

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0429 (Current) 0429 (Prior) NAIC Company Code 64246 Employer's ID Number 13-5123390

Organized under the Laws of New York, State of Domicile or Port of Entry New York

Country of Domicile US

Incorporated/Organized 04/10/1860 Commenced Business 07/16/1860

Statutory Home Office 7 Hanover Square (Street and Number), New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code)

Main Administrative Office 7 Hanover Square (Street and Number)

New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code), 212-598-8000 (Area Code) (Telephone Number)

Mail Address 7 Hanover Square (Street and Number or P.O. Box), New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7 Hanover Square (Street and Number)

New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code), 212-598-8829 (Area Code) (Telephone Number)

Internet Website Address www.GuardianLife.com

Statutory Statement Contact Haydn Phillip Padmore (Name), 212-598-8829 (Area Code) (Telephone Number)

Haydn_Padmore@glic.com (E-mail Address), 212-919-4216 (FAX Number)

OFFICERS

President and Chief Executive Officer	Deanna Marie Mulligan	SVP, Corporate Controller	John Hunter Flannigan
EVP, General Counsel	Tracy Leon Rich	SVP and Corporate Secretary	Harris Oliner #

OTHER

Michael Bernard Cefole, SVP, Retirement Solutions	Marc Costantini, EVP & CFO	Douglas Scott Dolfi, Chief Operating Officer
Michael Nicholas Ferik #, EVP, Individual Life and Wealth Management	Michael Richard Moreau #, SVP, Chief Human Resources Officer	Michael Slipowitz, SVP, Corporate Chief Actuary and Chief Risk Officer
Thomas George Sorell, EVP and Chief Investment Officer		

DIRECTORS OR TRUSTEES

John Joseph Brennan	Lloyd Eugene Campbell	Richard Edward Cavanagh
Nancy Elizabeth Cooper	James Ernest Daley	Deborah Leigh Duncan
William Craig Freda	Paul Bernard Guenther	Deanna Marie Mulligan
John Arthur Somers	Stephen Joseph Squeri	Donald Cramer Waite III

State of New York
County of New York 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.

Deanna Marie Mulligan
President and Chief Executive Officer

Tracy Leon Rich
EVP,General Counsel

John Hunter Flannigan
SVP, Corporate Controller

Subscribed and sworn to before me this 18th day of February, 2016

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.....

RICHARD S. GRIECO
Notary Public, State of New York
No. 30-4675886
Qualified in Nassau County
Commission Expires Dec. 31, 2018

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	31,715,928,066		31,715,928,066	29,652,862,342
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	166,835,343		166,835,343	118,971,853
	2.2 Common stocks	1,462,364,689	6,451,723	1,455,912,965	1,530,289,073
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,325,161,549		3,325,161,549	2,983,776,108
	3.2 Other than first liens	62,771,143		62,771,143	62,476,829
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	11,507,580		11,507,580	19,100,810
	4.2 Properties held for the production of income (less $ 211,781,114 encumbrances)	414,992,625		414,992,625	130,142,720
	4.3 Properties held for sale (less $ encumbrances)	3,068,924		3,068,924	
5.	Cash ($ (45,920,029), Schedule E - Part 1), cash equivalents ($ 801,380,825, Schedule E - Part 2) and short-term investments ($ 22,603,624, Schedule DA)	778,064,420		778,064,420	764,572,469
6.	Contract loans (including $ premium notes)	3,338,272,996	847,079	3,337,425,918	3,231,443,187
7.	Derivatives (Schedule DB)	9,057,140		9,057,140	12,319,040
8.	Other invested assets (Schedule BA)	1,902,989,268	6,383,089	1,896,606,179	2,103,098,796
9.	Receivables for securities	2,433,987		2,433,987	1,431,181
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				23,976,792
12.	Subtotals, cash and invested assets (Lines 1 to 11)	43,193,447,730	13,681,891	43,179,765,839	40,634,461,199
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	366,714,532		366,714,532	367,273,055
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	120,111,608	6,649,132	113,462,476	96,753,989
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	907,258,585		907,258,585	872,089,105
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	10,020,509		10,020,509	22,068,478
	16.2 Funds held by or deposited with reinsured companies	2,377,466,661		2,377,466,661	2,363,019,799
	16.3 Other amounts receivable under reinsurance contracts	31,622,395		31,622,395	35,095,499
17.	Amounts receivable relating to uninsured plans	44,984,253	145,977	44,838,276	37,618,792
18.1	Current federal and foreign income tax recoverable and interest thereon	100,551,612		100,551,612	54,531,047
18.2	Net deferred tax asset	889,294,837	182,778,041	706,516,796	711,221,483
19.	Guaranty funds receivable or on deposit	10,295,062		10,295,062	16,421,297
20.	Electronic data processing equipment and software	52,390,909	47,812,561	4,578,348	4,617,982
21.	Furniture and equipment, including health care delivery assets ($)	6,078,391	6,078,391		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	194,341,822		194,341,822	28,551,790
24.	Health care ($) and other amounts receivable	25,314,271	25,314,271		
25.	Aggregate write-ins for other than invested assets	96,076,795	22,619,304	73,457,492	53,654,819
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	48,425,969,971	305,079,567	48,120,890,404	45,297,378,336
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	48,425,969,971	305,079,567	48,120,890,404	45,297,378,336
	DETAILS OF WRITE-INS				
1101.	Investments in progress				23,976,792
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				23,976,792
2501.	Miscellaneous receivable	73,097,782	3,609,355	69,488,427	51,156,612
2502.	Suspense accounts	1,521,797		1,521,797	404,488
2503.	PA innovative credit	1,146,245		1,146,245	
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,310,971	19,009,949	1,301,022	2,093,718
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	96,076,795	22,619,304	73,457,492	53,654,819

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 33,557,190,483 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	33,557,190,483	31,634,030,360
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,498,827,761	3,249,363,822
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	406,751,921	401,466,261
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	223,720,117	215,446,474
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	484,745,683	440,711,259
5.	Policyholders' dividends $ (53,049,478) and coupons $ due and unpaid (Exhibit 4, Line 10)	(53,049,478)	(47,783,044)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	837,493,163	787,812,713
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ (13,778,075) discount; including $ 46,915,188 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	273,837,251	241,848,643
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 5,335,663 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	5,335,663	8,612,414
	9.3 Other amounts payable on reinsurance, including $ 196,846 assumed and $ 17,563,145 ceded	17,759,991	18,189,633
	9.4 Interest maintenance reserve (IMR, Line 6)	373,156,892	412,418,361
10.	Commissions to agents due or accrued-life and annuity contracts $ 28,956,399 accident and health $ 75,434,853 and deposit-type contract funds $	104,391,252	92,671,233
11.	Commissions and expense allowances payable on reinsurance assumed	814,386	
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	787,208,933	690,237,760
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	24,979,026	33,140,027
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	96,880,610	94,263,382
17.	Amounts withheld or retained by company as agent or trustee	30,633,968	38,857,499
18.	Amounts held for agents' account, including $ 282,948 agents' credit balances	282,948	413,305
19.	Remittances and items not allocated	41,620,159	36,049,745
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	413,705,848	384,769,594
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	798,261,446	754,174,395
	24.02 Reinsurance in unauthorized and certified ($) companies		8,314
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		250
	24.04 Payable to parent, subsidiaries and affiliates	8,571,440	8,003,431
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	6,817,960	6,763,140
	24.07 Funds held under coinsurance	9,100,903	2,717,638
	24.08 Derivatives	5,024,155	116,307
	24.09 Payable for securities	35,475,302	7,245,597
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	41,682,129	94,261,729
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	42,031,219,911	39,605,810,243
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	42,031,219,911	39,605,810,243
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	845,262,608	845,095,996
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	38,909,732	39,319,038
35.	Unassigned funds (surplus)	5,205,498,153	4,807,153,059
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	6,089,670,493	5,691,568,093
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	6,089,670,493	5,691,568,093
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	48,120,890,404	45,297,378,336
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	21,349,976	21,711,887
2502.	Defer gains on real estate	13,165,427	13,165,427
2503.	Claims liabilities for all other lines of business - pools	3,364,116	3,733,139
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,802,610	55,651,276
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	41,682,129	94,261,729
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Affordable care act fee	34,903,000	35,312,306
3402.	Contingency reserve for aviation reinsurance	3,000,000	3,000,000
3403.	Permanent surplus Arkansas requirements	1,000,000	1,000,000
3498.	Summary of remaining write-ins for Line 34 from overflow page	6,732	6,732
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	38,909,732	39,319,038

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	7,337,708,952	7,000,000,013
2.	Considerations for supplementary contracts with life contingencies	2,626,271	2,978,738
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,984,669,258	2,145,842,131
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	103,032,965	111,523,130
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	88,902,747	100,278,911
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	182,177,925	182,628,268
9.	Total (Lines 1 to 8.3)	9,699,118,118	9,543,251,191
10.	Death benefits	939,736,020	904,683,019
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,619,077	3,273,918
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	7,177,404	5,254,379
13.	Disability benefits and benefits under accident and health contracts	2,003,426,165	1,855,028,983
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,153,201,751	1,088,614,383
16.	Group conversions	1,371,137	1,323,084
17.	Interest and adjustments on contract or deposit-type contract funds	25,017,786	22,398,964
18.	Payments on supplementary contracts with life contingencies	2,018,195	2,161,661
19.	Increase in aggregate reserves for life and accident and health contracts	2,132,223,385	2,169,402,972
20.	Totals (Lines 10 to 19)	6,265,790,920	6,052,141,363
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	472,104,830	429,489,343
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	182,486,698	194,267,454
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,182,689,996	1,153,751,213
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	213,364,623	203,860,374
25.	Increase in loading on deferred and uncollected premiums	(3,810,836)	(11,784,207)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	(19,676,086)	5,937,598
28.	Totals (Lines 20 to 27)	8,292,950,145	8,027,663,137
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,406,167,973	1,515,588,054
30.	Dividends to policyholders	826,079,814	778,226,666
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	580,088,159	737,361,388
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	82,033,119	102,337,891
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	498,055,040	635,023,497
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 98,061,342 (excluding taxes of $ 34,338,499 transferred to the IMR)	(65,002,902)	76,802,656
35.	Net income (Line 33 plus Line 34)	433,052,138	711,826,153
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,691,568,093	5,011,885,205
37.	Net income (Line 35)	433,052,138	711,826,153
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	30,812,750	(224,124,575)
39.	Change in net unrealized foreign exchange capital gain (loss)	57,631,770	(69,301,896)
40.	Change in net deferred income tax	(43,136,107)	25,615,702
41.	Change in nonadmitted assets	54,488,236	94,164,113
42.	Change in liability for reinsurance in unauthorized and certified companies	8,314	9,289
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(40,400,674)	
44.	Change in asset valuation reserve	(44,087,051)	(68,388,900)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	166,613	449,021,200
49.	Cumulative effect of changes in accounting principles	(12,773,664)	(2,620,067)
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(37,659,926)	(236,518,130)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	398,102,399	679,682,888
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	6,089,670,493	5,691,568,093
	DETAILS OF WRITE-INS		
08.301.	Interest on funds withheld assumed	140,830,476	138,027,198
08.302.	Experience refund	22,256,492	10,446,428
08.303.	Miscellaneous income	15,788,040	3,551,834
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,302,917	30,602,809
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	182,177,925	182,628,268
2701.	Other miscellaneous expenses	5,904,946	7,013,936
2702.	Interest expense on funds held ceded	272,982	
2703.	Fines & penalties of regulatory authorities	176,161	10,630
2798.	Summary of remaining write-ins for Line 27 from overflow page	(26,030,175)	(1,086,967)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(19,676,086)	5,937,598
5301.	Reduction in prepaid pension assets	(37,659,926)	(236,518,130)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(37,659,926)	(236,518,130)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	7,314,472,838	7,001,484,670
2.	Net investment income	2,061,938,836	2,183,450,045
3.	Miscellaneous income	271,165,470	121,685,348
4.	Total (Lines 1 through 3)	9,647,577,144	9,306,620,063
5.	Benefit and loss related payments	4,029,456,060	3,873,868,754
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,940,067,192	1,850,631,662
8.	Dividends paid to policyholders	781,665,797	775,710,411
9.	Federal and foreign income taxes paid (recovered) net of $ 132,399,841 tax on capital gains (losses)	310,544,910	244,573,524
10.	Total (Lines 5 through 9)	7,061,733,959	6,744,784,351
11.	Net cash from operations (Line 4 minus Line 10)	2,585,843,185	2,561,835,712
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	10,748,405,089	10,907,814,268
	12.2 Stocks	340,457,575	281,072,380
	12.3 Mortgage loans	468,617,735	484,060,897
	12.4 Real estate	32,329,078	23,501
	12.5 Other invested assets	850,437,279	236,295,079
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	18,611	(9,715)
	12.7 Miscellaneous proceeds	118,355,431	52,981,235
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,558,620,798	11,962,237,646
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	12,791,248,883	13,027,233,594
	13.2 Stocks	361,454,701	588,251,376
	13.3 Mortgage loans	815,612,515	694,580,097
	13.4 Real estate	330,251,547	9,342,368
	13.5 Other invested assets	474,321,125	275,398,444
	13.6 Miscellaneous applications	28,799,893	59,122,687
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,801,688,664	14,653,928,566
14.	Net increase (decrease) in contract loans and premium notes	106,502,185	127,570,495
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,349,570,052)	(2,819,261,416)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	166,612	449,021,199
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	5,285,660	11,912,268
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(228,233,454)	(69,640,954)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(222,781,182)	391,292,513
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	13,491,952	133,866,810
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	764,572,469	630,705,659
	19.2 End of year (Line 18 plus Line 19.1)	778,064,420	764,572,469

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

20.0001. Bonds to bonds exchange	738,624,030	343,698,893
20.0002. Preferstock exchange to Preferstock	5,715,680	
20.0003. Common stocks to common stocks exchange	2,919,197	10,428,183
20.0004. Settled reinsurance transactions with exchange of non-cash financial assets	88,061,794	
20.0005. Received non-cash financial assets from subsidiary		329,156,154

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	7,337,708,952		3,646,871,318	19,456,986			505,047,129		2,719,631,193		446,702,326	
2.	Considerations for supplementary contracts with life contingencies	2,626,271			1,954,592	671,679							
3.	Net investment income	1,984,669,258		1,771,243,850	13,383,740	18,313,151		47,881,385	3,282,648	121,977,290		9,014,291	(427,096)
4.	Amortization of Interest Maintenance Reserve (IMR)	103,032,966		90,865,494	789,851	1,087,513		2,843,401	193,496	7,242,599		35,959	(25,346)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	88,902,747		39,678,805								49,223,941	
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	182,177,925		31,239,517	97,788	66		983,147	1,375,847	7,648,257		140,830,747	2,556
9.	Totals (Lines 1 to 8.3)	9,699,118,119		5,579,898,985	35,682,955	20,072,408		556,755,061	4,851,992	2,856,499,339		645,807,264	(449,887)
10.	Death benefits	939,736,020		629,319,564				310,416,457					
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,619,077		1,619,077									
12.	Annuity benefits	7,177,404			3,243,353				3,934,050				
13.	Disability benefits and benefits under accident and health contracts	2,003,426,165		18,311,907				2,162,104		1,761,517,501		221,434,652	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,153,201,751		1,134,484,451	18,083,454			633,846					
16.	Group conversions	1,371,137								1,371,137			
17.	Interest and adjustments on contract or deposit-type contract funds	25,017,786		5,489,160	3,027,838	7,580,575		3,808,375	4,560,959	522,262		28,617	
18.	Payments on supplementary contracts with life contingencies	2,018,195				2,018,195							
19.	Increase in aggregate reserves for life and accident and health contracts	2,132,223,385		1,918,295,640	3,621,774	(60,284)		8,322,458	(7,019,469)	79,054,071		130,009,195	
20.	Totals (Lines 10 to 19)	6,265,790,920		3,707,519,799	27,976,419	9,538,486		325,343,241	1,475,541	1,842,464,971		351,472,464	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	472,104,830		99,606,637	296,959			64,911,941		289,100,895		18,188,399	
22.	Commissions and expense allowances on reinsurance assumed	182,486,698		(12,265,984)				78,999		(13,101)		194,686,783	
23.	General insurance expenses	1,182,689,996		623,500,686	952,223	2,573		89,263,770	4,781,853	432,999,078		31,085,896	103,916
24.	Insurance taxes, licenses and fees, excluding federal income taxes	213,364,623		89,448,688	101,804			12,786,763	27,459	107,101,369		3,898,540	
25.	Increase in loading on deferred and uncollected premiums	(3,810,836)		8,258,636	10,794			(12,080,266)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	(19,676,086)		(21,091,598)	1,022,602	1,017		150,994	92,100	426,127		277	(277,605)
28.	Totals (Lines 20 to 27)	8,292,950,145		4,494,976,864	30,360,800	9,542,077		480,455,442	6,376,953	2,672,079,339		599,332,358	(173,688)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,406,167,973		1,084,922,121	5,322,155	10,530,331		76,299,619	(1,524,961)	184,420,000		46,474,906	(276,198)
30.	Dividends to policyholders	826,079,814		822,377,785	2,020,956							1,681,073	
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	580,088,159		262,544,337	3,301,199	10,530,331		76,299,619	(1,524,961)	184,420,000		44,793,833	(276,198)
32.	Federal income taxes incurred (excluding tax on capital gains)	82,033,119		(29,954,893)	735,365			26,420,012	(12,644,215)	78,264,703		19,231,920	(19,773)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	498,055,040		292,499,230	2,565,834	10,530,331		49,879,607	11,119,254	106,155,297		25,561,913	(256,425)
	DETAILS OF WRITE-INS												
08.301.	Interest on funds withheld assumed	140,830,476										140,830,476	
08.302.	Experience refund	22,256,492		22,256,249								242	
08.303.	Miscellaneous income	15,788,040		6,564,206	97,788	66		390,556	1,375,847	7,357,225		28	2,324
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,302,917		2,419,062				592,591		291,032			231
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	182,177,925		31,239,517	97,788	66		983,147	1,375,847	7,648,257		140,830,747	2,556
2701.	Other miscellaneous expenses	5,904,946		4,238,612	1,024,401	1,017		198,987	92,100	349,575		277	(24)
2702.	Interest expense on funds held ceded	272,982		272,982									
2703.	Fines & penalties of regulatory authorities	176,161		91,257	176			11,284		73,444			
2798.	Summary of remaining write-ins for Line 27 from overflow page	(26,030,175)		(25,694,450)	(1,975)			(59,277)		3,108			(277,581)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(19,676,086)		(21,091,598)	1,022,602	1,017		150,994	92,100	426,127		277	(277,605)

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	31,634,030,362		30,799,891,774	222,231,083	26,587,186		560,277,458	25,042,861
2. Tabular net premiums or considerations	4,342,865,392		3,254,866,950	18,894,120	671,679		1,068,432,642	
3. Present value of disability claims incurred	12,372,636		5,690,864		XXX		6,681,773	
4. Tabular interest	1,306,952,172		1,252,953,293	8,690,529	1,170,089		42,926,662	1,211,599
5. Tabular less actual reserve released	(10,911,762)		5,002,820	(2,711,734)	(2,213,834)		(7,764,475)	(3,224,540)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	11,090,302		11,090,302					
8. Totals (Lines 1 to 7)	37,296,399,102		35,329,496,003	247,103,998	26,215,120		1,670,554,061	23,029,920
9. Tabular cost	2,181,116,266		1,103,874,397		XXX		1,077,241,869	
10. Reserves released by death	317,181,902		305,072,887	XXX	XXX		12,109,015	XXX
11. Reserves released by other terminations (net)	1,215,675,771		1,187,434,336	15,638,174			12,603,261	
12. Annuity, supplementary contract and disability payments involving life contingencies	25,234,680		14,926,803	5,590,297	2,747,783			1,969,797
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	3,739,208,619		2,611,308,423	21,228,471	2,747,783		1,101,954,145	1,969,797
15. Reserve December 31, current year	33,557,190,483		32,718,187,580	225,875,527	23,467,337		568,599,916	21,060,123

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 35,112,588	36,511,705
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,445,676,845	1,443,051,916
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 7,875,523	7,805,978
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	9,560,227	9,487,798
2.21	Common stocks of affiliates	28,414,271	28,486,700
3.	Mortgage loans	(c) 159,230,743	158,704,222
4.	Real estate	(d) 65,816,777	74,338,876
5	Contract loans	243,685,652	240,835,282
6	Cash, cash equivalents and short-term investments	(e) 2,718,560	2,710,540
7	Derivative instruments	(f) 471,672	471,672
8.	Other invested assets	164,841,921	164,841,921
9.	Aggregate write-ins for investment income	6,574,450	6,574,450
10.	Total gross investment income	2,169,979,229	2,173,821,060
11.	Investment expenses		(g) 98,897,912
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 11,868,427
13.	Interest expense		(h) 51,604,113
14.	Depreciation on real estate and other invested assets		(i) 19,628,246
15.	Aggregate write-ins for deductions from investment income		7,153,105
16.	Total deductions (Lines 11 through 15)		189,151,802
17.	Net investment income (Line 10 minus Line 16)		1,984,669,258
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income-reinsurance	8,319	8,319
0902.	Miscellaneous income	382,930	382,930
0903.	Affiliated dividend adjustment	6,183,202	6,183,202
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	6,574,450	6,574,450
1501.	Fee expenses on dollar repurchase agreement		7,153,105
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		7,153,105

(a) Includes $ 21,277,786 accrual of discount less $ 70,428,341 amortization of premium and less $ 40,536,217 paid for accrued interest on purchases.

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

(c) Includes $ 868,177 accrual of discount less $ 6,183,202 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 8,102,778 for company's occupancy of its own buildings; and excludes $ 8,356,617 interest on encumbrances.

(e) Includes $ 445,605 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

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

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

(h) Includes $ 51,604,113 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 19,628,246 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	25,617,015		25,617,015		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	101,127,084	(117,440,528)	(16,313,444)	436,708	59,632,246
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	877,209		877,209	(1,086,453)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	253,182		253,182	(31,298,197)	
2.21	Common stocks of affiliates				(15,947,391)	
3.	Mortgage loans					
4.	Real estate	2,031,381		2,031,381		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	18,611		18,611		
7.	Derivative instruments	27,447,678		27,447,678	218,391	
8.	Other invested assets	245,564,466	(156,843,689)	88,720,777	84,672,894	(2,000,475)
9.	Aggregate write-ins for capital gains (losses)	2,516,029		2,516,029	(6,183,202)	
10.	Total capital gains (losses)	405,452,655	(274,284,217)	131,168,438	30,812,750	57,631,770
	DETAILS OF WRITE-INS					
0901.	Foreign exchange gains on interest received	2,381,398		2,381,398		
0902.	Affiliated dividend adjustment				(6,183,202)	
0903.	Deferred gain on assets transferred to subsidiary	134,631		134,631		
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	2,516,029		2,516,029	(6,183,202)	

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	71,021,884		368,385			10,587,680		59,942,279		123,541	
2. Deferred and accrued	235,559,118		65,393,640	124,821		151,140,229		18,900,428			
3. Deferred , accrued and uncollected:											
3.1 Direct	315,598,815		73,295,127	124,821		161,797,646		80,257,860		123,360	
3.2 Reinsurance assumed	6,065		(983)			53				6,994	
3.3 Reinsurance ceded	9,023,877		7,532,120			69,791		1,415,153		6,814	
3.4 Net (Line 1 + Line 2)	306,581,003		65,762,025	124,821		161,727,909		78,842,707		123,541	
4. Advance	49,768,769					7,100,170		41,704,014		964,585	
5. Line 3.4 - Line 4	256,812,233		65,762,025	124,821		154,627,739		37,138,693		(841,045)	
6. Collected during year:											
6.1 Direct	807,233,484		252,660,372	2,700,914		81,596,316		464,396,228		5,879,654	
6.2 Reinsurance assumed	36,580,036		514,259			1,940				36,063,837	
6.3 Reinsurance ceded	23,306,006		20,700,143					1,531,584		1,074,280	
6.4 Net	820,507,513		232,474,488	2,700,914		81,598,256		462,864,644		40,869,211	
7. Line 5 + Line 6.4	1,077,319,747		298,236,513	2,825,735		236,225,995		500,003,337		40,028,166	
8. Prior year (uncollected + deferred and accrued - advance)	230,818,877		62,723,828	70,089		142,327,516		26,427,879		(730,435)	
9. First year premiums and considerations:											
9.1 Direct	832,437,969		255,979,470	2,755,646		93,035,738		474,940,624		5,726,492	
9.2 Reinsurance assumed	36,618,316		513,276			1,197				36,103,844	
9.3 Reinsurance ceded	22,555,416		20,980,061			(861,544)		1,365,165		1,071,734	
9.4 Net (Line 7 - Line 8)	846,500,869		235,512,685	2,755,646		93,898,479		473,575,458		40,758,601	
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	957,519,229		956,051,524	1,467,706							
10.2 Reinsurance assumed	2,978,630		2,978,630								
10.3 Reinsurance ceded											
10.4 Net	960,497,859		959,030,153	1,467,706							
RENEWAL											
11. Uncollected	50,879,696		50,086,569	3,261,208		295,557		3,280		(2,766,918)	
12. Deferred and accrued	577,292,088		580,180,510	2,393,919		(1,616,941)		(3,718,722)		53,322	
13. Deferred, accrued and uncollected:											
13.1 Direct	704,807,431		702,615,686	5,655,127		(1,616,941)		(3,718,722)		1,872,281	
13.2 Reinsurance assumed	(1,657,276)		774,483			295,557		3,280		(2,730,595)	
13.3 Reinsurance ceded	74,978,370		73,123,089							1,855,281	
13.4 Net (Line 11 + Line 12)	628,171,785		630,267,079	5,655,127		(1,321,384)		(3,715,442)		(2,713,595)	
14. Advance	224,068,482		219,551,431	270,462						4,246,589	
15. Line 13.4 - Line 14	404,103,303		410,715,648	5,384,665		(1,321,384)		(3,715,442)		(6,960,184)	
16. Collected during year:											
16.1 Direct	5,522,584,077		2,648,496,262	14,888,934		409,391,849		2,250,267,552		199,539,480	
16.2 Reinsurance assumed	441,385,688		34,126,842			1,662,308		5,838		405,590,469	231
16.3 Reinsurance ceded	435,815,422		229,338,589			1,210,011		6,277,473		198,989,349	
16.4 Net	5,528,154,343		2,453,284,515	14,888,934		409,844,146		2,243,995,917		406,140,600	231
17. Line 15 + Line 16.4	5,932,257,647		2,864,000,163	20,273,599		408,522,762		2,240,280,475		399,180,416	231
18. Prior year (uncollected + deferred and accrued - advance)	407,579,749		417,704,241	5,039,965		(2,625,888)		(5,775,260)		(6,763,309)	
19. Renewal premiums and considerations:											
19.1 Direct	5,523,640,693		2,646,035,063	15,233,634		410,741,745		2,252,327,370		199,302,881	
19.2 Reinsurance assumed	441,649,739		34,631,784			1,616,916		5,838		405,394,969	231
19.3 Reinsurance ceded	440,612,534		234,370,925			1,210,011		6,277,473		198,754,125	
19.4 Net (Line 17 - Line 18)	5,524,677,898		2,446,295,923	15,233,634		411,148,650		2,246,055,735		405,943,725	231
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	7,313,597,892		3,858,066,057	19,456,986		503,777,483		2,727,267,993		205,029,372	
20.2 Reinsurance assumed	481,246,685		38,123,690			1,618,112		5,838		441,498,813	231
20.3 Reinsurance ceded	463,167,951		255,350,986			348,467		7,642,638		199,825,859	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	7,331,676,626		3,640,838,761	19,456,986		505,047,129		2,719,631,193		446,702,326	231

