIABILITY COM		03/20/2015	CFG CAPITAL MARKETS LLC		60,144	60,000	817
837151-NP-0	SOUTH CAROLINA ST PUB SVCS REV		02/13/2015	BARCLAYS CAPITAL INC		550,000	550,000	0
91412G-XY-6	UNIVERSITY CALIF REVS FOR PREV REV		03/13/2015	BARCLAYS CAPITAL INC		55,000	55,000	0
91523N-GW-0	UNIVERSITY WASH UNIV REVS		10/20/2015	RAYMOND JAMES & ASSOCIATES,INC		2,268,040	2,000,000	6,107
3199999. Subtotal - Bonds - U.S. Special Revenues						35,245,332	32,703,683	44,742
90131H-AM-7	21ST CENTY FOX AMER INC		04/06/2015	EXCHANGE		240,204	200,000	0
90131H-BF-1	21ST CENTY FOX AMER INC		04/06/2015	EXCHANGE		379,492	375,000	0
90131H-BK-0	21ST CENTY FOX AMER INC		04/06/2015	EXCHANGE		2,988,354	2,500,000	0
90131H-BX-2	21ST CENTY FOX AMER INC 144A		10/14/2015	JP MORGAN SECURITIES INC		546,519	550,000	0
002824-BB-5	ABBOTT LABS		06/11/2015	MERRILL LYNCH PROFESSNL CLEAR		481,850	500,000	3,933
00287Y-AR-0	ABBVIE INC		05/05/2015	MORGAN STANLEY & CO. INC		829,230	835,000	0
001055-AH-5	AFLAC INC		10/22/2015	MIZUHO SECURITIES USA INC		1,021,880	1,000,000	5,300
00846U-AJ-0	AGILENT TECHNOLOGIES INC		06/24/2015	JP MORGAN SECURITIES INC		425,213	425,000	7,502
001306-AB-5	AHS HOSP CORP		04/30/2015	GOLDMAN, SACHS & CO.		355,000	355,000	0
010392-FM-5	ALABAMA PWR CO		03/05/2015	BANC AMERICA SECURITIES LLC		476,669	480,000	0
023135-AM-8	AMAZON COM INC		06/24/2015	BANC AMERICA SECURITIES LLC		380,464	375,000	825
023135-AQ-9	AMAZON COM INC		01/13/2015	BARCLAYS CAPITAL INC		356,132	335,000	1,889
023770-AA-8	AMER AIRLINES PT TR 2015-1 2028110		03/02/2015	CREDIT SUISSE FIRST BOSTON COR		300,000	300,000	0
0258M0-DK-2	AMERICAN EXPRESS CR CORP MTNBE		02/09/2015	LINSCO/PRIVATE LEDGER CORP. RE		3,030,000	3,000,000	25,500
026351-AZ-9	AMERICAN GENERAL CORP		03/19/2015	CFG CAPITAL MARKETS LLC		57,046	45,000	323
026874-DC-8	AMERICAN INTL GROUP INC		01/12/2015	US BANCORP INVESTMENTS INC		448,511	450,000	0
037833-AS-9	APPLE INC		10/08/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,087,000	2,000,000	30,283
037833-BG-4	APPLE INC		06/24/2015	HSBC SECURITIES, INC.		661,469	665,000	2,719
038222-AK-1	APPLIED MATLS INC		10/22/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,053,000	2,000,000	9,350
042735-BE-9	ARROW ELECTRS INC		02/23/2015	BANC AMERICA SECURITIES LLC		158,450	160,000	0
04364F-AC-2	ASCENTIUM EQUIP RECV 2015-1 144 A		02/26/2015	CREDIT SUISSE FIRST BOSTON COR		141,998	142,000	0
00206R-BK-7	AT&T INC		10/19/2015	CFG CAPITAL MARKETS LLC		2,651,160	3,000,000	46,038
00206R-CM-2	AT&T INC		04/23/2015	CHASE SECURITIES, INC.		749,775	750,000	0
06051G-FM-6	BANK AMER CORP		01/16/2015	BANC AMERICA SECURITIES LLC		278,312	280,000	0
06742L-AH-6	BARCLAYS DRYROCK TR 2015-1		03/05/2015	BARCLAYS CAPITAL INC		99,954	100,000	0
072863-AC-7	BAYLOR SCOTT & WHITE HLDGS		04/15/2015	CHASE SECURITIES, INC.		425,000	425,000	0
075887-BM-0	BECTON DICKINSON & CO		04/27/2015	EXCHANGE		1,000,276	1,000,000	0
09062X-AE-3	BIOGEN INC		09/10/2015	BANC AMERICA SECURITIES LLC		279,776	280,000	0
11120V-AA-1	BRIXMOR OPERATING PRTSHP LP		01/13/2015	SALOMON SMITH BARNEY INC/SAL		459,807	460,000	0
120568-AW-0	BUNGE LTD FIN CORP		11/19/2015	SALOMON SMITH BARNEY INC/SAL		594,488	595,000	0
126802-DC-8	CABELAS CC MSTR TR 2015-I		03/03/2015	RBC CAPITAL MARKETS CORP		129,967	130,000	0
13975D-AC-9	CAPITAL AUTO RECV ABN 2013-3		06/10/2015	CFG CAPITAL MARKETS LLC		10,477,854	10,425,000	9,213
13974H-AC-1	CAPITAL AUTO RECV ABN 2015-3		08/12/2015	JP MORGAN SECURITIES INC		114,979	115,000	0
13974L-AD-0	CAPITAL AUTO RECV ABN 2015-4		10/15/2015	DEUTSCHE BANK SECURITIES INC		289,966	290,000	0
14041N-EM-9	CAPITAL ONE CC TR 2013-3A		04/09/2015	CFG CAPITAL MARKETS LLC		9,139,892	9,110,000	7,045
151020-AR-5	CELGENE CORP		08/03/2015	DEUTSCHE BANK SECURITIES INC		458,753	460,000	0
15200W-AA-3	CENTERPOINT ENGY TRANS 2012-4		06/03/2015	CFG CAPITAL MARKETS LLC		1,015,164	1,015,481	1,347
172967-JH-5	CITIGROUP INC		02/12/2015	SCOTIA CAPITAL MKTS (USA) INC		499,125	500,000	325
172967-JU-6	CITIGROUP INC		12/02/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,077,000	2,000,000	32,808
172967-KB-6	CITIGROUP INC		12/01/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,003,400	1,000,000	2,797
29425A-AD-5	CITIGRP COML MTG TR 2015-GC33		09/14/2015	SALOMON SMITH BARNEY INC/SAL		252,333	245,000	720
12634M-AB-6	CNOOC LIMITED		04/28/2015	SALOMON SMITH BARNEY INC/SAL		384,411	388,000	0
20030N-BQ-3	COMCAST CORP 4.600% 8/15/		12/03/2015	CFG CAPITAL MARKETS LLC		3,635,380	3,500,000	50,536
12591R-AX-8	COMM MTG TR 2014-CCRE15		12/01/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,156,992	1,125,000	275
12626P-AN-3	CRH AMER INC 144A		05/21/2015	BANC AMERICA SECURITIES LLC		2,157,395	2,175,000	641
126408-HC-0	CSX CORP		12/04/2015	MERRILL LYNCH PROFESSNL CLEAR		2,141,200	2,500,000	10,424
126650-CL-2	CVS HEALTH CORP		10/08/2015	CFG CAPITAL MARKETS LLC		2,075,340	2,000,000	18,083
126650-CN-8	CVS HEALTH CORP		07/13/2015	BARCLAYS CAPITAL INC		896,715	900,000	0
25466A-AD-3	DISCOVER BK		06/24/2015	PERSHING LLC		450,941	445,000	7,320
25468P-BW-5	DISNEY WALT CO MTNS BE		11/02/2015	MIZUHO SECURITIES USA INC		2,079,510	1,500,000	18,667

SCHEDULE D - PART 3

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

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263534-CC-1	DU PONT E I DE NEMOURS & CO		03/06/2015	MIZUHO SECURITIES USA INC		812,258	750,000	5,717
263901-AF-7	DUKE ENERGY INDIANA INC		07/22/2015	MERRILL LYNCH PROFESSNL CLEAR		547,050	500,000	817
29372E-BJ-6	ENTERPRISE FLEET FNC 2015-1 144 A		02/25/2015	BANC AMERICA SECURITIES LLC		289,950	290,000	0
26884T-AN-2	ERAC USA FINANCE COMPANY 144 A		02/10/2015	RBC CAPITAL MARKETS CORP		158,157	160,000	0
29736R-AG-5	ESTEE LAUDER COS INC		06/01/2015	SALOMON SMITH BARNEY INC/SAL		587,994	600,000	0
31428X-BE-5	FEDEX CORP		12/02/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,013,000	2,000,000	11,611
34354P-AD-7	FLOWSERVE CORP		02/05/2015	MERRILL LYNCH PROFESSNL CLEAR		1,061,880	1,000,000	9,444
30286X-AN-9	FREMF MTG TR 2015-K43 144A		02/19/2015	BARCLAYS CAPITAL INC		336,750	335,000	108
36962G-5Y-6	GENERAL ELEC CAP CORP MTN BE		03/30/2015	CFG CAPITAL MARKETS LLC		101,032	100,000	133
375558-BG-7	GILEAD SCIENCES INC		10/05/2015	VARIOUS		1,607,490	1,600,000	3,067
38141G-VS-0	GOLDMAN SACHS GROUP INC		10/21/2015	CFG CAPITAL MARKETS LLC		1,016,000	1,000,000	660
38145X-AA-1	GOLDMAN SACHS GROUP INC		06/24/2015	MERRILL LYNCH PROFESSNL CLEAR		202,624	200,000	2,173
38148L-AF-3	GOLDMAN SACHS GROUP INC		05/19/2015	GOLDMAN, SACHS & CO.		382,498	385,000	0
36250P-AD-7	GS MTG SECS TR 2015-GC32		07/16/2015	GOLDMAN, SACHS & CO.		242,033	235,000	737
406216-BK-6	HALLIBURTON CO		11/17/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,001,400	2,000,000	1,944
423074-AV-5	HEINZ H J CO 144A		08/12/2015	US BANCORP INVESTMENTS INC		820,097	775,000	5,038
437076-BA-9	HOME DEPOT INC		11/17/2015	CFG CAPITAL MARKETS LLC		1,996,460	2,000,000	11,433
40428H-PN-6	HSBC USA INC NEW		02/12/2015	MILLENNIUM ADVISORS, LLC		505,145	500,000	3,134
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC		11/19/2015	BANC AMERICA SECURITIES LLC		664,887	665,000	0
460146-CM-3	INTL PAPER CO		05/14/2015	BANC AMERICA SECURITIES LLC		675,165	680,000	0
46641C-BP-5	JP MORGAN MTG TR 2014-144A		06/11/2015	RAYMOND JAMES & ASSOCIATES,INC		2,395,805	2,432,289	3,828
46644U-BA-5	JPMBB COML MTG SEC TR 2015-C30		07/17/2015	JP MORGAN SECURITIES INC		514,998	500,000	1,433
46644Y-AU-4	JPMBB COML MTG SEC TR 2015-C31		08/13/2015	JP MORGAN SECURITIES INC		566,499	550,000	1,568
46625H-JJ-0	JPMORGAN CHASE & CO		02/12/2015	MERRILL LYNCH PROFESSNL CLEAR		500,020	500,000	5,016
485170-AJ-3	KANSAS CITY SOUTHERN 144A		12/10/2015	EXCHANGE		253,966	265,000	0
487836-BC-1	KELLOGG CO		07/17/2015	CFG CAPITAL MARKETS LLC		1,601,250	1,500,000	11,585
49446R-AN-9	KIMCO RLTY CORP		10/07/2015	WACHOVIA SECURITIES CAPITAL		114,217	115,000	0
49456B-AH-4	KINDER MORGAN INC DEL		08/04/2015	CHASE SECURITIES, INC.		4,081,886	4,425,000	45,024
50116R-AC-0	KUBOTA CR OWNER TR 2015-1 144A		01/22/2015	CHASE SECURITIES, INC.		439,939	440,000	0
539830-BC-2	LOCKHEED MARTIN CORP		03/13/2015	VARIOUS		1,889,812	1,925,000	4,746
539830-BL-2	LOCKHEED MARTIN CORP		11/16/2015	SALOMON SMITH BARNEY INC/SAL		689,633	700,000	0
58013M-EC-4	MCDONALDS CORP MED TERM NT BE		12/03/2015	RBC CAPITAL MARKETS CORP		2,371,980	2,000,000	18,550
582839-AH-9	MEAD JOHNSON NUTRITION CO		10/29/2015	JP MORGAN SECURITIES INC		59,975	60,000	0
585055-BG-0	MEDTRONIC INC		09/02/2015	EXCHANGE		1,498,485	1,500,000	0
585055-BU-9	MEDTRONIC INC SR GLBL NT 45		11/17/2015	VARIOUS		4,096,320	4,000,000	25,052
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE		02/04/2015	GOLDMAN, SACHS & CO.		274,002	275,000	0
58933Y-AG-0	MERCK & CO INC NEW		01/08/2015	MERRILL LYNCH PROFESSNL CLEAR		1,359,041	1,359,000	2,699
592173-AE-8	METROPOLITAN LIFE INS CO 144A		03/20/2015	CFG CAPITAL MARKETS LLC		80,898	60,000	1,872
61747Y-DY-8	MORGAN STANLEY		01/22/2015	MORGAN STANLEY & CO. INC		178,650	180,000	0
61765D-AU-2	MS CAPITAL I TR 2015-MS1		07/01/2015	MORGAN STANLEY & CO. INC		370,788	360,000	265
55388P-AA-8	MVW OWNER TRUST 2015-1 144A		08/04/2015	BANC AMERICA SECURITIES LLC		104,992	105,000	0
651229-AS-5	NEWELL RUBBERMAID INC		10/14/2015	CREDIT SUISSE FIRST BOSTON COR		104,670	105,000	0
654106-AE-3	NIKE INC		11/02/2015	CFG CAPITAL MARKETS LLC		1,961,300	2,000,000	1,292
655844-BN-7	NORFOLK SOUTHERN CORP		11/24/2015	BNP PARIBAS SECURITIES BOND		470,226	475,000	6,650
665772-CJ-6	NORTHN STS PWR CO MINN		12/03/2015	MERRILL LYNCH PROFESSNL CLEAR		897,690	1,000,000	10,672
666807-BJ-0	NORTHROP GRUMMAN CORP		02/03/2015	CHASE SECURITIES, INC.		674,818	675,000	0
66989H-AK-4	NOVARTIS CAPITAL CORP		12/02/2015	MIZUHO SECURITIES USA INC		2,013,100	2,000,000	3,778
681919-AZ-9	OMNICOM GROUP INC		01/21/2015	CHASE SECURITIES, INC.		340,259	325,000	2,782
681919-BA-3	OMNICOM GROUP INC		01/13/2015	CREDIT SUISSE FIRST BOSTON COR		113,037	110,000	859
68389X-AP-0	ORACLE CORP		06/16/2015	MERRILL LYNCH PROFESSNL CLEAR		1,449,450	1,500,000	6,667
68784T-AA-3	OSCAR US FUNDING ABS 144A		09/24/2015	MIZUHO SECURITIES USA INC		2,000,000	2,000,000	0
713448-CX-4	PEPSICO INC		07/14/2015	JP MORGAN SECURITIES INC		469,911	470,000	0
741503-AW-6	PRICELINE GRP INC		03/10/2015	WACHOVIA SECURITIES CAPITAL		428,891	430,000	0
74153W-CD-9	PRICOA GLBL FDG I MTN 144A		02/02/2015	CFG CAPITAL MARKETS LLC		3,060,420	3,000,000	14,483
74251V-AK-8	PRINCIPAL FINL GROUP INC		05/04/2015	BANC AMERICA SECURITIES LLC		483,487	485,000	0
74256L-AN-9	PRINCIPAL LIFE GLOBAL FDG II 144A		10/22/2015	MIZUHO SECURITIES USA INC		1,691,007	1,665,000	5,053
747525-AK-9	QUALCOMM INC		11/02/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,750,600	2,000,000	44,000
74834L-AW-0	QUEST DIAGNOSTICS INC		04/13/2015	MERRILL LYNCH PROFESSNL CLEAR		2,011,600	2,000,000	5,000
758940-AB-6	REGIONS FINL CORP		05/15/2015	RAYMOND JAMES & ASSOCIATES,INC		1,254,720	1,000,000	13,993
81745M-AD-3	SEQUOIA MTG TR 2013-2		04/10/2015	RAYMOND JAMES & ASSOCIATES,INC		2,137,938	2,111,544	3,437
81745B-AM-7	SEQUOIA MTG TR 2013-6		03/23/2015	RAYMOND JAMES & ASSOCIATES,INC		1,444,378	1,435,407	3,526
82652J-AA-5	SIERRA TIMSHR RECV FDG 2015-3 144A		10/14/2015	CREDIT SUISSE FIRST BOSTON COR		179,965	180,000	0
78448P-AB-6	SMB PRICATE ED LN TR 2015-144A		04/15/2015	CREDIT SUISSE FIRST BOSTON COR		129,985	130,000	0
832696-AH-1	SMUCKER J M CO		10/13/2015	EXCHANGE		508,800	500,000	0
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO		03/20/2015	CFG CAPITAL MARKETS LLC		380,580	300,000	2,453

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
842400-FW-8	SOUTHERN CALIF EDISON CO		12/02/2015	MERRILL LYNCH PROFESSNL CLEAR		1,953,240	2,000,000	17,767
84756N-AG-4	SPECTRA ENERGY PARTNERS LP		03/09/2015	CHASE SECURITIES, INC.		764,102	770,000	0
86787E-AN-7	SUNTRUST BK ATL SR MD TM BK NT		08/12/2015	MIZUHO SECURITIES USA INC		959,850	1,000,000	8,097
87165L-AK-7	SYNCHRONY CC MSTR NT TR 2015-2		05/05/2015	RBC CAPITAL MARKETS CORP		399,924	400,000	0
87612E-BA-3	TARGET CORP		10/21/2015	CFG CAPITAL MARKETS LLC		996,890	1,000,000	12,778
89172H-AK-3	TOWD POINT MTG TR 2015-3 144A		07/23/2015	BANC AMERICA SECURITIES LLC		190,063	190,000	459
89171V-AK-3	TOWD POINT MTG TR 2015-5 144A		11/02/2015	RAYMOND JAMES & ASSOCIATES,INC		1,491,715	1,481,990	453
896516-AA-9	TRINITY HEALTH CR GROUP		02/05/2015	GOLDMAN, SACHS & CO.		534,470	535,000	0
907818-EF-1	UNION PAC CORP		11/02/2015	CFG CAPITAL MARKETS LLC		1,968,240	2,000,000	1,350
91324P-CR-1	UNITEDHEALTH GROUP INC		07/20/2015	JP MORGAN SECURITIES INC		199,178	200,000	0
91913Y-AN-0	VALERO ENERGY CORP NEW		10/22/2015	MIZUHO SECURITIES USA INC		1,221,660	1,000,000	10,938
92343V-BT-0	VERIZON COMMUNICATIONS INC		03/02/2015	CREDIT SUISSE FIRST BOSTON COR		757,561	580,000	17,940
92343V-CK-8	VERIZON COMMUNICATIONS INC		06/15/2015	JP MORGAN SECURITIES INC		394,918	420,000	6,637
92343V-CM-4	VERIZON COMMUNICATIONS INC		12/02/2015	MERRILL LYNCH PROFESSNL CLEAR		1,909,300	2,000,000	29,515
92826C-AE-2	VISA INC		12/09/2015	BANC AMERICA SECURITIES LLC		374,494	375,000	0
931142-DQ-3	WAL-MART STORES INC		11/17/2015	CFG CAPITAL MARKETS LLC		2,010,020	2,000,000	6,689
94973V-BB-2	WELLPOINT INC		06/24/2015	MORGAN STANLEY & CO. INC		73,364	80,000	1,695
94974B-GE-4	WELLS FARGO CO MTN BE		08/26/2015	U.S. BANCORP PIPER JAFFRAY INC		1,472,340	1,500,000	22,669
94974B-GL-8	WELLS FARGO CO MTN BE		07/15/2015	WACHOVIA SECURITIES CAPITAL		647,530	650,000	0
94989M-AE-9	WELLS FARGO COML TR 2015-NXS2		07/01/2015	VARIOUS		592,220	575,000	782
98978V-AH-6	ZOETIS INC		06/18/2015	STIFEL, NICOLAUS & CO.,INC.		328,038	350,000	6,489
064159-AM-8	BANK OF NOVA SCOTIA	I	10/22/2015	MIZUHO SECURITIES USA INC		2,039,380	2,000,000	14,875
13645R-AV-6	CANADIAN PAC RY CO NEW	I	12/10/2015	BNP PARIBAS SECURITIES BOND		802,336	800,000	10,027
00080Q-AF-2	ABN AMRO BK N V AMSTERDAM 144A	R	07/21/2015	SALOMON SMITH BARNEY INC/SAL		299,196	300,000	0
00507U-AS-0	ACTAVIS FUNDING SCS	R	03/03/2015	CHASE SECURITIES, INC.		647,693	650,000	0
00507U-AT-8	ACTAVIS FUNDING SCS	R	12/08/2015	VARIOUS		2,943,315	2,985,000	30,991
00131L-AB-1	AIA GROUP LTD HONG KONG 144 A	R	03/04/2015	MORGAN STANLEY SMITH BARNEY		793,990	795,000	0
00185A-AH-7	AON PLC	R	05/13/2015	MORGAN STANLEY & CO. INC		767,559	770,000	0
046353-AM-0	ASTRAZENECA PLC	R	11/17/2015	MIZUHO SECURITIES USA INC		1,983,920	2,000,000	972
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA 144A	F	10/01/2015	BANC AMERICA SECURITIES LLC		196,464	200,000	0
056752-AD-0	BAIDU INC	R	01/06/2015	MORGAN STANLEY & CO. INC		199,554	200,000	458
06738E-AJ-4	BARCLAYS PLC	R	08/10/2015	BARCLAYS CAPITAL INC		698,320	700,000	0
05581K-AA-9	BNP PARIBAS 144A	R	09/21/2015	BNP PARIBAS SECURITIES BOND		470,488	475,000	0
21987B-AR-9	CORPORACION NACIONAL DEL COBR 144A	R	05/07/2015	VARIOUS		1,040,217	1,100,000	14,459
21987B-AT-5	CORPORACION NACIONAL DEL COBR 144A	R	08/14/2015	DBTC AMERICAS/DBAG LONDON GL		600,231	575,000	10,871
36164N-FF-7	GE CAPITAL INTERNATIONAL FDG 144A	R	10/27/2015	EXCHANGE		1,209,305	1,232,532	0
36164N-FH-3	GE CAPITAL INTERNATIONAL FDG 144A	R	10/27/2015	EXCHANGE		870,617	905,879	0
393647-AC-6	GREENBRIAR CLO LTD 2007 144A	F	10/01/2015	Raymond James & Assoc		1,436,250	1,500,000	5,638
40049J-BC-0	GRUPO TELEVISA SA	F	11/23/2015	VARIOUS		1,402,842	1,400,000	204
539439-AH-2	LLOYDS BANKING GROUP PLC 144A	R	12/11/2015	EXCHANGE		1,304,005	1,291,800	0
62856R-AC-9	MYRIAD INTL HLDGS B 144A	R	07/14/2015	SALOMON SMITH BARNEY INC/SAL		949,639	950,000	0
638602-BP-6	NATIONWIDE BLDG SOC 144A	F	07/14/2015	DEUTSCHE BANK SECURITIES INC		323,775	325,000	0
767201-AS-5	RIO TINTO FIN USA LTD	R	06/11/2015	DEUTSCHE BANK SECURITIES INC		471,832	475,000	0
822582-BD-3	SHELL INTERNATIONAL FIN BV	R	06/24/2015	MORGAN STANLEY & CO. INC		657,944	665,000	2,882
822582-BF-8	SHELL INTERNATIONAL FIN BV	R	10/20/2015	RBC CAPITAL MARKETS CORP		3,495,455	3,500,000	58,880
853254-AW-0	STANDARD CHARTERED PLC 144A	R	04/13/2015	MERRILL LYNCH,PIERCE,FENNER&SM		499,485	500,000	0
865622-AV-6	SUMITOMO MITSUI BANKING CORP	R	10/22/2015	MIZUHO SECURITIES USA INC		1,552,847	1,544,000	7,643
902118-BT-4	TYCO INTL GROUP S A	R	09/09/2015	GOLDMAN, SACHS & CO.		1,939,646	1,950,000	0
90351D-AB-3	UBS GROUP AG 144A	F	09/21/2015	UBS WARBURG		239,551	240,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						178,890,177	177,464,922	898,320
369604-BM-4	GENERAL ELECTRIC CO		12/03/2015	EXCHANGE		884,092	971,552	0
4899999. Subtotal - Bonds - Hybrid Securities						884,092	971,552	0
8399997. Total - Bonds - Part 3						327,435,127	322,921,136	1,322,048
8399998. Total - Bonds - Part 5						482,635,857	473,930,372	2,185,755
8399999. Total - Bonds						810,070,984	796,851,508	3,507,803
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
921943-88-2	VANGUARD DEVELOPED MKTS INDEX INST		12/21/2015	VANGUARD GROUP	659,209.667	7,728,180		0
922908-88-4	VANGUARD EXTENDED MKT INDEX INSTL		12/17/2015	VANGUARD GROUP	6,424.159	413,422		0
922031-74-5	VANGUARD FIXED INCOME SECS FD		12/28/2015	VANGUARD GROUP	29,246.072	300,705		0
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND		12/21/2015	VANGUARD GROUP	162,096.984	30,102,894		0

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
9299999. Subtotal - Common Stocks - Mutual Funds						38,545,201	XXX	0
9799997. Total - Common Stocks - Part 3						38,545,201	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						38,545,201	XXX	0
9899999. Total - Preferred and Common Stocks						38,545,201	XXX	0
9999999 - Totals						848,616,185	XXX	3,507,803

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
36210J-CH-9	GNMA 493372 6.00% OF 12/15/28		12/15/2015	PRINCIPAL RECEIPT		9,980	9,980	9,911	9,922	0	58	0	58	0	9,980	0	0	0	341	12/15/2028
36211H-QK-0	GNMA 513558 7.50% Of 12/15/29		12/15/2015	PRINCIPAL RECEIPT		3,920	3,920	3,910	3,910	0	10	0	10	0	3,920	0	0	0	153	12/15/2029
36202F-M7-8	GNMA II POOL #004882 4.000%		12/20/2015	PRINCIPAL RECEIPT		192,386	192,386	206,955	206,934	0	(14,548)	0	(14,548)	0	192,386	0	0	0	3,909	12/20/2040
3622A2-D7-4	GNMA PASS-THRU M PLATINUM 30YR		12/20/2015	PRINCIPAL RECEIPT		14,484	14,484	14,925	0	0	(441)	0	(441)	0	14,484	0	0	0	112	03/20/2043
36179M-2N-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		94,898	94,898	93,148	93,161	0	1,737	0	1,737	0	94,898	0	0	0	1,281	02/20/2043
36179M-K6-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		36,569	36,569	38,469	38,420	0	(1,851)	0	(1,851)	0	36,569	0	0	0	567	08/20/2042
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		42,851	42,851	44,351	44,345	0	(1,494)	0	(1,494)	0	42,851	0	0	0	764	08/20/2042
36179M-S2-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		5,137	5,137	5,587	0	0	(450)	0	(450)	0	5,137	0	0	0	21	11/20/2042
36179M-VR-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	VARIOUS		608,234	601,177	624,131	623,822	0	(3,380)	0	(3,380)	0	620,442	0	(12,208)	(12,208)	11,343	12/20/2042
36179M-X2-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		92,995	92,995	90,281	90,397	0	2,598	0	2,598	0	92,995	0	0	0	1,248	01/20/2043
36179N-DQ-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		153,770	153,770	154,780	154,770	0	(999)	0	(999)	0	153,770	0	0	0	2,423	05/20/2043
36179N-DR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		224,505	224,505	233,778	233,690	0	(9,185)	0	(9,185)	0	224,505	0	0	0	3,959	05/20/2043
36179N-JA-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		9,898	9,898	10,427	0	0	(529)	0	(529)	0	9,898	0	0	0	29	07/20/2043
36179N-NA-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		2,856	2,856	2,998	0	0	(142)	0	(142)	0	2,856	0	0	0	0	09/20/2043
36179Q-PF-2	GNMA PASS-THRU M SINGLE FAMILY		08/20/2015	VARIOUS		249,870	247,481	254,132	254,541	0	(750)	0	(750)	0	253,791	0	(3,921)	(3,921)	5,111	09/20/2044
36179Q-T4-3	GNMA PASS-THRU M SINGLE FAMILY		06/20/2015	VARIOUS		2,518,894	2,405,583	2,525,311	2,525,275	0	(9,869)	0	(9,869)	0	2,515,406	0	3,488	3,488	40,687	11/20/2044
36179Q-WD-9	GNMA PASS-THRU M SINGLE FAMILY		08/20/2015	VARIOUS		757,486	750,000	768,809	768,782	0	(1,448)	0	(1,448)	0	767,335	0	(9,849)	(9,849)	15,838	12/20/2044
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	VARIOUS		642,882	614,720	643,391	0	0	(1,906)	0	(1,906)	0	641,485	0	1,398	1,398	7,359	04/20/2045
36179R-D9-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		66,707	66,707	72,043	0	0	(5,337)	0	(5,337)	0	66,707	0	0	0	608	05/20/2045
36179R-JE-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		70,532	70,532	73,359	0	0	(2,827)	0	(2,827)	0	70,532	0	0	0	486	07/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		18,808	18,808	20,022	0	0	(1,214)	0	(1,214)	0	18,808	0	0	0	114	08/20/2045
36202F-2N-5	GNMA PASS-THRU M SINGLE FAMILY		07/30/2015	VARIOUS		426,834	400,273	439,425	439,561	0	(6,711)	0	(6,711)	0	432,850	0	(6,016)	(6,016)	11,122	01/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		27,029	27,029	29,124	29,105	0	(2,076)	0	(2,076)	0	27,029	0	0	0	620	10/20/2039
36202F-CP-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		34,496	34,496	37,903	38,002	0	(3,506)	0	(3,506)	0	34,496	0	0	0	911	11/20/2039
36202F-GE-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		20,379	20,379	22,391	22,448	0	(2,069)	0	(2,069)	0	20,379	0	0	0	533	05/20/2040
36202F-GY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		31,225	31,225	34,309	34,400	0	(3,175)	0	(3,175)	0	31,225	0	0	0	821	06/20/2040
36202F-KM-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		18,254	18,254	19,461	19,462	0	(1,208)	0	(1,208)	0	18,254	0	0	0	374	09/20/2040
36202F-LP-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		28,368	28,368	30,070	30,076	0	(1,708)	0	(1,708)	0	28,368	0	0	0	650	10/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		28,017	28,017	30,784	30,862	0	(2,845)	0	(2,845)	0	28,017	0	0	0	700	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		134,720	134,720	145,177	145,045	0	(10,325)	0	(10,325)	0	134,720	0	0	0	2,759	11/20/2040
36202F-Q7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		47,315	47,315	51,308	51,304	0	(3,988)	0	(3,988)	0	47,315	0	0	0	1,088	03/20/2041
36202F-TK-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		45,876	45,876	48,929	48,934	0	(3,059)	0	(3,059)	0	45,876	0	0	0	961	05/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2015	PRINCIPAL RECEIPT		295,185	295,185	322,213	321,925	0	(26,740)	0	(26,740)	0	295,185	0	0	0	6,770	06/20/2041
3622A2-KS-0	GNMA PASS-THRU X PLATINUM 30YR		12/15/2015	PRINCIPAL RECEIPT		12,917	12,917	15,169	15,167	0	(2,250)	0	(2,250)	0	12,917	0	0	0	447	05/15/2040
36241L-DM-5	GNMA PASS-THRU X PLATINUM 30YR		12/15/2015	PRINCIPAL RECEIPT		125,835	125,835	137,043	136,891	0	(11,056)	0	(11,056)	0	125,835	0	0	0	3,601	11/15/2039
36241L-TS-5	GNMA PASS-THRU X PLATINUM 30YR		12/15/2015	PRINCIPAL RECEIPT		209,835	209,835	229,179	228,931	0	(19,096)	0	(19,096)	0	209,835	0	0	0	4,852	03/15/2041
36241L-UE-4	GNMA PASS-THRU X PLATINUM 30YR		12/15/2015	PRINCIPAL RECEIPT		57,071	57,071	61,860	61,877	0	(4,806)	0	(4,806)	0	57,071	0	0	0	1,306	07/15/2040
36241L-UN-4	GNMA PASS-THRU X PLATINUM 30YR		12/15/2015	PRINCIPAL RECEIPT		38,375	38,375	40,948	40,927	0	(2,551)	0	(2,551)	0	38,375	0	0	0	888	04/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT		19,683	19,683	20,883	0	0	(1,199)	0	(1,199)	0	19,683	0	0	0	230	01/15/2042
36176W-7F-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT		30,824	30,824	32,684	0	0	(1,859)	0	(1,859)	0	30,824	0	0	0	355	01/15/2042
36176X-CT-4	GNMA PASS-THRU X SINGLE FAMILY		04/15/2015	VARIOUS		527,066	499,782	523,990	524,043	0	(2,264)	0	(2,264)	0	521,779	0	5,287	5,287	6,626	02/15/2042
36176X-KP-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT		97,387	97,387	102,758	102,625	0	(5,238)	0	(5,238)	0	97,387	0	0	0	1,679	04/15/2042
36178G-FN-9	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT		22,924	22,924	24,321	0	0	(1,397)	0	(1,397)	0	22,924	0	0	0	269	07/15/2042
3620AA-TP-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT		9,300	9,300	10,087	0	0	(788)	0	(788)	0	9,300	0	0	0	35	09/15/2039
3620AM-ET-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2015	PRINCIPAL RECEIPT		2,240	2,240	2,430	0	0	(190)	0	(190)	0	2,240	0	0	0	8	06/15/2040
3620C0-2Y-3	GNMA PASS-THRU X SINGLE FAMILY		11/18/2015	VARIOUS		594,169	562,693	618,435	617,918	0	(16,977)	0	(16,977)	0	600,941	0	(6,772)	(6,772)	21,234	07/15/2040
3620C0-ZB-7	GNMA PASS-THRU X SINGLE FAMILY		06/15/2015	VARIOUS		815,254	760,720	836,079	835,369	0	(14,834)	0	(14,834)	0	820,536	0	(5,282)	(5,282)	17,204	06/15/2040
36220F-UV-4	GNMA POOL #276996		12/15/2015	PRINCIPAL RECEIPT		984	984	1,020	1,006	0	(22)	0	(22)	0	984	0	0	0	42	08/15/2020
38374T-VL-5	GNMA REMIC TRUST 2009-38		12/16/2015	PRINCIPAL RECEIPT		1,089,092	1,089,092	1,205,625	0	0	(116,533)	0	(116,533)	0	1,089,092	0	0	0	22,757	05/16/2039
38378K-ZD-4	GNMA REMIC TRUST 2013-101		12/16/2015	PRINCIPAL RECEIPT		129,428	129,428	128,508	128,522	0	906	0	906	0	129,428	0	0	0	1,795	12/16/2053
38378K-J6-7	GNMA REMIC TRUST 2013-126		12/16/2015	PRINCIPAL RECEIPT		159,891	159,891	165,181	164,811	0	(4,920)	0	(4,920)	0	159,891	0	0	0	2,607	10/16/2047
38378K-K4-0	GNMA REMIC TRUST 2013-126		01/16/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,904,000	2,000,000	1,860,078	1,861,367	0	139	0	139	0	1,861,506	0	42,494	42,494	6,942	04/16/2046
38378K-4S-5	GNMA REMIC TRUST 2013-141		12/16/2015	PRINCIPAL RECEIPT		220,828	220,828	230,601	230,410	0	(9,583)	0	(9,583)	0	220,828	0	0	0	4,557	02/16/2052
38378N-HD-8	GNMA REMIC TRUST 2013-171		12/16/2015	PRINCIPAL RECEIPT		292,004	292,004	318,512	316,721	0	(24,717)	0	(24,717)	0	292,004	0	0	0	5,332	06/16/2054
38378N-KT-9	GNMA REMIC TRUST 2013-176		12/16/2015	PRINCIPAL RECEIPT		268,812	268,812	261,325	261,353	0	7,459	0	7,459	0	268,812	0	0	0	1,895	03/16/2046
38378K-DW-6	GNMA REMIC TRUST 2013-35		12/16/2015	PRINCIPAL RECEIPT		453,946	453,946	445,275	445,950	0	7,996	0	7,996	0	453,946	0	0	0	4,094	03/16/2043
38378K-ER-6	GNMA REMIC TRUST 2013-45		12/16/2015	PRINCIPAL RECEIPT		290,707	290,707	288,107	288,119	0	2,588	0	2,588	0	290,707	0	0	0	1,740	10/16/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378K-SZ-3	GNMA REMIC TRUST 2013-94		12/16/2015	PRINCIPAL RECEIPT		131,763	131,763	129,602	129,630	0	2,133	0	2,133	0	131,763	0	0	0	2,039	03/16/2054
38378X-GF-2	GNMA REMIC TRUST 2014-109		12/16/2015	PRINCIPAL RECEIPT		593,686	593,686	604,818	0	0	(11,132)	0	(11,132)	0	593,686	0	0	0	2,804	01/16/2046
38378N-UA-9	GNMA REMIC TRUST 2014-14		12/16/2015	PRINCIPAL RECEIPT		1,215,247	1,215,247	1,221,323	1,221,294	0	(6,047)	0	(6,047)	0	1,215,247	0	0	0	9,824	01/16/2042
38378N-UB-7	GNMA REMIC TRUST 2014-14		01/16/2015	PRINCIPAL RECEIPT		6,175	6,175	6,290	6,288	0	(113)	0	(113)	0	6,175	0	0	0	0	01/16/2042
38378X-P4-7	GNMA REMIC TRUST 2014-166		12/16/2015	PRINCIPAL RECEIPT		188,544	188,544	193,788	0	0	(5,244)	0	(5,244)	0	188,544	0	0	0	1,158	07/16/2051
83162C-LT-8	SMALL BUS ADMIN GTD DEV PTC		09/01/2015	Merrill Lynch		13,308	13,308	14,206	13,308	0	0	0	0	0	13,308	0	0	0	258	09/01/2021
83162C-PS-6	SMALL BUS ADMIN GTD DEV PTC		08/01/2015	VARIOUS		70,263	70,263	70,263	70,652	0	(138)	0	(138)	0	70,513	0	(251)	(251)	1,263	08/01/2025
83162C-QG-1	SMALL BUS ADMIN GTD DEV PTC		11/01/2015	CALLED @ 100.0000000		34,879	34,879	34,879	34,879	0	0	0	0	0	34,879	0	0	0	1,564	05/01/2026
83162C-QV-8	SMALL BUS ADMIN GTD DEV PTC		08/01/2015	MERRILL LYNCH,PIERCE,FENNER&SM		54,950	54,950	54,950	54,950	0	0	0	0	0	54,950	0	0	0	669	02/01/2027
83162C-KM-4	SMALL BUSINESS ADMIN GTD 00-20A		07/01/2015	PRINCIPAL RECEIPT		1,525	1,525	1,782	1,584	0	(59)	0	(59)	0	1,525	0	0	0	40	01/01/2020
83162C-LG-6	SMALL BUSINESS ADMIN GTD 01-20B		08/01/2015	PRINCIPAL RECEIPT		5,433	5,433	5,433	5,433	0	0	0	0	0	5,433	0	0	0	65	02/01/2021
83162C-HN-6	SMALL BUSINESS ADMIN GTD 97-20F		12/01/2015	PRINCIPAL RECEIPT		1,453	1,453	1,450	1,451	0	1	0	1	0	1,453	0	0	0	52	06/01/2017
83162C-JC-8	SMALL BUSINESS ADMIN GTD 98-20C		09/01/2015	PRINCIPAL RECEIPT		2,122	2,122	1,915	2,038	0	84	0	84	0	2,122	0	0	0	91	03/01/2018
83162C-KC-6	SMALL BUSINESS ADMIN GTD 99-20G		07/01/2015	PRINCIPAL RECEIPT		1,356	1,356	1,356	1,356	0	0	0	0	0	1,356	0	0	0	53	07/01/2019
83162C-KF-9	SMALL BUSINESS ADMIN GTD 99-20I		09/01/2015	PRINCIPAL RECEIPT		1,085	1,085	1,085	1,085	0	0	0	0	0	1,085	0	0	0	44	09/01/2019
912810-FP-8	UNITED STATES TREAS BDS		03/09/2015	GOLDMAN, SACHS & CO.		1,166,595	845,000	1,107,000	1,050,113	0	(2,179)	0	(2,179)	0	1,097,353	0	69,242	69,242	24,654	02/15/2031
912810-FT-0	UNITED STATES TREAS BDS		07/20/2015	DEUTSCHE BANK SECURITIES INC		220,972	175,000	220,623	220,384	0	(871)	0	(871)	0	219,514	0	1,458	1,458	7,331	02/15/2036
912810-PX-0	UNITED STATES TREAS BDS		11/23/2015	VARIOUS		5,720,946	4,440,000	5,671,569	5,334,905	0	(18,722)	0	(18,722)	0	5,647,957	0	72,989	72,989	124,358	05/15/2038
912810-QT-8	UNITED STATES TREAS BDS		05/26/2015	BANC AMERICA SECURITIES LLC		841,519	815,000	824,946	824,981	0	(98)	0	(98)	0	824,883	0	16,637	16,637	13,565	11/15/2041
912810-QZ-4	UNITED STATES TREAS BDS		07/13/2015	VARIOUS		2,615,475	2,380,000	2,218,496	2,220,943	0	649	0	649	0	2,221,591	0	393,884	393,884	44,731	02/15/2043
912810-RJ-9	UNITED STATES TREAS BDS		01/22/2015	CFG CAPITAL MARKETS LLC		3,340,547	3,000,000	3,002,344	3,002,340	0	(3)	0	(3)	0	3,002,337	0	338,210	338,210	18,398	11/15/2044
912810-RK-6	UNITED STATES TREAS BDS		07/23/2015	CFG CAPITAL MARKETS LLC		15,280,742	17,000,000	15,108,750	0	0	109	0	109	0	15,108,859	0	171,883	171,883	192,541	02/15/2045
912810-RN-0	UNITED STATES TREAS BDS		11/23/2015	CFG CAPITAL MARKETS LLC		14,405,820	15,000,000	15,188,086	0	0	(933)	0	(933)	0	15,187,153	0	(781,333)	(781,333)	113,203	08/15/2045
912828-B6-6	UNITED STATES TREAS NTS		03/09/2015	RBC CAPITAL MARKETS CORP		383,065	365,000	384,234	383,843	0	(344)	0	(344)	0	383,499	0	(434)	(434)	5,656	02/15/2024
912828-C2-4	UNITED STATES TREAS NTS		07/30/2015	HSBC SECURITIES, INC.		1,082,853	1,075,000	1,069,251	1,070,072	0	659	0	659	0	1,070,731	0	12,121	12,121	14,723	02/28/2019
912828-C5-7	UNITED STATES TREAS NTS		10/19/2015	CFG CAPITAL MARKETS LLC		4,676,836	4,500,000	4,518,281	4,516,657	0	(2,002)	0	(2,002)	0	4,514,656	0	162,180	162,180	106,783	03/31/2021
912828-C6-5	UNITED STATES TREAS NTS		05/12/2015	VARIOUS		1,519,947	1,500,000	1,501,113	1,500,970	0	(69)	0	(69)	0	1,500,901	0	19,046	19,046	14,072	03/31/2019
912828-D8-0	UNITED STATES TREAS NTS		01/28/2015	GREENWICH CAPITAL MKTS, INC.		2,038,516	2,000,000	2,008,203	2,008,033	0	(124)	0	(124)	0	2,007,909	0	30,607	30,607	13,916	08/31/2019
912828-H5-2	UNITED STATES TREAS NTS		06/30/2015	CFG CAPITAL MARKETS LLC		4,929,102	5,000,000	4,904,297	0	0	6,017	0	6,017	0	4,910,314	0	18,788	18,788	25,898	01/31/2020
912828-J2-7	UNITED STATES TREAS NTS		10/19/2015	CFG CAPITAL MARKETS LLC		1,496,836	1,500,000	1,506,914	0	0	(333)	0	(333)	0	1,506,581	0	(9,745)	(9,745)	20,380	02/15/2025
912828-RJ-1	UNITED STATES TREAS NTS		03/17/2015	VARIOUS		629,606	625,000	631,030	630,768	0	(656)	0	(656)	0	630,112	0	(506)	(506)	2,857	09/30/2016
912828-RX-0	UNITED STATES TREAS NTS		07/16/2015	VARIOUS		3,866,797	3,845,000	3,861,972	3,861,374	0	(2,061)	0	(2,061)	0	3,859,312	0	7,485	7,485	8,789	12/31/2016
912828-SJ-0	UNITED STATES TREAS NTS		09/14/2015	VARIOUS		828,570	825,000	825,543	825,349	0	(110)	0	(110)	0	825,239	0	3,331	3,331	7,384	02/28/2017
912828-TG-5	UNITED STATES TREAS NTS		08/26/2015	VARIOUS		3,356,359	3,370,000	3,317,080	3,324,485	0	10,589	0	10,589	0	3,335,074	0	21,284	21,284	16,989	07/31/2017
912828-UA-6	UNITED STATES TREAS NTS		10/28/2015	VARIOUS		2,516,988	2,525,000	2,479,459	784,744	0	7,684	0	7,684	0	2,495,967	0	21,021	21,021	12,503	11/30/2017
912828-UC-2	UNITED STATES TREAS NTS		12/15/2015	VARIOUS		10,000,000	10,000,000	9,995,313	9,997,801	0	2,055	0	2,055	0	9,999,856	0	144	144	23,470	12/15/2015
912828-WA-4	UNITED STATES TREAS NTS		08/04/2015	BANC AMERICA SECURITIES LLC		4,007,969	4,000,000	4,008,939	851,447	0	(2,115)	0	(2,115)	0	4,006,346	0	1,623	1,623	20,287	10/15/2016
912828-WU-0	UNITED STATES TREAS NTS TIPS		06/10/2015	DEUTSCHE BANK SECURITIES INC		377,860	395,000	384,458	383,524	1,209	520	0	1,729	0	385,253	0	(7,392)	(7,392)	446	07/15/2024
911760-RP-3	US VA VENDEE MTG TR 2002-1		12/15/2015	PRINCIPAL RECEIPT		151,055	151,055	179,755	178,395	0	(27,340)	0	(27,340)	0	151,055	0	0	0	4,940	08/15/2031
0599999. Subtotal - Bonds - U.S. Governments						102,104,696	101,778,515	101,922,706	57,036,176	1,209	(390,762)	0	(389,553)	0	101,533,805	0	570,891	570,891	1,091,955	XXX
68323A-CT-9	PROVINCE OF ONTARIO	I	03/02/2015	RBC CAPITAL MARKETS CORP		1,593,885	1,500,000	1,525,140	1,524,290	0	(381)	0	(381)	0	1,523,909	0	69,976	69,976	14,533	05/16/2024
105756-BQ-2	BRAZIL FEDERATIVE REP	R	07/09/2015	GOLDMAN, SACHS & CO.		354,880	320,000	357,760	357,250	0	(4,585)	0	(4,585)	0	352,665	0	2,215	2,215	18,748	01/15/2019