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	169,357,956		168,158,706	1,199,250							
22.	All other	585,362,852		584,723,218	639,634							
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	1,571,001		440,687							1,130,314	
	23.2 Reinsurance assumed	22,002,945		467,028			3,329				21,532,588	
	23.3 Net ceded less assumed	(20,431,944)		(26,341)			(3,329)				(20,402,274)	
24.	Single:											
	24.1 Reinsurance ceded	(163,068)									(163,068)	
	24.2 Reinsurance assumed	415,929		415,929								
	24.3 Net ceded less assumed	(578,997)		(415,929)							(163,068)	
25.	Renewal:											
	25.1 Reinsurance ceded	87,494,814		39,238,119							48,256,695	
	25.2 Reinsurance assumed	160,073,856		(13,148,941)			75,671		(13,101)		173,154,195	6,032
	25.3 Net ceded less assumed	(72,579,043)		52,387,060			(75,671)		13,101		(124,897,500)	(6,032)
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	88,902,747		39,678,805							49,223,941	
	26.2 Reinsurance assumed (Page 6, Line 22)	182,492,730		(12,265,984)			78,999		(13,101)		194,686,783	6,032
	26.3 Net ceded less assumed	(93,589,983)		51,944,789			(78,999)		13,101		(145,462,842)	(6,032)
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	89,421,480		25,968,100	50,638		10,610,590		51,659,852		1,132,301	
28.	Single	2,973,687		2,970,494	3,193							
29.	Renewal	379,709,664		70,668,044	243,128		54,301,351		237,441,043		17,056,098	
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	472,104,830		99,606,637	296,959		64,911,941		289,100,895		18,188,399	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	14,237,133	183,401	18,924,984	5,778	2,913,685	36,264,981
2.	Salaries and wages	416,227,191	5,239,891	268,596,022	60,799	48,682,368	738,806,271
3.11	Contributions for benefit plans for employees	32,137,450	1,467,311	47,168,162	8,689	4,397,732	85,179,345
3.12	Contributions for benefit plans for agents	36,257,237		888,376			37,145,613
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,087,462	4,625	1,058,831	542	130,420	2,281,880
3.32	Other agent welfare						
4.1	Legal fees and expenses	3,487,545		3,663,983	1,359	425,248	7,578,134
4.2	Medical examination fees	5,989,615	328,994	531,614		190	6,850,413
4.3	Inspection report fees	423,231		1,217			424,448
4.4	Fees of public accountants and consulting actuaries	18,100,452	6,446	18,629,159	5,604	1,172,847	37,914,508
4.5	Expense of investigation and settlement of policy claims	745,200	412,349	2,716,500	4	1,637	3,875,689
5.1	Traveling expenses	5,004,375	297,547	8,525,799	341	646,387	14,474,449
5.2	Advertising	1,628,092	40,237	1,148,488	58	40,370	2,857,244
5.3	Postage, express, telegraph and telephone	5,147,717	385,868	8,046,461	742	276,958	13,857,747
5.4	Printing and stationery	2,445,898	690,132	3,745,607	240	110,780	6,992,657
5.5	Cost or depreciation of furniture and equipment	350,553	5,227	859,828	31	44,095	1,259,734
5.6	Rental of equipment	888,381		1,038,648	16	67,268	1,994,314
5.7	Cost or depreciation of EDP equipment and software	3,831,611		5,181,983	100	280,786	9,294,479
6.1	Books and periodicals	2,392,606	101,853	1,581,446	250	3,037,191	7,113,345
6.2	Bureau and association fees	1,707,778	27,143	1,322,828	51	418,677	3,476,476
6.3	Insurance, except on real estate	882,822		1,605,706	238	87,570	2,576,337
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	1,115,886		2,243,876	2,597	458,638	3,820,997
6.6	Sundry general expenses	7,175,178	39,046	7,767,397	799	514,262	15,496,682
6.7	Group service and administration fees	3,300,555	7,696,872	28,604,933	36	15,277	39,617,673
6.8	Reimbursements by uninsured plans			(48,871,078)			(48,871,078)
7.1	Agency expense allowance	101,344,169		371,027			101,715,196
7.2	Agents' balances charged off (less $ recovered)	(1,065,340)					(1,065,340)
7.3	Agency conferences other than local meetings	7,639,017	32,596	2,728,489	20	31,520	10,431,642
9.1	Real estate expenses					32,693,602	32,693,602
9.2	Investment expenses not included elsewhere						
9.3	Aggregate write-ins for expenses	46,019,290	3,617	59,041,534	15,624	2,450,403	107,530,468
10.	General expenses incurred	718,501,106	16,963,154	447,121,819	103,916	98,897,912	(a) 1,281,587,907
11.	General expenses unpaid December 31, prior year	610,002,754		80,235,007			690,237,760
12.	General expenses unpaid December 31, current year	693,850,115		93,358,818			787,208,933
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	634,653,744	16,963,154	433,998,008	103,916	98,897,912	1,184,616,734
	DETAILS OF WRITE-INS						
09.301.	Data processing equipment	36,473,433	3,617	50,757,523	15,624	2,450,399	89,700,598
09.302.	Health claims settlement expense			8,327,928			8,327,928
09.303.	Software capitalization net of amortization & GE software	9,260,808		(43,918)		4	9,216,895
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	285,048					285,048
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	46,019,290	3,617	59,041,534	15,624	2,450,403	107,530,468

(a) Includes management fees of $ 5,988,236 to affiliates and $ 37,592,051 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes				9,212,702	9,212,702
2.	State insurance department licenses and fees	5,574,292	4,105,249			9,679,541
3.	State taxes on premiums	55,620,746	41,923,146			97,543,893
4.	Other state taxes, including $ for employee benefits	24,814,500	60,650,342		1,941,725	87,406,568
5.	U.S. Social Security taxes	13,098,354	116,131			13,214,485
6.	All other taxes	3,256,821	4,205,041		713,999	8,175,860
7.	Taxes, licenses and fees incurred	102,364,714	110,999,909		11,868,427	225,233,050
8.	Taxes, licenses and fees unpaid December 31, prior year	25,064,489	8,075,538			33,140,027
9.	Taxes, licenses and fees unpaid December 31, current year	16,282,569	8,696,457			24,979,026
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	111,146,633	110,378,990		11,868,427	233,394,050

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	169,357,956	(742,963)
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	585,362,852	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	754,720,808	(742,963)
6.	Paid in cash	23,015,463	2,595,233
7.	Left on deposit	2,077,257	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	779,813,528	1,852,269
10.	Amount due and unpaid	(52,894,895)	(154,583)
11.	Provision for dividends or refunds payable in the following calendar year	830,870,862	3,122,301
12.	Terminal dividends	3,500,000	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	781,475,968	2,967,718
16.	Total from prior year	736,890,755	3,138,914
17.	Total dividends or refunds (Lines 9 + 15 - 16)	824,398,741	1,681,073
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	AE 3% IPC - 1948	9,293,389		9,293,389		
0100002.	1960 CSG 4.5% All Wholesale & Group 1957 - NB	319,526,905		2,360		319,524,545
0100003.	80 CSO 4.5% CRVM CNF ANB 83-NB	6,980,593		6,980,593		
0100004.	AM (5) 2.5% IPC - 1948	17,776		17,776		
0100005.	2001 CSO 4% CRVM CNF ALB	3,203,006				3,203,006
0100006.	80 CSO 5% CRVM CNF ANB 82-93	1,180,500		1,180,500		
0100007.	1941 CSO 2.5% IPC 1948 - 1964	118,342,350		118,342,350		
0100008.	80 CSO 6% CRVM CNF ANB 83-86	73,768		73,768		
0100009.	1958 CSO 2.5% IPC 1964 - 1972	174,861,870		174,861,870		
0100010.	1958 CSO 3.5% /20/ 2.5% IPC 1968 - 1987	481,770,116		481,770,116		
0100011.	1958 CSO 4% CNF 1975 - 1986	921,297,463		921,297,463		
0100012.	1958 CSO 4% NLP CNF 1980 - 1986	512,380,601		512,380,601		
0100013.	1980 CSO 4% NLP CNF 1986 - 2007	6,356,088,634		6,356,088,634		
0100014.	1980 CSO 4% CRVM CNF 1986 - 2007	7,861,136,518		7,861,136,518		
0100015.	1980 CSO 4% NJ CNF 1986 - 2007	5,847,869,705		5,847,869,705		
0100016.	1980 CSO 5% /20/ 4% NLP CNF 1992 - 1993	429,321,823		429,321,823		
0100017.	1980 CSO 3% /Age 90/ 4% CRVM CNF 2004 - 2007	19,672,291		19,672,291		
0100018.	1980 CSO 3% /Age 90/ 4% NLP CNF 2004 - 2007	411,213		411,213		
0100019.	2001 CSO 4% NLP SD CNF ANB 2005 - 2012	18,838,596		18,838,596		
0100020.	2001 CSO 4% CRVM SD CNF ANB 2005 - 2012	197,764,897		197,764,897		
0100021.	2001 CSO 4% NLP CNF ANB 2006 - 2012	1,721,140,086		1,721,140,086		
0100022.	2001 CSO 4% CRVM CNF ANB 2006 - 2012	3,182,631,432		3,182,631,432		
0100023.	2001 CSO 4.0% Mod CRVM grades to NL CNF ANB 2007-2012	568,926,890		568,926,890		
0100024.	2001 CSO 3% /Age 90/ 4% CRVM CNF ANB 2007 - 2012	10,269,982		10,269,982		
0100025.	2001 CSO Sel/Ult 4% CRVM Super Pref NS CNF ANB 2008 - 2012	60,861,476		60,861,476		
0100026.	2001 CSO Sel/Ult 4% CRVM Pref NS CNF ANB 2008 - 2012	147,249,594		147,249,594		
0100027.	2001 CSO Sel/Ult 4% CRVM Residual NS/Agg Smo CNF ANB 2008 - 2012	101,134,918		101,134,918		
0100028.	2001 CSO 3.5% NLP CNF ANB 2013 - NB	441,207,417		441,207,417		
0100029.	2001 CSO 3.75% NLP CNF ANB 2013 - NB	541,144		541,144		
0100030.	2001 CSO 3.5% CRVM CNF ANB 2013 - NB	612,157,371		612,157,371		
0100031.	2001 CSO 3.5% NLP SD CNF ANB 2013 - NB	9,572,666		9,572,666		
0100032.	2001 CSO 3.75% NLP SD CNF ANB 2013 - NB	21,332		21,332		
0100033.	2001 CSO Sel/Ult 3.5% CRVM Super Pref NS CNF ANB 2013 - NB	21,575,139		21,575,139		
0100034.	2001 CSO Sel/Ult 3.5% CRVM Pref NS CNF ANB 2013 - NB	33,256,857		33,256,857		
0100035.	2001 CSO Sel/Ult 3.5% CRVM Residual NS/Agg Smo CNF ANB 2013 - NB	29,145,869		29,145,869		
0100036.	2001 CSO 3.5% Mod CRVM grades to NL CNF ANB 2013-NB	494,138		494,138		
0100037.	2001 CSO 3% /Age 90/ 3.5% CRVM CNF ANB 2013 - NB	634		634		
0100038.	1980 CSO 4% NL CNF ANB (ISL) 1998-1999	302,223,489		302,223,489		
0100039.	2001 CSO 3.5% CRVM CNF (ISL) ANB 2007 - NB	131,080,914		131,080,873		42
0100040.	2001 CSO 4% CRVM CNF (ISL) ANB 2010 - NB	133,566,924		133,566,924		
0100041.	2001 CSO 3% CRVM CNF (ISL) ANB 2007 - NB	485,196,101		485,196,101		
0100042.	2001 CSO 2% CRVM CNF (ISL) ANB 2012 - NB	86,036,438		86,036,438		
0100043.	80 CSO CRVM 4.5% IPC 1995	1,773,057		1,773,057		
0100044.	AE NLP 3% CRF 1908 - 1947	3,632,969		3,632,969		
0100045.	41 CSO NLP 2.25% CRF 1948 - 1956	4,384,500		4,384,500		
0100046.	41 CSO NLP 2.5% CRF 1956 - 1961	7,209,856		7,209,856		
0100047.	58 CSO NLP 3% IPC 1961 - 1971	31,482,508		31,482,508		
0100048.	58 CSO CRVM 3.5% IPC 1972 - 1982	26,165,226		26,165,226		
0100049.	58 CSO CRVM 4% IPC 1980 - 1988	20,061,990		20,061,990		
0100050.	58 CSO CRVM 4.5% IPC 1982 - 1988	281,985,532		281,985,532		
0100051.	58 CSO CRVM 4.5 /20/ 3.5% IPC 1982 - 1988	8,665,229		8,665,229		
0100052.	80 CSO CRVM 5.5% IPC 1988 - 1992	529,292,250		529,292,250		
0100053.	80 CSO CRVM 5% IPC 1993 - 1995	223,690,509		223,690,509		
0100054.	80 CSO CRVM 4.5% IPC 1995 - 2003	209,813,926		209,813,926		
0100055.	80 CSO CRVM 4% IPC 1997 - 2003	134,107,456		134,107,456		
0199997.	Totals (Gross)	32,840,587,831		32,517,860,238		322,727,593
0199998.	Reinsurance ceded	853,868,116		853,735,181		132,935
0199999.	Life Insurance: Totals (Net)	31,986,719,714		31,664,125,056		322,594,658
0200001.	SA 3.5% (-3, -8) - 1982 IMM	3,588	XXX	3,588	XXX	
0200002.	A-1949 NLP 3.5% - 1982 IMM	4,765	XXX	4,765	XXX	
0200003.	SA 2.5% (-1, -6) 1946-1977 DEF	1,863	XXX	1,863	XXX	
0200004.	1971 IAM 6% 1975-1985 IMM	23,006	XXX	23,006	XXX	
0200005.	SA 3.5% /20/ 2.5% (-1, -6) 1977-1986 DEF	928	XXX	928	XXX	
0200006.	1971 IAM 7.5% 1980-1982 IMM	1,364	XXX	1,364	XXX	
0200007.	1983 IAM PROJ (by scale G to 2000) sex neutral 4% 1986 - 1997 DEF	4,580,272	XXX	4,580,272	XXX	
0200008.	1971 IAM 11.25% 1983-1984 IMM	5,239	XXX	5,239	XXX	
0200009.	A2000 PROJ (to 2020) 4% 1998 - 2004 DEF	41,239,035	XXX	41,239,035	XXX	
0200010.	1971 IAM 11% 1985 IMM	14,782	XXX	14,782	XXX	
0200011.	A2000 PROJ (to 2020) 3% 2004 - NB DEF	126,271,712	XXX	126,271,712	XXX	
0200012.	83A 9.25% 1986 IMM	140,907	XXX	140,907	XXX	
0200013.	1994 GAR 5% - 1990 IMM	13,953,423	XXX		XXX	13,953,423
0200014.	83A 8% 1987-1991 IMM	3,692,802	XXX	3,692,802	XXX	
0200015.	1994 GAR 5% - 1990 DEF	6,645,782	XXX		XXX	6,645,782
0200016.	83A 8.75% 1988-1989 IMM	19,101	XXX	19,101	XXX	
0200017.	1971 GAM 7.5% 1979-2000 IMM	460,918	XXX		XXX	460,918
0200018.	83a 7.75% 1992 IMM	203,880	XXX	203,880	XXX	
0200019.	83a 7% 1993 IMM	367,780	XXX	367,780	XXX	
0200020.	83a 6.5% 1994 IMM	1,220,372	XXX	1,220,372	XXX	
0200021.	83a 7.25% 1995 IMM	22,290	XXX	22,290	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200022. 83a 6.75% 1996-1997 IMM	3,014,188	XXX	3,014,188	XXX	
0200023. A2000 6.25% 1998-1999 IMM	1,975,377	XXX	1,975,377	XXX	
0200024. A2000 7% 2000 IMM	26,579	XXX	26,579	XXX	
0200025. 1971 IAM 4% 1975-1981 DEF	2,225,544	XXX	2,225,544	XXX	
0200026. A2000 5.00% 1998-1999 DEF	5,209,997	XXX	5,209,997	XXX	
0200027. 83a 5.25% 1994-1997 DEF	14,176,936	XXX	14,176,936	XXX	
0200028. A2000 5.25% 2001 DEF	355,144	XXX	355,144	XXX	
0200029. 83a 5.5% 1993 DEF	4,197,559	XXX	4,197,559	XXX	
0200030. A2000 5.5% 2000 DEF	897,620	XXX	897,620	XXX	
0200031. 83a 5.75% 1995 DEF	4,189,084	XXX	4,189,084	XXX	
0200032. 83a 6% 92 DEF	3,249,718	XXX	3,249,718	XXX	
0200033. 83a 6.25% 1987-1991 DEF	8,380,121	XXX	8,380,121	XXX	
0200034. 1971 IAM 8.25% 1983 DEF	163,976	XXX	163,976	XXX	
0299997. Totals (Gross)	246,935,650	XXX	225,875,527	XXX	21,060,123
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	246,935,650	XXX	225,875,527	XXX	21,060,123
0300001. 37 SA 3.5% (-3, -8) - 1985	457,129		457,129		
0300002. a-1949 3.5% NLP - 1982	33,705		33,705		
0300003. 83a (M,F) 4% - 1997	4,083,396		4,083,396		
0300004. 71 IAM 6.0% 1975 - 1985	25,854		25,854		
0300005. A2000 (M,F) 4% 1996 - 2014	8,312,493		8,312,493		
0300006. 71 IAM 7.5% 1980 - 1982	11,284		11,284		
0300007. 83 GAM 5% 1998 - NB	5,435,065		5,435,065		
0300008. 71 IAM 11.25% 1983 - 1984	8,711		8,711		
0300009. 94 GAR (M,F) 5% 1998 - NB	2,945,540		2,945,540		
0300010. 71 IAM 11.0% 1985	17,717		17,717		
0300011. 2012 IAR 4% 2015 - NB	616,963		616,963		
0300012. 83a 9.25% 1986	8,985		8,985		
0300013. 83a 8.0% 1987 - 1991	176,602		176,602		
0300014. 83a 8.75% 1988 - 1989	88,363		88,363		
0300015. 83a 7.75% 1992	101,945		101,945		
0300016. 83a 7.0% 1993	119,488		119,488		
0300017. 83a 6.5% 1994	100,947		100,947		
0300018. 83a 7.25% 1995	161,500		161,500		
0300019. 83a 6.75% 1996 - 1997	397,127		397,127		
0300020. A2000 6.25% 1998 - 1999	332,134		332,134		
0300021. A2000 7% 2000 - 2001	32,389		32,389		
0399997. Totals (Gross)	23,467,337		23,467,337		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	23,467,337		23,467,337		
0400001. INTERCO and 1941 CSO 2.5% 1948 - 1965	642,338		642,338		
0400002. INTERCO and AE 3% - 1948	1,897		1,897		
0400003. 1959 ADB and 1958 CSO 2.5% 1965 - 1986	3,243,394		3,243,394		
0400004. 1959 ADB and 1980 CSO-B 2.5% 1986 - 2005	421		421		
0400005. 1959 ADB and 1980 CSO-B 4% 1986 - 2005	1,133,150		1,133,150		
0400006. 1959 ADB and 2001 CSO-Unisex 3.5% 2013 - NB	77,964		77,964		
0400007. 1959 ADB and 2001 CSO-Unisex 3.75% 2013 - NB	7,637		7,637		
0400008. 1959 ADB and 2001 CSO-Unisex 4% 2006 - 2012	236,801		236,801		
0400009. INTERCO & 41 CSO NLP 2 .25%	8		8		
0400010. 59 ADB & 58 CSO varies NL ANB 1966 - 1986	61,400		61,400		
0499997. Totals (Gross)	5,405,011		5,405,011		
0499998. Reinsurance ceded	2,637		2,637		
0499999. Accidental Death Benefits: Totals (Net)	5,402,374		5,402,374		
0500001. 1952 Period 2 Benefit-5, 1958 CSO 2.5%-6 Month WP 1964 - 1971	7,652		7,652		
0500002. 1952 Period 2 Benefit-5, 1958 CSO 3%-6 Month WP 1971 - 1986	857,094		857,094		
0500003. 100% Class III @ 1941 CSO 2.5%-6 Month W P 1950 - 1964	936		936		
0500004. 150% Class III @ 1941 CSO 2.5%-6 Month W P 1948 - 1960	1		1		
0500005. 1952 Period 2 Benefit-5, 1980 CSO-B 4%-6 Month WP 1986 - 2006	80,725,171		80,725,171		
0500006. 1952 Period 2 Benefit-5, 2001 CSO-B 3.5%-6 Month WP 2013 - NB	11,280,200		11,280,200		
0500007. 1952 Period 2 Benefit-5, 2001 CSO-B 3.75%-6 Month WP 2013 - NB	842,820		842,820		
0500008. 1952 Period 2 Benefit-5, 2001 CSO-B 4%-6 Month WP 2006 - 2012	43,086,617		43,086,448		170
0500009. 1952 INTERCO/1958 CSO Var. Rates	124,259		124,259		
0500010. 1952 INTERCO/1980 CSO Var. Rates	1,041,505		1,041,505		
0500011.					
0599997. Totals (Gross)	137,966,255		137,966,085		170
0599998. Reinsurance ceded	15,354,004		15,354,004		
0599999. Disability-Active Lives: Totals (Net)	122,612,251		122,612,082		170
0600001. 1952 Benefits 5 and 4 2.5% 1964 - 1971	165,734		165,734		
0600002. Extended Death Benefit	236,153,877		49,732		236,104,145
0600003. 1952 Benefits 5 3% 1971 - 1986	7,035,014		7,035,014		
0600004. Class III 90 Day Table 2.5% 1948 - 1964	30,084		30,084		
0600005. Class III 90 Day Table 2.5% 1948 - 1964	5,588		5,588		
0600006. 1952 Benefits 5 4% 1986 - 2005	93,583,872		93,583,872		
0600007. 1952 Benefits 5 3.5% 2013 - NB	3,442,832		3,442,832		
0600008. 1952 Benefits 5 3.75% 2013 - NB	28,969		28,969		
0600009. 1952 Benefits 5 4% 2005 - 2012	30,514,592		30,514,592		
0600010. 1926 Class 3 NLP Var. rates	552		552		
0600011. 1952 INTERCO DIS /1941 CSO NLP 2.50	24,236		24,236		
0600012. 1952 INTERCO/1958 CSO Var. Rates	1,695,593		1,695,593		
0699997. Totals (Gross)	372,680,943		136,576,797		236,104,145
0699998. Reinsurance ceded	7,843,762		7,843,762		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0699999. Disability-Disabled Lives: Totals (Net)	364,837,180		128,733,035		236,104,145
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to standard of valuation required by this state.	61,325,908		61,325,908		
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	2,583,395		11		2,583,384
0700003. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	488,148		488,148		
0700004. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	7,318,767				7,318,767
0700005. For surrender values in excess of reserves otherwise required and carried in this schedule	137,128,814		137,128,814		
0700006. Additional Actuarial Reserves - Asset/Liability Analysis					
0700007. Substandard Extra (including Flat Extra)	126,878,763		126,878,763		
0700008. Group Conversion	9,808,073		9,808,073		
0700009. Term Pre Conversion	394,517,919		394,517,919		
0700010. Post Term Conversion	59,876,796		59,876,796		
0700011. Guaranteed Issue Option Type Pre Election Reserve	18,206,557		18,206,557		
0700012. Guaranteed Issue Option Type Post Election Reserve	587,354		587,354		
0700013. Excess Interest on Premiums Paid In Advance	136,908		136,908		
0700014. Reg #147					
0700015. Unearned COI	206,863		206,863		
0700016. Minimum Death Benefit Guarantee	193,352		193,352		
0700017. Immediate payment of claims					
0700018. Extra Reserve Over Separate Account					
0700019. Excess Interest Over Fixed Rate Option					
0700020. Misc. Contingency Reserve	10,000,000		10,000,000		
0700021. Long Term Care Rider	1,465,175		1,465,175		
0799997. Totals (Gross)	830,722,794		820,820,643		9,902,151
0799998. Reinsurance ceded	23,506,818		23,505,736		1,082
0799999. Miscellaneous Reserves: Totals (Net)	807,215,976		797,314,907		9,901,069
9999999. Totals (Net) - Page 3, Line 1	33,557,190,483		32,967,530,318		589,660,165

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

2.2 If not, state which kind is issued.
Participating

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

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

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

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

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

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

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

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Claim Reserves	1985 CIDC Mod various	1985 CIDC Mod various	40,400,674
0299999. Subtotal	XXX	XXX	40,400,674
9999999 - Total (Column 4, only)			40,400,674

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	58,528,383	13,124,069		31	41,214,798	105,633	4,083,852		
2.	Additional contract reserves (a)	619,283,231	21,255,945		2,408	587,925,445	838,638	9,260,795		
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	677,811,614	34,380,014		2,439	629,140,243	944,272	13,344,647		
8.	Reinsurance ceded	268,883,827	318,067		1,355	262,620,624	472,839	5,470,942		
9.	Totals (Net)	408,927,787	34,061,947		1,084	366,519,619	471,433	7,873,705		
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	5,019,579,276	1,075,846,401		184	3,900,832,488	25,715,573	17,184,631		
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	5,019,579,276	1,075,846,401		184	3,900,832,488	25,715,573	17,184,631		
15.	Reinsurance ceded	1,929,679,302	30,340,639		102	1,886,801,381	3,574,980	8,962,200		
16.	Totals (Net)	3,089,899,974	1,045,505,762		82	2,014,031,107	22,140,592	8,222,431		
17.	TOTAL (Net)	3,498,827,761	1,079,567,709		1,166	2,380,550,726	22,612,025	16,096,136		
18.	TABULAR FUND INTEREST	147,222,920	39,359,728		173	106,485,429	759,051	618,540		
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

Valuation Standards Used in Calculating Reserves

For Exhibit 6, Line 2

*1964 CDT M with 1980 CSO @5.50%	2 Year Pre Term
*1964 CDT M with 1980 CSO @6.00%	2 Year Pre Term
*1926-1933 Intercompany Double Indemnity with 1941 CSO @3.50%	Net Level Term
*1956 Intercompany Hospital $1/Day 90 Day Max--M with 1958 CSO @3.50%	2 Year Pre Term
*1956 Intercompany Hospital $1/Day 90 Day Max--M with 1958 CSO @4.00%	2 Year Pre Term
*1956 Intercompany Hospital $1/Day 90 Day Max--M with 1958 CSO @4.50%	2 Year Pre Term
*1956 Intercompany Hospital $1/Day 90 Day Max--M with 1980 CSO @5.50%	2 Year Pre Term
*1956 Intercompany Hospital $1/Day 90 Day Max--M with 1980 CSO @6.00%	2 Year Pre Term
1964 CDT with 1958 CSO @3.50%	1 Year Pre Term
1964 CDT with 1958 CSO @3.50%	2 Year Pre Term
1964 CDT with 1958 CSO @4.00%	1 Year Pre Term
1964 CDT with 1958 CSO @4.00%	2 Year Pre Term
1964 CDT with 1958 CSO @4.50%	1 Year Pre Term
1964 CDT with 1958 CSO @4.50%	2 Year Pre Term
1964 CDT with 1980 CSO @4.50%	2 Year Pre Term
1964 CDT with 1980 CSO @5.50%	1 Year Pre Term
1964 CDT with 1980 CSO @5.50%	2 Year Pre Term
1964 CDT with 1980 CSO @6.00%	1 Year Pre Term
1964 CDT with 1980 CSO @6.00%	2 Year Pre Term
1985 CIDA with 1980 CSO @4.00%	1 Year Pre Term
1985 CIDA with 1980 CSO @4.00%	2 Year Pre Term
1985 CIDA with 1980 CSO @4.50%	1 Year Pre Term
1985 CIDA with 1980 CSO @4.50%	2 Year Pre Term
1985 CIDA with 1980 CSO @5.00%	1 Year Pre Term
1985 CIDA with 1980 CSO @5.00%	2 Year Pre Term
1985 CIDA with 1980 CSO @5.50%	1 Year Pre Term
1985 CIDA with 1980 CSO @5.50%	2 Year Pre Term
1985 CIDA with 1980 CSO @6.00%	2 Year Pre Term
1985 CIDA with 2001 CSO @3.50%	2 Year Pre Term
1985 CIDA with 2001 CSO @4.00%	1 Year Pre Term
1985 CIDA with 2001 CSO @4.00%	2 Year Pre Term
1926 Intercompany with 1960 CSG 4.5%	NLP

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	401,466,261		6,635,098	259,595,988	106,352,190	28,882,986
2. Deposits received during the year	91,037,737		431,815	88,116,936	2,077,256	411,731
3. Investment earnings credited to the account	9,805,655		82,107	4,678,470	3,998,967	1,046,111
4. Other net change in reserves						
5. Fees and other charges assessed	68,730					68,730
6. Surrender charges						
7. Net surrender or withdrawal payments	95,489,003		787,449	83,949,112	8,094,124	2,658,318
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	406,751,921		6,361,571	268,442,281	104,334,289	27,613,780
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	406,751,921		6,361,571	268,442,281	104,334,289	27,613,780

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	39,452		22,000				17,452				
	1.2 Reinsurance assumed	9,111,358		692,418				297,000		8,121,941		
	1.3 Reinsurance ceded	(2,683)								(2,683)		
	1.4 Net	9,153,493		714,418				314,452		8,124,624		
2. In course of settlement:												
2.1 Resisted	2.11 Direct	1,750,281		1,750,281								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded	1,350,000		1,350,000								
	2.14 Net	400,281		(b) 400,281	(b)		(b)	(b)				
2.2 Other	2.21 Direct	320,471,332		103,891,098	28,921			38,737,220		141,901,063		35,913,030
	2.22 Reinsurance assumed	36,171,928		1,755,000								34,416,928
	2.23 Reinsurance ceded	51,827,067		14,322,507				377,000		1,214,530		35,913,031
	2.24 Net	304,816,193		(b) 91,323,591	(b) 28,921		(b)	(b) 38,360,220		(b) 140,686,533	(b)	(b) 34,416,928
3. Incurred but unreported:												
	3.1 Direct	380,406,236		31,040,847				66,668,905		279,434,134		3,262,350
	3.2 Reinsurance assumed	24,486,257		618,872						19,714,366		4,153,020
	3.3 Reinsurance ceded	10,796,661		5,722,473				27,916		2,846,434		2,199,838
	3.4 Net	394,095,832		(b) 25,937,246	(b)		(b)	(b) 66,640,989		(b) 296,302,066	(b)	(b) 5,215,532
4. TOTALS	4.1 Direct	702,667,301		136,704,225	28,921			105,423,577		421,335,197		39,175,381
	4.2 Reinsurance assumed	69,769,544		3,066,290				297,000		27,836,306		38,569,948
	4.3 Reinsurance ceded	63,971,046		21,394,980				404,916		4,058,281		38,112,868
	4.4 Net	708,465,799	(a)	(a) 118,375,535	28,921			(a) 105,315,661		445,113,222		39,632,460

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ 726,425 in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 18,147,028 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 1,045,505,762 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 19,347,549 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	2,983,890,393		716,061,147	3,355,871	2,018,195		310,449,460	3,934,050	1,724,895,793		223,175,877
1.2 Reinsurance assumed	265,500,390		49,347,494				681,090		2,966,071		212,505,734
1.3 Reinsurance ceded	359,769,956		130,831,604				2,479,000		8,374,409		218,084,944
1.4 Net	(d) 2,889,620,827		634,577,038	3,355,871	2,018,195		308,651,551	3,934,050	1,719,487,455		217,596,667
2. Liability December 31, current year from Part 1:											
2.1 Direct	702,667,301		136,704,225	28,921			105,423,577		421,335,197		39,175,381
2.2 Reinsurance assumed	69,769,544		3,066,290				297,000		27,836,306		38,569,948
2.3 Reinsurance ceded	63,971,046		21,394,980				404,916		4,058,281		38,112,868
2.4 Net	708,465,799		118,375,535	28,921			105,315,661		445,113,222		39,632,460
3. Amounts recoverable from reinsurers December 31, current year	10,020,509		8,791,938				25,082		1,203,489		
4. Liability December 31, prior year:											
4.1 Direct	655,519,842		134,340,519	141,439			103,965,775		379,053,877		38,018,234
4.2 Reinsurance assumed	75,161,652		10,569,523				152,340		29,778,605		34,661,184
4.3 Reinsurance ceded	74,523,761		32,093,861				1,629,261		3,915,698		36,884,942
4.4 Net	656,157,734		112,816,180	141,439			102,488,855		404,916,784		35,794,475
5. Amounts recoverable from reinsurers December 31, prior year	22,068,478		17,906,094				1,125,287		3,037,097		
6. Incurred Benefits											
6.1 Direct	3,031,037,852		718,424,854	3,243,353	2,018,195		311,907,262	3,934,050	1,767,177,113		224,333,024
6.2 Reinsurance assumed	260,108,281		41,844,261				825,750		1,023,772		216,414,498
6.3 Reinsurance ceded	337,169,272		111,018,567				154,451		6,683,384		219,312,870
6.4 Net	2,953,976,861		649,250,548	3,243,353	2,018,195		312,578,561	3,934,050	1,761,517,501		221,434,652

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,619,077 in Line 1.1, $ 1,619,077 in Line 1.4.
$ 1,619,077 in Line 6.1, and $ 1,619,077 in Line 6.4.