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
451029-AD-4	ICELAND REP 144 A	R	08/12/2015	SALOMON SMITH BARNEY INC/SAL		281,163	271,000	283,195	0	0	(4,506)	0	(4,506)	0	278,689	0	2,473	2,473	8,441	06/16/2016
836205-AN-4	SOUTH AFRICA REP	R	12/08/2015	STANDARD NEW YORK, INC.		152,069	145,000	155,694	154,221	0	(1,522)	0	(1,522)	0	152,699	0	(630)	(630)	10,013	03/09/2020
1099999. Subtotal - Bonds - All Other Governments						2,381,997	2,236,000	2,321,789	2,035,761	0	(10,994)	0	(10,994)	0	2,307,962	0	74,034	74,034	51,735	XXX
13063A-7D-0	CALIFORNIA ST GO BDS TAXABLE		09/09/2015	VARIOUS		1,198,482	850,000	1,150,766	1,136,381	0	(4,413)	0	(4,413)	0	1,131,968	0	66,514	66,514	48,717	10/01/2039
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,198,482	850,000	1,150,766	1,136,381	0	(4,413)	0	(4,413)	0	1,131,968	0	66,514	66,514	48,717	XXX
048677-AB-4	ATLANTIC MARINE CORPS CMNTYS		12/01/2015	Sink PMT @ 100.0000000		557	557	554	554	0	3	0	3	0	557	0	0	0	15	12/01/2050
3137EA-DF-3	FEDERAL HOME LN MTG CORP		10/28/2015	NOMURA SECURITIES/FIX INCOME		752,518	745,000	749,105	746,943	0	(672)	0	(672)	0	746,271	0	6,247	6,247	8,976	05/12/2017
3128LX-S7-6	FHLMC GOLD #G02342		12/15/2015	PRINCIPAL RECEIPT		114,614	114,614	124,625	124,422	0	(9,808)	0	(9,808)	0	114,614	0	0	0	2,778	10/01/2036
3128M5-K5-8	FHLMC GOLD #G03616		12/15/2015	PRINCIPAL RECEIPT		59,374	59,374	65,868	65,768	0	(6,394)	0	(6,394)	0	59,374	0	0	0	1,793	12/01/2037
3128JN-RT-4	FHLMC PC 1YR LIBOR VR		12/15/2015	PRINCIPAL RECEIPT		67,516	67,516	72,959	72,887	0	(5,371)	0	(5,371)	0	67,516	0	0	0	1,727	03/01/2037
3128MT-6K-9	FHLMC PC GOLD 10/20 II		12/15/2015	PRINCIPAL RECEIPT		6,143	6,143	6,223	6,219	0	(76)	0	(76)	0	6,143	0	0	0	310	09/01/2037
3128MT-XG-8	FHLMC PC GOLD 10/20 II		12/15/2015	PRINCIPAL RECEIPT		1,950	1,950	1,970	1,969	0	(19)	0	(19)	0	1,950	0	0	0	88	08/01/2036
3128UN-DB-5	FHLMC PC GOLD 10/20 II		12/15/2015	PRINCIPAL RECEIPT		16,050	16,050	16,280	16,270	0	(220)	0	(220)	0	16,050	0	0	0	376	10/01/2037
3128UN-GE-6	FHLMC PC GOLD 10/20 II		12/15/2015	PRINCIPAL RECEIPT		40,526	40,526	43,020	42,946	0	(2,421)	0	(2,421)	0	40,526	0	0	0	1,462	10/01/2038
3128PR-P8-6	FHLMC PC GOLD 15 YR		12/15/2015	PRINCIPAL RECEIPT		176,718	176,718	185,996	184,651	0	(7,933)	0	(7,933)	0	176,718	0	0	0	3,748	05/01/2025
3128P7-DM-2	FHLMC PC GOLD CASH 20		12/15/2015	PRINCIPAL RECEIPT		42,354	42,354	43,214	43,091	0	(737)	0	(737)	0	42,354	0	0	0	1,668	12/01/2026
3128P7-PH-0	FHLMC PC GOLD CASH 20		11/19/2015	VARIOUS		7,016,296	6,556,054	7,067,222	7,067,558	0	(123,965)	0	(123,965)	0	6,943,593	0	72,704	72,704	239,935	08/01/2030
31292H-GP-3	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT		582	582	589	588	0	(6)	0	(6)	0	582	0	0	0	25	12/01/2030
31292S-AG-5	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT		12,219	12,219	13,059	13,040	0	(821)	0	(821)	0	12,219	0	0	0	224	08/01/2042
31292S-BD-1	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT		26,632	26,632	28,226	28,194	0	(1,562)	0	(1,562)	0	26,632	0	0	0	472	03/01/2043
31292S-BK-5	FHLMC PC GOLD CASH 30		12/15/2015	PRINCIPAL RECEIPT		56,155	56,155	58,006	57,989	0	(1,834)	0	(1,834)	0	56,155	0	0	0	985	05/01/2043
3132L5-A2-9	FHLMC PC GOLD CI 30YR		12/15/2015	PRINCIPAL RECEIPT		11,002	11,002	11,428	11,421	0	(419)	0	(419)	0	11,002	0	0	0	173	04/01/2043
3128MB-Y5-0	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		348,961	348,961	375,787	372,208	0	(23,247)	0	(23,247)	0	348,961	0	0	0	9,257	06/01/2023
3128MC-4J-1	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		59,155	59,155	62,950	62,634	0	(3,479)	0	(3,479)	0	59,155	0	0	0	1,209	08/01/2026
3128MC-A9-6	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		128,338	128,338	140,049	138,534	0	(10,196)	0	(10,196)	0	128,338	0	0	0	3,528	01/01/2024
3128MC-GV-1	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		25,959	25,959	28,251	27,961	0	(2,002)	0	(2,002)	0	25,959	0	0	0	749	02/01/2024
3128MC-QG-3	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		48,635	48,635	52,239	51,858	0	(3,222)	0	(3,222)	0	48,635	0	0	0	1,003	06/01/2025
3128MC-VU-6	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		235,551	235,551	251,745	250,238	0	(14,687)	0	(14,687)	0	235,551	0	0	0	5,192	05/01/2025
3128MD-4E-0	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		60,779	60,779	61,662	61,641	0	(862)	0	(862)	0	60,779	0	0	0	783	07/01/2029
3128MD-AH-6	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		260,482	260,482	276,844	276,161	0	(15,679)	0	(15,679)	0	260,482	0	0	0	5,120	11/01/2026
3128MD-H3-0	FHLMC PC GOLD COMB 15		10/30/2015	Write Off		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/01/2026
3128MD-H8-9	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		216,025	216,025	229,290	228,048	0	(12,023)	0	(12,023)	0	216,025	0	0	0	4,162	06/01/2026
3128MD-KB-8	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		372,879	372,879	399,155	396,242	0	(23,363)	0	(23,363)	0	372,879	0	0	0	8,344	07/01/2026
3128MM-QT-3	FHLMC PC GOLD COMB 15		12/15/2015	PRINCIPAL RECEIPT		5,932	5,932	6,065	6,068	0	(136)	0	(136)	0	5,932	0	0	0	79	05/01/2028
31283G-2C-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		10,269	10,269	11,502	11,409	0	(1,140)	0	(1,140)	0	10,269	0	0	0	397	10/01/2027
31283H-6C-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		7,897	7,897	8,049	8,037	0	(140)	0	(140)	0	7,897	0	0	0	255	12/01/2032
31283H-6D-2	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		27,545	27,545	28,159	28,091	0	(546)	0	(546)	0	27,545	0	0	0	845	12/01/2031
31283H-WY-7	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		12,300	12,300	13,371	13,380	0	(1,080)	0	(1,080)	0	12,300	0	0	0	335	06/01/2033
3128M4-W9-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		75,128	75,128	81,115	81,075	0	(5,946)	0	(5,946)	0	75,128	0	0	0	1,891	11/01/2036
3128M4-XA-6	FHLMC PC GOLD COMB 30		07/28/2015	VARIOUS		2,434,437	2,212,399	2,414,972	2,413,788	0	(37,707)	0	(37,707)	0	2,376,081	0	58,357	58,357	74,423	07/01/2037
3128M5-QY-9	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		131,595	131,595	145,848	145,993	0	(14,398)	0	(14,398)	0	131,595	0	0	0	3,529	01/01/2038
3128M6-FT-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		18,943	18,943	19,659	19,650	0	(707)	0	(707)	0	18,943	0	0	0	601	03/01/2038
3128M6-XU-7	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		75,724	75,724	82,871	82,831	0	(7,107)	0	(7,107)	0	75,724	0	0	0	2,011	01/01/2038
3128M7-5T-9	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		13,159	13,159	14,228	14,242	0	(1,083)	0	(1,083)	0	13,159	0	0	0	347	08/01/2040
3128M7-PU-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		173,501	173,501	186,297	186,094	0	(12,593)	0	(12,593)	0	173,501	0	0	0	3,601	07/01/2039
3128M7-TQ-9	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		71,781	71,781	75,954	75,919	0	(4,137)	0	(4,137)	0	71,781	0	0	0	1,454	10/01/2039
3128M7-Z3-3	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		73,754	73,754	78,122	77,821	0	(4,067)	0	(4,067)	0	73,754	0	0	0	2,025	07/01/2035
3128M8-6L-3	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		163,078	163,078	179,386	179,167	0	(16,090)	0	(16,090)	0	163,078	0	0	0	4,445	12/01/2038
3128M8-AW-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		110,994	110,994	120,013	120,035	0	(9,041)	0	(9,041)	0	110,994	0	0	0	3,032	01/01/2040
3128M8-CB-8	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		364,671	364,671	400,569	399,926	0	(35,255)	0	(35,255)	0	364,671	0	0	0	10,855	05/01/2040
3128M8-CW-2	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		11,843	11,843	13,324	13,320	0	(1,476)	0	(1,476)	0	11,843	0	0	0	434	09/01/2038
3128M8-H5-6	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		2,622	2,622	2,726	2,725	0	(103)	0	(103)	0	2,622	0	0	0	58	02/01/2041
3128M8-HG-2	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		6,261	6,261	6,595	6,591	0	(330)	0	(330)	0	6,261	0	0	0	124	12/01/2040
3128M8-R3-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		13,708	13,708	14,753	14,734	0	(1,026)	0	(1,026)	0	13,708	0	0	0	270	12/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M8-Z7-2	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		81,968	81,968	89,390	89,397	0	(7,429)	0	(7,429)	0	81,968	0	0	0	2,053	09/01/2041
3128M9-D2-5	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		99,636	99,636	106,891	106,897	0	(7,261)	0	(7,261)	0	99,636	0	0	0	2,394	09/01/2039
3128M9-LV-2	FHLMC PC GOLD COMB 30		10/28/2015	VARIOUS		343,668	339,071	354,210	354,658	0	(1,671)	0	(1,671)	0	352,987	0	(9,319)	(9,319)	8,887	12/01/2042
3128M9-WC-2	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		8,309	8,309	8,891	8,886	0	(576)	0	(576)	0	8,309	0	0	0	179	08/01/2041
3128MJ-Q9-4	FHLMC PC GOLD COMB 30		06/30/2015	Write Off		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/01/2042
3128MJ-SY-7	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		49,240	49,240	47,662	47,681	0	1,559	0	1,559	0	49,240	0	0	0	794	06/01/2043
3128MJ-TU-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		303,846	303,846	309,733	309,716	0	(5,870)	0	(5,870)	0	303,846	0	0	0	4,472	01/01/2044
3128MJ-US-7	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		549,922	549,922	582,573	582,610	0	(32,688)	0	(32,688)	0	549,922	0	0	0	9,181	06/01/2044
312931-C3-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		166,077	166,077	181,750	181,710	0	(15,634)	0	(15,634)	0	166,077	0	0	0	5,326	02/01/2039
312936-NA-1	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		116,379	116,379	124,180	124,147	0	(7,768)	0	(7,768)	0	116,379	0	0	0	2,636	10/01/2039
312941-NS-2	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		16,889	16,889	18,261	18,269	0	(1,380)	0	(1,380)	0	16,889	0	0	0	432	07/01/2040
312941-SV-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		9,826	9,826	10,497	10,483	0	(657)	0	(657)	0	9,826	0	0	0	195	08/01/2040
312943-DQ-3	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		102,135	102,135	110,529	110,462	0	(8,327)	0	(8,327)	0	102,135	0	0	0	2,261	10/01/2040
312943-UJ-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		21,444	21,444	22,909	22,879	0	(1,435)	0	(1,435)	0	21,444	0	0	0	429	11/01/2040
312944-FE-6	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		11,669	11,669	12,348	12,342	0	(672)	0	(672)	0	11,669	0	0	0	250	12/01/2040
312945-AM-0	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		39,912	39,912	42,668	42,621	0	(2,708)	0	(2,708)	0	39,912	0	0	0	834	01/01/2041
312945-DS-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		3,775	3,775	3,976	3,974	0	(199)	0	(199)	0	3,775	0	0	0	73	01/01/2041
312945-XY-9	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		23,530	23,530	24,835	24,823	0	(1,293)	0	(1,293)	0	23,530	0	0	0	471	02/01/2041
312945-ZD-3	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		24,121	24,121	24,999	24,990	0	(869)	0	(869)	0	24,121	0	0	0	474	02/01/2041
31296R-ZH-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		33,207	33,207	36,086	36,122	0	(2,915)	0	(2,915)	0	33,207	0	0	0	814	01/01/2034
31335A-BF-4	FHLMC PC GOLD COMB 30		12/15/2015	PRINCIPAL RECEIPT		40,520	40,520	42,337	0	0	(1,817)	0	(1,817)	0	40,520	0	0	0	121	01/01/2044
3132GK-2F-2	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT		14,856	14,856	15,888	15,873	0	(1,017)	0	(1,017)	0	14,856	0	0	0	299	12/01/2041
3132HM-K9-1	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT		95,489	95,489	101,692	101,581	0	(6,093)	0	(6,093)	0	95,489	0	0	0	1,758	09/01/2042
3132HQ-4K-5	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT		44,511	44,511	46,587	46,569	0	(2,059)	0	(2,059)	0	44,511	0	0	0	777	01/01/2043
3132J8-6L-9	FHLMC PC GOLD PC 30YR		12/15/2015	PRINCIPAL RECEIPT		24,456	24,456	25,369	25,345	0	(890)	0	(890)	0	24,456	0	0	0	435	04/01/2043
31300M-H7-1	FHLMC PC GUAR ADJ 30YR		12/15/2015	PRINCIPAL RECEIPT		467,743	467,743	482,798	482,644	0	(14,902)	0	(14,902)	0	467,743	0	0	0	6,048	01/01/2042
31326H-4L-5	FHLMC PC HYBRID ARM		12/15/2015	PRINCIPAL RECEIPT		17,704	17,704	18,340	0	0	(636)	0	(636)	0	17,704	0	0	0	32	11/01/2044
3133T1-W8-1	FHLMC REMIC SERIES 1608		12/15/2015	PRINCIPAL RECEIPT		15,092	15,092	16,115	15,261	0	(169)	0	(169)	0	15,092	0	0	0	477	09/15/2023
31392P-BJ-3	FHLMC REMIC SERIES 2456		12/15/2015	PRINCIPAL RECEIPT		42,289	42,289	42,983	43,052	0	(763)	0	(763)	0	42,289	0	0	0	1,507	06/15/2032
31397C-K5-7	FHLMC REMIC SERIES 3243		12/15/2015	PRINCIPAL RECEIPT		30,123	30,123	32,269	31,966	0	(1,842)	0	(1,842)	0	30,123	0	0	0	1,104	11/15/2036
3137AY-CD-1	FHLMC REMIC SERIES K-025		12/25/2015	PRINCIPAL RECEIPT		6,944	6,944	7,082	7,051	0	(107)	0	(107)	0	6,944	0	0	0	69	04/25/2022
3137B0-3W-2	FHLMC REMIC SERIES K-502		12/25/2015	PRINCIPAL RECEIPT		3,431	3,431	3,499	3,467	0	(36)	0	(36)	0	3,431	0	0	0	45	08/25/2017
31392M-EM-0	FHLMC REMIC SERIES T0041		12/25/2015	PRINCIPAL RECEIPT		3,755	3,755	3,901	3,762	0	(6)	0	(6)	0	3,755	0	0	0	85	07/25/2032
31392D-7G-1	FNMA GRANTOR TRUST 2002-T12 CL A3		06/25/2015	VARIOUS		100,268	82,765	91,274	84,126	0	(33)	0	(33)	0	84,094	0	16,175	16,175	3,158	05/25/2042
31410L-QQ-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		52,564	52,564	58,921	0	0	(6,357)	0	(6,357)	0	52,564	0	0	0	817	06/01/2041
3138EN-AH-2	FNMA PASS-THRU ADJ LIBOR		12/25/2015	PRINCIPAL RECEIPT		751,293	751,293	775,241	775,090	0	(23,797)	0	(23,797)	0	751,293	0	0	0	8,606	06/01/2044
3138EH-SF-0	FNMA PASS-THRU ADJ SINGLE		12/25/2015	PRINCIPAL RECEIPT		800,574	800,574	862,744	862,839	0	(62,265)	0	(62,265)	0	800,574	0	0	0	10,252	11/01/2038
31405F-D5-8	FNMA PASS-THRU GOV SINGLE FAM		12/25/2015	PRINCIPAL RECEIPT		3,533	3,533	3,723	3,699	0	(167)	0	(167)	0	3,533	0	0	0	172	10/01/2032
31385J-D2-1	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		15,970	15,970	16,813	16,159	0	(190)	0	(190)	0	15,970	0	0	0	500	05/01/2017
3138AF-KH-2	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		19,622	19,622	20,968	20,859	0	(1,237)	0	(1,237)	0	19,622	0	0	0	359	05/01/2026
3138EG-RS-5	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		5,064	5,064	5,418	5,399	0	(335)	0	(335)	0	5,064	0	0	0	108	08/01/2024
3138EH-RB-0	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		23,241	23,241	23,859	23,827	0	(585)	0	(585)	0	23,241	0	0	0	348	02/01/2027
3138EJ-DE-5	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		69,068	69,068	75,111	75,057	0	(5,990)	0	(5,990)	0	69,068	0	0	0	1,464	08/01/2026
3138EJ-E3-8	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		5,756	5,756	6,169	6,152	0	(397)	0	(397)	0	5,756	0	0	0	128	01/01/2027
3138EJ-KA-5	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		43,031	43,031	46,037	45,812	0	(2,781)	0	(2,781)	0	43,031	0	0	0	826	09/01/2026
3138EJ-WY-0	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		163,148	163,148	163,632	163,909	0	(762)	0	(762)	0	163,148	0	0	0	2,147	10/01/2027
3138EK-MJ-1	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		79,391	79,391	82,641	82,638	0	(3,247)	0	(3,247)	0	79,391	0	0	0	1,165	02/01/2028
3138EL-KX-0	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		59,792	59,792	63,398	63,181	0	(3,390)	0	(3,390)	0	59,792	0	0	0	1,182	05/01/2027
3138EM-CY-5	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		9,547	9,547	10,224	10,203	0	(657)	0	(657)	0	9,547	0	0	0	176	02/01/2027
3138EM-U6-6	FNMA PASS-THRU INT 15 YEAR		02/25/2015	VARIOUS		6,536,179	6,348,932	6,408,453	6,406,063	0	(1,327)	0	(1,327)	0	6,404,736	0	131,443	131,443	29,809	02/01/2028
3138EP-QL-1	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		404,889	404,889	435,635	0	0	(30,746)	0	(30,746)	0	404,889	0	0	0	4,643	02/01/2029
3138LY-2K-2	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		51,382	51,382	54,208	54,026	0	(2,644)	0	(2,644)	0	51,382	0	0	0	787	06/01/2027
3138MD-2T-8	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		62,521	62,521	65,320	65,136	0	(2,615)	0	(2,615)	0	62,521	0	0	0	813	10/01/2027
3138WP-JE-5	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		73,230	73,230	75,805	30,516	0	(2,503)	0	(2,503)	0	73,230	0	0	0	821	04/01/2028
31403D-DK-2	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		66,029	66,029	67,226	66,638	0	(609)	0	(609)	0	66,029	0	0	0	1,911	03/01/2021
31410L-EC-2	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		52,679	52,679	57,141	56,272	0	(3,592)	0	(3,592)	0	52,679	0	0	0	1,272	07/01/2024
31412Q-EQ-8	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		9,424	9,424	10,137	10,106	0	(682)	0	(682)	0	9,424	0	0	0	211	08/01/2024
31417C-7C-3	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		72,816	72,816	77,014	76,715	0	(3,899)	0	(3,899)	0	72,816	0	0	0	1,140	09/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417D-CC-5	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		37,849	37,849	39,629	39,528	0	(1,679)	0	(1,679)	0	37,849	0	0	0	489	10/01/2027
31417G-YR-1	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		85,744	85,744	87,204	87,202	0	(1,458)	0	(1,458)	0	85,744	0	0	0	1,087	06/01/2028
31418A-FY-9	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		46,601	46,601	47,897	47,849	0	(1,248)	0	(1,248)	0	46,601	0	0	0	679	06/01/2027
31418B-NE-2	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		44,918	44,918	47,094	0	0	(2,176)	0	(2,176)	0	44,918	0	0	0	608	02/01/2030
31418M-PE-6	FNMA PASS-THRU INT 15 YEAR		12/25/2015	PRINCIPAL RECEIPT		397,656	397,656	435,433	431,725	0	(34,069)	0	(34,069)	0	397,656	0	0	0	11,737	11/01/2023
31371N-A5-4	FNMA PASS-THRU INT 20 YEAR		05/25/2015	VARIOUS		120,054	105,735	107,866	107,537	0	(238)	0	(238)	0	107,298	0	12,756	12,756	2,909	02/01/2027
31416Y-C9-7	FNMA PASS-THRU INT 20 YEAR		12/25/2015	PRINCIPAL RECEIPT		201,815	201,815	219,884	219,754	0	(17,938)	0	(17,938)	0	201,815	0	0	0	4,292	04/01/2031
31418B-D3-7	FNMA PASS-THRU INT 20 YEAR		12/25/2015	PRINCIPAL RECEIPT		555,303	555,303	575,693	575,528	0	(20,224)	0	(20,224)	0	555,303	0	0	0	8,646	06/01/2034
31403D-DS-5	FNMA PASS-THRU LNG 15+ YR		12/25/2015	PRINCIPAL RECEIPT		310,692	310,692	345,354	345,010	0	(34,318)	0	(34,318)	0	310,692	0	0	0	10,863	01/01/2036
31368H-LZ-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		162,593	162,593	171,739	171,251	0	(8,659)	0	(8,659)	0	162,593	0	0	0	4,541	12/01/2033
31371K-K7-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		14,135	14,135	15,973	15,951	0	(1,816)	0	(1,816)	0	14,135	0	0	0	514	02/01/2032
31371K-T9-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		8,217	8,217	8,243	8,236	0	(19)	0	(19)	0	8,217	0	0	0	228	09/01/2032
31371K-VH-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		7,402	7,402	7,699	7,673	0	(272)	0	(272)	0	7,402	0	0	0	293	11/01/2032
31371N-H4-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		20,864	20,864	21,864	21,831	0	(967)	0	(967)	0	20,864	0	0	0	715	08/01/2037
31384W-LF-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		14,462	14,462	15,043	14,982	0	(519)	0	(519)	0	14,462	0	0	0	496	05/01/2031
31385J-F8-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		8,321	8,321	8,655	8,626	0	(305)	0	(305)	0	8,321	0	0	0	234	06/01/2032
31385J-JF-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		4,159	4,159	4,326	4,311	0	(152)	0	(152)	0	4,159	0	0	0	138	07/01/2032
31385W-V6-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		11,146	11,146	11,593	11,554	0	(408)	0	(408)	0	11,146	0	0	0	378	10/01/2032
31385X-F8-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		17,053	17,053	18,620	18,629	0	(1,576)	0	(1,576)	0	17,053	0	0	0	451	07/01/2033
3138A2-AX-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		51,175	51,175	53,070	53,050	0	(1,875)	0	(1,875)	0	51,175	0	0	0	956	12/01/2040
3138A2-BX-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		177,973	177,973	193,269	193,298	0	(15,325)	0	(15,325)	0	177,973	0	0	0	3,736	12/01/2040
3138AV-GD-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		451,077	451,077	484,344	484,411	0	(33,334)	0	(33,334)	0	451,077	0	0	0	11,131	11/01/2041
3138E2-LR-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		88,323	88,323	93,663	93,927	0	(5,604)	0	(5,604)	0	88,323	0	0	0	1,706	01/01/2042
3138EG-H5-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		72,131	72,131	78,432	78,358	0	(6,226)	0	(6,226)	0	72,131	0	0	0	1,713	07/01/2037
3138EH-3F-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		51,548	51,548	55,068	55,005	0	(3,457)	0	(3,457)	0	51,548	0	0	0	1,011	10/01/2041
3138EH-BD-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		146,954	146,954	155,951	155,909	0	(8,955)	0	(8,955)	0	146,954	0	0	0	2,829	05/01/2041
3138EH-GP-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		34,764	34,764	37,279	37,341	0	(2,577)	0	(2,577)	0	34,764	0	0	0	670	12/01/2040
3138EH-JW-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		49,699	49,699	56,098	56,134	0	(6,434)	0	(6,434)	0	49,699	0	0	0	1,510	10/01/2039
3138EJ-7F-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		8,477	8,477	9,116	0	0	(640)	0	(640)	0	8,477	0	0	0	125	08/01/2042
3138EJ-EY-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		27,589	27,589	29,059	29,125	0	(1,536)	0	(1,536)	0	27,589	0	0	0	548	06/01/2042
3138EJ-MS-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		9,492	9,492	9,688	9,685	0	(193)	0	(193)	0	9,492	0	0	0	177	06/01/2042
3138EK-F5-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		18,325	18,325	19,773	19,757	0	(1,432)	0	(1,432)	0	18,325	0	0	0	397	12/01/2041
3138EK-VL-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		1,299	1,299	1,326	1,326	0	(26)	0	(26)	0	1,299	0	0	0	25	03/01/2043
3138EK-WB-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		151,843	151,843	162,212	162,013	0	(10,170)	0	(10,170)	0	151,843	0	0	0	2,855	06/01/2042
3138EL-X7-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		20,794	20,794	22,321	22,375	0	(1,580)	0	(1,580)	0	20,794	0	0	0	444	04/01/2042
3138EL-X8-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		68,517	68,517	77,134	77,055	0	(8,538)	0	(8,538)	0	68,517	0	0	0	1,912	07/01/2038
3138EM-5Y-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		302,032	302,032	332,801	332,948	0	(30,916)	0	(30,916)	0	302,032	0	0	0	7,320	09/01/2039
3138EM-FX-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		6,686	6,686	6,818	6,817	0	(131)	0	(131)	0	6,686	0	0	0	118	12/01/2043
3138EN-A4-1	FNMA PASS-THRU LNG 30 YEAR		02/25/2015	VARIOUS		4,378,618	4,289,892	4,250,983	4,251,099	0	494	0	494	0	4,251,593	0	127,025	127,025	25,301	02/01/2044
3138MA-KX-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		18,292	18,292	18,658	18,709	0	(416)	0	(416)	0	18,292	0	0	0	315	09/01/2042
3138MD-ZA-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		10,042	10,042	10,373	10,367	0	(325)	0	(325)	0	10,042	0	0	0	174	10/01/2042
3138MF-TC-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		12,763	12,763	12,850	12,850	0	(87)	0	(87)	0	12,763	0	0	0	226	11/01/2042
3138MR-LL-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	VARIOUS		416,324	401,296	423,813	423,737	0	(4,467)	0	(4,467)	0	419,270	0	(2,946)	(2,946)	10,517	01/01/2043
3138NX-KJ-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		13,533	13,533	13,119	13,121	0	412	0	412	0	13,533	0	0	0	193	01/01/2043
3138W6-BW-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	VARIOUS		598,210	584,371	585,832	585,798	0	(206)	0	(206)	0	585,592	0	12,618	12,618	5,605	03/01/2043
3138W9-2G-4	FNMA PASS-THRU LNG 30 YEAR		05/25/2015	VARIOUS		638,810	622,310	599,265	599,415	0	731	0	731	0	600,146	0	38,664	38,664	8,318	10/01/2043
3138W9-SB-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	VARIOUS		1,269,550	1,275,061	1,212,912	1,213,155	0	8,665	0	8,665	0	1,221,819	0	47,731	47,731	4,133	08/01/2043
3138WD-H9-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		5,460	5,460	5,676	5,691	0	(231)	0	(231)	0	5,460	0	0	0	102	11/01/2044
3138WD-LR-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		62,232	62,232	64,916	64,913	0	(2,681)	0	(2,681)	0	62,232	0	0	0	1,179	12/01/2044
3138WE-KJ-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		1,728	1,728	1,810	0	0	(82)	0	(82)	0	1,728	0	0	0	0	04/01/2045
3138WF-3A-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		1,120	1,120	1,172	0	0	(52)	0	(52)	0	1,120	0	0	0	0	11/01/2045
3138WF-PR-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		6,139	6,139	6,572	0	0	(432)	0	(432)	0	6,139	0	0	0	25	09/01/2045
3138WQ-A2-8	FNMA PASS-THRU LNG 30 YEAR		05/25/2015	VARIOUS		200,072	194,974	188,637	188,719	0	267	0	267	0	188,986	0	11,086	11,086	2,594	05/01/2043
3138WQ-A7-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		27,502	27,502	27,670	27,667	0	(164)	0	(164)	0	27,502	0	0	0	501	05/01/2043
3138X0-2S-6	FNMA PASS-THRU LNG 30 YEAR		11/25/2015	VARIOUS		1,092,424	1,051,943	1,076,028	1,078,877	0	(5,171)	0	(5,171)	0	1,073,706	0	18,718	18,718	32,705	08/01/2043
3138X2-RR-7	FNMA PASS-THRU LNG 30 YEAR		05/25/2015	VARIOUS		656,981	640,356	645,359	645,359	0	(210)	0	(210)	0	645,148	0	11,833	11,833	8,535	08/01/2043
3138XP-MC-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		167,304	167,304	181,237	181,768	0	(14,465)	0	(14,465)	0	167,304	0	0	0	4,316	03/01/2044
3138Y3-X7-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		37,578	37,578	39,985	0	0	(2,407)	0	(2,407)	0	37,578	0	0	0	256	10/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3138YT-6D-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		2,548	2,548	2,664	0	0	(115)	0	(115)	0	2,548	0	0	0	0	10/01/2045
31391K-5X-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		9,119	9,119	9,486	9,451	0	(332)	0	(332)	0	9,119	0	0	0	348	05/01/2032
31402C-TT-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		136,106	136,106	150,270	149,747	0	(13,641)	0	(13,641)	0	136,106	0	0	0	3,926	02/01/2034
31402C-VY-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		146,194	146,194	161,590	161,926	0	(15,732)	0	(15,732)	0	146,194	0	0	0	3,592	02/01/2034
31402C-Y3-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		45,861	45,861	49,078	48,958	0	(3,097)	0	(3,097)	0	45,861	0	0	0	1,385	03/01/2034
31402Q-YV-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		18,915	18,915	20,652	20,672	0	(1,758)	0	(1,758)	0	18,915	0	0	0	507	02/01/2035
31402R-F8-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		15,153	15,153	16,467	16,461	0	(1,308)	0	(1,308)	0	15,153	0	0	0	366	06/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR		07/30/2015	VARIOUS		121,497	111,146	121,201	121,096	0	(1,683)	0	(1,683)	0	119,414	0	2,083	2,083	3,444	07/01/2035
31402R-LZ-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		12,801	12,801	14,259	14,242	0	(1,441)	0	(1,441)	0	12,801	0	0	0	331	08/01/2035
31402U-R9-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		20,293	20,293	22,157	22,172	0	(1,879)	0	(1,879)	0	20,293	0	0	0	512	10/01/2033
31403D-BY-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		46,475	46,475	51,645	51,666	0	(5,192)	0	(5,192)	0	46,475	0	0	0	1,153	03/01/2036
31403D-D9-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		90,088	90,088	98,309	98,279	0	(8,191)	0	(8,191)	0	90,088	0	0	0	2,423	01/01/2036
31410F-6B-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		147,002	147,002	161,010	160,493	0	(13,491)	0	(13,491)	0	147,002	0	0	0	4,989	04/01/2037
31410G-AQ-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		64,411	64,411	71,597	71,552	0	(7,142)	0	(7,142)	0	64,411	0	0	0	1,609	12/01/2036
31410G-RL-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		73,190	73,190	76,129	76,054	0	(2,863)	0	(2,863)	0	73,190	0	0	0	1,985	11/01/2037
31410K-DN-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		129,083	129,083	141,609	141,684	0	(12,600)	0	(12,600)	0	129,083	0	0	0	3,231	05/01/2038
31410K-NH-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		138,165	138,165	154,982	155,088	0	(16,923)	0	(16,923)	0	138,165	0	0	0	3,665	05/01/2038
31410K-RB-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		48,183	48,183	49,681	49,648	0	(1,465)	0	(1,465)	0	48,183	0	0	0	1,565	07/01/2038
31410K-T8-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		82,260	82,260	90,743	90,975	0	(8,715)	0	(8,715)	0	82,260	0	0	0	2,313	05/01/2037
31410K-US-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		111,761	111,761	123,225	123,134	0	(11,373)	0	(11,373)	0	111,761	0	0	0	2,987	08/01/2037
31410L-DU-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		10,664	10,664	11,447	11,444	0	(780)	0	(780)	0	10,664	0	0	0	226	02/01/2041
31410L-MN-9	FNMA PASS-THRU LNG 30 YEAR		10/28/2015	VARIOUS		1,145,766	1,129,692	1,098,813	1,099,176	0	3,262	0	3,262	0	1,102,437	0	43,328	43,328	29,606	11/01/2043
31411B-GT-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		79,975	79,975	87,672	87,833	0	(7,858)	0	(7,858)	0	79,975	0	0	0	2,260	12/01/2036
31412R-FJ-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		103,678	103,678	112,297	112,249	0	(8,571)	0	(8,571)	0	103,678	0	0	0	2,252	03/01/2040
31414B-WE-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		237,832	237,832	254,889	254,504	0	(16,672)	0	(16,672)	0	237,832	0	0	0	6,039	02/01/2038
31416B-LD-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		63,438	63,438	71,547	0	0	(8,108)	0	(8,108)	0	63,438	0	0	0	1,237	08/01/2037
31416C-JV-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		105,865	105,865	117,642	117,557	0	(11,693)	0	(11,693)	0	105,865	0	0	0	2,707	11/01/2038
31416R-RB-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		154,764	154,764	168,403	0	0	(13,639)	0	(13,639)	0	154,764	0	0	0	2,070	06/01/2039
31416T-ZU-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		73,400	73,400	81,841	81,926	0	(8,526)	0	(8,526)	0	73,400	0	0	0	2,261	07/01/2039
31416W-H3-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		113,544	113,544	124,207	124,220	0	(10,676)	0	(10,676)	0	113,544	0	0	0	2,832	06/01/2040
31416X-J7-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		231,237	231,237	244,949	244,813	0	(13,576)	0	(13,576)	0	231,237	0	0	0	4,416	01/01/2041
31417D-2G-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		6,905	6,905	7,249	7,242	0	(337)	0	(337)	0	6,905	0	0	0	117	11/01/2042
31417D-2M-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		17,809	17,809	17,839	17,839	0	(30)	0	(30)	0	17,809	0	0	0	279	11/01/2042
31417D-3H-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		21,907	21,907	23,060	23,081	0	(1,175)	0	(1,175)	0	21,907	0	0	0	323	11/01/2042
31417D-F9-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		5,885	5,885	6,227	6,219	0	(334)	0	(334)	0	5,885	0	0	0	90	10/01/2042
31417D-GE-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		25,084	25,084	24,214	24,227	0	856	0	856	0	25,084	0	0	0	377	10/01/2042
31417D-LP-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		48,215	48,215	50,710	50,670	0	(2,456)	0	(2,456)	0	48,215	0	0	0	869	10/01/2042
31417D-MU-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		4,685	4,685	4,932	4,926	0	(241)	0	(241)	0	4,685	0	0	0	75	10/01/2042
31417D-MV-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		13,406	13,406	14,122	14,106	0	(700)	0	(700)	0	13,406	0	0	0	212	10/01/2042
31417D-QW-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		14,987	14,987	15,769	15,750	0	(763)	0	(763)	0	14,987	0	0	0	221	10/01/2042
31417E-CK-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		15,547	15,547	16,072	16,096	0	(549)	0	(549)	0	15,547	0	0	0	237	12/01/2042
31417E-SS-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		18,253	18,253	17,751	17,751	0	502	0	502	0	18,253	0	0	0	240	01/01/2043
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		68,427	68,427	70,309	70,295	0	(1,868)	0	(1,868)	0	68,427	0	0	0	1,208	07/01/2043
31417G-FT-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		6,569	6,569	6,699	6,697	0	(128)	0	(128)	0	6,569	0	0	0	120	04/01/2043
31417L-CP-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		90,922	90,922	96,718	96,670	0	(5,748)	0	(5,748)	0	90,922	0	0	0	1,992	09/01/2039
31417V-N6-6	FNMA PASS-THRU LNG 30 YEAR		10/28/2015	VARIOUS		597,629	559,988	600,499	599,943	0	(9,951)	0	(9,951)	0	589,992	0	7,637	7,637	20,266	12/01/2039
31417Y-W4-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		62,890	62,890	67,724	67,710	0	(4,820)	0	(4,820)	0	62,890	0	0	0	1,480	03/01/2041
31418A-DH-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		22,081	22,081	22,522	22,583	0	(502)	0	(502)	0	22,081	0	0	0	386	03/01/2042
31418B-U7-9	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		13,140	13,140	14,036	0	0	(896)	0	(896)	0	13,140	0	0	0	44	09/01/2045
31418B-VH-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		11,841	11,841	12,647	0	0	(807)	0	(807)	0	11,841	0	0	0	39	10/01/2045
31418M-2T-8	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		10,998	10,998	12,178	12,164	0	(1,166)	0	(1,166)	0	10,998	0	0	0	331	10/01/2039
31418M-EA-6	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		24,712	24,712	26,476	26,412	0	(1,701)	0	(1,701)	0	24,712	0	0	0	792	10/01/2038
31418M-GG-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		182,180	182,180	200,654	200,166	0	(17,986)	0	(17,986)	0	182,180	0	0	0	4,951	09/01/2038
31418M-SR-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		45,656	45,656	50,792	50,929	0	(5,273)	0	(5,273)	0	45,656	0	0	0	1,172	06/01/2039
31418T-JF-5	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		147,009	147,009	163,180	163,248	0	(16,239)	0	(16,239)	0	147,009	0	0	0	3,388	05/01/2040
31418U-4W-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		32,480	32,480	36,073	36,087	0	(3,607)	0	(3,607)	0	32,480	0	0	0	774	07/01/2040
31418U-D2-7	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		89,198	89,198	99,289	99,324	0	(10,125)	0	(10,125)	0	89,198	0	0	0	1,964	06/01/2040
31419A-4N-4	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		28,675	28,675	29,294	29,363	0	(688)	0	(688)	0	28,675	0	0	0	480	02/01/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31419A-L7-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		59,636	59,636	65,413	65,364	0	(5,729)	0	(5,729)	0	59,636	0	0	0	1,689	04/01/2040
31419A-NJ-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		52,075	52,075	57,136	57,102	0	(5,027)	0	(5,027)	0	52,075	0	0	0	1,350	12/01/2039
31419A-P5-0	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		24,932	24,932	28,181	28,180	0	(3,248)	0	(3,248)	0	24,932	0	0	0	793	10/01/2039
31419A-VS-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		38,611	38,611	40,705	40,800	0	(2,188)	0	(2,188)	0	38,611	0	0	0	779	11/01/2040
31419B-BT-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	VARIOUS		62,093	58,219	62,276	62,285	0	(379)	0	(379)	0	61,906	0	187	187	357	02/01/2041
31419F-FV-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		31,065	31,065	33,308	33,303	0	(2,237)	0	(2,237)	0	31,065	0	0	0	726	11/01/2040
31419J-SV-1	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		31,693	31,693	33,630	33,624	0	(1,930)	0	(1,930)	0	31,693	0	0	0	656	11/01/2040
31371M-6M-4	FNMA PASS-THRU LNG IO 7-10YR		12/25/2015	PRINCIPAL RECEIPT		54,822	54,822	59,062	58,998	0	(4,177)	0	(4,177)	0	54,822	0	0	0	1,713	01/01/2037
31371N-LS-2	FNMA PASS-THRU LNG IO 7-10YR		04/25/2015	VARIOUS		123,035	110,564	112,585	112,577	0	(248)	0	(248)	0	112,329	0	10,707	10,707	2,629	10/01/2037
31413Q-PD-4	FNMA PASS-THRU LNG IO 7-10YR		04/25/2015	VARIOUS		315,180	285,046	301,979	302,756	0	(3,052)	0	(3,052)	0	299,705	0	15,476	15,476	6,610	10/01/2037
31416C-L9-5	FNMA PASS-THRU LNG IO 7-10YR		04/25/2015	VARIOUS		1,068,418	963,230	1,039,084	1,043,318	0	(11,708)	0	(11,708)	0	1,031,610	0	36,808	36,808	22,523	02/01/2038
31418M-XZ-0	FNMA PASS-THRU LNG IO 7-10YR		04/25/2015	VARIOUS		125,756	114,376	121,855	121,629	0	(1,206)	0	(1,206)	0	120,424	0	5,332	5,332	2,288	05/01/2038
31418M-5M-0	FNMA PASS-THRU MEGA MULTI 7		12/25/2015	PRINCIPAL RECEIPT		16,109	16,109	17,937	0	0	(1,827)	0	(1,827)	0	16,109	0	0	0	232	02/01/2020
3138EJ-P8-5	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		414,993	414,993	442,810	442,514	0	(27,521)	0	(27,521)	0	414,993	0	0	0	8,359	08/01/2032
3138EN-Z9-3	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		4,751	4,751	4,932	0	0	(181)	0	(181)	0	4,751	0	0	0	19	01/01/2044
3138LU-TV-7	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		1,137	1,137	1,180	0	0	(43)	0	(43)	0	1,137	0	0	0	4	06/01/2042
3138LX-QH-5	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		1,035	1,035	1,074	0	0	(39)	0	(39)	0	1,035	0	0	0	3	06/01/2042
3138M2-BN-5	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		2,670	2,670	2,770	0	0	(100)	0	(100)	0	2,670	0	0	0	13	07/01/2042
3138MQ-X9-9	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		2,710	2,710	2,813	0	0	(103)	0	(103)	0	2,710	0	0	0	12	01/01/2043
31417C-GZ-2	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		2,185	2,185	2,268	0	0	(82)	0	(82)	0	2,185	0	0	0	10	07/01/2042
31417C-NZ-4	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		4,185	4,185	4,343	0	0	(158)	0	(158)	0	4,185	0	0	0	17	08/01/2042
31418A-M9-6	FNMA PASS-THRU SF30 LTV125+		12/25/2015	PRINCIPAL RECEIPT		9,188	9,188	9,538	0	0	(350)	0	(350)	0	9,188	0	0	0	41	12/01/2042
31416Y-UL-0	FNMA PASS-THRU SHRT 10 YEAR		12/25/2015	PRINCIPAL RECEIPT		189,066	189,066	198,519	196,371	0	(7,305)	0	(7,305)	0	189,066	0	0	0	2,839	07/01/2021
3138L5-2Q-2	FNMA PASS-THRU BLLN MULTI		04/09/2015	CFG CAPITAL MARKETS LLC		2,457,773	2,250,000	2,397,285	2,393,209	0	(2,825)	0	(2,825)	0	2,390,384	0	67,390	67,390	31,406	01/01/2026
3138AF-W6-3	FNMA PASS-THRU LNG 30 YEAR		12/25/2015	PRINCIPAL RECEIPT		299,616	299,616	323,398	323,430	0	(23,813)	0	(23,813)	0	299,616	0	0	0	7,186	05/01/2041
3138WQ-AY-8	FNMA PASS-THRU LNG 30 YEAR		02/25/2015	VARIOUS		4,195,065	4,110,268	4,073,645	4,073,749	0	554	0	554	0	4,074,303	0	120,762	120,762	24,192	05/01/2043
31387D-3Q-0	FNMA POOL #581407		12/25/2015	PRINCIPAL RECEIPT		1,064	1,064	1,081	1,078	0	(14)	0	(14)	0	1,064	0	0	0	22	06/01/2031
31418M-FD-9	FNMA POOL #AD0163		12/25/2015	PRINCIPAL RECEIPT		51,303	51,303	54,221	54,081	0	(2,778)	0	(2,778)	0	51,303	0	0	0	1,620	09/01/2039
31418M-J5-2	FNMA POOL #AD0283		12/25/2015	PRINCIPAL RECEIPT		112,964	112,964	123,131	120,571	0	(7,607)	0	(7,607)	0	112,964	0	0	0	3,194	09/01/2024
3138AV-QX-6	FNMA POOL #AJ4069		12/25/2015	PRINCIPAL RECEIPT		36,198	36,198	38,687	38,688	0	(2,490)	0	(2,490)	0	36,198	0	0	0	701	10/01/2041
31392A-JW-9	FNMA REMIC TRUST 2001-50		12/25/2015	PRINCIPAL RECEIPT		37,057	37,057	39,185	38,014	0	(957)	0	(957)	0	37,057	0	0	0	1,250	10/25/2041
31392B-MM-5	FNMA REMIC TRUST 2001-79		12/25/2015	PRINCIPAL RECEIPT		6,149	6,149	6,305	6,175	0	(27)	0	(27)	0	6,149	0	0	0	220	03/25/2045
31393A-P9-2	FNMA REMIC TRUST 2003-W4		12/25/2015	PRINCIPAL RECEIPT		10,819	10,819	11,595	11,137	0	(318)	0	(318)	0	10,819	0	0	0	328	10/25/2042
31394A-CM-6	FNMA REMIC TRUST 2004-W9		12/25/2015	PRINCIPAL RECEIPT		260,091	260,091	304,307	303,840	0	(43,749)	0	(43,749)	0	260,091	0	0	0	9,520	02/25/2044
31394A-CS-3	FNMA REMIC TRUST 2004-W9		12/25/2015	PRINCIPAL RECEIPT		4,885	4,885	5,190	0	0	(305)	0	(305)	0	4,885	0	0	0	0	12/25/2043
31396X-D3-5	FNMA REMIC TRUST 2007-W10		12/25/2015	PRINCIPAL RECEIPT		144,888	144,888	157,113	156,722	0	(11,833)	0	(11,833)	0	144,888	0	0	0	4,170	08/25/2047
31396Q-V3-0	FNMA REMIC TRUST 2009-66		12/25/2015	PRINCIPAL RECEIPT		209,260	209,260	229,794	227,949	0	(18,689)	0	(18,689)	0	209,260	0	0	0	5,780	05/25/2039
31398N-2E-3	FNMA REMIC TRUST 2010-123		12/25/2015	PRINCIPAL RECEIPT		208,186	208,186	231,282	226,522	0	(18,336)	0	(18,336)	0	208,186	0	0	0	6,943	11/25/2040
3136A3-7D-7	FNMA REMIC TRUST 2012-39		12/25/2015	PRINCIPAL RECEIPT		257,170	257,170	272,601	269,120	0	(11,949)	0	(11,949)	0	257,170	0	0	0	4,539	03/25/2042
3136AJ-AN-6	FNMA REMIC TRUST 2014-1		08/10/2015	VARIOUS		1,196,636	1,185,163	1,186,644	1,187,218	0	(262)	0	(262)	0	1,186,957	0	9,680	9,680	5,451	02/25/2044
31358S-7A-3	FNMA SERIES 2001-T3		12/25/2015	PRINCIPAL RECEIPT		7,089	7,089	7,266	7,095	0	(6)	0	(6)	0	7,089	0	0	0	290	11/25/2040
31392J-AA-7	FNMA SERIES 2003-W2 6.50%		12/25/2015	PRINCIPAL RECEIPT		8,699	8,699	9,204	8,769	0	(70)	0	(70)	0	8,699	0	0	0	268	07/25/2042
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		10/26/2015	RAYMOND JAMES & ASSOCIATES, INC		170,641	125,000	137,278	136,519	0	(193)	0	(193)	0	136,326	0	34,315	34,315	11,787	01/01/2041
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL		03/06/2015	VARIOUS		122,137	120,000	120,000	120,000	0	0	0	0	0	120,000	0	2,137	2,137	1,610	04/15/2026
743759-AK-8	PROVIDENCE HEALTH SYS OBLIGATE TAX		10/01/2015	MATURITY		250,000	250,000	247,013	249,711	0	289	0	289	0	250,000	0	0	0	12,700	10/01/2015
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEO		12/25/2015	VARIOUS		84,583	84,583	84,583	84,583	0	0	0	0	0	84,583	0	0	0	1,619	08/25/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						57,902,929	56,219,737	58,584,054	57,505,066	0	(1,538,603)	0	(1,538,603)	0	56,994,001	0	908,934	908,934	1,063,438	XXX
001055-AD-4	AFLAC INC		01/27/2015	RAYMOND JAMES & ASSOCIATES, INC		2,119,500	1,500,000	2,011,575	2,005,820	0	(780)	0	(780)	0	2,005,039	0	114,461	114,461	12,363	12/17/2039
00163M-AL-8	AMB PPTY L P		12/02/2015	CALLED @ 105.6515947		200,738	190,000	200,463	195,439	0	(1,852)	0	(1,852)	0	193,587	0	7,151	7,151	11,091	08/15/2017
023772-AB-2	AMER AIRLINES PT TR 2013-1		07/15/2015	Sink PMT @ 100.0000000		12,797	12,797	12,797	12,797	0	0	0	0	0	12,797	0	0	0	256	01/15/2027
02377U-AB-0	AMER AIRLINES PT TR 2013-2		07/15/2015	Sink PMT @ 100.0000000		15,228	15,228	15,228	15,228	0	0	0	0	0	15,228	0	0	0	245	07/15/2024
023770-AA-8	AMER AIRLINES PT TR 2015-1 2028110		11/01/2015	Sink PMT @ 100.0000000		6,066	6,066	6,066	0	0	0	0	0	0	6,066	0	0	0	0	11/01/2028
02587U-AA-8	AMER EXPRESS CREDIT 2012-5 144A		10/15/2015	PRINCIPAL RECEIPT		100,000	100,000	99,995	100,031	0	(31)	0	(31)	0	100,000	0	0	0	892	05/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
023551-AM-6	AMERADA HESS CORP		10/09/2015	MERRILL LYNCH PROFESSNL CLEAR		1,716,735	1,525,000	2,013,824	2,005,046	0	(12,063)	0	(12,063)	0	1,992,983	0	(276,248)	(276,248)	109,384	03/15/2033
026874-BW-6	AMERICAN INTL GROUP INC		07/21/2015	Tender Offer		65,369	55,000	65,478	63,548	0	(725)	0	(725)	0	62,824	0	2,545	2,545	2,102	12/15/2020
02687Q-DG-0	AMERICAN INTL GROUP INC MTN BE		07/20/2015	JEFFERIES & CO BONDS DIR		309,277	280,000	312,341	298,962	0	(3,308)	0	(3,308)	0	295,654	0	13,623	13,623	16,562	01/16/2018
03027W-AJ-1	AMERICAN TOWER TR 144A		11/24/2015	CFG CAPITAL MARKETS LLC		963,000	1,000,000	953,550	959,626	0	3,852	0	3,852	0	963,477	0	(477)	(477)	29,421	03/15/2048
035229-DA-8	ANHEUSER BUSCH COS INC		12/03/2015	CFG CAPITAL MARKETS LLC		2,172,920	2,000,000	2,398,880	2,392,903	0	(10,665)	0	(10,665)	0	2,382,237	0	(209,317)	(209,317)	136,403	04/01/2036
00184A-AG-0	AOL TIME WARNER 7.70%		10/26/2015	SALOMON SMITH BARNEY INC/SAL		430,271	325,000	425,383	416,885	0	(2,754)	0	(2,754)	0	414,131	0	16,140	16,140	24,886	05/01/2032
00184A-AC-9	AOL TIME WARNER INC		10/26/2015	CHASE SECURITIES, INC.		260,652	200,000	224,426	219,814	0	(576)	0	(576)	0	219,238	0	41,414	41,414	15,843	04/15/2031
037833-AT-7	APPLE INC		02/02/2015	MERRILL LYNCH PROFESSNL CLEAR		2,353,780	2,000,000	2,030,140	2,029,880	0	(44)	0	(44)	0	2,029,836	0	323,944	323,944	22,003	05/06/2044
00206R-BD-3	AT&T INC		01/27/2015	VARIOUS		1,859,051	1,875,000	1,853,149	1,854,810	0	59	0	59	0	1,854,870	0	4,181	4,181	23,531	02/15/2022
00206R-CG-5	AT&T INC		06/11/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,837,000	2,000,000	2,008,000	2,007,993	0	(58)	0	(58)	0	2,007,935	0	(170,935)	(170,935)	48,267	06/15/2044
05524V-AA-5	BAMLL TRUST 2011-FSHN 144A		04/09/2015	CFG CAPITAL MARKETS LLC		780,555	700,000	811,453	787,498	0	(3,423)	0	(3,423)	0	784,075	0	(3,521)	(3,521)	11,431	07/11/2033
05950W-AF-5	BANC AMER CMBS 2006-4		12/10/2015	PRINCIPAL RECEIPT		27,531	27,531	31,116	28,657	0	(1,126)	0	(1,126)	0	27,531	0	0	0	963	07/10/2046
059513-AE-1	BANC AMER CMBS 2007-4		12/10/2015	PRINCIPAL RECEIPT		56,992	56,992	65,055	60,712	0	(3,720)	0	(3,720)	0	56,992	0	0	0	1,527	02/10/2051
05952C-AE-0	BANC AMER CMBS 2007-5		12/10/2015	PRINCIPAL RECEIPT		68,525	68,525	78,225	72,182	0	(3,657)	0	(3,657)	0	68,525	0	0	0	1,410	02/10/2051
06051G-EQ-8	BANK AMER CORP		10/28/2015	DREXEL HAMILTON LLC		454,700	440,000	465,282	455,911	0	(5,809)	0	(5,809)	0	450,101	0	4,599	4,599	18,802	03/22/2017
06051G-ET-2	BANK AMER CORP		07/30/2015	JP MORGAN SECURITIES INC		586,334	585,000	586,131	585,742	0	(139)	0	(139)	0	585,603	0	731	731	12,350	01/11/2018
06051G-DZ-9	BANK AMER FDG CORP		10/26/2015	VARIOUS		473,036	400,000	443,574	428,424	0	(4,346)	0	(4,346)	0	424,078	0	48,958	48,958	24,061	06/01/2019
07388Q-AE-9	BEAR STEARNS CMBS 2007-PWR17		12/11/2015	PRINCIPAL RECEIPT		13,110	13,110	15,072	13,931	0	(821)	0	(821)	0	13,110	0	0	0	659	06/13/2050
075887-BE-8	BECTON DICKINSON & CO		10/26/2015	WACHOVIA SECURITIES CAPITAL		1,499,028	1,475,000	1,475,000	1,475,000	0	0	0	0	0	1,475,000	0	24,028	24,028	34,415	12/15/2019
075896-AB-6	BED BATH & BEYOND INC		02/02/2015	CFG CAPITAL MARKETS LLC		3,200,670	3,000,000	3,054,600	3,053,856	0	(146)	0	(146)	0	3,053,711	0	146,959	146,959	81,098	08/01/2034
05568Y-AA-6	BNSF RAILWAY CO 2007-1		10/01/2015	PRINCIPAL RECEIPT		21,619	21,619	21,619	21,619	0	0	0	0	0	21,619	0	0	0	652	04/01/2024
10112R-AR-5	BOSTON PPTYS LTD PARTNERSHIP		07/28/2015	WACHOVIA SECURITIES CAPITAL		227,438	200,000	199,782	199,863	0	11	0	11	0	199,875	0	27,563	27,563	8,000	11/15/2020
101137-AK-3	BOSTON SCIENTIFIC CORP		10/26/2015	BARCLAYS CAPITAL INC		450,732	400,000	464,308	448,804	0	(7,384)	0	(7,384)	0	441,420	0	9,312	9,312	30,933	01/15/2020
101137-AL-1	BOSTON SCIENTIFIC CORP		10/26/2015	MORGAN STANLEY & CO. INC		1,060,171	850,000	1,183,761	1,180,752	0	(5,816)	0	(5,816)	0	1,174,936	0	(114,765)	(114,765)	80,797	01/15/2040
116663-AC-9	BRUCE MANSFIELD UNIT 2007-1		06/01/2015	PRINCIPAL RECEIPT		24,839	24,839	27,195	26,723	0	(1,884)	0	(1,884)	0	24,839	0	0	0	851	06/01/2034
12189L-AA-9	BURLINGTON NORTHN SANTA FE CP		12/04/2015	MERRILL LYNCH PROFESSNL CLEAR		2,838,450	2,500,000	2,951,875	2,946,996	0	(8,933)	0	(8,933)	0	2,938,063	0	(99,613)	(99,613)	158,924	05/01/2040
12189L-AB-7	BURLINGTON NORTHN SANTA FE CP		01/08/2015	CFG CAPITAL MARKETS LLC		1,052,470	1,000,000	1,054,180	1,052,854	0	(169)	0	(169)	0	1,052,685	0	(215)	(215)	13,200	09/01/2020
12189P-AG-7	BURLINGTON NORTHN SF RY PSTH CTF		07/15/2015	Sink PMT @ 100.0000000		25,240	25,240	25,240	25,240	0	0	0	0	0	25,240	0	0	0	1,044	01/15/2021
13975E-AE-3	CAPITAL AUTO RECV ABN 2013-1		10/13/2015	JP MORGAN SECURITIES INC		14,992	15,000	14,999	15,006	0	(4)	0	(4)	0	15,003	0	(10)	(10)	159	04/20/2018
13975E-AF-0	CAPITAL AUTO RECV ABN 2013-1		10/13/2015	JP MORGAN SECURITIES INC		15,038	15,000	14,998	15,009	0	(4)	0	(4)	0	15,005	0	33	33	215	10/22/2018
139742-AF-7	CAPITAL AUTO RECV ABN 2013-2		10/13/2015	JP MORGAN SECURITIES INC		258,626	255,000	254,989	254,993	0	3	0	3	0	254,996	0	3,630	3,630	5,577	04/22/2019
13975D-AC-9	CAPITAL AUTO RECV ABN 2013-3		12/20/2015	VARIOUS		5,488,358	5,488,232	5,516,321	170,075	0	(20,138)	0	(20,138)	0	5,496,278	0	(7,920)	(7,920)	35,056	12/20/2017
14041N-EM-9	CAPITAL ONE CC TR 2013-3A		09/18/2015	LINSCO/PRIVATE LEDGER CORP. RE		1,999,375	2,000,000	2,006,563	0	0	(966)	0	(966)	0	2,005,597	0	(6,222)	(6,222)	10,027	09/16/2019
14040H-AY-1	CAPITAL ONE FINL CORP		10/26/2015	VARIOUS		435,652	400,000	398,148	398,691	0	121	0	121	0	398,812	0	36,840	36,840	22,167	07/15/2021
14170T-AK-7	CAREFUSION CORP		04/27/2015	EXCHANGE		1,000,276	1,000,000	1,000,280	1,000,278	0	(1)	0	(1)	0	1,000,276	0	0	0	0	05/15/2044
12505N-AB-0	CCG RECEIVABLES ABS 1.060% 144A		12/14/2015	PRINCIPAL RECEIPT		43,389	43,389	43,385	43,412	0	(23)	0	(23)	0	43,389	0	0	0	255	11/15/2021
15200W-AA-3	CENTERPOINT ENGY TRANS 2012-4		10/15/2015	PRINCIPAL RECEIPT		254,806	254,806	254,727	0	0	80	0	80	0	254,806	0	0	0	1,148	04/15/2018
161571-FR-0	CHASE ISSUANCE TR 2012-8A		10/15/2015	PRINCIPAL RECEIPT		2,070,000	2,070,000	2,068,054	2,069,322	0	678	0	678	0	2,070,000	0	0	0	9,315	10/16/2017
125509-BL-2	CIGNA CORP		04/13/2015	CALLED @ 126.8453600		507,381	400,000	503,919	467,226	0	(4,088)	0	(4,088)	0	463,138	0	44,243	44,243	15,300	05/01/2019

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
172967-ET-4	CITIGROUP INC		10/26/2015	SALOMON SMITH BARNEY INC/SAL		994,422	975,000	975,000	975,000	0	0	0	0	0	975,000	0	19,422	19,422	18,445	05/15/2018
172967-JE-2	CITIGROUP INC		07/30/2015	BARCLAYS CAPITAL INC		465,079	465,000	465,525	465,518	0	(102)	0	(102)	0	465,416	0	(337)	(337)	5,878	11/24/2017
12618S-AC-1	CNH EQUIPMENT TR 2013-D		12/15/2015	PRINCIPAL RECEIPT		60,887	60,887	60,885	60,908	0	(20)	0	(20)	0	60,887	0	0	0	366	10/15/2018
20030N-AV-3	COMCAST CORP NEW		06/12/2015	SALOMON SMITH BARNEY INC/SAL		1,255,996	965,000	1,307,436	1,298,892	0	(3,871)	0	(3,871)	0	1,295,021	0	(39,025)	(39,025)	56,262	08/15/2037
20030N-BB-6	COMCAST CORP NEW		05/05/2015	CREDIT SUISSE FIRST BOSTON COR		155,171	120,000	151,063	149,497	0	(214)	0	(214)	0	149,284	0	5,887	5,887	5,248	03/01/2040
20047R-AE-3	COMM 2007-C9 FLT		12/10/2015	PRINCIPAL RECEIPT		158	158	181	171	0	(13)	0	(13)	0	158	0	0	0	9	12/10/2049
12622D-AA-2	COMM 2010-C1 144A		04/17/2015	VARIOUS		2,318,711	2,316,396	2,406,880	2,351,049	0	(20,217)	0	(20,217)	0	2,330,832	0	(12,121)	(12,121)	22,446	07/12/2046
12624N-AA-8	COMM MTG TR 2012-LTRT 144A		12/07/2015	PRINCIPAL RECEIPT		134,084	134,084	138,509	137,581	0	(3,497)	0	(3,497)	0	134,084	0	0	0	1,547	10/07/2030
12631D-AX-1	COMM MTG TR 2014-CCRE17		04/09/2015	CFG CAPITAL MARKETS LLC		1,791,891	1,720,000	1,781,006	1,774,432	0	(2,726)	0	(2,726)	0	1,771,706	0	20,185	20,185	19,140	05/10/2047
205887-AX-0	CONAGRA FOODS INC		04/23/2015	RAYMOND JAMES & ASSOCIATES, INC		4,898,125	3,500,000	4,932,865	4,911,202	0	(16,873)	0	(16,873)	0	4,894,329	0	3,796	3,796	166,398	09/15/2030
20826F-AC-0	CONOCOPHILLIPS CO		02/02/2015	CFG CAPITAL MARKETS LLC		3,783,325	3,500,000	3,526,775	3,526,712	0	(38)	0	(38)	0	3,526,673	0	256,652	256,652	34,699	11/15/2044
20826F-AD-8	CONOCOPHILLIPS CO		10/26/2015	WACHOVIA SECURITIES CAPITAL		250,210	250,000	249,558	249,563	0	31	0	31	0	249,594	0	616	616	8,073	11/15/2024
209111-FD-0	CONSOLIDATED EDISON CO N Y INC		06/24/2015	MERRILL LYNCH PROFESSNL CLEAR		1,713,758	1,750,000	1,868,160	1,868,038	0	(1,062)	0	(1,062)	0	1,866,976	0	(153,219)	(153,219)	61,435	03/15/2044
209111-FF-5	CONSOLIDATED EDISON CO N Y INC		11/10/2015	CFG CAPITAL MARKETS LLC		1,709,593	1,750,000	1,868,650	1,868,586	0	(1,022)	0	(1,022)	0	1,867,564	0	(157,971)	(157,971)	79,139	12/01/2054
21079U-AA-3	CONTINENTAL AIRL PT TR		11/10/2015	Sink PMT @ 100.0000000		17,322	17,322	20,267	20,138	0	(2,816)	0	(2,816)	0	17,322	0	0	0	645	05/10/2021
210795-PZ-7	CONTINENTAL AIRLINE PT TR 2012-1		10/11/2015	Sink PMT @ 100.0000000		6,891	6,891	6,843	6,853	0	38	0	38	0	6,891	0	0	0	73	10/11/2025
224044-BW-6	COX COMMUNICATIONS INC NEW 144A		10/26/2015	VARIOUS		1,033,877	1,110,000	1,030,776	1,040,438	0	5,445	0	5,445	0	1,045,883	0	(12,006)	(12,006)	28,792	12/15/2022
12626P-AN-3	CRH AMER INC 144A		10/26/2015	SALOMON SMITH BARNEY INC/SAL		366,755	350,000	345,720	0	0	28	0	28	0	345,747	0	21,007	21,007	8,022	05/18/2045
126410-LM-9	CSX TRANSN INC 2007-1		07/15/2015	PRINCIPAL RECEIPT		4,692	4,692	4,692	4,692	0	0	0	0	0	4,692	0	0	0	293	01/15/2023
23311V-AD-9	DCP MIDSTREAM OPERATING PL		03/04/2015	MORGAN STANLEY & CO. INC		63,165	70,000	69,103	69,239	0	14	0	14	0	69,253	0	(6,088)	(6,088)	1,311	03/15/2023
23311V-AE-7	DCP MIDSTREAM OPERATING PL		03/04/2015	MORGAN STANLEY & CO. INC		14,137	15,000	14,912	14,925	0	3	0	3	0	14,928	0	(791)	(791)	178	04/01/2019
25272U-AA-9	DIAMOND RESORTS TR 144A		12/20/2015	PRINCIPAL RECEIPT		45,192	45,192	45,183	45,292	0	(101)	0	(101)	0	45,192	0	0	0	496	05/20/2026
25459H-BF-1	DIRECTV HLDGS LLC / DIRECTV		01/30/2015	MAXIM GROUP		60,841	58,000	57,147	57,221	0	8	0	8	0	57,228	0	3,612	3,612	851	03/15/2022
25755T-AC-4	DOMINOS PIZZA MSTR 2012-1 144A		10/25/2015	PRINCIPAL RECEIPT		102,950	102,950	107,269	105,922	0	(2,972)	0	(2,972)	0	102,950	0	0	0	4,027	01/25/2042
260543-BV-4	DOW CHEM CO		09/17/2015	Tender Offer		183,815	165,000	178,481	171,913	0	(1,375)	0	(1,375)	0	170,539	0	13,276	13,276	7,890	05/15/2018
260543-BX-0	DOW CHEM CO		10/26/2015	MARKETAXESS CORP		423,287	350,000	379,793	365,910	0	(2,630)	0	(2,630)	0	363,280	0	60,007	60,007	28,595	05/15/2019
260543-CC-5	DOW CHEM CO		09/17/2015	Tender Offer		56,921	53,000	57,067	55,945	0	(328)	0	(328)	0	55,617	0	1,305	1,305	1,890	11/15/2020
26439X-AC-7	DUKE ENERGY FIELD SVCS LLC		03/12/2015	RAYMOND JAMES & ASSOCIATES, INC		1,015,000	1,000,000	1,307,500	1,300,902	0	(2,478)	0	(2,478)	0	1,298,424	0	(283,424)	(283,424)	47,622	08/16/2030
278062-AB-0	EATON CORP PLC		10/26/2015	MITSUBISHI UFJ SECURITIES (USA		200,366	200,000	199,825	199,873	0	36	0	36	0	199,910	0	457	457	2,975	11/02/2017
278642-AF-0	EBAY INC		10/05/2015	VARIOUS		1,540,790	2,000,000	1,762,560	1,764,754	0	2,948	0	2,948	0	1,767,702	0	(226,912)	(226,912)	93,556	07/15/2042
29372E-AY-4	ENTERPRISE FLEET FNC 144A		12/20/2015	PRINCIPAL RECEIPT		94,215	94,215	94,201	94,238	0	(22)	0	(22)	0	94,215	0	0	0	512	03/20/2019
29379V-AQ-6	ENTERPRISE PRODS OPER LLC		09/03/2015	RAYMOND JAMES & ASSOCIATES, INC		1,079,220	1,000,000	1,279,820	1,271,015	0	(3,789)	0	(3,789)	0	1,267,226	0	(188,006)	(188,006)	65,933	09/01/2040
26884A-AY-9	ERP OPER LTD PARTNERSHIP		10/26/2015	KEYBANC CAPITAL MARKETS INC		192,308	175,000	173,665	174,182	0	108	0	108	0	174,290	0	18,018	18,018	7,250	07/15/2020
30165R-AA-6	EXETER AUTO RECV TR 2014 144A		12/15/2015	PRINCIPAL RECEIPT		36,472	36,472	36,471	36,496	0	(24)	0	(24)	0	36,472	0	0	0	183	08/15/2018
31331F-AX-9	FEDERAL EXPRESS 6.72%		01/15/2015	Sink PMT @ 100.0000000		7,358	7,358	7,367	7,363	0	(5)	0	(5)	0	7,358	0	0	0	247	01/15/2022
31331F-BA-8	FEDERAL EXPRESS 7.65%		01/15/2015	Sink PMT @ 100.0000000		15,503	15,503	15,503	15,503	0	0	0	0	0	15,503	0	0	0	593	07/15/2024
337358-BH-7	FIRST UN CORP		05/26/2015	RAYMOND JAMES & ASSOCIATES, INC		982,120	751,000	989,818	983,821	0	(6,358)	0	(6,358)	0	977,463	0	4,658	4,658	47,085	08/01/2026
337738-AM-0	FISERV INC		10/28/2015	BAIRD, ROBERT W. & CO INC		116,470	115,000	114,612	114,689	0	29	0	29	0	114,718	0	1,752	1,752	4,372	10/01/2022
345397-VM-2	FORD MOTOR CREDIT CO LLC		07/28/2015	STIFEL, NICOLAUS & CO., INC.		607,540	500,000	634,370	610,787	0	(11,734)	0	(11,734)	0	599,052	0	8,488	8,488	42,431	01/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
345397-VU-4	FORD MOTOR CREDIT CO LLC		10/26/2015	MORGAN STANLEY & CO. INC		774,279	675,000	755,561	744,520	0	(7,671)	0	(7,671)	0	736,849	0	37,430	37,430	49,240	08/02/2021
36159J-BY-6	GE CAP CCMT 2010-1		03/15/2015	PRINCIPAL RECEIPT		210,000	210,000	222,600	211,831	0	(1,831)	0	(1,831)	0	210,000	0	0	0	3,019	03/15/2018
36830L-AC-7	GE EQUIP SMALL TCKT 2013-144A		05/07/2015	WACHOVIA SECURITIES CAPITAL		270,316	270,000	269,966	269,990	0	5	0	5	0	269,994	0	322	322	1,056	02/24/2017
369622-SM-8	GENERAL ELEC CAP CORP		07/30/2015	MILLENNIUM ADVISORS, LLC		831,590	740,000	841,307	820,577	0	(6,997)	0	(6,997)	0	813,580	0	18,010	18,010	38,131	02/11/2021
36962G-4Y-7	GENERAL ELEC CAP CORP		10/27/2015	EXCHANGE		437,705	392,000	402,882	399,503	0	(915)	0	(915)	0	398,588	0	39,117	39,117	23,619	01/07/2021
36962G-3A-0	GENERAL ELEC CAP CORP MTN BE		10/27/2015	VARIOUS		1,120,669	885,000	1,102,046	1,099,741	0	(3,864)	0	(3,864)	0	1,095,877	0	24,792	24,792	59,504	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP MTN BE		10/27/2015	EXCHANGE		508,377	410,000	494,657	493,621	0	(1,752)	0	(1,752)	0	491,868	0	16,509	16,509	30,912	01/14/2038
36962G-4J-0	GENERAL ELEC CAP CORP MTN BE		10/27/2015	VARIOUS		1,840,474	1,603,000	1,760,629	1,701,310	0	(10,273)	0	(10,273)	0	1,691,037	0	149,438	149,438	84,796	01/08/2020
372546-AR-2	GEORGE WASHINGTON UNIVERSITY		10/20/2015	MERRILL LYNCH PROFESSNL CLEAR		1,310,751	1,300,000	1,329,042	1,317,584	0	(5,153)	0	(5,153)	0	1,312,432	0	(1,681)	(1,681)	26,258	09/15/2017
375558-BA-0	GILEAD SCIENCES INC		05/05/2015	VARIOUS		859,057	830,000	850,753	850,730	0	(119)	0	(119)	0	850,611	0	8,446	8,446	17,699	02/01/2045
38141G-RC-0	GOLDMAN SACHS GROUP INC		10/28/2015	BARCLAYS CAPITAL INC		81,264	80,000	79,966	79,979	0	6	0	6	0	79,985	0	1,279	1,279	2,412	01/22/2018
20173Q-AE-1	GREENWICH CAP CMBS 2007-GG9		12/11/2015	PRINCIPAL RECEIPT		52,275	52,275	57,536	54,102	0	(1,827)	0	(1,827)	0	52,275	0	0	0	1,491	03/10/2039
36191Y-BB-3	GS MTG SECS TR 2011-GC5		04/08/2015	CFG CAPITAL MARKETS LLC		1,076,836	1,000,000	1,110,000	1,085,272	0	(3,477)	0	(3,477)	0	1,081,795	0	(4,959)	(4,959)	13,592	08/12/2044
36192H-AA-2	GS MTG SECS TR 2012-ALOHA 144A		04/08/2015	CFG CAPITAL MARKETS LLC		2,130,000	2,000,000	2,166,250	2,133,689	0	(4,449)	0	(4,449)	0	2,129,240	0	760	760	26,041	04/12/2034
36248G-AB-6	GS MTG SECS TR 2013-GCJ16		04/08/2015	CFG CAPITAL MARKETS LLC		1,994,532	1,910,000	1,987,295	1,979,714	0	(2,866)	0	(2,866)	0	1,976,848	0	17,685	17,685	21,241	11/13/2046
36253B-AQ-6	GS MTG SECS TR 2014-GC22		12/11/2015	PRINCIPAL RECEIPT		11,401	11,401	11,401	11,399	0	1	0	1	0	11,401	0	0	0	80	06/12/2047
36246M-AP-4	GTP ACQ PARTNERS 2013-1 144A		06/15/2015	PRINCIPAL RECEIPT		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,771	05/15/2043
411707-AA-0	HARDEES FUND LLC 144A		12/20/2015	PRINCIPAL RECEIPT		8,475	8,475	8,472	8,472	0	3	0	3	0	8,475	0	0	0	166	03/20/2043
428236-BQ-5	HEWLETT PACKARD CO		02/23/2015	CFG CAPITAL MARKETS LLC		3,203,680	3,000,000	3,236,250	3,223,285	0	(1,728)	0	(1,728)	0	3,221,557	0	(17,877)	(17,877)	47,274	09/15/2021
43284A-AA-2	HILTON GRAND VACA TR 2014-A 144A		12/25/2015	PRINCIPAL RECEIPT		47,536	47,536	47,530	47,599	0	(63)	0	(63)	0	47,536	0	0	0	412	11/25/2026
43289U-AW-5	HILTON USA TRUST 2013-HLT 144A		04/09/2015	RAYMOND JAMES & ASSOCIATES, INC		4,169,700	4,100,000	4,174,313	4,161,083	0	(3,918)	0	(3,918)	0	4,157,165	0	12,535	12,535	56,258	11/07/2030
460146-CE-1	INTL PAPER CO		01/20/2015	VARIOUS		1,891,260	1,500,000	1,880,355	1,872,798	0	(2,066)	0	(2,066)	0	1,870,732	0	20,528	20,528	48,229	08/15/2021
460146-CG-6	INTL PAPER CO		06/15/2015	Banc/America Sec		40,162	36,000	38,235	37,687	0	(94)	0	(94)	0	37,593	0	2,569	2,569	1,411	02/15/2022
46186N-AA-6	INVITATION HOMES TR 2013 144A		05/12/2015	VARIOUS		98,311	98,281	98,281	98,281	0	0	0	0	0	98,281	0	31	31	568	12/19/2030
46186P-AA-1	INVITATION HOMES TR 2014 144A		05/12/2015	CREDIT SUISSE FIRST BOSTON COR		134,620	135,000	135,000	135,000	0	0	0	0	0	135,000	0	(380)	(380)	654	06/19/2031
478373-AE-3	JOHNSON CTLS INC MTNS BK ENT		12/23/2015	VARIOUS		1,066,772	1,285,000	1,288,418	1,288,412	0	(16)	0	(16)	0	1,288,396	0	(221,624)	(221,624)	95,139	07/02/2064
46629Y-AC-3	JP MORGAN CHASE 2007-CIBC18		12/12/2015	PRINCIPAL RECEIPT		44,089	44,089	48,622	46,596	0	(2,507)	0	(2,507)	0	44,089	0	0	0	1,756	06/12/2047
46630V-AD-4	JP MORGAN CHASE 2007-CIBC19		12/12/2015	PRINCIPAL RECEIPT		21,974	21,974	24,821	23,275	0	(1,301)	0	(1,301)	0	21,974	0	0	0	1,074	02/12/2049
46635T-AK-8	JP MORGAN CHASE CMBS 2011-C3 144A		04/08/2015	CFG CAPITAL MARKETS LLC		645,469	600,000	684,938	658,323	0	(3,971)	0	(3,971)	0	654,352	0	(8,883)	(8,883)	9,653	02/16/2046
46635T-AU-6	JP MORGAN CHASE CMBS 2011-C3 144A		04/08/2015	CFG CAPITAL MARKETS LLC		1,678,828	1,500,000	1,715,625	1,667,083	0	(6,850)	0	(6,850)	0	1,660,233	0	18,595	18,595	27,572	02/16/2046
46640J-AP-2	JP MORGAN CHASE MBS 2013-C13		04/08/2015	CFG CAPITAL MARKETS LLC		2,890,781	2,800,000	2,853,375	2,838,362	0	(2,456)	0	(2,456)	0	2,835,906	0	54,876	54,876	27,361	01/18/2046
46629P-AC-2	JP MORGAN COM MTG 2006-LDP9		12/15/2015	PRINCIPAL RECEIPT		9,640	9,640	10,532	10,254	0	(614)	0	(614)	0	9,640	0	0	0	266	05/15/2047
46641C-BP-5	JP MORGAN MTG TR 2014-144A		12/28/2015	PRINCIPAL RECEIPT		26,619	26,619	26,220	0	0	399	0	399	0	26,619	0	0	0	238	01/25/2044
46625H-JC-5	JPMORGAN CHASE & CO		10/26/2015	CHASE SECURITIES, INC.		753,557	700,000	758,758	755,303	0	(6,260)	0	(6,260)	0	749,043	0	4,514	4,514	36,709	08/15/2021
46625H-JD-3	JPMORGAN CHASE & CO		10/28/2015	VENDOR CODE 2588 NOT IN TABLE		434,736	400,000	423,664	418,355	0	(1,909)	0	(1,909)	0	416,446	0	18,290	18,290	22,900	01/24/2022
48126E-AA-5	JPMORGAN CHASE & CO		07/30/2015	MILLENNIUM ADVISORS, LLC		277,104	275,000	274,508	274,736	0	57	0	57	0	274,793	0	2,311	2,311	5,286	08/15/2017
485188-AN-6	KANSAS CITY SOUTHN RY CO		12/10/2015	VARIOUS		503,960	520,000	495,347	495,552	0	(3)	0	(3)	0	495,549	0	8,411	8,411	18,787	05/15/2043
487836-BB-3	KELLOGG CO		07/17/2015	CFG CAPITAL MARKETS LLC		1,542,750	1,500,000	1,580,715	1,573,029	0	(27,996)	0	(27,996)	0	1,545,033	0	(2,283)	(2,283)	43,017	05/30/2016
482480-AE-0	KLA-TENCOR CORP		01/06/2015	CFG CAPITAL MARKETS LLC		2,082,560	2,000,000	2,040,000	2,039,742	0	(46)	0	(46)	0	2,039,696	0	42,864	42,864	16,275	11/01/2024
50076Q-AZ-9	KRAFT FOODS GROUP INC		03/25/2015	SALOMON SMITH BARNEY INC/SAL		280,071	270,000	284,570	282,181	0	(346)	0	(346)	0	281,835	0	(1,764)	(1,764)	2,888	06/06/2022