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	6,451,723	6,143,629	(308,094)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	847,079	327,624	(519,454)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	6,383,089	4,613,444	(1,769,645)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	13,681,891	11,084,698	(2,597,193)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	6,649,132	6,174,348	(474,784)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	145,977	281,876	135,899
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	182,778,041	221,209,461	38,431,420
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	47,812,561	55,205,185	7,392,625
21.	Furniture and equipment, including health care delivery assets	6,078,391	7,281,299	1,202,908
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates		449,945	449,945
24.	Health care and other amounts receivable	25,314,271	30,642,446	5,328,175
25.	Aggregate write-ins for other than invested assets	22,619,303	27,238,544	4,619,241
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	305,079,567	359,567,803	54,488,236
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	305,079,567	359,567,803	54,488,236
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid asset - pension plan	7,597,959	10,519,134	2,921,175
2502.	Leasehold improvements	11,411,989	13,767,163	2,355,174
2503.	Miscellaneous receivable	3,609,356	2,802,248	(807,108)
2598.	Summary of remaining write-ins for Line 25 from overflow page		150,000	150,000
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	22,619,303	27,238,544	4,619,241

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of The Guardian Life Insurance Company of America (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the years ended December 31, 2015 and 2014.

		State of Domicile	2015	2014
NET INCOME				
(1)	Statutory Net Income state basis (Page 4, Line 35, Columns 1 & 2)	New York	$ 433,052,138	$ 711,826,153
(2)	State Prescribed Practices that increase/(decrease) NAIC SAP			
	Impact on deferred premiums		10,567,338	5,966,038
	Impact on admitted unearned premiums/allowances		(6,252,205)	(8,646,962)
(3)	State Permitted Practices that increase/(decrease) NAIC SAP		-	-
(4)	Statutory Net Income, NAIC SAP basis (1-2-3 = 4)	New York	$ 437,367,271	$ 709,145,229
SURPLUS				
(5)	Statutory Surplus, State basis (Page 3, Line 38, Columns 1 & 2)	New York	6,089,670,493	5,691,568,093
(6)	State Prescribed Practices that increase/(decrease) NAIC SAP			
	Impact on deferred premiums		122,386,746	107,815,026
	Impact on admitted unearned premiums/allowances		(49,404,274)	(41,767,755)
(7)	State Permitted Practices that increase/(decrease) NAIC SAP		-	-
(8)	Statutory Surplus, NAIC SAP basis (5-6-7 = 8)	New York	$ 6,162,652,965	$ 5,757,615,364

Department circular Letter No. 11
Department Regulation 172

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the period. It also requires disclosure of contingent liabilities at the date of the financial statements. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year and are determined by means of formulas that reflect the relative contribution of each group of policies to the results of operations. Policyholder dividends are approved annually by the Board of Directors, and a portion of the policyholder dividends approved annually is guaranteed by the Board of Directors.

In addition, the Company uses the following accounting policies:

(1) Short-term investments that have maturities of greater than three months and less than twelve months are stated at amortized cost. The Company considers all investments purchased with an original maturity of three months or less to be cash equivalents.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds rated 6 by the NAIC are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

NOTES TO FINANCIAL STATEMENTS

(3) Unaffiliated common stocks are carried at fair value using quoted market prices for common stocks without quoted market prices, fair value is estimated using independent pricing services or internally developed pricing models. The cost basis of common stocks is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(4) Preferred stocks are stated at amortized cost, except preferred stock designated as lower than medium quality which are valued at lower of cost or market. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(5) Mortgage loans on real estate are stated at amortized cost. The cost basis of mortgage loans is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated semi-annually and are accounted for on the retrospective basis. The prospective yield method is used on securities where the yield has become negative. The cost basis on loan-backed bonds and structured securities is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(7) Investments in stocks of insurance subsidiaries are valued at their underlying statutory equity. Investments in stocks on non-insurance subsidiaries and affiliates are carried at their underlying GAAP equity.

(8) Joint Ventures, limited liability companies, and other forms of partnerships are accounted for on the equity basis. The cost basis and carrying value of joint ventures and limited partnerships investments are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in income.

(9) Derivatives instruments that are designated as hedges for accounting purposes and meet the qualifications for hedge accounting are reported on a basis consistent with the asset or liability being hedged (i.e. at amortized cost). Derivatives that are used to mitigate risk but are not designated as hedges for accounting purposes or do not meet the criteria for hedge accounting treatment are stated at fair value. The change in fair value during the accounting period is recorded as an unrealized gain or loss and recognized in surplus.

(10) The Company anticipates investment income as a factor in the premium deficiency reserve calculation, in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts."

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

(12) Real estate held for income production, real estate held for sale and real estate occupied by the Company are stated at the lower of cost less accumulated depreciation and encumbrances or fair value if events or circumstances indicate the carrying amount of the asset may not be recoverable. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(13) Pharmaceutical rebate receivables

Not applicable.

2. Accounting Changes and Correction of Errors

Accounting changes adopted to conform to NAIC SAP are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

Effective January 1, 2015, per the revised guidance contained in SSAP No.40 (Revised) – Real Estate Investments ("SSAP 40R"), a single real estate property investment that is wholly-owned by a limited liability company ("LLC") and that is directly owned and wholly-owned by the reporting insurance entity is to be classified on the Statutory Basis Balance Sheets as Real estate. In order to meet this requirement the Company reclassified fifteen single property joint venture limited liability companies that it directly and wholly owns from Other invested assets to Real estate on its Statutory Basis Balance Sheets in the first quarter of 2015. The carrying amount of these joint venture limited liability companies was $310,543,294.69 million at the time of transfer. The total impact to surplus was $6 million.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable.

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

NOTES TO FINANCIAL STATEMENTS

D. Impairment Loss

On December 17, 2015, Guardian Investor Services (GIS), LLC entered into a definitive agreement to sell its majority interest in RS to Victory Capital. The transaction, which is subject to customary closing conditions and regulatory approvals, is expected to close at the end of the second quarter of 2016. As a result of the sale agreement, GIS was written down to its fair value resulting in an impairment charge of $150,702,703.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2015 were:

Commercial loans 4.260% and 3.290% respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 65.69%.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total

None

(4) Age Analysis of Mortgage Loans

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current					$ 3,315,787,975.97	$ 63,000,000.00	$ 3,378,787,975.97
(b) 30 - 59 Days Past Due					$ 9,144,717.03		$ 9,144,717.03
(c) 60 - 89 Days Past Due							
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
b. Prior Year							
1. Recorded Investment							
(a) Current					$ 2,945,526,646	$ 62,476,829	$ 3,008,003,475
(b) 30 - 59 Days Past Due					$ 9,650,005		$ 9,650,006
(c) 60 - 89 Days Past Due					$ 28,599,457		$ 28,599,457
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses							
2. No Allowance for Credit Losses							
b. Prior Year							
1. With Allowance for Credit Losses							
2. No Allowance for Credit Losses					$ 18,085,021		$ 18,085,021

(6) Investment in Impaired Loans – Average Recorded Investments. Interest Income Recognized.

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment							
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							
b. Prior Year							
1. Average Recorded Investment					$ 18,085,021		$ 18,085,021
2. Interest Income Recognized					$ 892,299		$ 892,299
3. Recorded Investments on Nonaccrual Status					$ 834,587		$ 834,587
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting					$ 834,587		$ 834,587

(7) Allowance for credit losses:

a) None

b) None

c) None

d) None

e) None

(8) Mortgage loans derecognized as a result of foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized as a result of foreclosure	$ -
b) Real estate collateral recognized	$ -
c) Other collateral recognized	$ -
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ -

(9) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts:

The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

During 2015, the Company impaired and restructured a bond for Millennium Labs (6.5% 4/16/21) into another issue (7.5% 12/21/20). The total recorded investment in the restructured loan, the realized capital loss related to this loan and the total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in trouble debt restructurings are shown below:

Year	Current Year	Prior Year
Debt Restructuring		
(1) The total recorded investment in restructured loans, as of year-end	$ 4,084,074	$ -
(2) The realized capital losses related to these loans	$ 10,272,188	$ 7,716,409
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructurings	$ -	$ -

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loans continue to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages

Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses IDC pricing service or broker dealer surveys in determining the market value of its loan backed securities.

(2) None

(3) None

(4)

All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	18,616,214
2. 12 Months or Longer	$	3,857,004

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$	1,102,626,513
2. 12 Months or Longer	$	165,443,484

(5) In reaching the conclusion that these impairments are not other-than-temporary, management considered many factors including: duration and severity of impairment, cash flow, investment sector stability, credit worthiness, financial condition of issuer, and intent and ability to hold to allow for recovery in value.

E. Repurchase Agreements and/or Securities Lending Transactions

(1) For repurchase agreements, Company policies require a minimum of 102% of the fair value of the securities purchased under the repurchase agreements to be maintained as collateral. Assets of approximately $0 and $5,000,000 are included in the statutory balance sheet as cash equivalents as of December 31, 2015 and 2014, respectively, and are subject to repurchase.

For reverse repurchase agreements, the Company requires collateral of at least 95% of the fair value of the transferred securities. The Company did not hold cash collateral of as of December 31, 2015 and 2014, respectively.

(2) At December 31, 2015 the Company pledged as collateral U.S. Treasury Notes with a carrying value of $7,837,571 and a fair value of $8,247,147, including accrued interest, of $2,461.

(3) Not applicable

(4) Not applicable

(5) Not applicable

(6) Not applicable

(7) Not applicable

F. Real Estate

(1) The Company did not take any new impairment write-downs of Real Estate as of December 31, 2015.

a) Not applicable

b) Not applicable

c) Not applicable

(2) The Company had one (1) Real Estate property (Home office building WRO-Spokane) with a carrying value of $3,068,923 classified as held for sale as of December 31, 2015.

a) Not applicable

b) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) None

NOTES TO FINANCIAL STATEMENTS

G. For investments in Low-Income Housing Tax Credits (LIHTC).

(1) As of December 31, 2015, the Company has invested $7,764,308 in the Georgia Tax Credit Fund VIII, LP. There is a 10 year holding period of these credits (2011-2022).

(2) $ 634,596 of tax benefits was recognized during the year.

(3) The balance of the investment recognized in the statement of financial position for the reporting period was $7,764,308.

(4) If the LIHTC property is currently subject to any regulatory reviews and the status of such review (e.g., investigations by the housing authority).

(5) The significance of an investment to the reporting entity's financial position and results of operations shall be considered in evaluating the extent of disclosures of the financial position and results of operations of an investment in an LIHTC. If, in the aggregate, the LIHTC investments exceed 10% of the total admitted assets of the reporting entity, the following disclosures shall be made:

a. (1) The name of each partnership or limited liability entity and percentage of ownership - N/A

(2) The accounting policies of the reporting entity with respect to investments in partnerships and limited liability entities – N/A

(3) The difference, if any, between the amount at which the investment is carried and the amount of underlying equity in net assets (i.e. nonadmitted goodwill or other nonadmitted assets) – N/A

(4) The accounting treatment of the difference. - N/A

b. For partnerships, and limited liability entities for which a quoted fair value is available, the aggregate value of each partnership, or limited liability entity investment based on the quoted fair value. - N/A

c. Summarized information as to assets, liabilities, and results of operations for partnerships, and limited liability entities either individually or in groups. - N/A

(6) A reporting entity that recognizes an impairment loss shall disclose the following in the financial statements that include the period of the impairment write-down:

a. A description of the impaired assets and the facts and circumstances leading to the impairment.

b. The amount of the impairment and how fair value was determined.

Pfingsten Capital Partners IV, LP $5,013,686, The Buchanan Fund V, LP $1,127,300.

(7) The amount and nature of the write-downs or reclassifications made during the year resulting from the forfeiture or ineligibility of tax credits, etc. These write-downs may be based on actual property level-foreclosure, loss of qualification due to occupancy levels, compliance issues with tax code provisions within an LIHTC investment or other issues.

H. Restricted Assets

1.Restricted Assets (Including Pledged)

	Gross Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements										
c. Subject to repurchase agreements										
d. Subject to reverse repurchase agreements										
e. Subject to dollar repurchase agreements										
f. Subject to dollar reverse repurchase agreements										
g. Placed under option contracts										
h. Letter stock or securities restricted as to sale- excluding FHLB capital stock										
i. FHLB capital stock										
j. On deposit with states	$ 3,915,457				$ 3,915,457	$ 3,917,027	$ (1,570)	$ 3,915,457	0.008%	0.008%
k. On deposit with other regulatory bodies										
l. Pledged collateral to FHLB (including assets backing funding agreements)										
m. Pledged as collateral not captured in other categories	$ 7,837,572				$ 7,837,572	$ 4,372,480	$ 3,465,092	$ 7,837,572	0.016%	0.016%
n. Other restricted assets										
o. Total Restricted Assets	$ 11,753,029				$ 11,753,029	$ 8,289,507	$ 3,463,522	$ 11,753,029	0.024%	0.024%

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

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

	Gross Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
US Treasury securities held as futures collateral	$ 7,837,572				$7,837,572	$ 4,372,480	$ 3,465,092	$ 7,837,572	0.016%	0.016%
Total	$ 7,837,572				$7,837,572	$ 4,372,480	$ 3,465,092	$ 7,837,572	0.016%	0.016%

(a) Subset of column 1

(b) Subset of column 3

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
									0.000%	0.000%
Total	-	-	-	-	-	-	-	-	0.000%	0.000%

(a) Subset of column 1

(b) Subset of column 3

I. Working Capital Finance Investments

Not applicable

J. Offsetting and netting Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Interest rate swaps	$ 9,057,140		$ 9,057,140

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

(2) Liabilities Credit default swaps	$ 5,024,154		$ 5,024,154

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

K. Structured Notes

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (Y/N)
CVS Pass-through Trust 126650-BP-4	$ 17,828,185	$ 19,123,236	$ 17,721,143	N
Total	$ 17,828,185	$ 19,123,236	$ 17,721,143	XXX

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of its admitted assets.

B. The Company did not recognized any write downs in 2015

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

A. Due and accrued income is excluded from surplus on the following bases:

Bonds – non-admitted where investment income due and accrued amounts are over 90 days past due.

Stocks – non-admitted where investment income due and accrued amounts are over 90 days past due.

Mortgage Loans – non-admitted where investment income due and accrued amounts are over 180 days past due.

Real Estate – non-admitted where investment income due and accrued amounts are over 90 days past due.

B. There were no due and accrued income amounts non-admitted at December 31, 2015.

8. Derivative Instruments

In the normal course of business, the Company enters into derivative transactions to reduce its exposure to fluctuation in foreign currency exchange rates and market volatility. These hedging strategies include the use of forwards, futures, put options and swaps.

Currency Indexed:

A. The Company uses currency futures contracts, which are exchange traded, to hedge fluctuation in currency exchange rates of certain bond holdings. Margin payments are required to enter into a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.

B. Not applicable

C. Changes in fair value are reported in surplus.

D. Not applicable

E. Not applicable

F. Not applicable

Foreign currency:

A. The Company uses foreign currency forward contracts to hedge some of the foreign exchange risk of investments denominated in foreign currencies. The Company's foreign currency forward contracts involve the exchange of two currencies at a specified future date and at a specified price. The average term of the contracts is typically three months. No cash is exchanged at the time the agreement is entered into.

B. Foreign currency forwards are reported at fair value in the statutory basis balance sheet. At December 31, 2015, $0 and $0 were reported as derivative assets and miscellaneous liabilities, respectively.

C. Changes in fair value are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

Currency swaps:

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. Foreign currency swaps deemed hedge effective are valued at the spot rate to correspond with the value of the hedged bond. Those that are ineffective are recorded at fair value. At December 31, 2015, $9,057,139 was reported as derivative assets.

C. Changes in fair value are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Equity-indexed futures and options:

A. The Company uses equity-indexed futures contracts, which are exchange traded, to hedge market fluctuations of the Company's portfolio of common stock. These contracts are used to offset changes in the Company's public equity holdings and certain related company plan liabilities. Margin payments are required to enter a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract. Equity index futures are also used to mitigate the change in value of the liability the Company has to participants in its deferred compensation plans that allocate their plan account balances to equity funds offered under the plan. Equity index futures obligate the Company to pay or to receive an amount based on a specified equity market index as of a future date applied to the notional amount of the contract.

B. There were no put options contracts entered into during 2015.

C. The change in the fair value of the futures contracts are recorded as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its deferred compensation liability. If the hedge is deemed to be ineffective for any period of time the change in the fair value of the futures contracts for that time period is recorded in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

Credit Default Swaps:

A. The Company "has the ability to" write (sell) credit default swaps to earn a premium by issuing insurance to the buyer of default protection as part of a replication strategy. Additionally, the Company pays a premium to the counterparty for insurance to hedge the risk of a negative credit event on selective investments in the Company's portfolio. These swap contacts allow the Company to receive a payment if a negative credit event occurs on a covered investment.

B. Credit default swaps are reported at book value in the statutory balance sheet. As of December 2015, $5,024,155 was reported as a derivative liability.

C. Changes in fair values are reported in surplus.

D. Not applicable.

E. Not applicable.

F. Not applicable.

9. Income Taxes

A. The components of the net DTA recognized in the Company's Assets, Liabilities, Surplus and Other Funds are as dollars:

1.

	December 31, 2015		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 1,785,442,222	$ 37,754,084	$ 1,823,196,306
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	1,785,442,222	37,754,084	1,823,196,306
(d) Deferred Tax Assets Nonadmitted	307,450,315	(124,672,273)	182,778,042
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	1,477,991,907	162,426,357	1,640,418,264
(f) Deferred Tax Liabilities	808,054,167	125,847,302	933,901,469
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 669,937,740	$ 36,579,055	$ 706,516,795

	December 31, 2014		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 1,758,500,250	$ 44,864,276	$ 1,803,364,526
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	1,758,500,250	44,864,276	1,803,364,526
(d) Deferred Tax Assets Nonadmitted	339,792,746	(118,583,286)	221,209,460
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	1,418,707,504	163,447,562	1,582,155,066
(f) Deferred Tax Liabilities	751,877,333	119,056,250	870,933,583
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 666,830,171	$ 44,391,312	$ 711,221,483

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	$ 26,941,972	$ (7,110,192)	$ 19,831,780
(b) Statutory valuation allowance adjustments	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	26,941,972	(7,110,192)	19,831,780
(d) Deferred Tax Assets Nonadmitted	(32,342,431)	(6,088,987)	(38,431,418)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	59,284,403	(1,021,205)	58,263,198
(f) Deferred Tax Liabilities	56,176,834	6,791,052	62,967,886
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 3,107,569	$ (7,812,257)	(4,704,688)

Deferred income taxes are generally recognized, based on enacted tax rates, when assets and liabilities have different values for financial statement and tax purposes. A valuation allowance is recorded if it is more likely than not that some portion or all of the deferred tax asset will not be realized.

The Company's management has concluded that the deferred income tax assets are more likely than not to be realized. Therefore, no valuation allowance has been provided.

2. Admission Calculation Components SSAP No. 101

The Company follows the guidance in Statement of Statutory Accounting Principles No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No.10 ("SSAP 101"). SSAP 101 included a similar calculation for limitation of gross deferred tax assets as SSAP 10R for insurers that maintain a minimum of 300% of their authorized control level RBC computed without net deferred tax assets. The Company exceeded the 300% minimum RBC requirement at December 31, 2014 and 2015.

	December 31, 2015		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 654,196,672	$ 36,579,055	$ 690,775,727
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	15,741,068	-	15,741,068
1. Adjusted Gross Deferred Tax Assets Expected To Be Realized Following The Balance Sheet Date	15,741,068	-	15,741,068
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	N/A	N/A	806,786,303
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	808,054,167	125,847,302	933,901,469
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101.Total (2(a)+2(b) +2(c))	$ 1,477,991,907	$ 162,426,357	$ 1,640,418,264

	December 31, 2014		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$ 608,544,695	$ 44,391,312	$ 652,936,007
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	58,285,476	-	58,285,476
1. Adjusted Gross Deferred Tax Assets Expected To Be Realized Following The Balance Sheet Date	58,285,476	-	58,285,476
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	N/A	N/A	746,359,294
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	751,877,333	119,056,250	870,933,583
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101.Total (2(a)+2(b) +2(c))	$ 1,418,707,504	$ 163,447,562	$ 1,582,155,066

NOTES TO FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
(a) Federal Income Taxes Paid In Prior Years Recoverable through Loss Carrybacks.	$ 45,651,977	$ (7,812,257)	$ 37,839,720
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	(42,544,408)	-	(42,544,408)
1. Adjusted Gross Deferred Tax Assets Expected To Be Realized following The Balance Sheet Date	(42,544,408)	-	(42,544,408)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation threshold.	N/A	N/A	60,427,009
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	56,176,834	6,791,052	62,967,886
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101.Total (2(a)+2(b) +2(c))	$ 59,284,403	$ (1,021,205)	$ 58,263,198

3.	2015	2014
(a) Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount	1027%	945%
(b) Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation	$ 6,651,580,656	6,174,330,449

4.

Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets by tax character as a percentage	December 31, 2015 Ordinary	December 31, 2015 Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	1,785,442,222	37,754,084
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.3%	2.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	1,477,991,907	162,426,357
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.7%	5.2%

	December 31, 2014 Ordinary	December 31, 2014 Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	1,758,500,250	44,864,276
2. Percentage of adjusted gross DTAs by tax character attributable to the	1.0%	2.5%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	1,418,707,504	163,447,562
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	3.2%	6.2%

	Change Ordinary	Change Capital
1. Adjusted Gross DTAs amount from Note 9A1(c)	26,941,972	(7,110,192)
2. Percentage of adjusted gross DTAs by tax character attributable to the	-0.7%	-0.5%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	59,284,403	(1,021,205)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	-2.5%	-1.1%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ___ No X

NOTES TO FINANCIAL STATEMENTS

B. All DTL were recognized as of December 31, 2015 and December 31, 2014

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

1. Current Income Tax	December 31, 2015	December 31, 2014	Change
(a) Federal	$ 82,215,457	$ 102,337,891	$ (20,122,434)
(b) Foreign	-	-	-
(c) Subtotal	82,215,457	102,337,891	(20,122,434)
(d) Federal income tax on net capital gains	132,399,840	99,237,512	33,162,328
(e) Utilization of capital loss carry-forwards			-
(f) Other			-
(g) Federal and foreign income taxes incurred	$ 214,615,297	$ 201,575,403	$ 13,039,894

2. Deferred Tax Assets:	December 31, 2015	December 31, 2014	Change
(a) Ordinary:			
(1) Discounting of Unpaid Losses	$ -	$ -	$ -
(2) Unearned premium reserve	-	-	-
(3) Policyholder Reserve	600,503,617	584,022,300	16,481,317
(4) Investment		-	-
(5) Deferred acquisition costs	392,696,573	383,355,233	9,341,340
(6) Policyholder dividends accrual	293,122,607	275,734,450	17,388,157
(7) Fixed assets	12,297,454	12,297,454	-
(8) Compensation and benefits accrual	144,797,047	137,847,983	6,949,064
(9) Pension accrual	-	-	-
(10) Receivables - nonadmitted	281,152,404	273,586,505	7,565,899
(11) Net operating loss carry-forward		-	-
(12) Tax Credit carry-forward		-	-
(13) Other (including items <5% of total ordinary tax assets	60,872,520	91,656,325	(30,783,805)
(99) Subtotal	1,785,442,222	1,758,500,250	26,941,972
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	307,450,315	339,792,746	(32,342,431)
(d) Admitted ordinary deferred tax assets (2a99 -2b -2c)	1,477,991,907	1,418,707,504	59,284,403
(e) Capital:			
(1) Investments	30,058,388	37,768,954	(7,710,566)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total capital tax assets)	7,695,696	7,095,322	600,374
(99) Subtotal	37,754,084	44,864,276	(7,110,192)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted	(124,672,273)	(118,583,286)	(6,088,987)
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	162,426,357	163,447,562	(1,021,205)
(i) Admitted deferred tax assets (2d + 2h)	1,640,418,264	1,582,155,066	58,263,198

3. Deferred Tax Liabilities	December 31, 2015	December 31, 2014	Change
(a) Ordinary:			
(1) Investment	$ 89,768,682	$ 57,562,389	$ 32,206,293
(2) Fixed Assets			-
(3) Deferred and uncollected premium	357,252,371	339,095,083	18,157,288
(4) Policyholder reserves	16,215,702	19,172,661	(2,956,959)
(5) Other (including items <5% of total ordinary tax liabilities)	344,817,412	336,047,200	8,770,212
(99) Subtotal	808,054,167	751,877,333	56,176,834
(b) Capital			
(1) Investment	124,672,655	113,362,077	11,310,578
(2) Real Estate			-
(3) Other (including items <5% of total ordinary tax liabilities)	1,174,647	5,694,173	(4,519,526)
(99) Subtotal	125,847,302	119,056,250	6,791,052
(c) Deferred tax liabilities (3a99 + 3b99)	933,901,469	870,933,583	62,967,886
4. Net deferred tax assets/liabilities (2i - 3c)	$ 706,516,795	$ 711,221,483	$ (4,704,688)

The change in net deferred income taxes is comprised of the following:

	December 31, 2015	December 31, 2014	Change
Adjusted gross deferred tax assets	$ 1,823,196,306	$ 1,803,364,526	$ 19,831,780
Total Deferred Tax Liabilities	933,901,469	870,933,583	62,967,886
Net deferred tax assets (liabilities)	889,294,837	932,430,943	(43,136,106)
Tax effect of unrealized gains (losses)			27,209,643
Change in net deferred income tax			$ (15,926,463)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing the difference are as follows:

Description	December 31, 2015	Effective Tax Rate
Net gain from operations after dividends to policyholders and before Federal income tax @ 35%	$ 203,030,856	
Net realized capital gains (losses) @ 35%	23,588,929	
Provision calculated at statutory rate	226,619,784	35.00%
Tax effect of:		
Interest maintenance reserve	(13,741,513)	-2.12%
Tax exempt interest	(5,753,988)	-0.89%
Affiliated Dividends	(12,134,466)	-1.87%
Reserve Surplus Adjustment	(14,140,236)	-2.18%
IRS Audit Adjustment	7,616,171	1.18%
Remediation Adjustment	40,958,099	6.33%
Non-Admitted Assets	5,461,780	0.84%
Affordable Care Act Fees	12,567,425	1.94%
Reversal of Impairment in RS investment	52,745,946	8.15%
SSAP 40 Adjustment	(14,918,212)	-2.30%
Pension Adjustment	(13,180,974)	-2.04%
Other	183,795	0.03%
Subtotal	272,283,611	42.05%
Contingent Taxes	(40,233,956)	-6.21%
Return to provision	(1,507,895)	-0.23%
Total statutory income taxes	$ 230,541,760	35.61%
Federal and foreign income taxes incurred	$ 214,615,297	33.15%
Change in net deferred income taxes	15,926,463	2.46%
Total statutory income taxes	$ 230,541,760	35.61%

E. Operating Loss and Tax Credit carry forwards

(1) As of December 31, 2015, the Company does not have any net ordinary loss carry forwards, capital loss carry forwards or tax credit carry forwards.

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

Year	Ordinary	Capital	Total
2015	$ 181,803,882	$ 109,458,411	$ 291,262,293
2014	90,592,099	103,009,477	193,601,576
2013	130,843,888	75,067,970	205,911,858
Total	$ 403,239,869	$ 287,535,858	$ 690,775,727

(3) As of December 31, 2015, the Company does not have any deposits admitted pursuant to the Internal Revenue Code Section 6603.

F. Consolidated Federal Income Tax Return

The Company's federal income tax return is consolidated with the following entities

- Guardian Insurance & Annuity Company, Inc. and its subsidiaries,
- Park Avenue Life Insurance Company,
- Sentinel American Life Insurance Company,
- Family Service Life Insurance Company,
- Managed Dental Care of California,
- Managed DentalGuard of Texas,
- Managed DentalGuard of New Jersey,
- Innovative Underwriters Inc.,
- Berkshire Life Insurance Company of America,
- First Commonwealth Inc and its subsidiaries

(1) The Company files a consolidated federal income tax return as parent, with its subsidiaries. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.

(2) The Internal Revenue Code limits the amount of non-life insurance losses that may offset life insurance company taxable income. The consolidated income tax liability is allocated among the members of the group pursuant to a tax allocation agreement. In accordance with the tax allocation agreement, each qualifying member of the group computes its tax provision and liability on a separate return basis, but may, where applicable, recognize benefits of net operating losses and capital losses utilized in the consolidated group. Subsidiary tax liabilities/benefits are settled subsequent to the filing of the federal income tax return.

NOTES TO FINANCIAL STATEMENTS

G. An estimate of the amount of any increase in the Company's Federal or foreign income tax loss contingencies during the twelve month period ending December 31, 2016 cannot be made.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.B.C. The Company maintains investments in affiliated mutual funds amounting to $218,740,979 and $230,067,163 at December 31, 2015 and 2014, respectively.

In 2015, the Company sold $170,410,976 of bank loans to a downstream affiliate, Park Avenue Institutional Advisers CLO LTD 2016-1.

In 2015 and 2014, the Company made the following capital contributions to its real estate joint ventures and affiliates:

	2015	2014
GFP Residential Holdings, LLC	$ -	$ 1,000,000
Guardian CapCo, LLC	3,494,400	6,430,400
Guardian LCP Commercial I, LLC	-	573,914
Guardian LCP Hospitality Finance, LLC	593,522	2,277,128
Guardian LCP Hospitality I, LLC	457,828	947,143
Truamerica Multifamily, LLC	6,214,400	-
Truamerica Properties, LLC	9,489,008	13,600,000
Guardian Park Side Commons, LLC	-	16,879,706
Truamerica Properties II, LLC	20,786,401	4,747,120
Guardian Ponderosa, LLC	-	4,080,671
Guardian Carriages, LLC	-	5,280,111
Guardian Lowry, LLC	-	9,812,295
Lowes Capital Partners 2A, LLC	6,294,999	2,760,940
Lowes Capital Partners 2B, LLC	1,665,050	42,797
Guardian Beaumont, LLC	-	35,654,107
Hanover Acquisitions II, LLC	5,000	10,002,384
Guardian Desail Holdings, LLC	12,035,668	-
Guardian Mercury Holdings, LLC	9,151,774	-
Hanover Hoffman Estates, LLC (1)	19,106,627	-
Hanover Swanee, LLC (1)	1,247,462	-
Guardian Abbey, LLC	2,283,208	-
Airside Business Park, LLC	480,000	-
Guardian Leim, LLC	11,000	-
Hanover Acquisitions III, LLC	18,812	-
Total	$ 93,335,159	$ 114,088,716

(1) Capital contributions were made by transferring mortgage loan investments.

In 2015 and 2014, the Company made the following capital contributions to its subsidiaries:

	2015	2014
eMoney Advisor Holdings, LLC	$ -	$ 1,247,666
Guardian Insurance and Annuity Company, Inc. (“GIAC”)	50,000,000	56,000,000
Guardian Investor Services, LLC ("GIS")	155,046,979	-
First Commonwealth, Inc.	-	254,204,765
Total	$ 205,046,979	$ 311,452,431

In 2015 and 2014, the Company also received returns of capital from its real estate affiliates as follows:

	2015	2014
Guardian CapCo, LLC	$ 6,574,760	$ 8,767,701
Guardian LCP Hospitality I, LLC	1,171,528	16,219,028
Guardian Campus Holdings, LLC	989,391	895,206
Guardian Westwood Holdings, LLC	980,100	718,200
Guardian LCP Hospitality Finance, LLC	2,834,860	1,354,370
Guardian Commercial I,LLC	7,061,032	-
Total	$ 19,611,671	$ 27,954,505

In 2015 and 2014, the Company received net returns of capital of $77,105,640 and $45,057,175 respectively from its real estate joint ventures.

NOTES TO FINANCIAL STATEMENTS

In 2015 and 2014, the Company also received returns of capital from its subsidiaries as follows:

	2015	2014
First Commonwealth, Inc.	$ 8,870,000	$ 14,410,000
Berkshire Life Insurance Company of America	65,000,000	12,116,557
Total	$ 73,870,000	$ 26,526,557

In 2015 and 2014, the Company received the following dividends from its affiliates and subsidiaries:

	2015	2014
Innovative Underwriters, Inc.	$ 143,500	$ 346,000
Managed Dental Care of California ("MDC")	2,543,200	2,196,400
Managed Dental Guard of Texas, Inc. (TX)	800,000	600,000
Berkshire Life Insurance Company of America	-	322,883,443
Guardian LEIM, LLC	468,569	4,016,490
Guardian CapCo, LLC	2,815,554	3,131,781
Guardian LCP Hospitality I, LLC	-	7,512,463
Guardian LCP Hosp Finance, LLC	1,037,140	713,630
Guardian Commercial I,LLC	3,552,192	-
Park Avenue Life Insurance Company	25,000,000	-
Total	$ 36,360,155	$ 341,400,207

The Company (Lender) has a revolving line of credit agreement with GIAC (Borrower). Effective May 1, 2015, the revolving line of credit between the Company and GIAC increased from $225,000,000 to $300,000,000, which was further increased to $350,000,000 effective December 3, 2015. As of December 31, 2015 and December 31, 2014, the amount of drawings on the line of credit amounted to $105,400,000 and $176,710,336 respectively and is included in "Cash, cash equivalents, and short-term investments." Interest income and commitment income of $2,165,790 and $1,278,290 for the twelve months ended December 31, 2015 and December 31, 2014 respectively, are included in "Net Investment Income", of which $46,910 and $133,772 is receivable interest income included in "Investment Income Due & Accrued" as of December 31, 2015 and December 31, 2014 respectively.

Effective November 1, 2013, the Company (Lender) entered into a revolving line of credit agreement with RS Investment Management Co. LLC ("RS") (Borrower) for $12,000,000 which terminated on May 1, 2015. As of December 31, 2014, the amount of drawings on this line of credit amounted to $0. Effective April 30, 2015, the Company (Lender) entered into a new revolving line of credit agreement with RS (Borrower) for $15,000,000. As of December 31, 2015, the amount of drawings on the line of credit amounted to $15,000,000. Interest income and commitment income for both lines of credit of $92,037 and $128,646 for the twelve months ended December 31, 2015 and December 31, 2014 respectively are included in "Net Investment Income".

D. At December 31, 2015 and December 31, 2014, the Company reported $185,770,381 and $20,548,359 respectively as net amounts receivable from subsidiaries. The net amounts due are settled at least on a quarterly basis.

E. In 2010, the Company gave eMoney Advisors, LLC ("eMoney"), an affiliated company, a standing commitment to provide financial support which was terminated upon the sale of eMoney, effective March 6, 2015. The Company continues to be subject to a written letter of financial support for a term without expiration given to MDC, a subsidiary, in a prior year. The Company has also committed to make capital contributions to the following real estate subsidiaries for the purpose of investing in future properties: Guardian LCP2A, LLC, Guardian Hospitality Finance, LLC, Guardian LCP Commercial I, LLC, Berkshire Portfolio, Guardian Mercury – Gemini Holdings, LLC, Guardian SLC Redwood Holdings, LLC, TruAmerica Properties, LLC, TruAmerica Properties II, LLC and Guardian CapCo, LLC. For additional information pertaining to these guarantees or undertakings, please refer to the disclosures in Note 14.

F. The Company has expense sharing agreements with its subsidiaries. During 2015 and 2014, the Company had net billings of $300,826,300 and $310,780,915, respectively under these expense-sharing agreements. The unpaid net receivable balance due from subsidiaries relevant to these agreements was $31,191,665 and $32,128,602 at December 31, 2015 and December 31, 2014, respectively.

G. Not applicable

H. Not applicable

I. Not applicable

J. On December 17, 2015, GIS entered into a definitive agreement to sell its majority interest in RS to Victory Capital. The transaction, which is subject to customary closing conditions and regulatory approvals, is expected to close at the end of the second quarter of 2016. As a result of the sale agreement, GIS was written down to its fair value resulting in an impairment charge of $150,702,704.

K. Not applicable

NOTES TO FINANCIAL STATEMENTS

L. The company utilizes the look-through approach in valuing its investment for the companies listed in the table below. These financial statements are not audited and the Company has limited the value of its investment in these companies to the value contained in the audited financial statements, including adjustments required by SSAP No. 97, of SCA entities and/or non-SCA

SSAP No. 48 entities owned and valued in accordance with paragraphs 17 through 20 of SSAP No. 97. All liabilities, commitments, contingencies, guarantees or obligations, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of these investments, if not already recorded in the financial statements of these companies

Company	Carrying Value
Guardian CapCo, LLC	$ 19,297,261
Guardian LCP Hospitality I, LLC	13,911,269
Guardian LCP Commercial I, LLC	80,148
Guardian Westwood Holdings, LLC	9,956,649
Guardian Campus Holdings, LLC	12,802,026
Guardian LCP Hospitality Finance, LLC	5,817,147
Total	$ 61,864,500

M. The following tables provide additional information on the Company's non-insurance subsidiaries as of December 31, 2015.

Description of SCA Investment (excluding US Insurance SCA)	Gross Amount	Nonadmitted Amount	Admitted Asset Amount
MDC	$ 6,066,562	$ -	$ 6,066,562
FCW	437,571,181	-	437,571,181
IU	6,451,723	6,451,723	-
GIS	533,568,272	-	533,568,272
Aggregate Total	$ 983,657,738	$ 6,451,723	$ 977,206,015

Description of SCA Investment (excluding US Insurance SCA)	Date of Filing to NAIC	Type of NAIC Filing (Sub-1, Sub-2, or Resubmission of Disallowed Filing)	NAIC Response Received (yes/no)	NAIC Valuation (Amount)	NAIC Disallowed Entity's Valuation Method, Resubmission Required (yes/no)
MDC	12/11/15	Sub-2	Y	$ 4,946,854	no
FCW	12/11/15	Sub-2	Y	419,636,533	no
IU	n/a	Sub-2	n/a	-	n/a
GIS	n/a	n/a	n/a	-	n/a
Aggregate Total				$424,583,387	

N. Not Applicable

11. Debt

A. Not applicable

B. Not applicable

NOTES TO FINANCIAL STATEMENTS

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company sponsors non-contributory defined benefit pension plans covering all eligible employees.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2015 and 2014, along with amounts recognized in the Company's statement of financial position at December 31, 2015.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2015	2014	2015	2014
1. Benefit obligation at beginning of year	$ -	$ -	$ 2,107,839,956	$ 1,810,674,469
2. Service cost	-	-	70,021,745	61,142,663
3. Interest cost	-	-	88,429,175	92,779,608
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	-	-	(94,707,151)	259,681,388
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(72,788,371)	(56,037,816)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	(61,144,112)	(60,400,356)
10. Benefit obligation at end of year	$ -	$ -	$ 2,037,651,242	$ 2,107,839,956

b. Post retirement Benefits

	Overfunded		Underfunded	
	2015	2014	2015	2014
1. Benefit obligation at beginning of year	$ -	$ -	$ 250,081,318	$ 237,750,968
2. Service cost	-	-	6,144,891	6,443,873
3. Interest cost	-	-	10,202,464	11,553,189
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	-	-	(14,794,690)	16,266,803
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(11,355,067)	(10,952,652)
8. Plan amendments	-	-		(10,980,863)
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-		-
10. Benefit obligation at end of year	$ -	$ -	$ 240,278,916	$ 250,081,318

c. Special or contractual benefits Per SSAP No. 11

Not applicable

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual benefits Per SSAP No. 11	
	2015	2014	2015	2014	2015	2014
a. Fair value of plan assets at beginning of year	$ 1,804,385,101	$ 1,715,061,122	$ 136,352,618	$ 126,816,977	$ -	$ -
b. Actual return on plan assets	(11,786,569)	153,558,193	(912,934)	11,147,467	-	-
c. Foreign currency exchange rate changes	-	-	-	-	-	-
d. Employer contribution	11,229,753	65,203,958	-	-	-	-
e. Plan participants' contributions	-	-			-	-
f. Benefits paid	(72,788,371)	(56,037,816)	(1,627,387)	(1,611,826)	-	-
g. Business combinations, divestitures and settlements	(59,572,275)	(73,400,356)	-	-	-	-
h. Fair value of plan assets at end of year	$ 1,671,467,639	$ 1,804,385,101	$ 133,812,297	$ 136,352,618	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2015	2014	2015	2014
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$ -	$ -	$ -	$ -
2. Overfunded plan assets	7,597,959	10,519,134	-	-
3. Total assets (nonadmitted)	$ 7,597,959	$ 10,519,134	$ -	$ -
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	$ -	$ -	$ -	$ -
2. Liability for pension benefits	373,781,563	300,856,297	77,465,018	64,728,700
3. Total liabilities recognized	373,781,563	300,856,297	77,465,018	64,728,700
c. Unrecognized liabilities	$ -	$ 13,117,692	$ 29,000,000	$ 49,000,000

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual benefits Per SSAP No. 11	
	2015	2014	2015	2014	2015	2014
a. Service cost	$ 70,021,745	$ 61,142,663	$ 6,144,891	$ 6,443,873	$ -	$ -
b. Interest cost	88,429,175	92,779,608	10,202,464	11,553,189	-	-
c. Expected return on plan assets	(142,264,135)	(138,802,146)	(10,601,609)	(9,837,014)	-	-
d. Amortization of unrecognized transition asset	523,000	523,000	-	-	-	-
e. Amount of recognized losses	42,115,630	21,152,671	4,788,515	4,246,813	-	-
f. Amount of prior service cost recognized	3,232,234	13,568,147	(2,576,156)	(2,576,156)	-	-
g. Amount of (gain) or loss recognized due to a settlement, curtailment or special termination benefits	1,665,800	13,000,000	-	(1,600,000)	-	-
h. Total net periodic benefit cost	$ 63,723,449	$ 63,363,943	$ 7,958,105	$ 8,230,705	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2015	2014	2015	2014
a. Items not yet recognized as a component of net periodic cost - prior year	$ 130,681,695	$ (59,306,628)	$ 73,307,618	$ 69,402,786
b. Net transition asset or obligation recognized	(523,000)	(523,000)	-	-
c. Net prior service cost or credit arising during the period	(3,232,234)	(13,568,147)	2,576,156	4,176,156
d. Net prior service cost or credit recognized	-	-	-	(10,980,863)
e. Net gain and loss arising during the period	(45,353,267)	(21,152,671)	(3,280,147)	14,956,352
f. Net gain and loss recognized	89,290,455	225,232,141	(4,788,515)	(4,246,813)
g. Items not yet recognized as a component of net periodic cost - current year	$ 170,863,649	$ 130,681,695	$ 67,815,112	$ 73,307,618

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2015	2014	2015	2014
a. Net transition asset or obligation	$ 523,000	$ 523,000	$ -	$ -
b. Net prior service cost or credit	38,000	3,249,234	(2,560,407)	(2,576,156)
c. Net recognized gains or losses	$ 45,051,713	$ 41,195,611	$ 4,349,148	$ 5,194,529

(7) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2015	2014	2015	2014
a. Net transition asset or obligation	$ 2,345,000	$ 2,868,000	$ -	$ -
b. Net prior service cost or credit	580,000	3,812,234	(3,172,280)	(5,748,436)
c. Net recognized gains or losses	$ 641,667,003	$ 627,676,717	$ 70,987,692	$ 79,056,354

(8) Weighted-average assumptions used to determine net periodic benefit cost as of December 31

	2015	2014
a. Weighted average discount rate	4.35%	5.20%
b. Expected long-term rate of return on plan assets	8.20%	8.20%
c. Rate of compensation increase	3.00%	3.00%

Weighted-average assumptions used to determine projected benefit obligations as of December 31

	2015	2014
d. Weighted average discount rate	4.75%	4.35%
e. Expected long-term rate of return on plan assets	8.20%	8.20%

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For measurement purposes, a 6.7 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2015. The rate was assumed to decrease gradually to 4.5 percent for 2026 and remain at that level thereafter.

In 2015, the Company updated its mortality assumption to reflect the RP-2014 base mortality table released by the Society of Actuaries in October 2014. The impact of changing base mortality tables from RP-2000 to RP-2014 resulted in an aggregate increase in the benefit obligation of approximately $20 million at December 31, 2015.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $1,817,891,538 for the current year and $1,859,307,720 for the prior year.

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plan. A one percentage-point change in assumed health care cost trend rates would have the following effects:

	1 percentage Point Increase	1 percentage Point Decrease
a. Effect on total of service and interest cost components	$ 107,707	$ (100,424)
b. Effect on postretirement benefit obligations	$ 1,605,781	$ (1,504,853)

(12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated

Years	Pension Amount
a. 2016	66,241,023
b. 2017	70,074,044
c. 2018	74,076,294
d. 2019	78,306,787
e. 2020	83,604,249
f. 2021 through 2025	544,246,972

(13) The Company does not have any regulatory contribution requirements for 2015 and does not intend to make voluntary contributions in 2016.

B. Investment Policies and Strategies

The asset allocations were set with the objective of meeting long term investment objectives to fund Plan liabilities while achieving our optimum plan cash contribution level. Scenario modeling was performed with the assistance of an outside consultant primarily using the Capital Asset Pricing Model as well as historical asset class returns (Ibbotson data) to provide analysis to establish the target asset allocation ranges. Given the nature of the liabilities, the overall allocation to stocks should be in the 40% - 65% range with an objective of not exceeding 65%.

Asset Category	Target Allocation 2016	As of December 31, 2015
U.S. Stocks	15%-60%	41%
International Stocks	5%-15%	7%
Non-convertible Bonds	35%-60%	46%
Convertible Bonds	0%-10%	6%
		100%

C.

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description of each class of plan assets	Level 1	Level 2	Level 3	Total
Fixed Maturities				
US government	28,394,339	-	-	28,394,339
All other government	-	8,230,358	-	8,230,358
States, territories, and possessions	-	3,421,311	-	3,421,311
Political subdivisions	-	550,095	-	550,095
Special Revenue	-	5,767,012	-	5,767,012
Industrial and miscellaneous	-	857,284,400	-	857,284,400
Hybrid	-	-	-	-
MBS/CMO	-	-	-	-
Preferred stock	-	17,223,443	-	17,223,443
Common stock	-	736,372,869	-	736,372,869
Total Plan Assets	28,394,339	1,628,849,488	-	1,657,243,827

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

Not applicable

D. Long Term Rate of Return Assumption

We derive our long-term rate of return assumption for the Pension Trust using a building-block method whereby we've selected a long-term inflation assumption and then added the expected real rate of return based on the asset allocation employed for investing the funds. We believe this

NOTES TO FINANCIAL STATEMENTS

methodology provides a balanced and appropriate approach to determining our long-term rate of return assumption. For our valuations as of December 31, 2015, we have set our expected long-term rate of return on plan assets to be 8.2%. The current year's rate represents no change from last year. A decision has been made to gradually increase the Pension Trust's fixed income holdings over the next few years.

The asset mix between fixed income and equity securities did not change significantly during 2015. Guardian's goal is to the asset mix between fixed income and equity securities did not change significantly during 2015. Guardian's goal is to de-risk the Pension Trust portfolio by moving out of equities and into fixed income securities gradually in future years.

E. Defined Contribution Plan

The Company sponsors defined contribution plans as follows:

Home office employees are covered by an investment and profit sharing plan [(401(k)/401(a)]. Employees can invest up to 3% of salary matched by an equal amount from the Company. They are also allowed an additional 10% (if not highly paid) of non-matched contributions. In addition, the Company provides a profit sharing allocation in proportion to salary. Field representatives are covered by an investment plan [401(k)/401(a)] in which they can invest up to 3% of salary matched by an equal amount from the Company. They are also allowed an additional 12% (if not highly paid) of non-matched contributions. The assets for the home office employees and field representative plans are held in a trust. Full time agents and general agents are covered by non-contributory plans. Total Company expenses for these plans in 2015 and 2014 were $25,060,369 and $25,630,170, respectively.

F. Multiemployer Plans — Not applicable

G. Consolidated/Holding Company Plans — Not applicable

H. Post Employment Benefits and Compensated Balances — Not applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("the Act") was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the APBO and net periodic postretirement cost for the Plan:

(a) A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and

(b) The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

(2) The Company did not receive a reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees.

(3) Disclosure of Gross Benefit Payments

The Company's gross benefit payments for 2015 were $11,355,067 and estimates future payments to be $13,000,000 annually. The Company does not expect to receive future Medicare Prescription Drug Improvement and Modernization subsidies.

The Company announced a plan amendment affecting postretirement benefits on August 31, 2012 effective January 1, 2013. The plan amendment includes plan design changes which will reduce the Company's accumulated postretirement benefit obligation ("APBO") and postretirement benefit plan expense. Beginning in 2013, the Company will no longer subsidize retiree health care premiums but rather make an annual contribution to a Health Reimbursement Arrangement ("HRA") on the retiree's behalf. The Company will contribute a capped amount to each eligible retiree's HRA beginning in 2013. Additionally, the Company is placing a cap on the amount it will subsidize for the cost of medical coverage for non-Medicare eligible retirees, who retired after 2007.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

(1) The Company is a mutual company and therefore does not have shares of common stock authorized, issued or outstanding.

(2) The Company has no preferred stock outstanding.

(3) The Company is a mutual company and therefore does not pay dividends to shareholders.

(4) Not applicable.

(5) The Company is a mutual company and therefore does not pay dividends to shareholders.

(6) The Company's unassigned surplus per line 35, Page 3 of this statement is held exclusively for the policyholders.

NOTES TO FINANCIAL STATEMENTS

(7) There have been no advances made against surplus.

(8) The Company does not hold stock for special purposes.

(9) The health insurance industry assessment mandated by the Patient Protection and Affordable Care Act of 2010 ("PPACA") was levied on health insurers beginning in 2015 based on a ratio of an insurer's net health insurance premiums written for the previous calendar year compared to the total premiums written by U.S. health insurance industry for that year. The Company recorded $34,903,000 as of December 31, 2015, against special surplus funds.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses are $(67,663,979).

(11) On October 6, 2009, the Company issued Surplus Notes ("Notes") with a principal balance of $400 million, bearing interest at 7.375%, and a maturity date of September 30, 2039. Proceeds from the issuance of the Notes were $392.4 million, net of discounts. The Notes were issued pursuant to Rule 144A under Securities Act of 1933, as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these Notes is scheduled to be paid semiannually on March 31 and September 30 of each year.

On June 19, 2014, the Company issued Surplus Notes ("Notes") with a principal balance of $450 million, bearing interest at 4.875%, and a maturity date of June 19, 2064. Proceeds from the issuance of the Notes were $444.6 million, net of discounts. The Notes were issued pursuant to Rule 144A under Securities Act of 1933, as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these Notes is scheduled to be paid semiannually on March 31 and September 30 of each year.

The Company issued the following surplus debentures or similar obligations:

1 Date Issued	2 Interest Rate	3 Par Value (Face Amount of Notes)	4 Carrying Value of Note*	5 Interest And/Or Principal Paid Current Year	6 Total Interest And/Or Principal Paid	7 Unapproved Interest And/Or Principal	8 Date of Maturity
10/09/2009	7.375	$ 400,000,000	$ 396,724,883	$ 29,500,000	$ 176,621,610	$ 7,375,000	09/30/2039
06/19/2014	4.875	$ 450,000,000	$ 448,537,725	$ 21,937,500	$ 32,906,250	$ 609,375	06/19/2064
1311999	Total	$ 850,000,000	$ 845,262,608*	$ 51,437,500	$ 209,527,860	$ 7,984,375	XXX

* Total should agree with Page 3, Line 32.

(12) Not applicable.

(13) Not applicable.

14. Liabilities, Contingencies and Assessments

A. (1) Contingent Commitments

The Company had commitments to fund mortgage loans or other investments in the normal course of business, which totaled $1,159,658,869 and $977,128,811 in 2015 and 2014, respectively. $43,087,974 of the 2015 amount is for Investment in Subsidiary, Controlled and Affiliates entities.

(2)

(1)	(2)	(3)	(4)	(5)
Nature and circumstances of guarantee and key attributes, including date and duration of agreement	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Guarantee of additional capital infusion to dental subsidiary, Managed Dental Care of California up to $5 million, as needed for a term without expiration.	Exception - see SSAP No. 5 R - 17.f	Expense	$ 3,500,000	$1.5 million has already been provided in previous years. Currently, the subsidiary has $6 million more capital than is required by California.
Total			$ 3,500,000	

NOTES TO FINANCIAL STATEMENTS

(3)

	Amount
a.Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 3,500,000
b.Current Liability Recognized in F/S:	
1. Non-contingent Liabilities	-
2. Contingent Liabilities	-
c.Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	3,500,000
2. Joint Venture	-
3. Dividends to Stockholders (capital contribution)	-
4. Expense	-
5. Other	-
6. Total (Should equal (3) a.)	$ 3,500,000

B. Assessments

(1) Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribe limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2015 and December 31, 2014, the liability balance included in other liabilities and accrued expenses were $1.7 million and $5 million, respectively. Some states permit member insurers to recover assessments through full or partial premium tax offsets. The related premium tax offsets included in other assets were $10 million and $16 million as of December 31, 2015 and December 31, 2014, respectively.

(2) Not Applicable

C. Gain Contingencies

Not applicable

D. Claims related extra contractual obligation and bad faith stemming from lawsuits

Not applicable

E. Joint and Several Liabilities

Not applicable

F. All Other Contingencies

Not applicable

15. Leases

A. (1) In 1998 the Company executed a long-term lease for its New York City home office facility. The term of the lease is 21 years, with a Company option to buy the property in 2019. A portion of the property is subleased to tenants under lease terms expiring in 2019. Rental expense was $20,934,771 and $20,934,771 in 2015 and 2014, respectively. Sublease income was $9,137,126 and $8,970,757 in 2015 and 2014, respectively.

(2a) At January 1, 2015, the minimum aggregate rental commitments are as follows:

Year Ending December 31,		
2016	$	20,934,771
2017		20,934,771
2018		20,934,771
2019		15,701,077
2020		-
Total	$	78,505,390

NOTES TO FINANCIAL STATEMENTS

(2b) At January 1, 2015, the minimum aggregate sublease income receivables are as follows:

Year Ending December 31,	
2016	$ 9,137,272
2017	9,146,511
2018	9,152,270
2019	6,582,945
2020	-
Total	$ 34,018,997

(3) On December 3, 2015, the company sold its building at 81 Highland Ave, Bethlehem PA and leased back until August 31, 2016. The aggregate amount of the leaseback is $264,378.

B. (1a) Substantially all remaining leases of the Company are operating leases principally for the rental of real estate. Rental expense for these properties was $7,703,794 and $7,943,784 in 2015 and 2014, respectively. The following is a schedule of minimum rental payments required under operating leases that have initial or remaining non-cancelable lease terms in excess of one year:

(1b) Not applicable

(1c) Future minimum lease payment receivables under non-cancelable leasing arrangements as of the end of current period are as follows:

2016	$ 11,307,404
2017	12,444,738
2018	10,202,728
2019	9,108,440
2020	7,888,716
Total	$ 50,952,025

(1d) Not applicable

(2) Not applicable

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

(1)The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	2015	2014	2015	2014
a. Swaps	$ 3,010,781	$ 780,111	$ -	$ -
b. Futures	7,653,500	11,080,300		
c. Options	-	1,354,328	-	-
d. Total	$ 10,664,281	$ 13,214,739	$	$

(2) See Footnote No. 8 for a discussion of the Company's derivative instruments.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because exchange-traded futures are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to put up collateral for any futures contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up U.S. Treasury securities to satisfy this collateral requirement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques.

NOTES TO FINANCIAL STATEMENTS

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. The Company did not participate in any securities lending programs during 2015.

C. Wash Sales

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2015 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	16	$ 9,754,588	$ 15,622,275	$ 36,922
Bonds	4	18	$ 16,251,089	$ 8,001,250	$ (168,545)
Common Stock		777	$ 57,474,666	$ 30,169,874	$ (8,208,230)

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2015:

	(1) ASO Uninsured Plans	(2) Uninsured Portion of Partially Insured Plans	(3) Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses	$ 2,660,000	-	$ 2,660,000
b. Total net other income or expenses (including interest paid to or received from plans)	$ (931,000)	-	$ (931,000)
c. Net gain or (loss) from operations	$ 1,729,000	-	$ 1,729,000
d. Total claim payment	$ 460,536,000	-	$ 460,536,000

B. ASC Plans

Not applicable.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract:

Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

(A)

(1) Fair Value Measurement at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual Preferred Stock				
Industrial and Misc	$	$ 14,256,250	$	$ 14,256,250
Total Perpetual Preferred Stocks	$ -	$ 14,256,250	$ -	$ 14,256,250
Bonds				
Industrial and Misc	$	$ 4,322,500	$ 8,250,000	$ 12,572,500
Total Bonds	$ -	$ 4,322,500	$ 8,250,000	$ 12,572,500
Common Stock				
Industrial and Misc	$ 182,686,988	$ 306,792,086	$ 330,130	$ 489,809,204
Total Common Stock	$ 182,686,988	$ 306,792,086	$ 330,130	$ 489,809,204
Derivative Assets				
Foreign exchange contracts	$	$ 9,057,139	$	$ 9,057,139
Total Derivatives	$ -	$ 9,057,139	$ -	$ 9,057,139
Total assets at fair value	$ 182,686,988	$ 334,427,975	$ 8,580,130	$ 525,695,093
b. Liabilities at fair value				
Derivative Liabilities	$	$ 5,024,155	$	$ 5,024,155
Total liabilities at fair value	$ -	$ 5,024,155	$ -	$ 5,024,155

There were no transfers of perpetual preferred stock between levels 1 and 2.

(2) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

Description	Ending Balance as of 1/1/15	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of 12/31/15
a. Assets:										
Bonds										
Industrial & Miscellaneous (Unaffiliated)		$ 8,250,000								$ 8,250,000
Common Stock										
Industrial & Miscellaneous (Unaffiliated)	$ 330,132									$ 330,132
Total Assets	$ 330,132	$ 8,250,000	-	-	-	-	-	-	-	$ 8,580,132
b. Liabilities										
Total Liabilities	-	-	-	-	-	-	-	-	-	-

(3) Transfers are recognized at the end of the reporting period

(4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

Bonds:
Estimated fair values for bonds, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

Preferred Stock:
Estimated fair values for preferred stock, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Preferred stock is carried at fair value if impaired during the reporting period or carried at lower of cost or fair value based on the rating assigned by the SVO.