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
50075N-AZ-7	KRAFT FOODS INC		03/10/2015	Tender Offer		1,691,913	1,250,000	1,598,988	1,595,639	0	(1,415)	0	(1,415)	0	1,594,224	0	97,688	97,688	47,622	02/09/2040
501044-CX-7	KROGER CO		07/30/2015	STIFEL, NICOLAUS & CO.,INC.		157,339	155,000	154,620	154,671	0	29	0	29	0	154,700	0	2,639	2,639	5,342	01/15/2021
52108M-DH-3	LB-UBS CMBS 2006-C1		12/17/2015	PRINCIPAL RECEIPT		708,123	708,123	761,453	722,981	0	(14,858)	0	(14,858)	0	708,123	0	0	0	25,174	02/15/2031
50179A-AE-7	LB-UBS CMBS 2007-C1		12/17/2015	PRINCIPAL RECEIPT		10,645	10,645	12,024	11,025	0	(380)	0	(380)	0	10,645	0	0	0	284	02/15/2040
52109P-AE-5	LB-UBS CMBS 2007-C6		04/15/2015	VARIOUS		1,969,571	1,874,009	2,016,902	1,907,461	0	(20,549)	0	(20,549)	0	1,886,912	0	82,659	82,659	36,945	07/15/2040
50181Q-AN-8	LCOR ALEXANDRIA LLC 144A		12/15/2015	Sink PMT @ 100.0000000		201,972	201,972	254,323	252,324	0	(50,352)	0	(50,352)	0	201,972	0	0	0	11,881	08/24/2024
52602E-AD-4	LENDER PROCESSING SVCS INC		05/29/2015	CALLED @ 105.7500000		365,895	346,000	368,490	368,249	0	(22,249)	0	(22,249)	0	346,000	0	19,895	19,895	10,789	04/15/2023
539830-BB-4	LOCKHEED MARTIN CORP		02/05/2015	MERRILL LYNCH PROFESSNL CLEAR		1,060,520	1,000,000	981,900	982,048	0	32	0	32	0	982,080	0	78,440	78,440	6,218	12/15/2042
58013M-EH-3	MCDONALDS CORP MED TERM NT BE		02/02/2015	CFG CAPITAL MARKETS LLC		2,532,460	2,000,000	2,394,020	2,389,211	0	(797)	0	(797)	0	2,388,414	0	144,046	144,046	58,267	02/01/2039
585055-BG-0	MEDTRONIC INC		10/26/2015	PIERPONT SECURITIES LLC		689,216	675,000	674,318	0	0	21	0	21	0	674,340	0	14,876	14,876	10,500	03/15/2020
585055-BF-2	MEDTRONIC INC 144A		09/02/2015	EXCHANGE		1,498,485	1,500,000	1,498,485	1,498,507	0	(22)	0	(22)	0	1,498,485	0	0	0	9,896	03/15/2020
585055-BP-0	MEDTRONIC INC 144A		09/02/2015	VARIOUS		4,442,520	4,000,000	4,118,220	4,118,111	0	(171)	0	(171)	0	4,117,939	0	324,581	324,581	33,403	03/15/2045
59025W-AE-6	ML MTG TRUST 2008-C1		12/14/2015	PRINCIPAL RECEIPT		19,003	19,003	21,641	20,047	0	(1,044)	0	(1,044)	0	19,003	0	0	0	402	02/12/2051
61747W-AL-3	MORGAN STANLEY		10/28/2015	SUMRIDGE PARTNERS LLC		368,849	325,000	377,295	367,510	0	(4,849)	0	(4,849)	0	362,661	0	6,188	6,188	22,393	07/28/2021
620076-BE-8	MOTOROLA SOLUTIONS INC		02/05/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,760,450	2,500,000	2,511,250	2,511,193	0	(14)	0	(14)	0	2,511,179	0	249,271	249,271	64,167	09/01/2044
61761Q-AB-9	MS BOFA ML TRUST 2013-C8		04/09/2015	CFG CAPITAL MARKETS LLC		1,005,586	1,000,000	993,125	995,049	0	369	0	369	0	995,418	0	10,168	10,168	6,240	12/17/2048
61763M-AA-8	MS BOFAML TRUST 2014-C16		12/17/2015	PRINCIPAL RECEIPT		11,808	11,808	11,808	11,807	0	1	0	1	0	11,808	0	0	0	85	06/17/2047
553893-AA-6	MVW OWNER TRUST 2013-144A		12/21/2015	PRINCIPAL RECEIPT		18,806	18,806	18,805	18,843	0	(38)	0	(38)	0	18,806	0	0	0	183	04/22/2030
55388P-AA-8	MVW OWNER TRUST 2015-1 144A		12/20/2015	PRINCIPAL RECEIPT		8,593	8,593	8,592	0	0	1	0	1	0	8,593	0	0	0	38	12/20/2032
629568-AX-4	NABORS INDS INC		02/11/2015	WACHOVIA SECURITIES CAPITAL		276,273	300,000	315,305	311,590	0	(169)	0	(169)	0	311,421	0	(35,148)	(35,148)	5,858	09/15/2021
629568-BB-1	NABORS INDS INC		10/07/2015	MIZUHO SECURITIES USA INC		886,500	1,000,000	1,040,026	1,038,155	0	(2,794)	0	(2,794)	0	1,035,361	0	(148,861)	(148,861)	54,967	09/15/2023
63938P-AH-2	NAVISTAR FIN ABS V-M 0.856% 144A		09/25/2015	PRINCIPAL RECEIPT		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	1,273	09/25/2018
63946B-AH-3	NBCUNIVERSAL MEDIA LLC		06/17/2015	VARIOUS		68,000	70,000	69,578	69,652	0	18	0	18	0	69,669	0	(1,669)	(1,669)	1,867	01/15/2023
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		05/05/2015	SALOMON SMITH BARNEY INC/SAL		585,850	575,000	575,270	575,268	0	(2)	0	(2)	0	575,266	0	10,584	10,584	20,825	01/15/2043
64828A-AF-0	NEW RESI MTG LN TR 2014-1 144A		12/25/2015	PRINCIPAL RECEIPT		91,764	91,764	97,958	97,919	0	(6,155)	0	(6,155)	0	91,764	0	0	0	2,398	01/25/2054
652478-AQ-1	NEWS AMER HLDGS INC		04/06/2015	MERGER		240,204	200,000	260,752	243,261	0	(3,058)	0	(3,058)	0	240,204	0	0	0	8,250	08/10/2018
652482-BJ-8	NEWS AMER INC		04/06/2015	MERGER		379,492	375,000	379,886	379,523	0	(31)	0	(31)	0	379,492	0	0	0	0	12/15/2034
652482-BN-9	NEWS AMER INC		04/06/2015	MERGER		2,988,354	2,500,000	2,997,500	2,991,723	0	(3,369)	0	(3,369)	0	2,988,354	0	0	0	76,875	03/01/2037
652482-BQ-2	NEWS AMER INC		04/06/2015	MERGER		230,623	200,000	232,446	230,804	0	(182)	0	(182)	0	230,623	0	0	0	0	11/15/2037
652482-BX-7	NEWS AMER INC		04/06/2015	MERGER		313,487	275,000	318,409	315,237	0	(1,750)	0	(1,750)	0	313,487	0	0	0	7,769	08/15/2020
652482-CE-8	NEWS AMER INC		04/06/2015	MERGER		441,628	375,000	445,421	441,965	0	(337)	0	(337)	0	441,628	0	0	0	11,531	02/15/2041
65477K-AD-4	NISSAN AUTO LEASE TR 2013-B		11/15/2015	PRINCIPAL RECEIPT		50,000	50,000	49,999	50,000	0	0	0	0	0	50,000	0	0	0	272	06/15/2016
655044-AE-5	NOBLE ENERGY INC		07/01/2015	GOLDMAN, SACHS & CO.		666,004	634,000	711,844	710,142	0	(711)	0	(711)	0	709,431	0	(43,426)	(43,426)	32,334	03/01/2041
655044-AF-2	NOBLE ENERGY INC		09/14/2015	GOLDMAN, SACHS & CO.		114,956	115,000	126,273	124,297	0	(857)	0	(857)	0	123,439	0	(8,483)	(8,483)	3,606	12/15/2021
655044-AJ-4	NOBLE ENERGY INC		04/23/2015	CFG CAPITAL MARKETS LLC		1,071,020	1,000,000	1,012,500	1,012,475	0	(58)	0	(58)	0	1,012,417	0	58,603	58,603	23,988	11/15/2044
655844-BM-9	NORFOLK SOUTHERN CORP		01/21/2015	JEFFERIES & CO BONDS DIR		514,855	500,000	474,795	474,974	0	26	0	26	0	475,001	0	39,854	39,854	6,309	10/01/2042
66989H-AF-5	NOVARTIS CAPITAL CORP		04/21/2015	KEYBANC CAPITAL MARKETS INC		2,084,140	2,000,000	1,836,060	1,837,670	0	960	0	960	0	1,838,630	0	245,510	245,510	43,783	09/21/2042
677050-AK-2	OGLETHORPE PWR CORP		04/23/2015	CFG CAPITAL MARKETS LLC		2,143,160	2,000,000	2,009,780	2,009,698	0	(50)	0	(50)	0	2,009,648	0	133,512	133,512	37,158	06/01/2044
68784T-AA-3	OSCAR US FUNDING ABS 144A		12/15/2015	PRINCIPAL RECEIPT		631,666	631,666	631,666	0	0	0	0	0	0	631,666	0	0	0	204	10/17/2016
70109H-AM-7	PARKER-HANNIFIN CORP MTNS BE		01/09/2015	MERRILL LYNCH PROFESSNL CLEAR		2,155,980	2,000,000	2,015,660	2,015,604	0	(11)	0	(11)	0	2,015,592	0	140,388	140,388	12,367	11/21/2034
740189-AH-8	PRECISION CASTPARTS CORP		04/23/2015	KEYBANC CAPITAL MARKETS INC		1,253,663	1,246,000	1,175,451	1,176,141	0	408	0	408	0	1,176,548	0	77,114	77,114	38,200	01/15/2043
742651-DM-1	PRIVATE EXPT FDG CORP		01/23/2015	RAYMOND JAMES & ASSOCIATES, INC		2,075,000	2,000,000	2,136,800	2,109,737	0	(844)	0	(844)	0	2,108,893	0	(33,893)	(33,893)	11,356	05/15/2022