Common Stock:
Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was $489,809,204 at December 31, 2015. $182,686,988 was valued based on quoted market prices from an active market for that identical investment and $306,792,086 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of $330,130 were determined by using estimates and assumptions based on internally derived information.

NOTES TO FINANCIAL STATEMENTS

Mortgage loans
The estimated fair value of the mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At December 31, 2015, there were no mortgage loans carried at fair value.

Real Estate
Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At December 31, 2015, the Company had one property with a carrying value of $3,068,923 in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

Derivatives
Derivative instruments are valued through the use of quoted market prices for exchange-traded derivatives (Level 1), third party pricing model and a third party pricing service for over-the-counter ("OTC") traded derivatives (Level 2) and by using internally developed estimates and assumptions when no quoted market price or third party vendor price is available.

(5) Not applicable

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 32,381,060,206	$ 31,715,928,067	$ 1,638,626,615	$ 28,713,343,321	$ 2,029,090,270	
Common Stock	489,809,204	489,809,204	182,686,988	306,792,086	330,130	
Perpetual Preferred Stock	171,934,767	166,835,342	-	140,996,002	30,938,765	
Mortgage Loans	3,537,889,643	3,387,932,692	-	-	3,537,889,643	
Derivative Assets	9,057,139	9,057,139	-	9,057,139	-	
Derivative Liabilities	$ 5,024,155	$ 5,024,155	$ -	$ 5,024,155	$ -	

D. Not applicable

21. Other Items

A. Unusual or Infrequent Items

None.

B. Trouble Debt Restructuring: Debtors

None.

C. Other disclosures

Assets in the amounts of $3,915,457 and $3,917,027 at December 31, 2015 and 2014, respectively, were on deposit with government authorities or trustees as required by law. Assets valued at $7,837,572 and $4,372,480 at December 31, 2015 and 2014, respectively, were pledged as collateral for derivatives contracts.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

Not applicable.

F. (1) Sub-prime, Alt-A and other Below-prime Mortgage Related Risk Exposure

Sub-prime mortgages are residential loans to borrowers with weak credit profiles. Alt-A mortgages are residential loans to borrowers who have credit profiles above sub-prime but do not conform to traditional ("prime") mortgage underwriting guidelines. The Company holds investments in certain debt and structured securities that include exposure to mortgage loans with below-prime borrowers. These investments are reported as bonds on page 2 "Assets" of the Company's Annual Statement. These bonds are reported in the Annual Statement at amortized cost, less any valuation adjustments. At December 31, 2015 and 2014, the reported statement value of sub-prime and Alt-A investments was $244,002,409 and $59,914,220 respectively. At December 31, 2015 and 2014, the estimated fair value of sub-prime and Alt-A investments was $239,930,164 and $61,036,975, respectively. The Company has not taken any impairment on these bonds due to credit deterioration in the sub-prime and non-prime mortgage market. To date, the Company has not invested in collateralized debt obligations ("CDOs") or collateralized loan obligations ("CLOs").

NOTES TO FINANCIAL STATEMENTS

(2) Not Applicable

(3) Direct Exposure through other investments

	(1) Actual Cost	(2) Book/Adjusted Carrying Value (excluding interest)	(3) Fair Value	(4) Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 238,693,335	$ 244,002,409	$ 239,930,164	$ -
b. Commercial mortgage backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	$ 238,693,335	$ 244,002,409	$ 239,930,164	$ -

These investments comprise .56 % of the companies invested assets.

(4) Not Applicable

G. (1) Retained asset accounts may be used as a means to settle claims. Guardian uses a third party administrator to manage its retained asset account program.

The balance at the beginning of the year is in account – Deposit Type Contract-Bal. The settled death claims are deposited to account – Deposit Type Contract-Dep. Withdrawals either closing the account or a partial withdrawal are in account – Deposit Contracts-Withdrawals. Interest earned is in account – Deposit Contracts-Invest Earn. The accounts are separated by LOB depending on whether the proceeds are from a Life, Annuity or Group policy. The RAA is reported in Exhibit 7 – Deposit Type Contracts, as a Supplemental Contract without Life Contingencies.

In 2015, Guardian credited an interest rate of 1.5% to the retained asset account. This rate remained the same all year. Guardian does not charge a direct, explicit fee to the retained asset account. Guardian does have an indirect fee as we reduce the gross investment rate earned on the account by 15bps in order to set the credited rate of 1.50%. The 15bps is used to cover the cost of administering these contracts. The retained asset account is not the default method

(2)

Individual

	In Force			
	As of End of Current Year		As of End of Prior Year	
	(a) Number	(b) Balance	(c) Number	(d) Balance
a. Up to and including 12 Months	219	$ 36,983,048	208	$ 43,814,987
b. 13 to 24 Months	187	23,842,849	189	25,161,658
c. 25 to 37 Months	155	19,382,759	138	14,879,700
d. 37 to 48 Months	124	11,463,578	108	8,552,628
e. 49 to 60 Months	92	6,856,180	140	12,709,479
f. Over 60 Months	993	60,729,201	972	53,146,527
g. Total	1,770	$ 159,257,616	1,755	$ 158,264,977

Group

	In Force			
	As of End of Current Year		As of End of Prior Year	
	(a) Number	(b) Balance	(c) Number	(d) Balance
a. Up to and including 12 Months	57	$ 5,254,431	47	$ 3,624,127
b. 13 to 24 Months	33	2,017,411	46	3,364,180
c. 25 to 37 Months	40	2,906,477	44	1,640,512
d. 37 to 48 Months	38	1,186,899	55	3,248,443
e. 49 to 60 Months	44	3,004,880	117	4,067,307
f. Over 60 Months	1,340	38,075,820	1,386	37,582,966
g. Total	1,552	$ 52,445,919	1,695	$ 53,527,535

NOTES TO FINANCIAL STATEMENTS

(3)

	Individual Number	Individual Balance/ Amount	Group Number	Group Balance/Amount
a. Number/Balance of Retained Asset Accounts at the Beginning of the Year	1,755	$ 158,264,977	1,695	$ 53,527,535
b. Number/Amount of Retained Asset Accounts Issued/Added During the Year	219	65,707,625	63	6,686,857
c. Investment Earnings Credited to Retained Asset Accounts During the Year	N/A	2,384,145	N/A	781,844
d. Fees and Other Charges Assessed to Retained Asset Accounts During the Year	N/A	-	N/A	-
e. Number/Amount of Retained Asset Accounts Transferred to State Unclaimed Property funds During the Year	27	958	56	32,696
f. Number/Amount of Retained Asset Accounts Closed/Withdrawn During the Year	177	67,098,173	150	8,517,621
g. Number/Balance of Retained Asset Accounts at the End of the Year (g = a + b + c – d – e –f)	1,770	$ 159,257,616	1,552	$ 52,445,919

H. Not Applicable

22. Events Subsequent

Type I – Recognized Subsequent Events:

Not applicable

Type II – Non-recognized Subsequent Events:

Subsequent events have been considered through 2/28/2016 for the statutory statement issued on 2/28/2016.

The health insurance industry assessment mandated by Patient Protection and affordable Care Act of 2010 was levied on health insurers beginning in 2014 based on a ratio of an insurer's net health insurance premiums written for the previous calendar year compared to the total premiums written by U.S. health insurance industry for that year. The Company will record a liability at 1/1/2016 of $34,903,000 for the estimated fee to be paid no later than September 2016. This amount is also reflected in special surplus. The impact of this assessment on the risk based capital position is 2.70 points. Reporting the ACA assessment as of December 31, 2015 would not have triggered an RBC action level.

		Current Year	Prior Year
a.	Did the reporting entity write A & H insurance premium that is subject to Section 9010 of the federal Affordable Care Act (YES/NO)	YES	
b.	ACA fee assessment payable for the upcoming year	$ 34,903,000	$ 35,312,306
c.	ACA fee assessment paid	35,906,929	26,264,619
d.	Premium written subject to ACA 9010 assessment	1,994,896,611	1,908,773,296
e.	Total Adjusted capital before surplus adjustment	7,358,097,448	6,885,551,932
f.	Total Adjusted Capital after surplus adjustment	7,323,194,448	6,850,239,626
g.	Authorized Control Level after surplus adjustment	647,961,441	653,184,060
h.	Would reporting the ACA assessment as of December 31, 2015, have triggered an RBC action level - (Yes/No)	NO	

The Company's Total Adjusted Capital on December 31, 2015 was $7,358,097,448 and the Authorized Control Level reported on its December 31, 2015 RBC was $647,961,441. After adjusting for $34,903,000 recorded in special surplus that pertains to the estimated 2016 fee the Company's Total Adjusted Capital was $7,323,194,448 and its RBC Authorized Control Level was $647,963,489. An RBC action level would not have been triggered had the fee for 2016 been reported as of December 31, 2015.

The Company plans on transferring 20 Real Estate Joint Ventures with a carrying amount of $229 million as of December 31, 2015 currently reported on the Balance Sheet as Other Invested Assets, to its wholly-owned subsidiary Guardian Investors Services, LLC during the first quarter of 2016. The transfer will be accounted for as a capital contribution.

In January 2016 as part of the terms of its reinsurance agreement with BLICOA, the Company requested that BLICOA pay a partial amount of the Annual Funds Withheld Increase it recorded in 2015. BLICOA paid the Company the agreed upon settlement amount of $65 million in January 2016. The settlement consisted of $33 million of bonds and $32 million of cash.

On January 29, 2016, the Company made a capital contribution of $201 million to FCW, Inc. The funds were used to acquire Avēsis Incorporated, a leading administrator of vision, dental, and hearing programs in both the commercial and government markets.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. The Company has no commutation of Ceded Reinsurance.

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes ( ) No (X)
If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)
If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (X)

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

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

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate $776 million.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? Not Applicable

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance balances during 2015.

C. Commutation of Reinsurance Reflected in Income and Expenses.

Not Applicable

D. Certified Reinsurer Downgraded or Status Subject to Revocation

Not Applicable

NOTES TO FINANCIAL STATEMENTS

E. Not Applicable

F. Not Applicable

G. Not Applicable

24. Retrospectively Rated Contracts & Contracts Subject to Re-determination

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

	1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with rebates	5 Total
Prior Reporting Year					
(1) Medical Loss Ratio Rebates Incurred	$ -	$ -	$ -	$ -	$ -
(2) Medical Loss Ratio Rebates Paid	-	-	-	-	-
(3) Medical Loss Ratio Rebates Unpaid	-	-	-	-	-
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates Unpaid net of reinsurance	XXX	XXX	XXX	XXX	
Current Reporting Year-to-Date					
(7) Medical Loss Ratio Rebates Incurred	$ -	$ -	$ -	$ -	$ -
(8) Medical Loss Ratio Rebates Paid	-	-	-	-	-
(9) Medical Loss Ratio Rebates Unpaid	$ -	$ -	$ -	$ -	$ -
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates Unpaid net of reinsurance	XXX	XXX	XXX	XXX	$ -

E. Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

No

25. Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident & health claims and claim reserves is summarized as follows:

	2015	2014
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance Recoverable at January 1	$ 3,299,904,495	$ 3,094,317,970
Incurred related to:		
Current year	2,288,854,945	2,130,824,258
Prior year	(75,196,055)	(84,059,123)
Total incurred	2,213,658,889	2,046,765,135
Paid related to:		
Current year	1,459,024,150	1,391,861,838
Prior year	479,893,581	449,316,772
Total paid	1,938,917,730	1,841,178,610
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance Recoverable at December 31	$ 3,574,645,656	$ 3,299,904,495

26. Intercompany Pooling Arrangements

Not applicable.

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

Not applicable.

28. Health Care Receivables

A. The Company estimates pharmaceutical rebate receivables based on actual utilization, historical payment trends and other variables through an arrangement with an unaffiliated pharmaceutical benefits management company ("PBM"). The Company confirms in writing the estimated amount of the receivable with the PBM, therefore as presented below, pharmacy rebates as confirmed are assumed to be equal to estimated rebates. The Company reports pharmaceutical rebates receivable as Healthcare Receivables on Page 2, Line 24. Actual rebates collected are applied to the collection periods below, using a first-in first-out methodology. As of December 31, 2015 The Company does not have a health care receivable

1 Date	2 Estimated Pharmacy Rebates as Reported on Financial Statements	3 Pharmacy Rebates as Billed or Otherwise Confirmed	4 Actual Rebates Received Within 90 Days of Billing	5 Actual Rebates Received Within 91 to 180 Days of Billing	6 Actual Rebates Received More Than 180 Days After Billing
12/31/2012	$ 1,996	$ 1,996	$ 1,996	$ -	$ -
09/30/2012	19,867	19,867	19,867	-	-
06/30/2012	68,466	68,466	68,466	-	-
03/31/2012	$ 176,192	$ 176,192	$ 176,192	$ -	$ -

B. Risk Sharing Receivables - None

29. Participating Policies

For the reporting period ended December 31, 2015, premiums under Individual Life participating policies were $3,877,518,239 or 100% of total individual life premiums earned. The company accounts for its policy holder dividends based upon cash and the change in a full year's liability. The company paid dividends in the amount of $824,398,741 to policy holders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserve - Health

Not applicable.

31. Reserves for Life Contracts and Deposit-Type Contracts

(1) The company does not deduct fractional premiums upon the death of the insured. Additionally, it returns any premiums paid beyond the end of the policy month of the death of the insured. Because our reserves are fully continuous, they consider both of these conditions. There are no surrender values that exceed the reserves.

(2) For policies issued on single lives, the company holds additional reserves. These are based on higher expected mortality, and consider the period of time during which the policyholder has to pay the extra premium. For fixed premium survivorship policies, the company bases values and reserves on age rating. That is, they consider the substandard insured as if he were standard at a higher age.

(3) As of December 31, 2015, the Company had $13,859,084,960 of direct insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. The reserves to cover the above insurance totaled $36,544,836 at December 31, 2015, and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest has been determined by formula as described in the instructions.

The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions

The Tabular Cost has been determined by formula as described in the instructions

(5) For determination of Tabular Interest on funds not involving life for each valuation rate of interest, Tabular Interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation. The total amount of such products is entered under Exhibit 7, line 3.

NOTES TO FINANCIAL STATEMENTS

(6) As of December 31, 2015, the company held Contingency reserves of $10,000,000 to cover possible movements in reserves in anticipation of converting from the existing traditional life valuation system to a new valuation system.

			ORDINARY				GROUP	
Item	Total	Industrial Life	Life Ins.	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Misc. Contingency Reserve	$10,000,000		$10,000,000					
Total	$10,000,000		$10,000,000					

32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit Liabilities

	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Nonguaranteed	(4) Total	(5) % of Total
A. Subject to discretionary withdrawal:					
(1) With market value adjustment	$ 9,742,495			$ 9,742,495	1.4%
(2) At book value less current surrender charge of 5% or more	67,805,895			67,805,895	10.0%
(3) At fair value					
(4) Total with market value adjustment or at fair value (Total of through 3)	77,548,391			77,548,391	11.5%
(5) At book value without adjustment (minimal or no charge or adjustment)	551,693,265			551,693,265	81.4%
B. Not subject to discretionary withdrawal	47,913,252			47,913,252	7.1%
C. Total (gross: direct + assumed)	677,154,908			677,154,908	100%
D. Reinsurance ceded					
E. Total (net)* (C) - (D)	$ 677,154,908			$ 677,154,908	

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

F. Life & Accident & Health Annual Statement:	Amount
1. Exhibit 5, Annuities Section, Total (net)	$ 246,935,650
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	23,467,337
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	406,751,921
4. Subtotal	$ 677,154,908
Separate Accounts Annual Statement:	-
5. Exhibit 3, Line 0299999, Column 2	-
6. Exhibit 3, Line 0399999, Column 2	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	-
12. Combined Total	$ 677,154,908

33. Premium and Annuity Considerations Deferred and Uncollected

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

	Type	(1) Gross	(2) Net of Loading
(1)	Industrial	-	-
(2)	Ordinary new business	$ 65,886,846	$ 65,514,234
(3)	Ordinary renewal	635,922,206	557,288,387
(4)	Credit Life	-	-
(5)	Group Life	162,023,466	328,311,640
(6)	Group Annuity	-	-
(7)	Totals	$ 863,832,518	$ 951,114,261

NOTES TO FINANCIAL STATEMENTS

34. Separate Accounts

Not applicable.

35. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2015 and December 31, 2014 were $80,124,746 and $71,746,161 respectively.

The Company incurred $51,805,575 and paid $43,427,000 of claims adjustment expenses in the current year, of which $12,554,784 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New York

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/19/2015

3.4 By what department or departments?
New York State Department of Financial Services .....

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

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

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Park Avenue Institutional Advisers LLC	New York, NY	NO	NO	NO	YES
Park Avenue Securities LLC	New York, NY	NO	NO	NO	YES
RS Investment Management Co. LLC	San Francisco, CA	NO	NO	NO	YES
RS Funds Distributor LLC	San Francisco, CA	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Pricewaterhouse Coopers LLP, PricewatherhouseCooper Center,300 Madison Ave, New York, NY 10017

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Michael Slipowitz, SVP, Corporate Chief Actuary, 7 Hanover Square, New York, N.Y. 10004-4025, The Guardian Life Insurance Company of America

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

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

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 884,454,354

12.2 If, yes provide explanation:

The Company owns securities of real estate holding companies. The company also owns subsidiaries that own real estate. .....

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

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

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

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

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

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 4,939
- 22.22 Amount paid as expenses ..... $ 832,017
- 22.23 Other amounts paid ..... $

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 3,915,457
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 7,837,572
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 67,311,341

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	270 Park Avenue, Floor 41, New York, NY 10017

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

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

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

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

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

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

1 Central Registration Depository Number(s)	2 Name	3 Address

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
700159-57-7	RS HIGH YIELD FUND CLASS C	12,194,827
74972H-13-5	RS GLOBAL GROWTH FUND CLASS Y	11,403,445
74972H-14-3	RS GLOBAL GROWTH FUND CLASS K	5,257,552
74972H-15-0	RS GLOBAL GROWTH FUND CLASS C	5,190,409
74972H-16-8	RS GLOBAL GROWTH FUND CLASS A	8,903,635
74972H-24-2	RS STRATEGIC INCOME BOND FUND CLASS Y	2,379,114
74972H-25-9	RS STRATEGIC INCOME BOND FUND CLASS K	2,334,601
74972H-26-7	RS STRATEGIC INCOME BOND FUND CLASS C	2,307,255
74972H-27-5	RS STRATEGIC INCOME BOND FUND CLASS A	26,890,663
74972H-41-6	RS EMERGING MARKETS FUND CLASS Y	7,045,991
74972H-63-0	RS INVESTORS FUND CLASS Y	37,648,499
74972K-10-4	RS GREATER CHINA FUND CLASS A	9,007,922
74972K-20-3	RS GREATER CHINA FUND CLASS C	4,144,415
74972K-30-2	RS GREATER CHINA FUND CLASS K	4,184,217
74972K-40-1	RS GREATER CHINA FUND CLASS Y	4,589,683
74972K-42-7	RS FOCUSED GROWTH OPPORTUNITY CLASS Y	11,784,000
74972K-43-5	RS FOCUSED GROWH OPPORTUNITY CLASS C	1,948,000
74972K-44-3	RS FOCUSED GROWTH OPPORTUNITY CLASS A	5,880,000
74972K-45-0	RS FOCUSED OPPORTUNITY CLASS Y	5,646,000
74972K-46-8	RS FOCUSED OPPORTUNITY CLASS C	933,000
74972K-47-6	RS FOCUSED OPPORTUNITY FUND CLASS A	2,817,000
74972K-48-4	RS EMERGING MARKET SMALL CAP FUND CL Y	17,045,000
74972K-49-2	RS EMERGING MARKET SMALL CAP FUND CL C	2,390,000
74972K-51-8	RS EMERGING MARKET SMALL CAP FUND CL A	4,845,000
74972K-58-3	RS HIGH YIELD FUND CLASS K	14,740,612
74972K-62-5	RS HIGH YIELD FUND CLASS A	7,230,139
29.2999 - Total		218,740,979

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
RS HIGH YIELD FUND	CITGO Petroleum Corp.	720,000	12/31/2015
RS HIGH YIELD FUND	DPL, Inc.	665,000	12/31/2015
RS HIGH YIELD FUND	The Neiman Marcus Group, Inc.	654,660	12/31/2015
RS HIGH YIELD FUND	Kindred Healthcare, Inc.	654,500	12/31/2015
RS HIGH YIELD FUND	Calumet Specialty Products Partners LP	637,500	12/31/2015
RS Global Fund	Microsoft Corp.	1,342,450	12/31/2015
RS Global Fund	Apple, Inc.	1,090,073	12/31/2015
RS Global Fund	Dr. Pepper Snapple Group, Inc.	1,010,754	12/31/2015
RS Global Fund	McDonald's Corp.	991,785	12/31/2015
RS Global Fund	Johnson & Johnson	985,290	12/31/2015
RS Strategic Income Fund	U.S. Treasury Bonds	2,989,101	12/31/2015
RS Strategic Income Fund	Sinopec Group Overseas Development Ltd.	1,494,627	12/31/2015
RS Strategic Income Fund	AT&T, Inc.	1,094,316	12/31/2015
RS Strategic Income Fund	Republic of Panama	1,085,000	12/31/2015
RS Strategic Income Fund	Morgan Stanley	1,064,353	12/31/2015
RS Emerging Markets Fund	Samsung Electronics Co. Ltd.	9,110,742	12/31/2015
RS Emerging Markets Fund	Taiwan Semiconductor Manufacturing Co. Ltd.	8,291,961	12/31/2015
RS Emerging Markets Fund	Tencent Holdings Ltd.	7,966,068	12/31/2015
RS Emerging Markets Fund	China Mobile Ltd.	5,935,790	12/31/2015
RS Emerging Markets Fund	China Construction Bank Corp., H shares	5,570,320	12/31/2015
RS Investors Fund	Alphabet, Inc., Class A	11,189,340	12/31/2015
RS Investors Fund	Allergan PLC	4,644,688	12/31/2015
RS Investors Fund	Iron Mountain, Inc.	6,246,630	12/31/2015
RS Investors Fund	Equity Commonwealth	7,315,451	12/31/2015
RS Investors Fund	FNF Group	4,366,340	12/31/2015
RS China Fund	Tencent Holdings Ltd.	2,485,114	12/31/2015
RS China Fund	China Mobile Ltd.	1,823,488	12/31/2015
RS China Fund	Alibaba Group Holding Ltd., ADR	1,456,358	12/31/2015
RS China Fund	China Construction Bank Corp., H shares	1,174,658	12/31/2015
RS China Fund	iShares MSCI China ETF	1,160,521	12/31/2015
RS Growth Fund	Alphabet, Inc., Class C	12,863,775	12/31/2015
RS Growth Fund	Celgene Corp.	12,513,723	12/31/2015
RS Growth Fund	Facebook, Inc., Class A	12,297,550	12/31/2015
RS Growth Fund	Gilead Sciences, Inc.	11,978,872	12/31/2015
RS Growth Fund	Amazon.com, Inc.	11,726,691	12/31/2015
RS Emerging Markets Small Cap Fund	Ennoconn Corp.	473,224	12/31/2015
RS Emerging Markets Small Cap Fund	Nexteer Automotive Group Ltd.	469,782	12/31/2015
RS Emerging Markets Small Cap Fund	Shenzhen International Holdings Ltd.	461,576	12/31/2015
RS Emerging Markets Small Cap Fund	Shenzhou International Group Holdings Ltd.	458,462	12/31/2015
RS Emerging Markets Small Cap Fund	Silergy Corp.	450,417	12/31/2015

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	32,539,912,516	33,205,044,699	665,132,183
30.2 Preferred stocks	166,835,343	171,934,768	5,099,425
30.3 Totals	32,706,747,859	33,376,979,467	670,231,608

30.4 Describe the sources or methods utilized in determining the fair values:
Prices are determined by various external pricing services or third party broker quotes

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

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

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Broker prices are used in a small number of instances for the pricing of certain securities such as convertibles and private placements.

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

32.2 If no, list exceptions:
See attached

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 147,200,000

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

1 Name	2 Amount Paid

34.1 Amount of payments for legal expenses, if any? ..... $ 15,100,000

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 800,000

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

1 Name	2 Amount Paid
American Council of Life Insurers	861,909

GI # 12.11 attachment

AGREE LIMITED PARTNERSHIP
ALEXANDRIA REAL ESTATE
AMERICAN ASSETS TRUST, LP
AMERICAN TOWER CORP
APARTMENT INVT & MGMT CO
AVALON BAY COMMUNITIES INC
BIOMED REALTY LP
BOSTON PROPERTIES INC
BRANDYWINE OPER PARTNERS
BRIXMOR OPERATING PART
CBRE GROUP INC
CLARION LION PROPERTIES FUND HOLDINGS
CTR PARTNERSHIP/CARETRST
DDR CORP
DEASIL LAND PARTNERS LLC
DIGITAL REALTY TRUST LP
DUKE REALTY LP
EDENS INVESTMENT LTD PARTNERSHIP
EQUITY COMMONWEALTH
EQUITY RESIDENTIAL
ESSEX PROPERTY TRUST INC.
FEDERAL REALTY INVS TRST
GENERAL GROWTH PROPERTIES
HCP INC
HOSPITALITY PROPERTIES T
HOST HOTELS & RESORTS INC
ICRE REIT HOLDINGS
JAMES CAMPBELL COMPANY LLC
KILROY REALTY LP
KIMCO REALTY CORP
KITE REALTY GROUP L.P.
LIBERTY LIVING PROPERTIES LTD.
LIBERTY PROPERTY LP
MACERICH CO/THE
MERCURY LAND PARTNERS
MID - AMERICA APARTMENTS, L.P.
NATIONAL RETAIL PROP INC
PEBBLEBROOK HOTEL TRUST
PLUM CREEK TIMBER CO INC
PRIME PROPERTY FUND LLC
PROLOGIS LP
PUBLIC STORAGE INC.
REALTY INCOME CORP
RETAIL OPPORTUNITY IN
RETAIL PROPERTIES OF AMERICA INC
RREEF AMERICAN REIT II, INC
SABRA HEALTH/CAPTL CORP
SHURGARD LUXEMBOURG SARL
SIMON PROPERTY GROUP INC.
SL GREEN REALTY CORP
STAG INDUSTRIAL OPERATING PARTNERSHIP
STARWOOD PROPERTY TRUST
STORE CAPITAL CORPORATION
TANGER PROPERTIES L.P.
TERRENO REALTY LLC
VENTAS INC
VICINITY CENTRES
VORNADO REALTY TRUST
WEINGARTEN REALTY INVEST
WELLTOWER INC
WERELDHAVE NV
WEYERHAEUSER

GI # 32.2 attachment

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Bonds Not Filed with the SVO **EXHIBIT A** **Page 1**
As of December 31, 2015

CUSIP	Description	Interest	Maturity
01885@AB2	ALLIANCE RESOURCE OPERATING PARTNERS L.P	6.72	6/26/2018
101388AA4	BOTTOMLINE TECHNOLOGIES INC. C.S.B.	1.50	12/1/2017
126349AC3	CSG SYSTEMS INTL INC. S.C.N.	3.00	3/1/2017
12680@AG5	CABELA'S INCORPORATED	3.82	12/2/2022
12680@AJ9	CABELA'S INCORPORATED	4.11	12/3/2025
29364@107	ENTERGY UTILITY HOLDING COMPANY	7.50	1/1/2036
55280MAA4	MAS GEORGIA LFG, LLC	5.00	12/1/2035
553799AE7	MU FINANCE PLC	3.79	6/26/2027
58526#BD0	MEIJER, INC SERIES C 1	8.03	1/1/2016
58526#BH1	MEIJER, INC SERIES C 2	8.03	1/1/2016
58526#BM0	MEIJER, INC SERIES C 3	8.03	1/1/2016
587200AK2	MENTOR GRAPHICS CORP C.S.D.	4.00	4/1/2031
58940*AA9	MERCURY LAND PARTNERS CORPORATE	8.00	9/4/2030
62927#AF3	NFL VENTURES LP	3.48	4/15/2031
62927#AG1	NFL VENTURES LP	3.57	4/15/2032
655663E@7	NORDSON CORPORATION	2.89	7/28/2025
70509@AA5	PEBBLEBROOK HOTEL TRUST	4.70	12/1/2023
70509@AB3	PEBBLEBROOK HOTEL TRUST	4.93	12/1/2025
874054AD1	TAKE-TWO INTERACTIVE SOFTWARE INC C.S.N	1.00	7/1/2018
879360C*4	TELEDYNE TECHNOLOGIES INCORPORATED	3.28	11/5/2022
88150*AA1	TERRENO REALTY LLC	4.23	9/1/2022
895945D#7	TRICAN WELL SERVICE LTD	5.90	4/28/2021
90226#AA3	2014 REPLACEMENT POWER STATUTORY TRUST (	3.85	5/31/2029
92240MBC1	VECTOR GROUP LTD C.B.	1.75	4/15/2020
96928#AH6	WILLIAM BLAIR & COMPANY SERIES 2006-A	6.13	1/15/2032
BS0402153	AMERICAN ASSETS TRUST, LP	4.50	4/2/2025
D3141#AB2	HAUS CRAMER HOLDING KG	6.33	5/10/2016
D3141#AC0	HAUS CRAMER HOLDING KG	4.38	5/8/2023
G9850@AG8	YORKSHIRE WATER SERVICES	5.07	1/5/2022
GF0527150	DYSON FINANCE LIMITED	2.77	5/27/2025
GF1008150	CSL FINANCE PTY LIMITED	0.96	10/8/2025
GF1008515	BEAR SWAMP FINANCE	4.89	9/30/2025
N9061#AC2	VTTI MLP B.V.	4.97	12/15/2027
Q3261#AP1	DOWNER GROUP	4.57	7/8/2025
Q6518#AA8	NSW PORTS FINANCE CO PTY LIMITED	3.34	4/29/2025
Q6518#AB6	NSW PORTS FINANCE CO PTY LIMITED	3.44	4/29/2027
Q9193@AH1	TRANSPACIFIC INDUSTRIES GROUP LTD	8.54	12/17/2017
TD0730151	CHICAGO BRIDGE & IRON COMPANY (DELAWARE)	4.53	7/30/2025
TD1215152	VTTI MLP B.V.	4.87	12/15/2025
TD1215517	VTTI MLP B.V.	4.53	12/15/2022
TO0730157	CLARION PROPERTIES FUND HLDGS, LP	3.71	7/30/2027
TP0625156	SHURGARD LUXEMBOURG SARL PRIV PLACE	2.77	6/25/2027
TP0730519	CLARION PROPERTIES FUND HLDGS, LP	3.61	7/30/2025

TOTAL ISSUES: **43**

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Preferred Stocks Not Filed with the SVO
As of December 31, 2015

EXHIBIT A

CUSIP	Description	Interest
35906A207	FRONTIER COMM MAND PFRD 06/29/18	11.13
EMONEY127	EMONEY PREFER STK	0.00
	TOTAL ISSUES:	**2**

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

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

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,020,633,582	1,918,426,573
2.2	Premium Denominator	7,337,708,952	7,000,000,013
2.3	Premium Ratio (2.1/2.2)	0.275	0.274
2.4	Reserve Numerator	543,274,065	499,900,832
2.5	Reserve Denominator	36,957,268,067	34,831,920,384
2.6	Reserve Ratio (2.4/2.5)	0.015	0.014

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 3,231,241
4.22 Received $ 304,133,632

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

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $
7.12 Stock $

GENERAL INTERROGATORIES

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

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

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	(14,509)		(14,509)
8.32	Paid claims	2,261,649		2,261,649
8.33	Claim liability and reserve (beginning of year)	9,334,827		9,334,827
8.34	Claim liability and reserve (end of year)	7,298,807		7,298,807
8.35	Incurred claims	225,629		225,629

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

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

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ (14,509)

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

13.1 Direct Premium Written ..... $ 3,760,690,144

13.2 Total Incurred Claims ..... $ 693,439,117

13.3 Number of Covered Lives 678,917

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

FIVE-YEAR HISTORICAL DATA

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

		1 2015	2 2014	3 2013	4 2012	5 2011
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	196,006,313	191,175,664	185,345,325	177,486,182	170,601,290
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	140,090,486	128,259,861	116,927,888	106,042,619	97,081,566
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	219,374,574	199,623,255	180,787,142	160,460,257	135,542,845
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	555,471,373	519,058,780	483,060,355	443,989,058	403,225,701
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	11,679,401	12,055,217	13,744,701	13,236,192	12,635,694
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	20,530,271	20,005,557	19,753,848	17,594,554	17,484,438
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	34,084,595	34,727,487	34,909,511	34,400,221	26,881,646
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	66,294,266	66,788,261	68,408,059	65,230,967	57,001,778
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,640,838,761	3,546,057,844	3,466,573,882	3,359,008,169	3,201,296,777
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	19,456,986	19,031,966	24,227,620	20,724,898	21,572,458
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	505,047,129	463,748,870	426,162,007	382,914,938	329,744,495
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	2,719,631,193	2,540,042,666	2,384,918,904	2,242,223,274	2,316,703,006
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	446,702,326	425,148,152	399,100,371	1,109,116	2,135,113
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	231	(6,814)	2,081	695	2,439
20.	Total	7,331,676,626	6,994,022,683	6,700,984,864	6,005,981,089	5,871,454,288
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	48,120,890,404	45,297,378,336	42,065,979,357	37,530,716,596	35,130,032,754
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	42,031,219,911	39,605,810,243	37,054,094,152	32,790,602,306	30,557,390,423
23.	Aggregate life reserves (Page 3, Line 1)	33,557,190,483	31,634,030,360	29,690,243,624	27,784,969,029	25,922,435,008
24.	Aggregate A & H reserves (Page 3, Line 2)	3,498,827,761	3,249,363,822	3,023,747,586	883,474,315	845,485,646
25.	Deposit-type contract funds (Page 3, Line 3)	406,751,921	401,466,261	389,553,993	384,722,794	380,253,762
26.	Asset valuation reserve (Page 3, Line 24.01)	798,261,446	754,174,395	685,785,496	607,718,884	489,384,632
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	6,089,670,493	5,691,568,093	5,011,885,205	4,752,013,475	4,572,642,330
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,585,843,185	2,561,835,712	2,126,844,446	2,040,746,116	1,888,087,867
	Risk-Based Capital Analysis					
30.	Total adjusted capital	7,358,097,448	6,885,551,932	6,132,983,578	5,803,968,751	5,502,274,274
31.	Authorized control level risk - based capital	647,961,441	653,041,525	614,239,166	616,171,426	566,151,411
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	73.5	73.0	72.6	71.0	69.8
33.	Stocks (Lines 2.1 and 2.2)	3.8	4.1	4.4	5.6	6.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	7.8	7.5	7.5	8.7	9.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.0	0.4	0.4	0.4	0.5
36.	Cash, cash equivalents and short-term investments (Line 5)	1.8	1.9	1.7	0.8	0.7
37.	Contract loans (Line 6)	7.7	8.0	8.2	8.5	8.7
38.	Derivatives (Page 2, Line 7)	0.0	0.0	0.0	0.0	0.0
39.	Other invested assets (Line 8)	4.4	5.2	5.2	5.0	4.6
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)		0.1			
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2015	2 2014	3 2013	4 2012	5 2011
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	14,124,961				
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	972,555,486	1,012,372,876	1,022,049,719	1,008,386,508	885,129,550
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	653,993,741	729,622,943	654,973,107	535,521,360	441,938,634
50.	Total of above Lines 44 to 49	1,640,674,188	1,741,995,819	1,677,022,826	1,543,907,868	1,327,068,184
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	305,079,567	359,567,803	453,731,915	868,116,346	898,977,328
53.	Total admitted assets (Page 2, Line 28, Col. 3)	48,120,890,404	45,297,378,336	42,065,979,357	37,530,716,596	35,130,032,754
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,984,669,258	2,145,842,131	1,765,427,289	1,728,419,662	1,714,572,905
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(65,002,902)	76,802,656	65,955,097	28,976,030	(9,671,482)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	30,812,750	(224,124,575)	(15,120,531)	48,263,774	(90,001,260)
57.	Total of above Lines 54, 55 and 56	1,950,479,106	1,998,520,212	1,816,261,854	1,805,659,467	1,614,900,163
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,122,208,264	2,021,532,580	1,846,900,257	1,814,557,186	1,798,508,769
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	1,982,952,153	1,835,322,102	1,818,533,455	1,522,389,465	1,612,793,769
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	1,918,295,640	1,939,113,056	1,915,104,938	1,806,970,974	1,652,887,357
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	209,063,266	225,616,236	2,127,162,328	38,499,336	(20,593,174)
62.	Dividends to policyholders (Line 30, Col. 1)	826,079,814	778,226,666	770,371,635	791,665,969	783,788,072
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	23.8	24.0	25.0	22.2	22.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.0	4.0	4.3	4.6	5.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	71.0	70.0	143.1	70.2	72.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.5	0.5	0.5	0.7	0.8
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	31.9	31.5	33.1	29.0	27.8
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	1,226,486,229	1,143,790,728	1,058,855,000	1,033,193,336	1,023,823,207
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	1,375,456,193	1,289,838,529	1,221,424,378	1,173,360,735	1,177,701,932
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	1,998,222,211	1,866,468,121	1,771,084,461	31,617,990	42,234,134
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	1,924,448,302	1,804,479,443	34,716,100	51,176,199	4,004,519
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	292,499,230	322,250,266	103,507,629	113,928,011	47,945,499
74.	Ordinary - individual annuities (Col. 4)	2,565,834	2,170,699	4,571,819	(1,034,845)	5,744,357
75.	Ordinary-supplementary contracts (Col. 5)	10,530,331	10,964,757	10,171,422	9,415,852	12,286,685
76.	Credit life (Col. 6)					109
77.	Group life (Col. 7)	49,879,607	35,284,238	40,067,035	41,677,450	25,107,065
78.	Group annuities (Col. 8)	11,119,254	95,457,833	(36,756,052)	(21,772,411)	(6,552,151)
79.	A & H-group (Col. 9)	106,155,297	132,009,717	94,165,145	68,668,588	134,511,372
80.	A & H-credit (Col. 10)		(1,413)	55,922	(44,810)	(1,394,072)
81.	A & H-other (Col. 11)	25,561,913	37,583,940	1,451,729	13,404,468	(15,083,481)
82.	Aggregate of all other lines of business (Col. 12)	(256,425)	(696,541)	2,347,491	79,387	2,959,419
83.	Total (Col. 1)	498,055,040	635,023,497	219,582,139	224,321,689	205,524,803

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

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2015 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2015

NAIC Group Code 0429 — NAIC Company Code 64246

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,111,749,538		489,167,045		3,600,916,583
2. Annuity considerations	18,239,762				18,239,762
3. Deposit-type contract funds	411,731	XXX		XXX	411,731
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,130,401,032		489,167,045		3,619,568,076
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	24,821,740				24,821,740
6.2 Applied to pay renewal premiums	168,158,706				168,158,706
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	584,723,218				584,723,218
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	777,703,664				777,703,664
Annuities:					
7.1 Paid in cash or left on deposit	270,980				270,980
7.2 Applied to provide paid-up annuities	1,199,250				1,199,250
7.3 Other	639,634				639,634
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,109,864				2,109,864
8. Grand Totals (Lines 6.5 plus 7.4)	779,813,528				779,813,528
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	714,442,070		310,449,460		1,024,891,530
10. Matured endowments	1,619,077				1,619,077
11. Annuity benefits	3,355,871		3,934,050		7,289,921
12. Surrender values and withdrawals for life contracts	1,116,355,633				1,116,355,633
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	1,835,772,651		314,383,510		2,150,156,162
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	633	73,634,018			832	103,965,781			1,465	177,599,799
17. Incurred during current year	4,496	718,424,854			7,728	327,101,524			12,224	1,045,526,378
Settled during current year:										
18.1 By payment in full	4,339	716,061,147			7,361	310,449,460			11,700	1,026,510,607
18.2 By payment on compromised claims										
18.3 Totals paid	4,339	716,061,147			7,361	310,449,460			11,700	1,026,510,607
18.4 Reduction by compromise	1	2,006							1	2,006
18.5 Amount rejected					442	15,194,262			442	15,194,262
18.6 Total settlements	4,340	716,063,153			7,803	325,643,722			12,143	1,041,706,875
19. Unpaid Dec. 31, current year (16+17-18.6)	789	75,995,719			757	105,423,583			1,546	181,419,302
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	708,139	314,399,079,734		(a)	42,682	199,394,598,000			750,821	513,793,677,734
21. Issued during year	43,386	32,053,310,154			6,780	34,084,595,000			50,166	66,137,905,154
22. Other changes to in force (Net)	(34,461)	(14,859,788,065)			(5,234)	(14,312,464,000)			(39,695)	(29,172,252,065)
23. In force December 31 of current year	717,064	331,592,601,823		(a)	44,228	219,166,729,000			761,292	550,759,330,823

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	2,714,275,183	2,726,904,091		1,724,895,793	1,842,411,552
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)	828	1,012			(190)
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	174,667,945	175,400,764	1,639,697	213,330,489	290,635,715
25.2 Guaranteed renewable (b)	754,776	755,927	367	3,527,042	772,047
25.3 Non-renewable for stated reasons only (b)	13,522,314	13,506,012	955,168	3,995,956	4,616,941
25.4 Other accident only					
25.5 All other (b)	4,751,669	4,607,053		2,322,389	2,533,877
25.6 Totals (sum of Lines 25.1 to 25.5)	193,696,704	194,269,755	2,595,233	223,175,877	298,558,580
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	2,907,972,715	2,921,174,859	2,595,233	1,948,071,669	2,140,969,941

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			1,122,532	319,435,525			43,648	2,603,980	199,623,255	519,058,780
2.	Issued during year			43,371	32,209,671			6,780	413,814	34,084,595	66,294,266
3.	Reinsurance assumed			4,929	42,145			918	2,823	207,845	249,990
4.	Revived during year			13,122	235,830						235,830
5.	Increased during year (net)			119	775,582			(1,650)	30,592	7,595,874	8,371,456
6.	Subtotals, Lines 2 to 5			61,541	33,263,228			6,048	447,229	41,888,314	75,151,542
7.	Additions by dividends during year	XXX		XXX	1,137,217	XXX		XXX	XXX		1,137,217
8.	Aggregate write-ins for increases				11,703,968						11,703,968
9.	Totals (Lines 1 and 6 to 8)			1,184,073	365,539,938			49,696	3,051,209	241,511,569	607,051,506
	Deductions during year:										
10.	Death			5,495	724,937			XXX	7,361	305,234	1,030,171
11.	Maturity			56	2,417			XXX			2,417
12.	Disability							XXX			
13.	Expiry			4,355	1,317,063						1,317,063
14.	Surrender			14,632	6,103,645						6,103,645
15.	Lapse			22,350	7,101,760			4,550	290,554	21,831,761	28,933,521
16.	Conversion			1,299	1,879,927			XXX	XXX	XXX	1,879,927
17.	Decreased (net)										
18.	Reinsurance										
19.	Aggregate write-ins for decreases			162,800	12,313,389						12,313,389
20.	Totals (Lines 10 to 19)			210,987	29,443,139			4,550	297,915	22,136,995	51,580,134
21.	In force end of year (Line 9 minus Line 20)			973,086	336,096,799			45,146	2,753,294	219,374,574	555,471,373
22.	Reinsurance ceded end of year	XXX		XXX	139,000,438	XXX		XXX	XXX	156,784	139,157,222
23.	Line 21 minus Line 22	XXX		XXX	197,096,361	XXX	(b)	XXX	XXX	219,217,789	416,314,150
	DETAILS OF WRITE-INS										
0801.	Dividend term additions during year				11,703,968						11,703,968
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)				11,703,968						11,703,968
1901.	Recaptures			162,800	301,353						301,353
1902.	Term additions expire				12,012,036						12,012,036
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			162,800	12,313,389						12,313,389

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	21,192,024
25.	Other paid-up insurance			38,338	10,903,224
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing			1	81
28.	Term policies - other	18,518	19,166,950	401,139	126,442,195
29.	Other term insurance - decreasing	XXX		XXX	351,178
30.	Other term insurance	XXX	1,363,321	XXX	784,489
31.	Totals (Lines 27 to 30)	18,518	20,530,271	401,140	127,577,943
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	11,321,929
33.	Totals, extended term insurance	XXX	XXX	8,662	1,190,614
34.	Totals, whole life and endowment	24,853	11,679,401	563,284	196,006,313
35.	Totals (Lines 31 to 34)	43,371	32,209,671	973,086	336,096,799

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		32,209,671	4,570,122	331,526,676
38.	Credit Life (Group and Individual)				
39.	Group	360	34,084,235	208,205	219,166,369
40.	Totals (Lines 36 to 39)	360	66,293,906	4,778,327	550,693,045

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	2,750,230	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			2,837	208,205

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	1,052,102

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 For family policies the term insurance on the wifes life, while the insured is alive, is taken at 25% of the permanent insurance of the insureds life, which assumes that on average the insured and his wife are the same age; after the insureds death the exact amount of term insurance on the wifes life is included; the term on the childrens lives is not included in the exhibit; wifes and spouses level term rider and childs rider the exact amount issued are included; for the wife and spouse income rider equivalent amounts are used.

47.2 For term insurance on spouses and children, the coverages are level amounts so the amounts issued are included above.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certifi-cates	8 Amount of Insurance (a)
	Disability Provisions								
48.	Waiver of Premium			437,716	178,052,457			2,750,457	219,166,369
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	437,716	(b) 178,052,457		(b)	2,750,457	(b) 219,166,369

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	612	2,535		1,695
2.	Issued during year	10	266		63
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	622	2,801		1,758
	Deductions during year:				
6.	Decreased (net)	72	293		206
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	72	293		206
9.	In force end of year	550	2,508		1,552
10.	Amount on deposit		(a) 215,996,361		(a) 52,445,919
11.	Income now payable	411	17,000		
12.	Amount of income payable	(a) 3,342,733	(a) 6,361,572	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	117	1,768	33	776
2.	Issued during year		74		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	117	1,842	33	776
	Deductions during year:				
6.	Decreased (net)	7	171	4	127
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	7	171	4	127
9.	In force end of year	110	1,671	29	649
	Income now payable:				
10.	Amount of income payable	(a) 662,111	XXX	XXX	(a) 1,778,091
	Deferred fully paid:				
11.	Account balance	XXX	(a) 52,528,246	XXX	(a) 6,645,782
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 168,283,097	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	5,023,918	2,607,074,318			289,537	439,102,825
2.	Issued during year	880,132	402,211,453			470	1,045,547
3.	Reinsurance assumed					196,537	309,152,122
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	5,904,050	XXX		XXX	486,544	XXX
	Deductions during year:						
6.	Conversions	199	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	528,365	XXX		XXX	190,589	XXX
8.	Reinsurance ceded		XXX		XXX	470	XXX
9.	Totals (Lines 6 to 8)	528,564	XXX		XXX	191,059	XXX
10.	In force end of year	5,375,486	(a) 2,818,053,084		(a)	295,485	(a) 455,691,506

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	120	16,080
2.	Issued during year		42
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	120	16,122
	Deductions During Year:		
6.	Decreased (net)	3	915
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	3	915
9.	In force end of year	117	15,207
10.	Amount of account balance	(a) 27,613,384	(a) 104,334,290

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	412,418,358
2.	Current year's realized pre-tax capital gains/(losses) of $ 98,109,998 transferred into the reserve net of taxes of $ 34,338,499	63,771,500
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	476,189,858
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	103,032,965
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	373,156,892

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2015	85,170,209	17,862,757		103,032,965
2.	2016	71,041,215	20,843,460		91,884,676
3.	2017	51,697,340	15,889,927		67,587,268
4.	2018	34,425,790	11,239,902		45,665,692
5.	2019	22,114,247	6,441,889		28,556,135
6.	2020	15,922,924	1,431,445		17,354,370
7.	2021	12,858,098	(977,963)		11,880,136
8.	2022	10,550,278	(692,458)		9,857,819
9.	2023	9,620,449	(391,155)		9,229,293
10.	2024	9,168,131	(53,067)		9,115,064
11.	2025	8,343,670	268,855		8,612,524
12.	2026	7,203,802	364,539		7,568,341
13.	2027	5,997,479	273,539		6,271,018
14.	2028	5,764,598	141,199		5,905,797
15.	2029	6,085,693	13,218		6,098,911
16.	2030	6,618,737	(91,517)		6,527,220
17.	2031	6,717,993	(220,482)		6,497,511
18.	2032	6,982,414	(297,201)		6,685,213
19.	2033	6,675,529	(394,619)		6,280,909
20.	2034	6,165,740	(500,447)		5,665,293
21.	2035	5,720,414	(582,121)		5,138,293
22.	2036	5,225,281	(677,427)		4,547,853
23.	2037	4,379,362	(750,351)		3,629,011
24.	2038	3,455,035	(814,435)		2,640,600
25.	2039	2,299,160	(913,461)		1,385,699
26.	2040	1,295,839	(974,093)		321,746
27.	2041	539,209	(940,671)		(401,462)
28.	2042	73,900	(748,697)		(674,797)
29.	2043	178,667	(537,526)		(358,860)
30.	2044	127,159	(326,355)		(199,196)
31.	2045 and Later		(115,184)		(115,184)
32.	Total (Lines 1 to 31)	412,418,358	63,771,500		476,189,858

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	285,094,754	29,164,310	314,259,064	121,852,753	318,062,578	439,915,331	754,174,395
2. Realized capital gains/(losses) net of taxes - General Account	(8,547,071)		(8,547,071)	(2,141,214)	57,737,195	55,595,981	47,048,910
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(422,334)		(422,334)	(18,157,238)	41,415,792	23,258,554	22,836,220
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	67,486,069	7,369,657	74,855,727		341,511	341,511	75,197,238
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	343,611,418	36,533,967	380,145,386	101,554,301	417,557,076	519,111,377	899,256,763
9. Maximum reserve	301,450,962	32,694,112	334,145,074	120,640,614	343,475,758	464,116,372	798,261,446
10. Reserve objective	206,902,513	25,195,246	232,097,760	120,640,614	343,188,410	463,829,024	695,926,783
11. 20% of (Line 10 - Line 8)	(27,341,781)	(2,267,744)	(29,609,525)	3,817,263	(14,873,733)	(11,056,471)	(40,665,996)
12. Balance before transfers (Lines 8 + 11)	316,269,637	34,266,223	350,535,860	105,371,564	402,683,342	508,054,906	858,590,767
13. Transfers				15,269,050	(15,269,050)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(14,818,675)	(1,572,111)	(16,390,786)		(43,938,535)	(43,938,535)	(60,329,321)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	301,450,962	32,694,112	334,145,074	120,640,614	343,475,757	464,116,371	798,261,446

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,644,484,914	XXX	XXX	1,644,484,914	0.0000		0.0000		0.0000	
2.	1	Highest Quality	14,505,328,603	XXX	XXX	14,505,328,603	0.0004	5,802,131	0.0023	33,362,256	0.0030	43,515,986
3.	2	High Quality	13,531,078,072	XXX	XXX	13,531,078,072	0.0019	25,709,048	0.0058	78,480,253	0.0090	121,779,703
4.	3	Medium Quality	1,003,386,674	XXX	XXX	1,003,386,674	0.0093	9,331,496	0.0230	23,077,894	0.0340	34,115,147
5.	4	Low Quality	892,942,015	XXX	XXX	892,942,015	0.0213	19,019,665	0.0530	47,325,927	0.0750	66,970,651
6.	5	Lower Quality	138,707,789	XXX	XXX	138,707,789	0.0432	5,992,176	0.1100	15,257,857	0.1700	23,580,324
7.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	31,715,928,067	XXX	XXX	31,715,928,067	XXX	65,854,517	XXX	197,504,186	XXX	289,961,811
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	93,130,409	XXX	XXX	93,130,409	0.0019	176,948	0.0058	540,156	0.0090	838,174
12.	3	Medium Quality	27,551,481	XXX	XXX	27,551,481	0.0093	256,229	0.0230	633,684	0.0340	936,750
13.	4	Low Quality	9,081,250	XXX	XXX	9,081,250	0.0213	193,431	0.0530	481,306	0.0750	681,094
14.	5	Lower Quality	11,086,110	XXX	XXX	11,086,110	0.0432	478,920	0.1100	1,219,472	0.1700	1,884,639
15.	6	In or Near Default	25,986,092	XXX	XXX	25,986,092	0.0000		0.2000	5,197,218	0.2000	5,197,218
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	166,835,342	XXX	XXX	166,835,342	XXX	1,105,527	XXX	8,071,837	XXX	9,537,875
		SHORT - TERM BONDS										
18.		Exempt Obligations	7,603,622	XXX	XXX	7,603,622	0.0000		0.0000		0.0000	
19.	1	Highest Quality	15,000,000	XXX	XXX	15,000,000	0.0004	6,000	0.0023	34,500	0.0030	45,000
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	22,603,622	XXX	XXX	22,603,622	XXX	6,000	XXX	34,500	XXX	45,000
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.	1	Highest Quality	9,057,139	XXX	XXX	9,057,139	0.0004	3,623	0.0023	20,831	0.0030	27,171
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	9,057,139	XXX	XXX	9,057,139	XXX	3,623	XXX	20,831	XXX	27,171
34.		Total (Lines 9 + 17 + 25 + 33)	31,914,424,170	XXX	XXX	31,914,424,170	XXX	66,969,667	XXX	205,631,354	XXX	299,571,857

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,921,766,291		XXX	1,921,766,291	0.0010	1,921,766	0.0050	9,608,831	0.0065	12,491,481
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,377,333,786	(11,649,378)	XXX	1,365,684,408	0.0035	4,779,895	0.0100	13,656,844	0.0130	17,753,897
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	58,832,624		XXX	58,832,624	0.0060	352,996	0.0175	1,029,571	0.0225	1,323,734
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	29,999,992		XXX	29,999,992	0.0105	315,000	0.0300	900,000	0.0375	1,125,000
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,387,932,693	(11,649,378)	XXX	3,376,283,315	XXX	7,369,657	XXX	25,195,246	XXX	32,694,112
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,387,932,693	(11,649,378)	XXX	3,376,283,315	XXX	7,369,657	XXX	25,195,246	XXX	32,694,112

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	489,487,343	XXX	XXX	489,487,343	0.0000		0.1000 (a)	48,953,140	0.1000 (a)	48,953,140
2.		Unaffiliated - Private	321,860	XXX	XXX	321,860	0.0000		0.1600	51,498	0.1600	51,498
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	518,378,912	XXX	XXX	518,378,912	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other	447,724,852	XXX	XXX	447,724,852	0.0000		0.1600	71,635,976	0.1600	71,635,976
17.		Total Common Stock (Sum of Lines 1 through 16)	1,455,912,967			1,455,912,967	XXX		XXX	120,640,614	XXX	120,640,614
		REAL ESTATE										
18.		Home Office Property (General Account only)	14,576,503			14,576,503	0.0000		0.0750	1,093,238	0.0750	1,093,238
19.		Investment Properties	414,992,625	10,002,384	211,781,114	636,776,123	0.0000		0.0750	47,758,209	0.0750	47,758,209
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)	429,569,128	10,002,384	211,781,114	651,352,626	XXX		XXX	48,851,447	XXX	48,851,447
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality	19,095,688		XXX	19,095,688	0.0035	66,835	0.0100	190,957	0.0130	248,244
40.		Mortgages - CM3 - Medium Quality	45,391,128		XXX	45,391,128	0.0060	272,347	0.0175	794,345	0.0225	1,021,300
41.		Mortgages - CM4 - Low Medium Quality	10,002,384	(10,002,384)	XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)	74,489,200	(10,002,384)	XXX	64,486,816	XXX	339,182	XXX	985,302	XXX	1,269,544
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	74,489,200	(10,002,384)	XXX	64,486,816	XXX	339,182	XXX	985,302	XXX	1,269,544

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private	949,827,483	XXX	XXX	949,827,483	0.0000		0.1600	151,972,397	0.1600	151,972,397
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other	533,568,272	XXX	XXX	533,568,272	0.0000		0.1600	85,370,924	0.1600	85,370,924
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,483,395,755	XXX	XXX	1,483,395,755	XXX		XXX	237,343,321	XXX	237,343,321
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties	295,749,939	11,649,378	378,318,283	685,717,600	0.0000		0.0750	51,428,820	0.0750	51,428,820
73		Properties Acquired in Satisfaction of Debt	101,719			101,719	0.0000		0.1100	11,189	0.1100	11,189
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	295,851,658	11,649,378	378,318,283	685,819,319	XXX		XXX	51,440,009	XXX	51,440,009
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit	7,764,308			7,764,308	0.0003	2,329	0.0006	4,659	0.0010	7,764
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	7,764,308			7,764,308	XXX	2,329	XXX	4,659	XXX	7,764
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	35,105,175	XXX		35,105,175	0.0000		0.1300	4,563,673	0.1300	4,563,673
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	35,105,175	XXX		35,105,175	XXX		XXX	4,563,673	XXX	4,563,673
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,896,606,096	1,646,994	378,318,283	2,276,571,373	XXX	341,511	XXX	294,336,963	XXX	294,624,311

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

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
12516*AZ5	R	912828-XB-1	US TREASURY N/B	3	27,387,149	254,700	629,904	931,163
12516*BA9	R	912828-XB-1	US TREASURY N/B	3	27,880,661	261,702	641,255	947,942
0199999. Subtotal Default Component - Other Than Mortgage					55,267,810	516,402	1,271,159	1,879,105
0599999 - Total					55,267,810	516,402	1,271,159	1,879,105