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
742718-EB-1	PROCTER & GAMBLE CO		01/20/2015	CFG CAPITAL MARKETS LLC		2,105,440	2,000,000	1,967,680	1,971,543	0	152	0	152	0	1,971,694	0	133,746	133,746	27,211	08/15/2023
74432Q-CA-1	PRUDENTIAL FINL INC MTNS BOOK		02/02/2015	CFG CAPITAL MARKETS LLC		2,754,750	2,500,000	2,546,725	2,546,617	0	(66)	0	(66)	0	2,546,550	0	208,200	208,200	25,556	05/15/2044
76716X-AA-0	RIO OIL FIN TR 144A		10/28/2015	BNP PARIBAS SECURITIES BOND		1,726,563	2,125,000	2,124,958	2,124,960	0	4	0	4	0	2,124,965	0	(398,402)	(398,402)	148,322	07/06/2024
771196-AU-6	ROCHE HLDGS INC 144A		02/11/2015	LINSCO/PRIVATE LEDGER CORP. RE		3,011,000	2,000,000	2,799,700	2,789,943	0	(2,084)	0	(2,084)	0	2,787,859	0	223,141	223,141	64,556	03/01/2039
772739-AP-3	ROCK-TENN CO		12/01/2015	CFG CAPITAL MARKETS LLC		507,500	500,000	514,380	512,555	0	(2,090)	0	(2,090)	0	510,465	0	(2,965)	(2,965)	22,021	03/01/2020
779382-AK-6	ROWAN COS INC SR NT		10/06/2015	MORGAN STANLEY & CO. INC		124,875	125,000	150,200	141,803	0	(2,561)	0	(2,561)	0	139,242	0	(14,367)	(14,367)	11,703	08/01/2019
779382-AN-0	ROWAN COS INC SR NT		10/27/2015	CREDIT SUISSE FIRST BOSTON COR		125,000	125,000	135,816	132,200	0	(2,164)	0	(2,164)	0	130,036	0	(5,036)	(5,036)	7,274	09/01/2017
78403D-AC-4	SBA TOWER TR 2012-1 144A		01/20/2015	RAYMOND JAMES & ASSOCIATES, INC		1,012,000	1,000,000	1,018,350	1,010,513	0	(181)	0	(181)	0	1,010,332	0	1,668	1,668	3,096	12/15/2042
81745M-AD-3	SEQUOIA MTG TR 2013-2		12/25/2015	PRINCIPAL RECEIPT		28,152	28,152	28,504	0	0	(352)	0	(352)	0	28,152	0	0	0	346	02/25/2043
81745B-AA-3	SEQUOIA MTG TR 2013-6		07/25/2015	VARIOUS		139,525	146,677	145,920	145,978	0	69	0	69	0	146,048	0	(6,522)	(6,522)	2,327	05/25/2043
81745B-AM-7	SEQUOIA MTG TR 2013-6		12/25/2015	PRINCIPAL RECEIPT		27,214	27,214	27,384	0	0	(170)	0	(170)	0	27,214	0	0	0	350	05/25/2043
81745C-AB-9	SEQUOIA MTG TR 2013-7		07/25/2015	VARIOUS		89,780	91,438	92,039	91,935	0	(56)	0	(56)	0	91,878	0	(2,098)	(2,098)	1,738	06/25/2043
82651Y-AA-3	SIERRA RECEIVABLES FDG 144A		08/04/2015	VARIOUS		44,764	45,031	45,021	45,119	0	(14)	0	(14)	0	45,104	0	(340)	(340)	399	11/20/2029
82652B-AA-2	SIERRA RECEIVABLES FDG 144A		08/20/2015	VARIOUS		108,581	108,681	108,998	109,327	0	(82)	0	(82)	0	109,245	0	(664)	(664)	1,357	11/20/2025
82650H-AA-1	SIERRA RECEIVABLES FDG 2013-3 144A		10/14/2015	VARIOUS		135,035	135,166	135,128	135,466	0	(58)	0	(58)	0	135,408	0	(373)	(373)	2,093	10/20/2030
82652C-AA-0	SIERRA RECEIVABLES FDG 2014-144A		10/14/2015	VARIOUS		167,253	167,713	167,692	168,057	0	(66)	0	(66)	0	167,991	0	(738)	(738)	2,390	03/20/2030
82652J-AA-5	SIERRA TIMSHR RECV FDG 2015-3 144A		12/20/2015	PRINCIPAL RECEIPT		14,811	14,811	14,808	0	0	3	0	3	0	14,811	0	0	0	32	09/20/2032
78446X-AB-1	SLM PRIV ED LN TR 2012-B		12/15/2015	PRINCIPAL RECEIPT		60,375	60,375	60,368	60,390	0	(16)	0	(16)	0	60,375	0	0	0	1,894	10/15/2030
832696-AB-4	SMUCKER J M CO		04/10/2015	RAYMOND JAMES & ASSOCIATES, INC		527,030	500,000	506,375	505,518	0	(201)	0	(201)	0	505,317	0	21,713	21,713	8,750	10/15/2021
863572-SM-6	STRUCTURED ASSET SECS 1998-3		12/25/2015	PRINCIPAL RECEIPT		132,948	132,948	122,312	132,209	0	739	0	739	0	132,948	0	0	0	645	03/25/2028
863667-AG-6	STRYKER CORP		03/24/2015	LINSCO/PRIVATE LEDGER CORP. RE		2,144,655	2,000,000	1,964,160	1,964,470	0	78	0	78	0	1,964,548	0	180,107	180,107	23,637	05/15/2044
881561-XJ-8	TERWIN MTG TR 2005-14HE		12/25/2015	PRINCIPAL RECEIPT		6,092	6,092	6,027	6,060	0	32	0	32	0	6,092	0	0	0	181	08/25/2036
882389-CC-1	TEXAS EASTN TRANSMISSION CORP		11/16/2015	RAYMOND JAMES & ASSOCIATES, INC		877,200	750,000	986,093	981,452	0	(7,802)	0	(7,802)	0	973,650	0	(96,450)	(96,450)	70,583	07/15/2032
883203-BU-4	TEXTRON INC		09/25/2015	VARIOUS		122,892	120,000	119,761	119,779	0	12	0	12	0	119,792	0	3,100	3,100	4,982	03/01/2024
88713U-AA-4	TIMBERSTAR TRUST 2006-1 144A		04/09/2015	CFG CAPITAL MARKETS LLC		1,053,633	1,000,000	1,145,200	1,069,327	0	(10,754)	0	(10,754)	0	1,058,573	0	(4,940)	(4,940)	20,940	10/15/2036
88732J-AS-7	TIME WARNER CABLE INC		04/20/2015	GOLDMAN, SACHS & CO.		242,300	200,000	253,286	244,738	0	(3,029)	0	(3,029)	0	241,710	0	590	590	9,258	04/01/2019
89172H-AK-3	TOWD POINT MTG TR 2015-3 144A		12/25/2015	PRINCIPAL RECEIPT		19,566	19,566	19,572	0	0	(6)	0	(6)	0	19,566	0	0	0	116	03/25/2054
89171V-AK-3	TOWD POINT MTG TR 2015-5 144A		12/25/2015	PRINCIPAL RECEIPT		19,135	19,135	19,261	0	0	(126)	0	(126)	0	19,135	0	0	0	0	05/25/2055
90783W-AA-1	UNION PAC RR CO 5.866% 7/02/2030		07/15/2015	PRINCIPAL RECEIPT		9,632	9,632	9,632	9,632	0	0	0	0	0	9,632	0	0	0	424	07/02/2030
907833-AH-0	UNION PACIFIC RR		01/02/2015	Sink PMT @ 100.0000000		51,719	51,719	53,633	52,431	0	(711)	0	(711)	0	51,719	0	0	0	1,965	01/02/2020
907833-AJ-6	UNION PACIFIC RR CO 2000-1		07/10/2015	PRINCIPAL RECEIPT		16,057	16,057	16,051	16,055	0	2	0	2	0	16,057	0	0	0	0	01/10/2021
90783X-AA-9	UNION PACIFIC RR CO 2007-3		07/19/2015	PRINCIPAL RECEIPT		15,257	15,257	15,257	15,257	0	0	0	0	0	15,257	0	0	0	689	01/02/2031
913017-BT-5	UNITED TECHNOLOGIES CORP		03/25/2015	BARCLAYS CAPITAL INC		617,667	550,000	575,647	575,401	0	(116)	0	(116)	0	575,285	0	42,381	42,381	8,181	06/01/2042
90345W-AD-6	US AIRWAYS PT TRUST		12/03/2015	Sink PMT @ 100.0000000		17,220	17,220	18,124	18,142	0	(922)	0	(922)	0	17,220	0	0	0	588	12/03/2026
92343V-BQ-6	VERIZON COMMUNICATIONS INC		07/30/2015	BANC AMERICA SECURITIES LLC		514,858	480,000	494,752	492,411	0	(1,163)	0	(1,163)	0	491,249	0	23,609	23,609	18,960	09/15/2020
92343V-BR-4	VERIZON COMMUNICATIONS INC		06/15/2015	SALOMON SMITH BARNEY INC/SAL		415,872	380,000	403,425	401,161	0	(921)	0	(921)	0	400,240	0	15,632	15,632	14,841	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS INC		02/12/2015	SALOMON SMITH BARNEY INC/SAL		1,410,986	1,105,000	1,144,762	1,143,448	0	(137)	0	(137)	0	1,143,310	0	267,675	267,675	30,056	09/15/2033
92343V-BY-9	VERIZON COMMUNICATIONS INC		10/26/2015	GOLDMAN, SACHS & CO.		979,843	925,000	961,723	961,183	0	(2,756)	0	(2,756)	0	958,427	0	21,417	21,417	43,079	03/15/2024
92343V-BZ-6	VERIZON COMMUNICATIONS INC		02/05/2015	SALOMON SMITH BARNEY INC/SAL		868,358	775,000	806,954	806,883	0	(96)	0	(96)	0	806,787	0	61,571	61,571	15,411	03/15/2034
92979F-AD-2	WACHOVIA CMBS 2007-C34		12/17/2015	PRINCIPAL RECEIPT		14,377	14,377	16,399	15,270	0	(893)	0	(893)	0	14,377	0	0	0	499	05/17/2046
92976W-BH-8	WACHOVIA CORP GLOBAL MTN		07/28/2015	BARCLAYS CAPITAL INC		577,479	525,000	591,140	564,985	0	(7,313)	0	(7,313)	0	557,672	0	19,807	19,807	30,188	02/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
931142-CB-7	WAL-MART STORES INC		09/09/2015	SALOMON SMITH BARNEY INC/SAL		1,024,875	900,000	1,042,344	1,040,369	0	(3,027)	0	(3,027)	0	1,037,342	0	(12,467)	(12,467)	48,956	09/01/2035
931142-DP-5	WAL-MART STORES INC		10/21/2015	VARIOUS		5,209,210	5,000,000	5,152,500	5,151,448	0	(4,917)	0	(4,917)	0	5,146,531	0	62,679	62,679	88,733	04/22/2024
94973V-AR-8	WELLPOINT INC		10/26/2015	BARCLAYS CAPITAL INC		938,039	823,000	1,024,117	965,778	0	(27,202)	0	(27,202)	0	938,576	0	(537)	(537)	69,452	02/15/2019
94973V-AS-6	WELLPOINT INC		10/26/2015	MORGAN STANLEY & CO. INC		536,360	500,000	546,375	543,617	0	(5,958)	0	(5,958)	0	537,659	0	(1,299)	(1,299)	26,221	08/15/2020
949746-NX-5	WELLS FARGO & CO NEW		07/28/2015	GOLDMAN, SACHS & CO.		465,294	425,000	423,232	424,373	0	114	0	114	0	424,487	0	40,807	40,807	15,273	12/11/2017
94974B-FD-7	WELLS FARGO CO MTN BE		10/28/2015	BARCLAYS CAPITAL INC		472,282	465,000	473,816	473,656	0	(3,006)	0	(3,006)	0	470,650	0	1,632	1,632	9,521	05/08/2017
94974B-FY-1	WELLS FARGO CO MTN BE		01/06/2015	CFG CAPITAL MARKETS LLC		1,035,530	1,000,000	1,017,100	1,016,495	0	(16)	0	(16)	0	1,016,479	0	19,051	19,051	4,100	06/03/2026
92935J-AC-9	WFRBS COML MTG TR 2011-C2 144A		04/09/2015	CFG CAPITAL MARKETS LLC		2,018,125	2,000,000	2,169,688	2,051,761	0	(15,212)	0	(15,212)	0	2,036,549	0	(18,424)	(18,424)	28,011	02/18/2044
982526-AU-9	WRIGLEY WM JR CO 144A		04/02/2015	BANC AMERICA SECURITIES LLC		311,091	305,000	306,687	306,294	0	(83)	0	(83)	0	306,211	0	4,880	4,880	3,396	10/21/2018
98978V-AG-8	ZOETIS INC		10/26/2015	WACHOVIA SECURITIES CAPITAL		298,824	300,000	299,855	299,893	0	28	0	28	0	299,921	0	(1,097)	(1,097)	7,000	02/01/2018
136375-BX-9	CANADIAN NATL RY CO	I	10/26/2015	US BANCORP INVESTMENTS INC		803,294	825,000	823,903	824,117	0	85	0	85	0	824,202	0	(20,908)	(20,908)	17,738	11/15/2022
13645R-AF-1	CANADIAN PAC RY CO NEW	I	10/26/2015	JEFFERIES & COMPANY		495,393	425,000	531,505	530,284	0	(2,371)	0	(2,371)	0	527,913	0	(32,520)	(32,520)	24,164	05/15/2037
002799-AM-6	ABBEY NATL TREAS SVCS PLC	R	10/28/2015	PERSHING LLC		350,270	350,000	349,804	349,809	0	71	0	71	0	349,880	0	390	390	5,427	03/13/2017
03937L-AA-3	ARCH CAP GROUP LTD	R	05/14/2015	RAYMOND JAMES & ASSOCIATES, INC		1,951,365	1,500,000	2,028,930	2,020,151	0	(6,257)	0	(6,257)	0	2,013,895	0	(62,530)	(62,530)	60,638	05/01/2034
06739F-HT-1	BARCLAYS BK PLC	R	10/28/2015	MIZUHO SECURITIES USA INC		203,112	200,000	199,990	199,992	0	2	0	2	0	199,993	0	3,119	3,119	5,958	02/20/2019
20271R-AC-4	COMMONWEALTH BK AUSTRALIA	R	07/30/2015	HSBC SECURITIES, INC.		722,222	715,000	722,300	722,157	0	(1,506)	0	(1,506)	0	720,650	0	1,571	1,571	11,811	09/18/2017
279158-AJ-8	ECOPETROL S A	R	12/08/2015	DEUTSCHE BANK AG		205,800	280,000	285,426	285,393	0	(64)	0	(64)	0	285,329	0	(79,529)	(79,529)	17,044	05/28/2045
29268B-AF-8	ENEL FIN INTL S A 144A	R	10/26/2015	BARCLAYS CAPITAL INC		201,950	175,000	167,484	167,733	0	104	0	104	0	167,836	0	34,114	34,114	11,142	10/07/2039
34988W-AD-6	FOSSE MASTER 2011-1	R	10/18/2015	PRINCIPAL RECEIPT		60,932	60,932	61,370	61,305	0	(374)	0	(374)	0	60,932	0	0	0	487	10/18/2054
36164N-FF-7	GE CAPITAL INTERNATIONAL FDG 144A	R	11/03/2015	CA CASH IN LIEU		1,532	1,532	1,503	0	0	0	0	0	0	1,503	0	29	29	0	11/15/2020
36164N-FH-3	GE CAPITAL INTERNATIONAL FDG 144A	R	11/03/2015	CA CASH IN LIEU		879	879	844	0	0	0	0	0	0	844	0	35	35	0	11/15/2035
404280-AH-2	HSBC HLDGS PLC	R	10/26/2015	HSBC SECURITIES, INC.		737,268	600,000	646,574	644,593	0	(944)	0	(944)	0	643,649	0	93,619	93,619	43,767	09/15/2037
539439-AH-2	LLOYDS BANKING GROUP PLC 144A	R	12/23/2015	CA CASH IN LIEU		800	800	808	0	0	0	0	0	0	808	0	(8)	(8)	0	12/10/2025
53947N-AA-2	LLOYDS TSB BANK PLC 144A	R	12/11/2015	EXCHANGE		1,304,005	1,105,000	1,216,925	1,201,691	0	(14,429)	0	(14,429)	0	1,187,261	0	116,743	116,743	88,983	09/14/2020
55608P-AD-6	MACQUARIE BK LTD 144A	R	01/28/2015	RAYMOND JAMES/FI		498,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(1,250)	(1,250)	766	08/30/2016
G6711K-AA-3	ODEBRECHT OFFSHORE DRILLING	R	01/28/2015	JP MORGAN SECURITIES INC		141,375	188,500	192,270	171,309	20,618	(26)	0	20,592	0	191,901	0	(50,526)	(50,526)	2,156	10/01/2022
714294-AF-2	PERRIGO CO LTD	R	04/21/2015	BANC AMERICA SECURITIES LLC		201,924	200,000	199,769	199,780	0	17	0	17	0	199,797	0	2,127	2,127	2,108	11/08/2018
71647N-AB-5	PETROBRAS GLBL FIN B V	R	03/04/2015	NOMURA SECURITIES INTL		154,475	176,000	166,813	168,408	0	302	0	302	0	168,710	0	(14,235)	(14,235)	3,432	01/15/2019
71647N-AF-6	PETROBRAS GLBL FIN B V	R	03/23/2015	VARIOUS		754,839	910,000	881,548	883,907	0	423	0	423	0	884,330	0	(129,491)	(129,491)	12,638	05/20/2023
71647N-AM-1	PETROBRAS GLBL FIN B V	R	03/23/2015	BANC AMERICA SECURITIES LLC		392,118	425,000	424,031	424,056	0	64	0	64	0	424,120	0	(32,003)	(32,003)	13,945	03/17/2024
71645W-AM-3	PETROBRAS INTL FIN CO	R	03/04/2015	DEUTSCHE BANK SECURITIES INC		169,715	175,000	197,470	187,671	0	(668)	0	(668)	0	187,003	0	(17,288)	(17,288)	5,369	03/01/2018
71645W-AP-6	PETROBRAS INTL FIN CO	R	03/04/2015	MITSUBISHI UFJ SECURITIES (USA		330,855	350,000	384,451	375,382	0	(800)	0	(800)	0	374,582	0	(43,727)	(43,727)	12,802	01/20/2020
71645W-AR-2	PETROBRAS INTL FIN CO	R	03/23/2015	BANC AMERICA SECURITIES LLC		1,133,131	1,275,000	1,353,709	1,338,230	0	(2,110)	0	(2,110)	0	1,336,120	0	(202,990)	(202,990)	45,497	01/27/2021
78010X-AE-1	ROYAL BK OF SCOTLAND PLC	R	01/21/2015	SG COWEN SECURITIES CORP		1,160,320	1,000,000	1,024,284	1,017,631	0	(152)	0	(152)	0	1,017,479	0	142,841	142,841	23,750	08/24/2020
78010X-AK-7	ROYAL BK OF SCOTLAND PLC	R	11/30/2015	VARIOUS		2,322,869	1,983,000	2,217,594	2,192,701	0	(28,415)	0	(28,415)	0	2,164,286	0	158,583	158,583	166,959	01/11/2021
78447D-AF-5	SMART ABS US TRUST 2012-2 144A	R	12/14/2015	PRINCIPAL RECEIPT		21,391	21,391	21,386	21,401	0	(10)	0	(10)	0	21,391	0	0	0	404	03/14/2018
000000-00-0	TC ZIRAAT BANKASI AS	R	07/09/2015	BNP PARIBAS SECURITIES		301,200	300,000	298,650	298,771	0	131	0	131	0	298,901	0	2,299	2,299	13,104	07/03/2019
893830-BB-4	TRANSOCEAN INC	R	03/04/2015	CHASE SECURITIES, INC.		328,125	375,000	432,720	429,356	0	(1,188)	0	(1,188)	0	428,168	0	(100,043)	(100,043)	5,578	12/15/2021
902118-BT-4	TYCO INTL GROUP S A	R	10/26/2015	MILLENNIUM ADVISORS, LLC		159,420	150,000	149,204	0	0	1	0	1	0	149,205	0	10,215	10,215	961	09/14/2045
91911T-AH-6	VALE OVERSEAS LTD	R	10/01/2015	SALOMON SMITH BARNEY INC/SAL		864,724	1,080,000	1,177,917	1,177,105	0	(1,647)	0	(1,647)	0	1,175,457	0	(310,734)	(310,734)	64,969	11/21/2036