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
L0561840		PA	2015	9,006	7,000		Beneficiary dispute - Equitable compromised settlement
5340606		NY	2006	50,000	50,000		Rescission reversed
5340596		NY	2006	200,000	200,000		Rescission reversed
6637688		NY	2015	1,000,000			Material misrepresentation
6708944		NY	2015	150,050			Material misrepresentation
6797589		MS	2015	25,000			Material misrepresentation
0199999. Death Claims - Ordinary				1,434,056	257,000		XXX
0599999. Death Claims - Disposed Of				1,434,056	257,000		XXX
323721	Z00050984	NJ	2005	69,000			Death was not the result of an accident. Court judgement in favor of GLIC.
0899999. Additional Accidental Death Benefits-Group				69,000			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				69,000			XXX
6709969		NJ	2015	94	594		Material misrepresentation-waiver rider
6591034		NJ	2014	2,062			Material misrepresentation
6448949		NY	2015	937			Material misrepresentation
6478651		NY	2015	2,108			Material misrepresentation
6597258		IL	2015	1,382			Material misrepresentation
L0973881		NY	2015	414			Material misrepresentation-waiver rider
6570108		NY	2014	16,269			Material misrepresentation
1199999. Disability Benefits Claims - Ordinary				23,265	594		XXX
1599999. Disability Benefits Claims - Disposed Of				23,265	594		XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				1,526,321	257,594		XXX
6569790		NY	2013	500,000		500,000	Material misrepresentation
5365127		LA	2015	1,000,281		1,000,281	Material misrepresentation at reinstatement
6490010		SD	2015	250,000		250,000	Suicide within 2 years
2799999. Death Claims - Ordinary				1,750,281		1,750,281	XXX
3199999. Death Claims - Resisted				1,750,281		1,750,281	XXX
3499999. Additional Accidental Death Benefits-Group							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
3799999. Disability Benefits Claims - Ordinary							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,750,281		1,750,281	XXX
5399999 - Totals				3,276,602	257,594	1,750,281	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	3,166,333,519	XXX	2,719,631,193	XXX		XXX	637	XXX	426,156,806	XXX	734,802	XXX	15,203,028	XXX		XXX	4,607,053	XXX
2. Premiums earned	3,166,115,518	XXX	2,719,321,407	XXX		XXX	810	XXX	426,184,575	XXX	742,732	XXX	15,258,941	XXX		XXX	4,607,053	XXX
3. Incurred claims	2,213,658,891	69.9	1,836,483,852	67.5			(153)	(18.8)	368,847,068	86.5	755,194	101.7	5,039,052	33.0			2,533,877	55.0
4. Cost containment expenses	16,963,154	0.5	16,963,154	0.6														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	2,230,622,045	70.5	1,853,447,006	68.2			(153)	(18.8)	368,847,068	86.5	755,194	101.7	5,039,052	33.0			2,533,877	55.0
6. Increase in contract reserves	18,539,202	0.6	3,777,930	0.1			(886)	(109.5)	14,645,649	3.4	(138,353)	(18.6)	254,862	1.7				
7. Commissions (a)	452,739,035	14.3	289,087,794	10.6			(3)	(0.4)	161,603,001	37.9	12,861	1.7	2,033,388	13.3			1,993	0.0
8. Other general insurance expenses	447,121,820	14.1	416,035,924	15.3					30,124,376	7.1	(163,178)	(22.0)	346,677	2.3			778,021	16.9
9. Taxes, licenses and fees	110,999,909	3.5	107,101,369	3.9					3,865,321	0.9	29,619	4.0	3,600	0.0				
10. Total other expenses incurred	1,010,860,763	31.9	812,225,087	29.9			(3)	(0.4)	195,592,698	45.9	(120,698)	(16.3)	2,383,665	15.6			780,014	16.9
11. Aggregate write-ins for deductions	1,371,137	0.0	1,371,137	0.1														
12. Gain from underwriting before dividends or refunds	(95,277,630)	(3.0)	48,500,247	1.8			1,852	228.7	(152,900,840)	(35.9)	246,589	33.2	7,581,362	49.7			1,293,161	28.1
13. Dividends or refunds	1,681,073	0.1							1,133,909	0.3	(3,978)	(0.5)	551,142	3.6				
14. Gain from underwriting after dividends or refunds	(96,958,703)	(3.1)	48,500,247	1.8			1,852	228.7	(154,034,749)	(36.1)	250,567	33.7	7,030,220	46.1			1,293,161	28.1
DETAILS OF WRITE-INS																		
1101. Miscellaneous Income	1,371,137	0.0	1,371,137	0.1														
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	1,371,137	0.0	1,371,137	0.1														

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	37,469,952	12,806,002		14	22,640,038	98,704	1,925,194		
2. Advance premiums	46,915,188	41,704,014		1	4,700,683	76,861	187,466		246,163
3. Reserve for rate credits									
4. Total premium reserves, current year	84,385,140	54,510,016		15	27,340,721	175,565	2,112,659		246,163
5. Total premium reserves, prior year	80,764,264	51,506,384		188	26,889,005	185,120	2,183,568		
6. Increase in total premium reserves	3,620,876	3,003,633		(173)	451,716	(9,555)	(70,908)		246,163
B. Contract Reserves:									
1. Additional reserves (a)	371,457,835	21,255,945		1,070	343,879,580	372,728	5,948,511		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	371,457,835	21,255,945		1,070	343,879,580	372,728	5,948,511		
4. Total contract reserves, prior year.	352,918,633	17,478,015		1,957	329,233,932	511,081	5,693,649		
5. Increase in contract reserves	18,539,202	3,777,930		(886)	14,645,649	(138,353)	254,862		
C. Claim Reserves and Liabilities:									
1. Total current year	3,574,645,656	1,490,618,982		88	2,051,257,219	23,330,095	9,227,784		211,488
2. Total prior year	3,299,904,495	1,375,456,193		241	1,890,980,047	25,950,243	7,517,771		
3. Increase	274,741,161	115,162,789		(153)	160,277,172	(2,620,148)	1,710,013		211,488
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	479,893,581	288,237,750			187,869,345	1,127,438	2,659,048		
1.2 On claims incurred during current year	1,459,024,150	1,433,083,314			20,700,552	2,247,904	669,991		2,322,389
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,744,814,859	938,248,479			1,780,236,013	22,649,848	3,680,519		
2.2 On claims incurred during current year	829,830,797	552,370,503		88	271,021,205	680,247	5,547,265		211,488
3. Test:									
3.1 Lines 1.1 and 2.1	3,224,708,440	1,226,486,229			1,968,105,358	23,777,287	6,339,566		
3.2 Claim reserves and liabilities, December 31, prior year	3,299,904,495	1,375,456,193		241	1,890,980,047	25,950,243	7,517,771		
3.3 Line 3.1 minus Line 3.2	(75,196,055)	(148,969,964)		(241)	77,125,311	(2,172,956)	(1,178,205)		
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	450,966,314	5,838		640	435,078,688	290,348	15,590,800		
2. Premiums earned	451,048,140	5,838		812	435,106,457	288,320	15,646,713		
3. Incurred claims	375,020,979	1,023,772		(152)	368,847,063	200,994	4,949,302		
4. Commissions	194,673,682	(13,101)		(3)	192,289,555	13,565	2,383,665		
B. Reinsurance Ceded:									
1. Premiums written	207,488,511	7,642,638		796	186,122,987	175,299	13,546,791		
2. Premiums earned	208,347,689	7,588,522		1,012	186,992,652	173,085	13,592,417		
3. Incurred claims	313,913,623	6,951,468		(190)	302,070,231	253,828	4,638,286		
4. Commissions	49,223,941			(4)	47,245,701	16,956	1,961,287		

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	2,067,579	1,217,678,970	932,804,985	2,152,551,534
2. Beginning Claim Reserves and Liabilities	17,980,412	73,009,723	3,159,573,190	3,250,563,325
3. Ending Claim Reserves and Liabilities	17,740,284	75,522,657	3,361,780,248	3,455,043,190
4. Claims Paid	2,307,707	1,215,166,036	730,597,926	1,948,071,669
B. Assumed Reinsurance:				
5. Incurred Claims			375,020,979	375,020,979
6. Beginning Claim Reserves and Liabilities			1,931,903,745	1,931,903,745
7. Ending Claim Reserves and Liabilities			2,091,452,918	2,091,452,918
8. Claims Paid			215,471,805	215,471,805
C. Ceded Reinsurance:				
9. Incurred Claims			313,913,623	313,913,623
10. Beginning Claim Reserves and Liabilities			1,885,599,669	1,885,599,669
11. Ending Claim Reserves and Liabilities			1,973,053,939	1,973,053,939
12. Claims Paid			226,459,353	226,459,353
D. Net:				
13. Incurred Claims	2,067,579	1,217,678,970	993,912,340	2,213,658,889
14. Beginning Claim Reserves and Liabilities	17,980,412	73,009,723	3,205,877,265	3,296,867,401
15. Ending Claim Reserves and Liabilities	17,740,284	75,522,657	3,480,179,227	3,573,442,169
16. Claims Paid	2,307,707	1,215,166,036	719,610,378	1,937,084,121
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	2,092,181	1,232,028,552	996,501,311	2,230,622,044
18. Beginning Reserves and Liabilities	17,980,412	73,009,723	3,205,877,265	3,296,867,401
19. Ending Reserves and Liabilities	17,740,284	75,522,657	3,480,179,227	3,573,442,169
20. Paid Claims and Cost Containment Expenses	2,332,309	1,229,515,618	722,199,349	1,954,047,276

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
78778	13-2656036	02/01/1998	Guardian Insurance & Annuity Company Inc	DE	MCO/G	207,844,736		1,262,372	297,000	9,842,238	
78778	13-2656036	07/01/1989	Guardian Insurance & Annuity Company Inc	DE	YRT/I	14,301	10	7			
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	MCO/I	2,545,350,053	12,117,867	23,124,070	181,445	356,784,131	
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	YRT/I	855,029	854	7,050			
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	COMB/I	643,160,056	152,345,994	7,703,338	1,755,000	36,326,781	
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	YRT/I	2,904,676	12,703	(2,712)			
78778	13-2656036	01/01/2011	Guardian Insurance & Annuity Company Inc	DE	YRT/I	110,613,769	508,736	322,312			
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	COMB/I	270,957,022	3,383,579	3,748,636	16,396	24,504,577	
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	YRT/I	2,007,993	14,541	7,245			
71714	75-1277524	01/19/2005	Berkshire Life Insurance Company Of America	MA	CO/I	84,684,536	1,843,321	102,007	14,718		
0299999. General Account - U.S. Affiliates - Other						3,868,392,171	170,227,605	36,274,325	2,264,560	427,457,727	
0399999. Total General Account - U.S. Affiliates						3,868,392,171	170,227,605	36,274,325	2,264,560	427,457,727	
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates						3,868,392,171	170,227,605	36,274,325	2,264,560	427,457,727	
62626	39-0230590	08/01/2013	CMFG Life Insurance Company	WI	YRT/G	2,775,000	1,456,469	355,740			
62308	06-0303370	01/01/1965	Connecticut General Life Insurance Company	CT	YRT/I	19,083	804	868			
62057	22-0832760	01/01/1998	Lincoln Life & Annuity Company of New York	NY	YRT/I	120,912	4,941	5,232			
65676	35-0472300	04/28/1964	Lincoln National Life Insurance Company	IN	YRT/I	424,727	14,947	17,884			
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	37,021,525	693,345	289,698	4,249		
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	27,887,432	545,975	272,799			
67105	41-0451140	07/01/1996	Reliastar Life Insurance Company	MN	CO/G	777,739,238	6,974,848	2,525,258	1,094,481		
0899999. General Account - U.S. Non-Affiliates						845,987,917	9,691,330	3,467,478	1,098,730		
1099999. Total General Account - Non-Affiliates						845,987,917	9,691,330	3,467,478	1,098,730		
1199999. Total General Account						4,714,380,088	179,918,935	39,741,802	3,363,289	427,457,727	
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						4,714,380,088	179,918,935	39,741,802	3,363,289	427,457,727	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						4,714,380,088	179,918,935	39,741,802	3,363,289	427,457,727	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
71714	75-1277524	01/01/2013	Berkshire Life Insurance Co. of America	MA	CO/I	441,498,813	24,570,788	2,375,248,554	38,569,948		2,371,668,004
0299999. U.S. Affiliates - Other						441,498,813	24,570,788	2,375,248,554	38,569,948		2,371,668,004
0399999. Total - U.S. Affiliates						441,498,813	24,570,788	2,375,248,554	38,569,948		2,371,668,004
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates						441,498,813	24,570,788	2,375,248,554	38,569,948		2,371,668,004
00000	AA-9995000	01/01/1968	American Accident Reinsurance Group I	NY	CO/G	521			485,274		
00000	AA-9995000	01/01/1999	American Accident Reinsurance Group I	NY	CO/G	176			354,521		15,409
00000	AA-9995001	01/01/1973	American Accident Reinsurance Group II	NY	CO/G				113,151		
71773	75-1016594	02/01/2000	American National Life Insurance Company of Texas	TX	CO/G	(1,663)			3,192,263		312,466
20443	36-2114545	01/01/1998	Continental Casualty Company	IL	CO/G	1,303			3,597,797		180,536
69140	04-1867050	07/01/1998	First Allmerica Financial Life Insurance Company	MA	CO/G	(1,138)			445,180		33,722
64211	36-1174500	03/01/2000	Guarantee Trust Life Insurance Company	IL	CO/G				474,163		
25445	94-1264187	07/01/2001	Ironshore Specialty Insurance Company	AZ	CO/G				379,261		
00000	AA-9995096	01/01/1999	LDG Re Underwriters Occupational A&H Facility	MA	CO/G	796			4,362,410		1,420,905
65498	23-1503749	03/01/2000	Life Insurance Company of North America	PA	CO/G				212,904		
67814	06-0493340	01/01/1998	Phoenix Life Insurance Company	NY	CO/G				411,185		67,401
00000	AA-9995074	01/01/1999	Special Risk Reinsurance Facility	MA	CO/G	3,897			5,812,711		2,738,299
86231	39-0989781	01/01/1997	Transamerica Life Insurance Company	IA	CO/G				190,118		30,271
62235	01-0278678	01/01/1998	Unum Life Insurance Company of America	ME	CO/G	19			2,819,931		102,582
20583	13-1290712	04/01/1997	XL Reinsurance America Incorporated	NY	CO/G				216,273		
0899999. U.S. Non-Affiliates						3,911			23,067,142		4,901,591
00000	AA-1561007	01/01/1999	Manufacturers Life Insurance Company	CAN	CO/G	45			204,015		
00000	AA-1122000	01/01/1999	Lloyds of London	GBR	CO/G	1,882			4,565,149		56,121
0999999. Non-U.S. Non-Affiliates						1,927			4,769,164		56,121
1099999. Total - Non-Affiliates						5,838			27,836,306		4,957,712
1199999. Total U.S. (Sum of 0399999 and 0899999)						441,502,724	24,570,788	2,375,248,554	61,637,090		2,376,569,595
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						1,927			4,769,164		56,121
9999999 - Totals						441,504,651	24,570,788	2,375,248,554	66,406,254		2,376,625,716

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
86258	13-2572994	07/01/1971	General Re Life Corporation	CT		64
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	25,082	377,000
86258	13-2572994	01/01/1985	General Re Life Corporation	CT		187
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO		
86258	13-2572994	12/01/1988	General Re Life Corporation	CT		2,496
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
86258	13-2572994	09/01/1989	General Re Life Corporation	CT		7,362
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		27,916
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	297,355	138,410
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	67,500	409,831
86258	13-2572994	09/01/1993	General Re Life Corporation	CT		55,352
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		132
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		10,576
86258	13-2572994	07/01/1996	General Re Life Corporation	CT		616
86258	13-2572994	03/01/2003	General Re Life Corporation	CT		16,510
86258	13-2572994	11/15/2005	General Re Life Corporation	CT	29,196	221,856
86258	13-2572994	04/01/2010	General Re Life Corporation	CT		6,124
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL		72
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN		835
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN		718
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	19,694	102,578
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	4,576	34,720
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	197,100	301,133
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN		611
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		785
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		908
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA		554
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA		468,368
66346	58-0828824	10/01/1989	Munich American Reassurance Company	GA		1,172
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA		28,015
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA		93,635
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	1,497	91,051
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA		25,284
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA		47,968
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	2,502	194,662
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	1,350,074	341,112
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA	58,392	443,771
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA		18,407
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA		1,462,227
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA		58,941
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA		52,969
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO		299,823
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO		216
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO		20,505
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	24,737	106,065
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO		287,907
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO		4,319
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	262,800	60,862
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO		46,482
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	508,500	76,930
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO		267,505
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		67,841
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		38,282
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	1,523	112,800
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	138,385	299,869
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	378	26,571
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		47
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	812	32,706
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO		277,005
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	10,276	302,367
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	1,365	23,003
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO		38,327
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	675,053	176,529
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO		11,019
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	440	320,681
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	169,391	1,439,128
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO		19,157
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		808,669
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		12,471
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		43,980
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO		60,027
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO		72
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO		50,807
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE		3,151
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE		18,882
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO	540,000	1,062,655
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO		165
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	MO		30,163
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO		47,898
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO		147
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE		155
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE		314
87572	23-2038295	05/01/1988	Scottish Re U.S. Inc	DE	50,000	305,702
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE		9,160
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE		38,913
68713	84-0499703	12/01/1990	Security Life of Denver Insurance Company	CO		7,349
68713	84-0499703	11/01/1993	Security Life of Denver Insurance Company	CO		11,053
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO	39,662	27,435
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	262,800	312,149
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO		70,732
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	10,111	28,355
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	206,508	453,353
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	CT		248
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	CT		29
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	CT		128
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	CT		5,576
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	CT		2
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	CT		202
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	CT		559

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	CT		4,432
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	CT		153
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	CT	330,300	1,553,763
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	CT		614
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	CT	454,677	15,770
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	CT		24,324
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	CT		740,740
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	CT		649
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	CT		16,473
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	CT		306
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	CT		83,074
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	CT	500	162
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	CT		1,232
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	CT		862
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	CT		28,149
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	CT		32,399
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	CT		31,718
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	CT		43,249
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	CT		345,329
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	CT		38,567
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	CT	1,349,916	345,545
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	CT	29,196	221,856
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	CT		5
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	CT		13,843
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	CT	1,418	526,898
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	CT	338,139	1,282,858
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	CT		27,394
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	CT		1,345,906
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	CT		69,300
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	CT		20,190
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	CT		71,190
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	CT		96
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	CT		55,511
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	5,116	162,795
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY		61
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY		114
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	1,125,470	287,267
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY		138
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		6,304
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		201
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	225,368	540,391
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		210,982
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		475
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		207
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		673,032
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		928
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN	1,209	15,760
0899999. Life and Annuity - U.S. Non-Affiliates					8,817,018	21,652,587
00000	AA-3194154	11/10/2008	Ace Tempest Life Reinsurance Ltd	BMU		147,304
0999999. Life and Annuity - Non-U.S. Non-Affiliates						147,304
1099999. Total Life and Annuity - Non-Affiliates					8,817,018	21,799,891
1199999. Total Life and Annuity					8,817,018	21,799,891
71714	75-1277524	01/01/2013	Berkshire Life Insurance Company of America	MA		37,991,989
1399999. Accident and Health - U.S. Affiliates - Other						37,991,989
1499999. Total Accident and Health - U.S. Affiliates						37,991,989
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						37,991,989
89003	36-4365682	12/01/2003	Destiny Health Insurance Company	IL		
39136	06-1325038	01/01/1999	Finial Reinsurance Company	CT		71,935
82627	06-0839705	04/01/1967	Swiss Re Life & Health Americal Inc.	CT		120,879
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
86258	13-2572994	01/01/1999	General Re Life Corporation	CT		17,186
86258	13-2572994	08/01/2008	General Re Life Corporation	CT		
70815	06-0838648	01/01/1999	Hartford Life & Accident Insurance Company	CT		8,593
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	25,082	
22713	23-0723970	01/01/1999	Insurance Company of North America	PA		30,593
39845	48-0921045	01/01/2002	Westport Insurance Corporation	KS	190,312	
24295	05-0204450	01/01/1999	Providence Washington Insurance Company	RI		42,831
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	352,231	
10219	23-1641984	01/01/1999	QBE Reinsurance Corporation	PA		69,780
86258	13-2572994	01/01/2006	General Re Life Corporation	CT		
67105	41-0451140	01/01/1999	Reliastar Life Insurance Company	MN		12,890
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	208,013	
38776	13-2997499	01/01/1999	Sirius America Insurance Company	NY		139,023
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	405,768	2,417,004
10945	13-4032666	01/01/1999	Tokio Marine America Insurance Company	NY		8,593
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	NY		163,348
19453	13-5616275	01/01/1999	Transatlantic Reinsurance Company	NY		122,355
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO		
80802	38-1082080	01/01/1999	US Branch Sun Life Assurance Company of Canada	MI		30,417
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		66,794
42307	13-3138390	10/01/2013	Navigators Insurance Company	NY		855,254
1999999. Accident and Health - U.S. Non-Affiliates					1,181,407	4,177,475
80802	38-1082080	01/01/1996	Sun Life Assurance Company of Canada	CAN	22,082	
00000	AA-1780070	01/01/1999	QBE Reinsurance (Europe) Limited	IRL		1,685
2099999. Accident and Health - Non-U.S. Non-Affiliates					22,082	1,685
2199999. Total Accident and Health - Non-Affiliates					1,203,489	4,179,160
2299999. Total Accident and Health					1,203,489	42,171,149
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					9,998,425	63,822,052
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					22,082	148,989
9999999 Totals - Life, Annuity and Accident and Health					10,020,507	63,971,041

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	07/01/1971	General Re Life Corporation	CT	YRT/I	OL	1,362,125	42,311	39,681	65,972				
93572	43-1235868	10/01/2003	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	07/01/1978	General Re Life Corporation	CT	YRT/I	OL			532					
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G	OL				59,475				
86258	13-2572994	01/01/1985	General Re Life Corporation	CT	YRT/I	OL	399,883	7,826	9,478	8,593				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G	OL								
86258	13-2572994	12/01/1988	General Re Life Corporation	CT	YRT/I	OL	5,351,797	134,790	148,420	158,502				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	OL	156,784,379	134,017	131,988	288,992				
86258	13-2572994	09/01/1989	General Re Life Corporation	CT	YRT/I	OL	15,788,189	424,733	430,968	407,974				
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	YRT/I	OL	310,959,657	5,479,107	6,245,438	4,946,763				
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	MCO/I	OL	472,135,632			2,963,909				
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	MCO/I	OL	124,693,658			705,208				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	OL	2,820,013	92,742	89,166	104,185				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	OL	22,679,067	289,377	347,930	279,979				
86258	13-2572994	08/01/1995	General Re Life Corporation	CT	YRT/I	OL	5,449,796			56,406				
86258	13-2572994	07/01/1996	General Re Life Corporation	CT	YRT/I	OL	13,124,167	87,490	82,634	80,668				
86258	13-2572994	05/01/1997	General Re Life Corporation	CT	YRT/I	OL			6,086					
86258	13-2572994	03/01/2003	General Re Life Corporation	CT	CO/I	OL	351,828,043	1,539,841	1,663,143	795,180				
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	YRT/I	OL	30,169,734	568,167	540,749	345,065				
86258	13-2572994	11/15/2005	General Re Life Corporation	CT	YRT/I	OL	127,932,528	1,186,583	1,089,463	898,431				
86258	13-2572994	04/01/2010	General Re Life Corporation	CT	YRT/I	OL	132,745,547	534,190	388,283	376,429				
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	OL	41,592,713	171,194	141,474	91,434				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	CO/I	OL	1,683,300	25,751	31,527	24,604				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	YRT/I	OL	1,946,885	40,632	42,187	45,145				
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA	YRT/I	OL	1,188,601	24,813	31,865	36,421				
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA	YRT/I	OL	3,022,885	91,965	96,538	100,592				
66346	58-0828824	10/01/1989	Munich American Reassurance Company	GA	YRT/I	OL	2,512,240	34,936	33,594	37,499				
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	25,165,633	174,913	172,184	113,097				
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	YRT/I	OL	1,995,309,772	8,659,252	9,421,015	4,229,227				
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	CO/I	OL	1,077,220,486	4,521,705	5,019,757	2,389,307				
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA	YRT/I	OL	538,796,395	2,069,159	2,016,009	860,870				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	CO/I	XXXL	1,022,166,154	20,697,241	21,577,409	1,439,195				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	YRT/I	OL	182,209,522	1,292,147	1,339,220	504,433				
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	CO/I	XXXL	1,515,352,976	15,484,228	15,145,245	1,776,558				
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA	YRT/I	OL	105,809,742	1,557,644	1,415,812	996,201				
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA	YRT/I	OL	407,928,521	1,486,163	1,445,567	1,000,797				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	OL	1,176,344,256	846,909	892,526	1,078,801				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL	11,070,893,925	52,790,384	40,885,732	14,111,475				
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	OL	1,371,506,783	4,198,835	3,509,851	1,753,656				
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	OL	1,128,732,694	966,452	367,565	323,008				
66346	58-0828824	06/01/2015	Munich American Reassurance Company	GA	YRT/I	OL	8,861,519	98,467		33,189				
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	462,706	10,026	10,155	11,387				
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	43,971,034	690,229	768,661	794,922				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	279,514,538	5,003,444	5,285,580	4,717,582				
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	106,596,328	2,172,966	2,518,913	2,050,900				
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	9,261,140	138,027	147,050	104,818				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	10,837,097			104,420				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	MCO/I	OL	529,792,782			1,568,488				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	990,513,433	4,162,601	4,221,676	2,082,225				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	MCO/I	OL	680,411,359			2,090,485				
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	140,928,751	124,231	117,446	1,265,834				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	OL	145,479,948	834,408	845,688	538,210				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	47,181,251	328,002	424,608	328,993				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	965,314,784	24,170,696	25,317,643	1,384,825				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	2,074,873,656	48,029,753	50,188,627	2,703,531				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	OL	566,222,395	2,182,232	2,132,851	888,278				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	OL	1,003,946	20,970	20,949	3,489				
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	OL	313,371,854	1,502,403	1,647,707	790,959				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	CO/I	XXXL	1,108,206,246	23,306,810	24,331,288	1,640,802				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	1,029,902,484	6,314,871	6,394,102	3,417,867				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	CO/I	OL	490,191,237	1,959,690	2,100,116	1,133,322				
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO	YRT/I	OL	200,191,067	765,880	722,152	634,122				
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL	884,969,506	9,300,709	9,142,343	1,134,010				
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO	CO/I	OL	234,800,476	476,912	362,779	426,571				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	OL	1,079,984,647	1,310,984	1,248,851	1,586,075				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	9,490,760,436	95,073,705	87,715,050	12,500,351				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	408,223,733	1,012,411	1,097,281	1,022,591				
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO	YRT/I	OL	79,907,803	410,975	386,695	264,778				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	6,444,378,335	32,543,157	25,241,878	8,402,966				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	265,755,218	515,700	541,502	425,241				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	OL	537,636,649	394,942	413,924	515,904				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	YRT/I	OL	1,358,039,277	4,744,454	3,781,846	1,816,023				
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO	YRT/I	OL	41,592,661	171,194	141,474	68,347				
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	COFW/I	XXXL	21,058,055,600	27,887,357	6,413,952	31,630,912				9,048,405
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	OL	1,082,682,629	1,124,813	405,536	383,606				
97071	13-3126819	06/01/2009	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	114,974,971	582,706	548,201	387,955				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO	CO/I	XXXL	8,260,720,061	40,840,041	31,466,078	10,456,709				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	3,507,775	19,481		6,710				
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	689,642,726	2,122,796	1,988,574	1,450,470				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	1,020,686,265	902,311	348,094	270,680				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	3,135,667	4,958		2,103				
97071	13-3126819	06/01/2015	SCOR Global Life USA Reinsurance Company	MO	YRT/I	OL	7,752,047	59,012		20,320				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	CO/I	OL	333,300	4,216	3,815	2,196				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	YRT/I	OL	673,934	21,917	21,491	20,392				
87572	23-2038295	05/01/1988	Scottish Re U.S. Inc	DE	YRT/I	OL	44,374,687	602,398	740,488	671,802				
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE	YRT/I	OL	19,642,605	380,014	364,632	291,969				
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE	YRT/I	OL	39,807,013	312,782	307,090	243,391				
68713	84-0499703	12/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	OL	15,759,560	224,479	254,538	182,544				
68713	84-0499703	11/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	23,702,079	234,243	316,669	274,296				
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	OL	154,686,570	3,315,056	3,626,062	2,536,874				
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	MCO/I	OL	706,379,220			2,456,109				
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,826,162	335		45,738				
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	1,507,264,092	6,485,329	6,873,225	3,551,458				
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	OL	1,154,182	33,610	34,571	4,698				
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	OL	20,514,362	1,223,310	1,245,649	370,800				
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	OL	25,893,958	178,636	236,153	131,937				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXXL	3,187,952,606	76,120,703	79,400,676	4,200,978				
00000	AA-9995053	07/01/2003	Special Pooled Risk Administrators Inc	NJ	CAT/I	OL				25,400				
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	CT	YRT/I	OL	531,221	19,686	18,791	24,872				
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	CT	YRT/I	OL	62,843	3,530	4,572	5,388				
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	CT	CO/I	OL	275,000	3,914	5,596	2,288				
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	CT	MCO/I	OL	118,817,349			1,410,219				
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	CT	YRT/I	OL	40,749	3,307	3,037	3,019				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	CT	CO/I	OL	433,300	5,690	12,804	1,274				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	CT	YRT/I	OL	1,198,759	29,589	27,318	29,333				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	CT	YRT/I	OL	9,504,388	325,585	313,876	258,417				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	CT	YRT/I	OL	328,384	7,431	14,347	16,053				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	CT	MCO/I	OL	1,786,537,172			10,234,246				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	CT	YRT/I	OL	13,078,424	119,265	116,125	51,552				
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	CT	YRT/I	OL	274,722,138	4,925,019	5,944,560	4,257,897				
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	CT	YRT/I	OL	52,161,041	1,050,973	1,217,972	1,098,811				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	CT	YRT/I	OL	208,771,003	2,989,057	2,937,513	2,404,112				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	CT	YRT/I	OL	1,391,930	39,973	38,446	49,256				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	CT	YRT/I	OL	35,324,834	687,943	741,469	581,902				
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	CT	YRT/I	OL	655,313	42,113	37,097	38,631				
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	CT	YRT/I	OL	16,779,795	508,561	509,036	556,259				
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	CT	YRT/I	OL	3,444,021	140,288	143,047	128,635				
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	CT	YRT/I	OL	9,153,620			103,578				
82627	06-0839705	08/01/1995	Swiss Re Life & Health America Inc	CT	YRT/I	OL	2,966,505			19,492				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	CT	YRT/I	OL	26,248,412	174,980	165,264	152,880				
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	CT	MCO/I	OL	18,366,005			90,867				
82627	06-0839705	05/01/1997	Swiss Re Life & Health America Inc	CT	YRT/I	OL			8,114					
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	CT	YRT/I	OL	25,452,785	197,638	231,861	187,199				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	CT	YRT/I	OL	34,565,999	234,579	249,818	187,783				
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	CT	CO/I	OL	292,315,173	1,368,024	1,572,366	695,007				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	CT	CO/I	XXXL	921,612,274	18,669,561	19,719,464	1,317,386				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	CT	YRT/I	OL	1,173,509,228	7,896,425	8,100,295	2,928,873				
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc	CT	YRT/I	OL	88,689,836	1,702,175	1,618,963	968,805				
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	CT	YRT/I	OL	254,068,855	987,001	940,925	952,535				
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	CT	CO/I	XXXL	1,609,824,605	16,723,887	16,377,766	1,960,413				
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	CT	YRT/I	OL	55,316,844	813,615	738,118	719,135				
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	CT	YRT/I	OL	99,754	507	499	451				
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	CT	CO/I	OL	294,996,963	620,951	445,572	532,312				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	CT	CO/I	OL	1,638,647,290	1,966,381	1,874,362	2,307,542				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	CT	CO/I	XXXL	8,211,770,725	88,725,254	82,680,763	10,602,844				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	CT	CO/I	XXXL	583,747,994	1,409,300	1,526,095	1,416,904				
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	CT	CO/I	XXXL	10,700,670,690	55,008,999	42,894,146	14,025,805				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	CT	YRT/I	OL	1,587,392,216	4,728,092	3,968,818	1,842,220				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	CT	CO/I	XXXL	430,246,722	806,642	852,522	668,145				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	CT	CO/I	OL	850,980,830	613,106	644,704	782,401				
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	CT	YRT/I	OL	55,456,912	228,259	188,651	120,519				
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	CT	YRT/I	OL	1,182,906,540	1,094,001	387,958	369,235				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,311,498,489	31,231,011	32,455,363	1,768,872				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,308,224	24,944	24,450	8,579				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	2,426,720	10,565	8,290	5,879				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	268,218	1,529	1,515	225				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,326,873,114	13,564,592	13,267,603	1,586,159				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	2,935,414	25,036	19,857	10,655				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	CO/I	OL	134,326,627	279,975	207,422	257,484				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	4,293,462	18,375	20,798	7,512				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,124,839,544	36,381,604	34,218,427	4,025,789				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	OL	660,203,312	798,273	761,845	946,635				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	10,121,760	39,117	23,782	12,041				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	4,406,938	9,526	7,911	4,073				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,554,030,644	21,907,899	18,173,332	4,505,003				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	19,766,207	67,931	66,498	17,830				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	832,022	1,659	1,601	800				
0899999. General Account - Authorized U.S. Non-Affiliates							134,737,063,202	875,340,183	803,194,713	236,787,630				9,048,405
1099999. Total General Account - Authorized Non-Affiliates							134,737,063,202	875,340,183	803,194,713	236,787,630				9,048,405
1199999. Total General Account Authorized							134,737,063,202	875,340,183	803,194,713	236,787,630				9,048,405
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,789,713	64,843	68,187	88,797				