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
91911T-AM-5	VALE OVERSEAS LTD	R	05/06/2015	BANC AMERICA SECURITIES LLC		254,155	260,000	261,609	261,131	0	(48)	0	(48)	0	261,084	0	(6,928)	(6,928)	9,383	01/11/2022
92857W-AB-6	VODAFONE GROUP PLC NEW	R	06/15/2015	RAYMOND JAMES & ASSOCIATES, INC		1,847,530	1,683,000	2,031,448	2,024,925	0	(5,705)	0	(5,705)	0	2,019,220	0	(171,690)	(171,690)	57,853	11/30/2032
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						194,839,649	181,672,468	195,627,852	184,731,190	20,618	(594,974)	0	(574,356)	0	193,718,929	0	1,120,719	1,120,719	5,182,400	XXX
369622-SN-6	GENERAL ELEC CAP CORP		12/03/2015	EXCHANGE		884,092	787,000	923,741	915,871	2,179	(1,326)	0	853	0	916,724	0	(32,632)	(32,632)	54,205	12/15/2099
4899999. Subtotal - Bonds - Hybrid Securities						884,092	787,000	923,741	915,871	2,179	(1,326)	0	853	0	916,724	0	(32,632)	(32,632)	54,205	XXX
8399997. Total - Bonds - Part 4						359,311,845	343,543,720	360,530,908	303,360,445	24,006	(2,541,072)	0	(2,517,066)	0	356,603,389	0	2,708,460	2,708,460	7,492,450	XXX
8399998. Total - Bonds - Part 5						478,059,985	473,930,372	482,635,857	0	0	(337,528)	0	(337,528)	0	482,298,322	0	(4,238,339)	(4,238,339)	4,253,292	XXX
8399999. Total - Bonds						837,371,830	817,474,092	843,166,765	303,360,445	24,006	(2,878,600)	0	(2,854,594)	0	838,901,711	0	(1,529,879)	(1,529,879)	11,745,742	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
921943-88-2	VANGUARD DEVELOPED MKTS INDEX INST		12/02/2015	VANGUARD GROUP	2,095,474.701	25,966,423		26,984,863	25,522,882	1,461,981		0	1,461,981	0	26,984,863	0	(1,018,440)	(1,018,440)	458,650	
922908-88-4	VANGUARD EXTENDED MKT INDEX INSTL		09/23/2015	VANGUARD GROUP	262,194.055	17,500,000		12,613,257	17,462,124	(4,848,868)		0	(4,848,868)	0	12,613,257	0	4,886,743	4,886,743	31,722	
922031-74-5	VANGUARD FIXED INCOME SECS FD		03/25/2015	CAPITAL GAIN	0.000	3,522		0	0	0		0	0	0	0	0	3,522	3,522	0	
922040-10-0	VANGUARD INSTITUTIONAL INDEX FUND		06/10/2015	VANGUARD GROUP	73,497.544	14,000,000		9,829,255	13,866,782	(4,037,526)		0	(4,037,526)	0	9,829,255	0	4,170,745	4,170,745	49,832	
9299999. Subtotal - Common Stocks - Mutual Funds						57,469,945	XXX	49,427,375	56,851,788	(7,424,413)	0	0	(7,424,413)	0	49,427,375	0	8,042,570	8,042,570	540,204	XXX
9799997. Total - Common Stocks - Part 4						57,469,945	XXX	49,427,375	56,851,788	(7,424,413)	0	0	(7,424,413)	0	49,427,375	0	8,042,570	8,042,570	540,204	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						57,469,945	XXX	49,427,375	56,851,788	(7,424,413)	0	0	(7,424,413)	0	49,427,375	0	8,042,570	8,042,570	540,204	XXX
9899999. Total - Preferred and Common Stocks						57,469,945	XXX	49,427,375	56,851,788	(7,424,413)	0	0	(7,424,413)	0	49,427,375	0	8,042,570	8,042,570	540,204	XXX
9999999 - Totals						894,841,775	XXX	892,594,140	360,212,233	(7,400,407)	(2,878,600)	0	(10,279,007)	0	888,329,086	0	6,512,691	6,512,691	12,285,946	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 12	13	14	15	16	17	18	19	20	21
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
36179Q-3J-8	GNMA PASS-THRU M SINGLE FAMILY		03/12/2015	SALOMON SMITH BARNEY INC/SAL	04/20/2015	VARIOUS	1,641,416	1,718,486	1,738,573	1,717,933	0	(553)	0	(553)	0	0	20,640	20,640	8,124	2,553
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY		04/24/2015	BNP PARIBAS SECURITIES BOND	09/20/2015	VARIOUS	255,109	272,847	269,287	271,985	0	(861)	0	(861)	0	0	(2,698)	(2,698)	3,842	539
36179Q-6P-1	GNMA PASS-THRU M SINGLE FAMILY		04/09/2015	VARIOUS	04/16/2015	BARCLAYS CAPITAL INC	374,157	395,481	396,782	395,459	0	(23)	0	(23)	0	0	1,324	1,324	764	764
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY		02/06/2015	RBC CAPITAL MARKETS CORP	07/20/2015	VARIOUS	844,728	902,275	892,276	896,650	0	(5,624)	0	(5,624)	0	0	(4,374)	(4,374)	13,682	1,689
36179Q-YT-2	GNMA PASS-THRU M SINGLE FAMILY		07/16/2015	JP MORGAN SECURITIES INC	09/20/2015	VARIOUS	525,818	556,360	555,249	554,102	0	(2,258)	0	(2,258)	0	0	1,147	1,147	4,540	1,110
36179R-B2-4	GNMA PASS-THRU M SINGLE FAMILY		06/10/2015	TAHOE FIXED INCOME LLC	10/20/2015	VARIOUS	242,724	265,783	260,524	262,990	0	(2,793)	0	(2,793)	0	0	(2,465)	(2,465)	4,532	573
36179R-BW-8	GNMA PASS-THRU M SINGLE FAMILY		04/16/2015	CREDIT SUISSE FIRST BOSTON COR	08/20/2015	VARIOUS	2,843,598	2,943,124	2,871,941	2,947,940	0	4,817	0	4,817	0	0	(76,000)	(76,000)	25,188	4,502
36179R-EA-3	GNMA PASS-THRU M SINGLE FAMILY		06/10/2015	TAHOE FIXED INCOME LLC	07/30/2015	VARIOUS	372,397	408,706	405,620	408,188	0	(517)	0	(517)	0	0	(2,568)	(2,568)	3,090	879
912810-FE-3	UNITED STATES TREAS BDS		02/12/2015	SG COWEN SECURITIES CORP	06/24/2015	BNP PARIBAS SECURITIES BOND	1,000,000	1,386,680	1,327,227	1,377,676	0	(9,004)	0	(9,004)	0	0	(50,450)	(50,450)	47,251	27,201
912810-PX-0	UNITED STATES TREAS BDS		02/12/2015	GOLDMAN, SACHS & CO.	11/23/2015	VARIOUS	2,000,000	2,715,781	2,605,231	2,699,990	0	(15,791)	0	(15,791)	0	0	(94,759)	(94,759)	84,048	22,376
912810-RH-3	UNITED STATES TREAS BDS		02/10/2015	CFG CAPITAL MARKETS LLC	03/18/2015	CFG CAPITAL MARKETS LLC	24,000,000	26,737,969	26,781,094	26,735,008	0	(2,961)	0	(2,961)	0	0	46,086	46,086	36,257	6,215
912810-RJ-9	UNITED STATES TREAS BDS		06/15/2015	CFG CAPITAL MARKETS LLC	06/15/2015	CFG CAPITAL MARKETS LLC	48,000,000	51,890,625	50,972,109	51,887,246	0	(3,379)	0	(3,379)	0	0	(915,137)	(915,137)	321,232	287,782
912810-RK-6	UNITED STATES TREAS BDS		05/27/2015	VARIOUS	07/23/2015	VARIOUS	61,200,000	57,248,289	56,881,914	57,249,433	0	1,144	0	1,144	0	0	(367,519)	(367,519)	209,213	201,823
912810-RM-2	UNITED STATES TREAS BDS		11/05/2015	VARIOUS	11/19/2015	VARIOUS	94,725,000	94,123,298	94,394,308	94,124,065	0	768	0	768	0	0	270,243	270,243	685,692	640,262
912810-RP-5	UNITED STATES TREAS BDS		12/14/2015	CFG CAPITAL MARKETS LLC	12/22/2015	CFG CAPITAL MARKETS LLC	34,000,000	33,894,141	33,969,297	33,894,143	0	3	0	3	0	0	75,153	75,153	61,484	51,923
912828-B6-6	UNITED STATES TREAS NTS		03/04/2015	DEUTSCHE BANK SECURITIES INC	03/09/2015	RBC CAPITAL MARKETS CORP	285,000	300,664	299,105	300,642	0	(22)	0	(22)	0	0	(1,537)	(1,537)	498	476
912828-G3-8	UNITED STATES TREAS NTS		02/02/2015	CFG CAPITAL MARKETS LLC	10/19/2015	CFG CAPITAL MARKETS LLC	5,000,000	5,216,367	5,099,805	5,201,586	0	(14,781)	0	(14,781)	0	0	(101,781)	(101,781)	104,552	23,557
912828-H5-2	UNITED STATES TREAS NTS		02/02/2015	CFG CAPITAL MARKETS LLC	06/30/2015	CFG CAPITAL MARKETS LLC	5,000,000	5,019,922	4,929,102	5,018,335	0	(1,587)	0	(1,587)	0	0	(89,233)	(89,233)	25,898	1,554
912828-H7-8	UNITED STATES TREAS NTS		03/06/2015	CFG CAPITAL MARKETS LLC	06/11/2015	CFG CAPITAL MARKETS LLC	10,000,000	9,973,047	9,975,000	9,976,815	0	3,768	0	3,768	0	0	(1,815)	(1,815)	18,094	5,111
912828-H9-4	UNITED STATES TREAS NTS		03/06/2015	CFG CAPITAL MARKETS LLC	06/30/2015	CFG CAPITAL MARKETS LLC	10,000,000	9,971,484	10,024,609	9,974,539	0	3,054	0	3,054	0	0	50,071	50,071	37,293	6,077
912828-J2-7	UNITED STATES TREAS NTS		04/09/2015	CHASE SECURITIES, INC.	05/12/2015	MORGAN STANLEY & CO. INC	2,250,000	2,258,877	2,201,309	2,258,802	0	(74)	0	(74)	0	0	(57,494)	(57,494)	11,064	7,210
912828-RJ-1	UNITED STATES TREAS NTS		04/30/2015	MORGAN STANLEY & CO. INC	08/31/2015	VARIOUS	580,000	584,826	583,957	584,184	0	(642)	0	(642)	0	0	(228)	(228)	1,587	491
912828-UZ-1	UNITED STATES TREAS NTS		07/09/2015	RBC CAPITAL MARKETS CORP	10/28/2015	VARIOUS	320,000	317,675	317,882	317,922	0	247	0	247	0	0	(40)	(40)	989	408
912828-XA-3	UNITED STATES TREAS NTS		06/10/2015	CFG CAPITAL MARKETS LLC	08/26/2015	CFG CAPITAL MARKETS LLC	14,000,000	13,955,156	14,010,391	13,958,308	0	3,152	0	3,152	0	0	52,082	52,082	41,087	10,272
912828-XE-5	UNITED STATES TREAS NTS		06/10/2015	CFG CAPITAL MARKETS LLC	09/01/2015	CFG CAPITAL MARKETS LLC	14,000,000	13,809,688	14,016,953	13,817,989	0	8,301	0	8,301	0	0	198,964	198,964	53,934	6,311
912828-XH-8	UNITED STATES TREAS NTS		07/30/2015	CFG CAPITAL MARKETS LLC	09/01/2015	CFG CAPITAL MARKETS LLC	10,000,000	9,998,438	10,056,641	9,998,465	0	27	0	27	0	0	58,176	58,176	28,261	13,689
912828-XK-1	UNITED STATES TREAS NTS		07/30/2015	CFG CAPITAL MARKETS LLC	09/01/2015	CFG CAPITAL MARKETS LLC	10,000,000	9,946,094	9,955,078	9,947,700	0	1,606	0	1,606	0	0	7,378	7,378	11,651	3,804
0599999. Subtotal - Bonds - U.S. Governments							353,459,946	356,812,083	355,791,264	356,778,095	0	(33,983)	0	(33,983)	0	0	(986,834)	(986,834)	1,843,847	1,329,151
06964D-AL-6	BARTOW CNTY GA DEV AUTH RECREA REV		07/01/2015	RAYMOND JAMES & ASSOCIATES, INC	08/03/2015	RAYMOND JAMES & ASSOCIATES, INC	1,000,000	977,260	995,000	977,341	0	81	0	81	0	0	17,659	17,659	3,375	0
3138LT-KF-4	FNMA PASS-THRU LNG 30 YEAR		02/12/2015	FIRST TENN BANK,N.A.-BOND D	10/28/2015	VARIOUS	764,880	802,526	795,828	799,755	0	(2,771)	0	(2,771)	0	0	(3,927)	(3,927)	16,841	818
3138WD-X7-1	FNMA PASS-THRU LNG 30 YEAR		02/12/2015	VARIOUS	08/28/2015	VARIOUS	686,079	733,637	726,606	731,364	0	(2,273)	0	(2,273)	0	0	(4,759)	(4,759)	13,319	839
3138WE-KS-7	FNMA PASS-THRU LNG 30 YEAR		04/01/2015	WACHOVIA SECURITIES CAPITAL	11/25/2015	VARIOUS	463,800	489,309	484,286	487,894	0	(1,415)	0	(1,415)	0	0	(3,608)	(3,608)	9,821	586
3138WP-G2-4	FNMA PASS-THRU LNG 30 YEAR		02/12/2015	NOMURA SECURITIES INTL	05/25/2015	VARIOUS	948,185	966,853	973,495	968,661	0	1,808	0	1,808	0	0	4,834	4,834	5,658	869
3138Y9-C3-0	FNMA PASS-THRU LNG 30 YEAR		02/06/2015	SG COWEN SECURITIES CORP	08/25/2015	VARIOUS	824,209	882,290	868,890	872,311	0	(9,979)	0	(9,979)	0	0	(3,421)	(3,421)	16,088	1,007
3138YE-NY-9	FNMA PASS-THRU LNG 30 YEAR		04/16/2015	WACHOVIA SECURITIES CAPITAL	10/25/2015	VARIOUS	2,784,541	2,931,165	2,891,727	2,932,409	0	1,244	0	1,244	0	0	(40,682)	(40,682)	39,626	3,249
3138YE-QN-0	FNMA PASS-THRU LNG 30 YEAR		04/09/2015	WACHOVIA SECURITIES CAPITAL	11/25/2015	VARIOUS	560,000	590,100	584,329	588,933	0	(1,167)	0	(1,167)	0	0	(4,604)	(4,604)	11,884	708
3138YF-7E-8	FNMA PASS-THRU LNG 30 YEAR		08/11/2015	JP MORGAN SECURITIES INC	09/25/2015	VARIOUS	686,889	731,751	730,409	731,001	0	(751)	0	(751)	0	0	(592)	(592)	3,493	916
31418V-UJ-9	FNMA PASS-THRU LNG 30 YEAR		02/12/2015	DEUTSCHE BANK SECURITIES INC	04/29/2015	VARIOUS	344,237	383,072	384,825	381,894	0	(1,178)	0	(1,178)	0	0	2,931	2,931	2,790	526
31418M-5K-4	FNMA PASS-THRU MEGA MULTI 7		04/08/2015	CFG CAPITAL MARKETS LLC	12/25/2015	VARIOUS	8,065,881	8,951,868	8,623,445	8,810,174	0	(141,694)	0	(141,694)	0	0	(186,728)	(186,728)	256,512	11,427
3138EP-SD-7	FNMA PL #AL6815 5.000% 4/01/45		04/28/2015	BARCLAYS CAPITAL	05/01/2015	BARCLAYS CAPITAL	461,725	514,679	514,679	514,679	0	0	0	0	0	0	0	0	1,860	1,860
3199999. Subtotal - Bonds - U.S. Special Revenues							17,590,426	18,954,510	18,573,519	18,796,416	0	(158,095)	0	(158,095)	0	0	(222,897)	(222,897)	381,267	22,805
90131H-AP-0	21ST CENTY FOX AMER INC		04/06/2015	EXCHANGE	10/28/2015	WACHOVIA SECURITIES CAPITAL	275,000	313,487	313,126	309,723	0	(3,764)	0	(3,764)	0	0	3,403	3,403	10,963	0
90131H-BL-8	21ST CENTY FOX AMER INC		04/06/2015	EXCHANGE	10/26/2015	WACHOVIA SECURITIES CAPITAL	200,000	230,623	243,896	230,231	0	(391)	0	(391)	0	0	13,665	13,665	12,709	0
90131H-BQ-7	21ST CENTY FOX AMER INC		04/06/2015	EXCHANGE	10/26/2015	SALOMON SMITH BARNEY INC/SAL	375,000	441,628	446,805	440,904	0	(724)	0	(724)	0	0	5,901	5,901	16,272	0
002824-AV-2	ABBOTT LABS		03/20/2015	CFG CAPITAL MARKETS LLC	06/11/2015	MERRILL LYNCH PROFESSNL CLEAR	500,000	673,905	603,675	672,901	0	(1,004)	0	(1,004)	0	0	(69,226)	(69,226)	21,250	14,500
001055-AC-6	AFLAC INC SR NT		03/30/2015	CFG CAPITAL MARKETS LLC	04/11/2015	CALLED @ 127.1240000	100,000	125,877	127,124	125,692	0	(185)	0	(185)	0	0	1,432	1,432	3,447	3,211
010392-FM-5	ALABAMA PWR CO		04/13/2015	MIZUHO SECURITIES USA INC	06/11/2015	MIZUHO SECURITIES USA INC	2,000,000	2,041,640	1,794,420	2,041,515	0	(125)	0	(125)	0	0	(247,095)	(247,095)	19,792	7,292

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 12	13	14	15	16	17	18	19	20	21
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
023135-AQ-9	AMAZON COM INC		01/08/2015	LINSCO/PRIVATE LEDGER CORP. RE	02/02/2015	CFG CAPITAL MARKETS LLC	2,500,000	2,656,750	2,753,725	2,656,586	0	(164)	0	(164)	0	0	97,139	97,139	20,625	13,063
031162-BY-5	AMGEN INC		06/11/2015	RBC CAPITAL MARKETS CORP	10/20/2015	MERRILL LYNCH PROFESSNL CLEAR	2,000,000	1,903,680	1,946,180	1,906,597	0	2,917	0	2,917	0	0	39,583	39,583	29,861	7,813
037833-AJ-9	APPLE INC		05/05/2015	U.S. BANCORP PIPER JAFFRAY INC	07/10/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	1,988,020	1,975,000	1,988,729	0	709	0	709	0	0	(13,729)	(13,729)	4,000	278
037833-AS-9	APPLE INC		07/10/2015	LINSCO/PRIVATE LEDGER CORP. RE	08/25/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,039,600	2,026,600	2,039,113	0	(487)	0	(487)	0	0	(12,513)	(12,513)	21,467	13,225
037833-BH-2	APPLE INC		08/25/2015	LINSCO/PRIVATE LEDGER CORP. RE	10/08/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	1,984,800	1,992,000	1,984,830	0	30	0	30	0	0	7,170	7,170	36,701	25,521
00206R-CG-5	AT&T INC		04/13/2015	LINSCO/PRIVATE LEDGER CORP. RE	06/11/2015	LINSCO/PRIVATE LEDGER CORP. RE	1,000,000	1,040,000	918,500	1,039,889	0	(111)	0	(111)	0	0	(121,389)	(121,389)	24,133	16,133
00206R-CN-0	AT&T INC		06/11/2015	LINSCO/PRIVATE LEDGER CORP. RE	10/19/2015	CFG CAPITAL MARKETS LLC	3,000,000	2,847,000	2,903,310	2,851,498	0	4,498	0	4,498	0	0	51,812	51,812	47,600	11,900
05377R-BB-9	AVIS BUDGET RENTAL FDG 2012-3 144A		03/25/2015	CFG CAPITAL MARKETS LLC	09/03/2015	CFG CAPITAL MARKETS LLC	3,500,000	3,539,102	3,514,000	3,533,044	0	(6,058)	0	(6,058)	0	0	(19,044)	(19,044)	34,504	2,042
075896-AB-6	BED BATH & BEYOND INC		03/20/2015	CFG CAPITAL MARKETS LLC	12/17/2015	RAYMOND JAMES & ASSOCIATES, INC	500,000	541,245	448,445	540,210	0	(1,035)	0	(1,035)	0	0	(91,765)	(91,765)	21,913	3,686
084664-BE-0	BERKSHIRE HATHAWAY FIN CORP		03/25/2015	MERRILL LYNCH PROFESSNL CLEAR	09/01/2015	LINSCO/PRIVATE LEDGER CORP. RE	3,000,000	3,384,390	3,288,300	3,332,211	0	(52,179)	0	(52,179)	0	0	(43,911)	(43,911)	130,050	60,750
09247X-AL-5	BLACKROCK INC		02/02/2015	CFG CAPITAL MARKETS LLC	06/11/2015	MIZUHO SECURITIES USA INC	4,000,000	4,294,160	4,046,880	4,283,874	0	(10,286)	0	(10,286)	0	0	(236,994)	(236,994)	104,222	53,278
124857-AN-3	CBS CORP NEW		01/09/2015	LINSCO/PRIVATE LEDGER CORP. RE	02/02/2015	CFG CAPITAL MARKETS LLC	2,500,000	2,501,000	2,615,925	2,500,999	0	(1)	0	(1)	0	0	114,926	114,926	7,347	639
17275R-AF-9	CISCO SYS INC		01/09/2015	MIZUHO SECURITIES USA INC	02/02/2015	CFG CAPITAL MARKETS LLC	2,500,000	3,123,125	3,195,250	3,122,187	0	(938)	0	(938)	0	0	73,063	73,063	76,389	68,368
17305E-FC-4	CITIBANK CCIT 2013-A3		03/25/2015	CFG CAPITAL MARKETS LLC	09/01/2015	LINSCO/PRIVATE LEDGER CORP. RE	3,500,000	3,520,781	3,503,281	3,514,004	0	(6,777)	0	(6,777)	0	0	(10,723)	(10,723)	23,958	7,338
20030N-BE-0	COMCAST CORP NEW		01/09/2015	LINSCO/PRIVATE LEDGER CORP. RE	06/11/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,242,000	2,008,000	2,239,912	0	(2,088)	0	(2,088)	0	0	(231,912)	(231,912)	85,508	46,242
20030N-BN-0	COMCAST CORP NEW		06/11/2015	LINSCO/PRIVATE LEDGER CORP. RE	10/20/2015	RBC CAPITAL MARKETS CORP	2,000,000	1,985,000	2,045,360	1,985,444	0	444	0	444	0	0	59,916	59,916	27,375	3,563
20826F-AA-4	CONOCOPHILLIPS CO		02/02/2015	CFG CAPITAL MARKETS LLC	08/19/2015	CFG CAPITAL MARKETS LLC	3,000,000	3,008,520	2,790,000	3,007,977	0	(543)	0	(543)	0	0	(217,977)	(217,977)	49,800	10,000
209111-FE-8	CONSOLIDATED EDISON CO N Y INC		06/24/2015	MERRILL LYNCH PROFESSNL CLEAR	10/21/2015	CFG CAPITAL MARKETS LLC	1,750,000	1,758,418	1,786,295	1,758,160	0	(257)	0	(257)	0	0	28,135	28,135	23,260	4,492
22160K-AH-8	COSTCO WHSL CORP NEW		04/13/2015	MERRILL LYNCH PROFESSNL CLEAR	12/22/2015	CFG CAPITAL MARKETS LLC	2,000,000	1,996,700	1,968,400	1,997,011	0	311	0	311	0	0	(28,611)	(28,611)	38,875	7,375
12635F-AQ-7	CSAIL COML MTG TR 2015-C3		08/06/2015	UBS FINANCIAL SERVICES INC	12/17/2015	VARIOUS	1,000,000	999,998	996,171	999,973	0	(25)	0	(25)	0	0	(3,802)	(3,802)	5,906	811
126650-CN-8	CVS HEALTH CORP		08/25/2015	LINSCO/PRIVATE LEDGER CORP. RE	10/08/2015	CFG CAPITAL MARKETS LLC	2,000,000	2,141,000	2,192,080	2,140,732	0	(268)	0	(268)	0	0	51,348	51,348	23,917	10,819
235851-AP-7	DANAHER CORP DEL		09/10/2015	SALOMON SMITH BARNEY INC/SAL	10/28/2015	BARCLAYS CAPITAL INC	265,000	264,356	269,251	264,372	0	16	0	16	0	0	4,879	4,879	777	0
257469-AJ-5	DOMINION RES INC		04/23/2015	MERRILL LYNCH PROFESSNL CLEAR	12/04/2015	CFG CAPITAL MARKETS LLC	1,000,000	1,141,450	1,038,500	1,138,216	0	(3,234)	0	(3,234)	0	0	(99,716)	(99,716)	44,917	12,688
268648-AN-2	E M C CORP MASS		02/09/2015	LINSCO/PRIVATE LEDGER CORP. RE	10/13/2015	STIFEL, NICOLAUS & CO., INC.	3,000,000	3,048,000	2,545,350	3,044,536	0	(3,464)	0	(3,464)	0	0	(499,186)	(499,186)	88,594	19,969
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		05/07/2015	BANC AMERICA SECURITIES LLC	10/06/2015	UBS WARBURG	405,000	404,299	369,955	404,323	0	23	0	23	0	0	(34,367)	(34,367)	6,863	0
30161N-AK-7	EXELON CORP		06/08/2015	GOLDMAN, SACHS & CO.	12/01/2015	CALLED @ 101.0000000	225,000	224,375	227,250	224,383	0	9	0	9	0	0	2,867	2,867	5,290	0
372546-AU-5	GEORGE WASHINGTON UNIVERSITY		10/20/2015	MERRILL LYNCH PROFESSNL CLEAR	12/08/2015	MERRILL LYNCH PROFESSNL CLEAR	3,815,000	3,953,408	4,083,025	3,953,164	0	(244)	0	(244)	0	0	129,861	129,861	78,821	57,778
375558-AW-3	GILEAD SCIENCES INC		02/02/2015	CFG CAPITAL MARKETS LLC	06/15/2015	RAYMOND JAMES & ASSOCIATES, INC	3,000,000	3,288,810	3,045,690	3,278,405	0	(10,405)	0	(10,405)	0	0	(232,715)	(232,715)	79,242	38,233
38148L-AC-0	GOLDMAN SACHS GROUP INC		04/13/2015	LINSCO/PRIVATE LEDGER CORP. RE	08/12/2015	MERRILL LYNCH PROFESSNL CLEAR	2,000,000	2,042,000	1,949,820	2,040,746	0	(1,254)	0	(1,254)	0	0	(90,926)	(90,926)	39,667	16,139
38259P-AB-8	GOOGLE INC		08/03/2015	U.S. BANCORP PIPER JAFFRAY INC	12/22/2015	CFG CAPITAL MARKETS LLC	1,000,000	1,067,780	1,062,690	1,063,543	0	(4,237)	0	(4,237)	0	0	(853)	(853)	22,052	7,753
437076-BD-3	HOME DEPOT INC		01/08/2015	LINSCO/PRIVATE LEDGER CORP. RE	02/02/2015	CFG CAPITAL MARKETS LLC	2,500,000	2,995,250	3,076,175	2,994,616	0	(635)	0	(635)	0	0	81,560	81,560	57,552	50,104
458140-AJ-9	INTEL CORP		02/23/2015	CFG CAPITAL MARKETS LLC	12/22/2015	CFG CAPITAL MARKETS LLC	1,000,000	1,060,420	1,038,880	1,053,319	0	(7,101)	0	(7,101)	0	0	(14,439)	(14,439)	40,975	13,292
459200-HU-8	INTERNATIONAL BUSINESS MACHS		02/09/2015	LINSCO/PRIVATE LEDGER CORP. RE	08/17/2015	VARIOUS	2,500,000	2,665,000	2,514,650	2,656,611	0	(8,389)	0	(8,389)	0	0	(141,961)	(141,961)	47,075	0
585055-BG-0	MEDTRONIC INC		09/02/2015	EXCHANGE	10/28/2015	DREXEL HAMILTON LLC	500,000	508,905	509,140	508,614	0	(291)	0	(291)	0	0	526	526	7,778	0
585055-BF-2	MEDTRONIC INC 144A		02/12/2015	SALOMON SMITH BARNEY INC/SAL	09/02/2015	VARIOUS	1,000,000	1,017,810	1,010,050	1,017,033	0	(777)	0	(777)	0	0	(6,983)	(6,983)	11,319	4,722
59156R-BM-9	METLIFE INC		04/21/2015	KEYBANC CAPITAL MARKETS INC	08/14/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,027,640	1,906,400	2,026,872	0	(768)	0	(768)	0	0	(120,472)	(120,472)	27,333	8,167

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 12	13	14	15	16	17	18	19	20	21
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
61166W-AW-1	MONSANTO CO NEW		04/13/2015	MERRILL LYNCH PROFESSNL CLEAR	08/18/2015	RAYMOND JAMES & ASSOCIATES, INC	2,000,000	1,991,360	1,813,700	1,991,619	0	259	0	259	0	0	(177,919)	(177,919)	20,742	950
68389X-BC-8	ORACLE CORP		06/24/2015	WACHOVIA SECURITIES CAPITAL	11/18/2015	WACHOVIA SECURITIES CAPITAL	955,000	917,612	927,525	918,895	0	1,283	0	1,283	0	0	8,630	8,630	15,495	4,226
68389X-BE-4	ORACLE CORP		05/06/2015	LINSCO/PRIVATE LEDGER CORP. RE	06/16/2015	MERRILL LYNCH PROFESSNL CLEAR	1,500,000	1,454,400	1,399,065	1,454,562	0	162	0	162	0	0	(55,497)	(55,497)	7,150	975
71672V-AB-5	PETROLOGISTICS LP/ FIN CORP		01/23/2015	MIZUHO SECURITIES USA INC	12/01/2015	CFG CAPITAL MARKETS LLC	500,000	543,125	521,750	536,665	0	(6,460)	0	(6,460)	0	0	(14,915)	(14,915)	36,719	10,156
717081-DK-6	PFIZER INC		11/02/2015	CFG CAPITAL MARKETS LLC	12/08/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,007,800	2,045,660	2,007,786	0	(14)	0	(14)	0	0	37,874	37,874	50,356	41,556
74456Q-BK-1	PUBLIC SVC ELEC GAS CO MTN BE		02/02/2015	CFG CAPITAL MARKETS LLC	06/11/2015	RAYMOND JAMES & ASSOCIATES, INC	3,495,000	3,688,658	3,438,066	3,682,333	0	(6,325)	0	(6,325)	0	0	(244,267)	(244,267)	64,847	26,057
771196-BE-1	ROCHE HLDGS INC 144 A		02/11/2015	LINSCO/PRIVATE LEDGER CORP. RE	08/19/2015	LINSCO/PRIVATE LEDGER CORP. RE	2,000,000	2,104,800	2,018,800	2,099,794	0	(5,006)	0	(5,006)	0	0	(80,994)	(80,994)	60,486	25,683
832696-AG-3	SMUCKER J M CO 144A		04/10/2015	RAYMOND JAMES & ASSOCIATES, INC	10/13/2015	EXCHANGE	500,000	508,800	508,800	508,800	0	0	0	0	0	0	0	0	7,292	1,042
913017-BT-5	UNITED TECHNOLOGIES CORP		08/25/2015	MIZUHO SECURITIES USA INC	12/22/2015	CFG CAPITAL MARKETS LLC	1,500,000	1,529,775	1,524,000	1,529,581	0	(194)	0	(194)	0	0	(5,581)	(5,581)	38,813	16,313
927804-FQ-2	VIRGINIA ELEC & PWR CO		06/11/2015	MIZUHO SECURITIES USA INC	10/20/2015	RAYMOND JAMES & ASSOCIATES, INC	2,000,000	2,030,420	2,055,040	2,029,288	0	(1,132)	0	(1,132)	0	0	25,752	25,752	47,533	23,192
984121-CK-7	XEROX CORP		02/26/2015	MIZUHO SECURITIES USA INC	11/04/2015	MORGAN STANLEY & CO. INC	545,000	544,341	511,466	544,417	0	77	0	77	0	0	(32,951)	(32,951)	10,241	0
98956P-AG-7	ZIMMER HLDGS INC		03/10/2015	SALOMON SMITH BARNEY INC/SAL	08/26/2015	VARIOUS	725,000	720,230	670,197	720,296	0	66	0	66	0	0	(50,098)	(50,098)	13,356	0
78010U-NX-1	ROYAL BK CDA	I	03/25/2015	MERRILL LYNCH PROFESSNL CLEAR	09/01/2015	LINSCO/PRIVATE LEDGER CORP. RE	4,000,000	4,024,640	4,000,000	4,018,833	0	(5,807)	0	(5,807)	0	0	(18,833)	(18,833)	29,467	8,933
878742-AS-4	TECK RESOURCES LTD	I	02/05/2015	GOLDMAN, SACHS & CO.	09/28/2015	CHASE SECURITIES, INC.	375,000	321,503	195,938	321,992	0	490	0	490	0	0	(126,055)	(126,055)	25,313	10,938
878742-AW-5	TECK RESOURCES LTD	I	01/27/2015	GOLDMAN, SACHS & CO.	09/28/2015	MORGAN STANLEY & CO. INC	375,000	329,809	202,500	330,201	0	392	0	392	0	0	(127,701)	(127,701)	16,602	977
878742-AZ-8	TECK RESOURCES LTD	I	07/01/2015	MORGAN STANLEY & CO. INC	09/28/2015	CHASE SECURITIES, INC.	625,000	453,363	314,063	453,799	0	437	0	437	0	0	(139,737)	(139,737)	22,406	14,625
00507U-AP-6	ACTAVIS FUNDING SCS	R	03/03/2015	CHASE SECURITIES, INC.	10/26/2015	RBC CAPITAL MARKETS CORP	875,000	874,956	875,053	874,962	0	5	0	5	0	0	91	91	16,552	0
03937L-AA-3	ARCH CAP GROUP LTD	R	03/20/2015	CFG CAPITAL MARKETS LLC	05/14/2015	RAYMOND JAMES & ASSOCIATES, INC	500,000	704,390	650,455	703,334	0	(1,056)	0	(1,056)	0	0	(52,879)	(52,879)	20,213	14,700
22303Q-AP-5	COVIDIEN INTL FIN S A	R	02/02/2015	CFG CAPITAL MARKETS LLC	06/11/2015	RBC CAPITAL MARKETS CORP	3,000,000	3,087,330	2,933,550	3,083,955	0	(3,375)	0	(3,375)	0	0	(150,405)	(150,405)	44,496	12,292
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							102,880,000	106,869,264	103,695,202	106,723,811	0	(145,450)	0	(145,450)	0	0	(3,028,608)	(3,028,608)	2,028,178	833,799
8399998. Total - Bonds							473,930,372	482,635,857	478,059,985	482,298,322	0	(337,528)	0	(337,528)	0	0	(4,238,339)	(4,238,339)	4,253,292	2,185,755
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								482,635,857	478,059,985	482,298,322	0	(337,528)	0	(337,528)	0	0	(4,238,339)	(4,238,339)	4,253,292	2,185,755

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
000000-00-0	The Dental Network, Inc.		13130	2CIB1	NO	0	563,724	5,000.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity						0	563,724	XXX	XXX
000000-00-0	CapitalCare, Inc.			2CIB3	NO	0	0	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	0	XXX	XXX
1899999. Total Common Stocks						0	563,724	XXX	XXX
1999999 - Totals						0	563,724	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: $ 0

2.Total amount of intangible assets nonadmitted $ 0

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
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
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							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
609068-DF-5	FEDERATED TRSY OBLIG MM-I #68 FFS			10/30/2015	SUNTRUST CAPITAL	XXX	10,055,134	0	0	0	0	0	10,055,134	368	0	0.000	0.000		1,273	0
8899999. Subtotal - Exempt Money Market Mutual Funds							10,055,134	0	0	0	0	XXX	10,055,134	368	0	XXX	XXX	XXX	1,273	0
38141W-23-2	GS FINANCIAL SQ. MONEY MARKET INST			11/30/2015	SUNTRUST CAPITAL	XXX	20,000,000	0	0	0	0	0	20,000,000	9,501	0	0.000	0.000		47,624	0
825252-72-9	INVESCO LIQUID ASSET PORTFOLIO FD			10/30/2015	SUNTRUST CAPITAL	XXX	7,528,000	0	0	0	0	0	7,528,000	234	0	0.000	0.000		1,115	0
8999999. Subtotal - Class One Money Market Mutual Funds							27,528,000	0	0	0	0	XXX	27,528,000	9,735	0	XXX	XXX	XXX	48,739	0
9199999 - Totals							37,583,134	0	0	0	0	XXX	37,583,134	10,103	0	XXX	XXX	XXX	50,012	0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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 *
SunTrust Bank	Nashville, TN		0.000	0	0	(31,984,272)	XXX
Wells Fargo Bank	Roanoke, VA		0.000	0	0	(660,502)	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(32,644,774)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(32,644,774)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	320	XXX
0599999 Total - Cash		XXX	XXX	0	0	(32,644,454)	XXX

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

1. January	(49,098,873)	4. April	(27,696,414)	7. July	(113,223,944)	10. October	(30,697,562)
2. February	(44,412,411)	5. May	(49,897,873)	8. August	(24,093,484)	11. November	(33,483,204)
3. March	(40,262,371)	6. June	(23,777,167)	9. September	(20,434,412)	12. December	(32,644,774)

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
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC	B	Section 31-3412 of DC Official Code	298,646	299,064	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD	ST	MD Health General Code Section 19-713.2(d) requires a deposit for certain downstream risk providers Walgreens NHS and MDxL	0	0	389,504	389,504
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Section 38.2-4310.1.A of Code of VA	700,201	700,441	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	998,846	999,505	389,504	389,504
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Operations By Lines of Business 7
Assets 2
Cash Flow 6
Exhibit 1 - Enrollment By Product Type for Health Business Only 17
Exhibit 2 - Accident and Health Premiums Due and Unpaid 18
Exhibit 3 - Health Care Receivables 19
Exhibit 3A - Analysis of Health Care Receivables Collected and Accrued 20
Exhibit 4 - Claims Unpaid and Incentive Pool, Withhold and Bonus 21
Exhibit 5 - Amounts Due From Parent, Subsidiaries and Affiliates 22
Exhibit 6 - Amounts Due To Parent, Subsidiaries and Affiliates 23
Exhibit 7 - Part 1 - Summary of Transactions With Providers 24
Exhibit 7 - Part 2 - Summary of Transactions With Intermediaries 24
Exhibit 8 - Furniture, Equipment and Supplies Owned 25
Exhibit of Capital Gains (Losses) 15
Exhibit of Net Investment Income 15
Exhibit of Nonadmitted Assets 16
Exhibit of Premiums, Enrollment and Utilization (State Page) 30
Five-Year Historical Data 29
General Interrogatories 27
Jurat Page 1
Liabilities, Capital and Surplus 3
Notes To Financial Statements 26
Overflow Page For Write-ins 44
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15

ANNUAL STATEMENT BLANK (Continued)

Schedule S - Part 1 - Section 2 31
Schedule S - Part 2 32
Schedule S - Part 3 - Section 2 33
Schedule S - Part 4 34
Schedule S - Part 5 35
Schedule S - Part 6 36
Schedule S - Part 7 37
Schedule T - Part 2 - Interstate Compact 39
Schedule T - Premiums and Other Considerations 38
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 40
Schedule Y - Part 1A - Detail of Insurance Holding Company System 41
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 42
Statement of Revenue and Expenses 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 43
Underwriting and Investment Exhibit - Part 1 8
Underwriting and Investment Exhibit - Part 2 9
Underwriting and Investment Exhibit - Part 2A 10
Underwriting and Investment Exhibit - Part 2B 11
Underwriting and Investment Exhibit - Part 2C 12
Underwriting and Investment Exhibit - Part 2D 13
Underwriting and Investment Exhibit - Part 3 14