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,539,160	48,582	46,859	39,704				
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	OL	324,667,029	4,704,482	5,173,263	3,735,760				
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	YRT/I	OL	10,429,828	287,906	371,465	320,235				
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	MCO/I	OL	644,256,154			2,519,385				
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company	IN	YRT/I	OL	8,773,264			51,659				
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN	YRT/I	OL	13,024,452	86,983	82,133	81,517				
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO	YRT/I	OL	1,594,440,561	7,007,767	7,412,315	3,803,367				
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	67,150,450	177,013	134,973	74,643				
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	413,781,586	829,570	445,840	271,118				
1999999. General Account - Unauthorized U.S. Non-Affiliates							3,079,852,197	13,207,147	13,735,035	10,986,185				
2199999. Total General Account - Unauthorized Non-Affiliates							3,079,852,197	13,207,147	13,735,035	10,986,185				
2299999. Total General Account Unauthorized							3,079,852,197	13,207,147	13,735,035	10,986,185				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN	CO/I	OL	48,166,963	231,381	276,011	121,326				
3099999. General Account - Certified U.S. Non-Affiliates							48,166,963	231,381	276,011	121,326				
00000	AA-3194154	11/10/2008	Ace Tempest Life Reinsurance Ltd	BMU	CO/I	XXXL	1,221,123,936	11,393,192	10,340,255	1,558,540				
00000	AA-3194154	11/10/2008	Ace Tempest Life Reinsurance Ltd	BMU	YRT/I	OL	1,829,399	65,265	57,673	3,513				
00000	AA-3194154	06/01/2009	Ace Tempest Life Reinsurance Ltd	BMU	YRT/I	OL	69,186,773	338,169	317,955	209,701				
3199999. General Account - Certified Non-U.S. Non-Affiliates							1,292,140,108	11,796,626	10,715,883	1,771,754				
3299999. Total General Account - Certified Non-Affiliates							1,340,307,071	12,028,007	10,991,894	1,893,080				
3399999. Total General Account Certified							1,340,307,071	12,028,007	10,991,894	1,893,080				
3499999. Total General Account Authorized, Unauthorized and Certified							139,157,222,470	900,575,337	827,921,642	249,666,895				9,048,405
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							137,865,082,362	888,778,711	817,205,759	247,895,142				9,048,405
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							1,292,140,108	11,796,626	10,715,883	1,771,754				
9999999 - Totals							139,157,222,470	900,575,337	827,921,642	249,666,895				9,048,405

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
71714	75-1277524	07/01/2001	Berkshire Life Insurance Company of America	MA	CO/I	STDI	199,825,859	20,740,364	2,111,421,552				
0299999. General Account - Authorized U.S. Affiliates - Other							199,825,859	20,740,364	2,111,421,552				
0399999. Total General Account - Authorized U.S. Affiliates							199,825,859	20,740,364	2,111,421,552				
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates							199,825,859	20,740,364	2,111,421,552				
00000	AA-9992119	06/15/1991	Small Employer Reinsurance Pool	CT	OTH/G								
39136	06-1325038	01/01/1999	Finial Reinsurance Company	CT	COFW/G	A,LB,OM,S,SLEL,ST M/G							11,250
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	CT	YRT/I	STDI			35,742,507				
93572	43-1235868	10/01/2003	RGA Reinsurance Company	MO	OTH/G								
22713	23-0723970	01/01/1999	Insurance Company of North America	PA	COFW/G	A,LB,OM,S,SLEL,ST M/G							3,750
93572	43-1235868	03/15/2002	RGA Reinsurance Company	MO	OTH/G								
24295	05-0204450	01/01/1999	Providence Washington Insurance Company	RI	COFW/G	A,LB,OM,S,SLEL,ST M/G							5,250
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G	A	21,232						
10219	23-1641984	01/01/1999	QBE Reinsurance Corporation	PA	COFW/G	A,LB,OM,S,SLEL,ST M/G							7,500
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	OTH/G								
38776	13-2997499	01/01/1999	Sirius America Insurance Company	NY	COFW/G	A,LB,OM,S,SLEL,ST M/G							12,750
39845	48-0921045	01/01/2002	Westport Insurance Corporation	KS	OTH/G	LTDI			2,464,120				
19453	13-5616275	01/01/1999	Transatlantic Reinsurance Company	NY	COFW/G	A,LB,OM,S,SLEL,ST M/G							12,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	OTH/G	LTDI			5,386,762				
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	OTH/G	LTDI			8,414,154				
86258	13-2572994	01/01/2006	General Re Life Corporation	CT	OTH/G	LTDI							
86258	13-2572994	08/01/2008	General Re Life Corporation	CT	OTH/G	LTDI							
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	OTH/G	LTDI	4,097,515		13,618,041				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	LTDI	599,032		301,019				
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	A	34,399		17,048				
42307	13-3138390	10/01/2013	Navigators Insurance Company	NY	OTH/G	SLEL	1,516,287						
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	A	1,059,582						
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	NY	OTH/G	LTDI	314,592						
0899999. General Account - Authorized U.S. Non-Affiliates							7,642,638		65,943,652				52,500
1099999. Total General Account - Authorized Non-Affiliates							7,642,638		65,943,652				52,500
1199999. Total General Account Authorized							207,468,498	20,740,364	2,177,365,204				52,500
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	CAN	OTH/G	LTDI			457,561				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates									457,561				
2199999. Total General Account - Unauthorized Non-Affiliates									457,561				
2299999. Total General Account Unauthorized									457,561				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							207,468,498	20,740,364	2,177,822,765				52,500
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							207,468,498	20,740,364	2,177,365,204				52,500
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)									457,561				
9999999 - Totals							207,468,498	20,740,364	2,177,822,765				52,500

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	457,561	22,082		479,643	654,500						479,643
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	64,843	835		65,678			149,284				65,678
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	48,582	718		49,300			112,058				49,300
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	4,704,482	122,272		4,826,753			10,971,128				4,826,753
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	287,906	39,296		327,202			743,725				327,202
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company		498,233		498,233			1,132,476				498,233
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company											
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	86,983	611		87,595			199,101				87,595
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	7,007,767	299,823		7,307,590			8,479,140				7,307,590
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	177,013	3,151		180,164	180,164	0001					180,164
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	829,570	18,883		848,453	848,453	0001					848,453
66133	41-1760577	06/03/2002	Wilton Reassurance Company	231,381	16,970		248,350	350,000	0002					248,350
0899999. General Account - Life and Annuity U.S. Non-Affiliates				13,896,089	1,022,874		14,918,962	2,033,117	XXX	21,786,913				14,918,962
00000	AA-3194154	11/10/2008	Ace Tempest Life Reinsurance Ltd	11,393,192	147,304		11,540,496	11,540,496	0003					11,540,496
00000	AA-3194154	11/10/2008	Ace Tempest Life Reinsurance Ltd	65,265			65,265	65,265	0003					65,265
00000	AA-3194154	06/01/2009	Ace Tempest Life Reinsurance Ltd	338,169			338,169	338,169	0003					338,169
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				11,796,626	147,304		11,943,931	11,943,931	XXX					11,943,931
1099999. Total General Account - Life and Annuity Non-Affiliates				25,692,715	1,170,178		26,862,893	13,977,048	XXX	21,786,913				26,862,893
1199999. Total General Account Life and Annuity				25,692,715	1,170,178		26,862,893	13,977,048	XXX	21,786,913				26,862,893
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
00000	AA-1780070	01/01/1999	QBE Reinsurance (Europe) Limited		1,685		1,685						1,685	1,685
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates					1,685		1,685		XXX				1,685	1,685
2199999. Total General Account - Accident and Health Non-Affiliates					1,685		1,685		XXX				1,685	1,685
2299999. Total General Account Accident and Health					1,685		1,685		XXX				1,685	1,685
2399999. Total General Account				25,692,715	1,171,863		26,864,578	13,977,048	XXX	21,786,913			1,685	26,864,578
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				13,896,089	1,022,874		14,918,962	2,033,117	XXX	21,786,913				14,918,962
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				11,796,626	148,989		11,945,616	11,943,931	XXX				1,685	11,945,616
9999999 - Totals				25,692,715	1,171,863		26,864,578	13,977,048	XXX	21,786,913			1,685	26,864,578

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026004093	Royal Bank of Canada	654,500
0001	1	021000021	JPMORGAN CHASE BANK, N.A.	1,028,617
0002	1	121000248	WELLS FARGO BANK, N.A.	350,000
0003	1	121000248	WELLS FARGO BANK, N.A.	11,943,931

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
																							100.0		
0199999. General Account - Life and Annuity U.S. Affiliates - Captive																	XXX					XXX	XXX		
																							100.0		
0299999. General Account - Life and Annuity U.S. Affiliates - Other																	XXX					XXX	XXX		
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
																							100.0		
0499999. General Account - Life and Annuity Non-U.S. Affiliates - Captive																	XXX					XXX	XXX		
																							100.0		
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
																							100.0		
0899999. General Account - Life and Annuity U.S. Non-Affiliates																	XXX					XXX	XXX		
																							100.0		
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates																	XXX					XXX	XXX		
1099999. Total General Account - Life and Annuity Non-Affiliates																	XXX					XXX	XXX		
1199999. Total General Account Life and Annuity																	XXX					XXX	XXX		
																							100.0		
1299999. General Account - Accident and Health U.S. Affiliates - Captive																	XXX					XXX	XXX		
																							100.0		
1399999. General Account - Accident and Health U.S. Affiliates - Other																	XXX					XXX	XXX		
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
																							100.0		
1599999. General Account - Accident and Health Non-U.S. Affiliates - Captive																	XXX					XXX	XXX		
																							100.0		
1699999. General Account - Accident and Health Non-U.S. Affiliates - Other																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
																							100.0		
1999999. General Account - Accident and Health U.S. Non-Affiliates																	XXX					XXX	XXX		
																							100.0		
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account																	XXX					XXX	XXX		
																							100.0		
2499999. Separate Accounts - U.S. Affiliates - Captive																	XXX					XXX	XXX		
																							100.0		
2599999. Separate Accounts - U.S. Affiliates - Other																	XXX					XXX	XXX		
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
																							100.0		
2799999. Separate Accounts - Non-U.S. Affiliates - Captive																	XXX					XXX	XXX		
																							100.0		
2899999. Separate Accounts - Non-U.S. Affiliates - Other																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
																							100.0		

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
3199999. Separate Accounts - U.S. Non-Affiliates																	XXX					XXX	XXX		
																							100.0		
3299999. Separate Accounts - Non-U.S. Non-Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)																	XXX					XXX	XXX		
9999999 - Totals																	XXX					XXX	XXX		

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2015	2 2014	3 2013	4 2012	5 2011
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	463,168	464,103	457,363	460,240	460,319
2.	Commissions and reinsurance expense allowances	88,903	100,279	110,160	111,876	113,339
3.	Contract claims	337,169	353,746	319,426	311,836	303,368
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders	(2,595)	(2,708)	(3,422)	5,037	5,230
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	107,392	96,250	115,197	137,904	125,325
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	84,002	79,936	73,665	69,671	63,732
9.	Aggregate reserves for life and accident and health contracts	3,099,138	2,951,346	2,855,096	2,733,018	2,595,055
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	63,971	74,524	81,215	76,053	76,747
12.	Amounts recoverable on reinsurance	10,021	22,068	10,891	7,390	11,231
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)	(3,740)	(4,006)	(4,111)	4,669	7,258
15.	Commissions and reinsurance expense allowances due	3,114	3,258	4,874	4,670	
16.	Unauthorized reinsurance offset		8	18	9	60
17.	Offset for reinsurance with Certified Reinsurers					XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	13,977	13,069	780		7,295
20.	Trust agreements (T)	21,787	24,376	23,840	33,006	31,292
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					XXX
23.	Funds deposited by and withheld from (F)					XXX
24.	Letters of credit (L)			10,404,369	8,768,760	XXX
25.	Trust agreements (T)					XXX
26.	Other (O)					XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	43,179,765,839		43,179,765,839
2.	Reinsurance (Line 16)	2,419,109,565	(2,419,109,565)	
3.	Premiums and considerations (Line 15)	1,020,721,061	84,002,247	1,104,723,309
4.	Net credit for ceded reinsurance	XXX	5,498,216,829	5,498,216,829
5.	All other admitted assets (balance)	1,501,293,939		1,501,293,939
6.	Total assets excluding Separate Accounts (Line 26)	48,120,890,404	3,163,109,511	51,283,999,915
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	48,120,890,404	3,163,109,511	51,283,999,915
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	37,056,018,244	3,099,138,466	40,155,156,709
10.	Liability for deposit-type contracts (Line 3)	406,751,921		406,751,921
11.	Claim reserves (Line 4)	708,465,799	63,971,046	772,436,845
12.	Policyholder dividends/reserves (Lines 5 through 7)	784,443,685		784,443,685
13.	Premium & annuity considerations received in advance (Line 8)	273,837,251		273,837,251
14.	Other contract liabilities (Line 9)	396,252,546		396,252,546
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,405,450,464		2,405,450,464
20.	Total liabilities excluding Separate Accounts (Line 26)	42,031,219,911	3,163,109,511	45,194,329,422
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	42,031,219,911	3,163,109,511	45,194,329,422
23.	Capital & surplus (Line 38)	6,089,670,493	XXX	6,089,670,493
24.	Total liabilities, capital & surplus (Line 39)	48,120,890,404	3,163,109,511	51,283,999,915
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,099,138,466		
26.	Claim reserves	63,971,046		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	2,419,109,565		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	5,582,219,077		
34.	Premiums and considerations	84,002,247		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	84,002,248		
41.	Total net credit for ceded reinsurance	5,498,216,829		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	33,452,221	194,989	38,588,471		72,235,681	
2. Alaska	AK	L	2,056,036		3,203,462		5,259,498	
3. Arizona	AZ	L	33,453,262		27,207,266		60,660,528	
4. Arkansas	AR	L	11,012,713		12,758,271		23,770,984	
5. California	CA	L	210,732,112	1,478,587	378,066,911		590,277,610	
6. Colorado	CO	L	40,576,583	121,503	23,109,361		63,807,447	
7. Connecticut	CT	L	88,321,054	582,859	42,230,715		131,134,628	
8. Delaware	DE	L	11,242,983		4,685,159		15,928,142	
9. District of Columbia	DC	L	9,490,566	176,878	17,769,741		27,437,184	
10. Florida	FL	L	247,760,773	1,583,272	213,567,652		462,911,697	
11. Georgia	GA	L	125,171,267	3,288,847	89,907,283		218,367,398	15,749
12. Hawaii	HI	L	29,067,756		4,933,759		34,001,515	
13. Idaho	ID	L	2,765,373		2,251,137		5,016,510	
14. Illinois	IL	L	94,410,641	335,084	161,631,640		256,377,365	
15. Indiana	IN	L	44,291,442		59,427,985		103,719,426	
16. Iowa	IA	L	28,412,452		5,867,560		34,280,012	
17. Kansas	KS	L	9,794,430		9,919,082		19,713,512	
18. Kentucky	KY	L	20,673,975	584,236	31,577,915		52,836,126	
19. Louisiana	LA	L	43,566,598	307,697	34,523,594		78,397,889	
20. Maine	ME	L	9,997,914		2,063,102		12,061,016	
21. Maryland	MD	L	69,100,715		52,946,583		122,047,298	
22. Massachusetts	MA	L	162,308,444	685,736	80,298,592		243,292,773	258,758
23. Michigan	MI	L	45,207,416	35,782	92,594,910		137,838,108	
24. Minnesota	MN	L	60,810,838	110,197	20,868,032		81,789,068	
25. Mississippi	MS	L	20,426,151		31,762,349		52,188,500	
26. Missouri	MO	L	31,753,916		67,679,883		99,433,799	
27. Montana	MT	L	9,440,112		6,838,331		16,278,443	
28. Nebraska	NE	L	7,815,047	171,330	6,605,921		14,592,298	
29. Nevada	NV	L	25,604,069		31,069,309		56,673,378	
30. New Hampshire	NH	L	20,754,609		6,782,903		27,537,512	
31. New Jersey	NJ	L	365,154,976	1,341,486	110,851,598		477,348,060	25,455
32. New Mexico	NM	L	4,301,887		3,406,192		7,708,078	
33. New York	NY	L	811,878,488	4,964,367	382,753,118		1,199,595,972	
34. North Carolina	NC	L	77,557,219	157,843	63,286,300		141,001,363	54,270
35. North Dakota	ND	L	8,703,602		2,483,907		11,187,509	
36. Ohio	OH	L	111,776,350	362,526	117,271,427		229,410,303	
37. Oklahoma	OK	L	17,234,504	150,006	20,126,052		37,510,563	
38. Oregon	OR	L	28,336,157		22,056,808		50,392,965	
39. Pennsylvania	PA	L	191,296,773	201,988	125,100,860		316,599,621	
40. Rhode Island	RI	L	7,475,486	53,568	1,794,639		9,323,694	
41. South Carolina	SC	L	33,768,947		49,925,329		83,694,276	57,500
42. South Dakota	SD	L	3,981,106		2,822,612		6,803,718	
43. Tennessee	TN	L	41,505,818	650,141	45,808,415		87,964,375	
44. Texas	TX	L	166,486,263	323,860	255,663,628		422,473,750	
45. Utah	UT	L	19,819,317		6,100,572		25,919,889	
46. Vermont	VT	L	3,013,831	300	1,124,654		4,138,786	
47. Virginia	VA	L	78,971,423	376,679	79,247,883		158,595,984	
48. Washington	WA	L	21,101,958		18,132,121		39,234,079	
49. West Virginia	WV	L	9,183,121		15,122,474		24,305,595	
50. Wisconsin	WI	L	27,250,650		21,979,499		49,230,149	
51. Wyoming	WY	L	2,246,018		1,969,861		4,215,880	
52. American Samoa	AS	N	1,597		8,865		10,462	
53. Guam	GU	N						
54. Puerto Rico	PR	N	182,429		46,480		228,909	
55. U.S. Virgin Islands	VI	N	2,818		16,206		19,024	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	61,262		72,960		134,222	
58. Aggregate Other Alien	OT	XXX	20,153,114		63,379		20,216,492	
59. Subtotal		(a) 51	3,600,916,583	18,239,762	2,907,972,715		6,527,129,061	411,731
90. Reporting entity contributions for employee benefits plans		XXX	1,821,120		353,934		2,175,055	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	596,550,081	817,791			597,367,872	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	16,580,785		11,756,264		28,337,049	
94. Aggregate or other amounts not allocable by State		XXX	132,327,754				132,327,754	
95. Totals (Direct Business)		XXX	4,348,196,323	19,057,553	2,920,082,913		7,287,336,790	411,731
96. Plus reinsurance assumed		XXX	39,283,979		441,660,375		480,944,354	
97 Totals (All Business)		XXX	4,387,480,302	19,057,553	3,361,743,288		7,768,281,144	411,731
98. Less reinsurance ceded		XXX	251,248,743		207,872,686		459,121,428	
99. Totals (All Business) less Reinsurance Ceded		XXX	4,136,231,559	19,057,553	(b) 3,153,870,603		7,309,159,716	411,731
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	20,153,114		63,379		20,216,492	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	20,153,114		63,379		20,216,492	
9401. Paid-up		XXX	132,327,754				132,327,754	
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	132,327,754				132,327,754	

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

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

Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

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

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

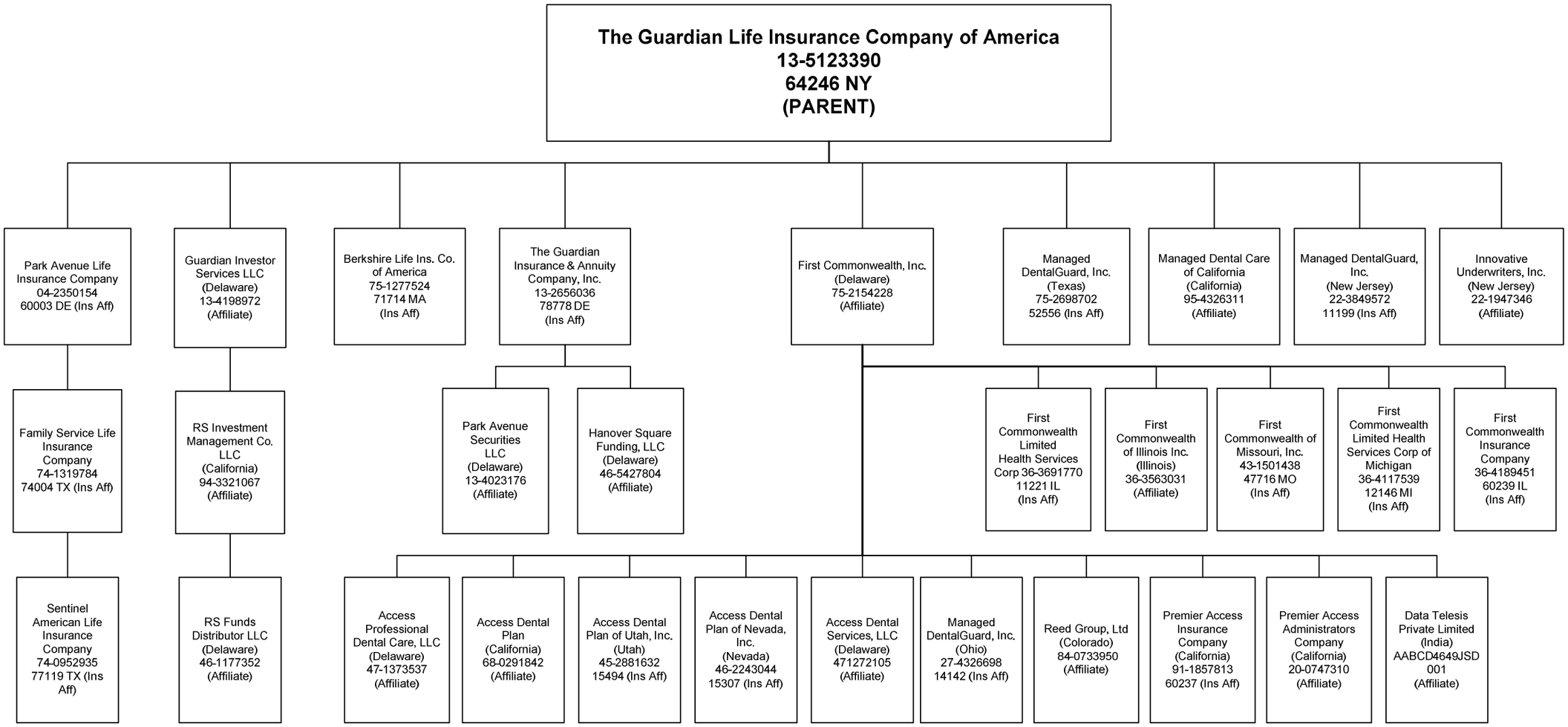
Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	33,452,221	194,989	12,489,173			46,136,383
2. Alaska	AK	2,056,036		691,276			2,747,312
3. Arizona	AZ	33,453,262		8,014,525			41,467,787
4. Arkansas	AR	11,012,713		2,806,907			13,819,620
5. California	CA	210,732,112	1,478,587	99,200,913			311,411,613
6. Colorado	CO	40,576,583	121,503	7,521,281			48,219,366
7. Connecticut	CT	88,321,054	582,859	12,874,835			101,778,749
8. Delaware	DE	11,242,983		1,258,982			12,501,965
9. District of Columbia	DC	9,490,566	176,878	5,094,137			14,761,580
10. Florida	FL	247,760,773	1,583,272	36,201,236			285,545,281
11. Georgia	GA	125,171,267	3,288,847	30,253,549		15,749	158,729,412
12. Hawaii	HI	29,067,756		4,670,734			33,738,490
13. Idaho	ID	2,765,373		909,040			3,674,413
14. Illinois	IL	94,410,641	335,084	38,070,439			132,816,164
15. Indiana	IN	44,291,442		15,300,310			59,591,752
16. Iowa	IA	28,412,452		2,504,274			30,916,727
17. Kansas	KS	9,794,430		3,355,114			13,149,544
18. Kentucky	KY	20,673,975	584,236	9,413,316			30,671,527
19. Louisiana	LA	43,566,598	307,697	8,387,910			52,262,205
20. Maine	ME	9,997,914		1,002,516			11,000,430
21. Maryland	MD	69,100,715		20,552,653			89,653,368
22. Massachusetts	MA	162,308,444	685,736	31,644,727		258,758	194,897,665
23. Michigan	MI	45,207,416	35,782	30,903,872			76,147,070
24. Minnesota	MN	60,810,838	110,197	10,161,299			71,082,335
25. Mississippi	MS	20,426,151		5,166,151			25,592,302
26. Missouri	MO	31,753,916		21,905,659			53,659,574
27. Montana	MT	9,440,112		934,697			10,374,809
28. Nebraska	NE	7,815,047	171,330	2,345,177			10,331,554
29. Nevada	NV	25,604,069		7,856,008			33,460,077
30. New Hampshire	NH	20,754,609		2,947,149			23,701,758
31. New Jersey	NJ	365,154,976	1,341,486	37,289,593		25,455	403,811,510
32. New Mexico	NM	4,301,887		1,138,479			5,440,366
33. New York	NY	811,878,488	4,964,367	112,729,382			929,572,236
34. North Carolina	NC	77,557,219	157,843	15,604,170		54,270	93,373,502
35. North Dakota	ND	8,703,602		1,271,092			9,974,694
36. Ohio	OH	111,776,350	362,526	30,284,213			142,423,089
37. Oklahoma	OK	17,234,504	150,006	6,999,684			24,384,194
38. Oregon	OR	28,336,157		7,105,087			35,441,244
39. Pennsylvania	PA	191,296,773	201,988	35,502,088			227,000,849
40. Rhode Island	RI	7,475,486	53,568	1,202,771			8,731,826
41. South Carolina	SC	33,768,947		12,764,687		57,500	46,591,134
42. South Dakota	SD	3,981,106		618,525			4,599,631
43. Tennessee	TN	41,505,818	650,141	11,951,371			54,107,330
44. Texas	TX	166,486,263	323,860	51,295,487			218,105,610
45. Utah	UT	19,819,317		1,638,995			21,458,312
46. Vermont	VT	3,013,831	300	355,218			3,369,350
47. Virginia	VA	78,971,423	376,679	25,339,900			104,688,002
48. Washington	WA	21,101,958		8,370,747			29,472,705
49. West Virginia	WV	9,183,121		3,166,777			12,349,898
50. Wisconsin	WI	27,250,650		8,953,935			36,204,585
51. Wyoming	WY	2,246,018		434,355			2,680,374
52. American Samoa	AS	1,597		8,865			10,462
53. Guam	GU						
54. Puerto Rico	PR	182,429		46,480			228,909
55. U.S. Virgin Islands	VI	2,818		16,206			19,024
56. Northern Mariana Islands	MP						
57. Canada	CAN	61,262		72,960			134,222
58. Aggregate Other Alien	OT	20,153,114		63,379			20,216,492
59. Total		3,600,916,583	18,239,762	808,662,306		411,731	4,428,230,382


The Guardian Life Insurance Company of America
13-5123390
64246 NY
(PARENT)
Park Avenue Life Insurance Company
04-2350154
60003 DE (Ins Aff)
Guardian Investor Services LLC
(Delaware)
13-4198972
(Affiliate)
Berkshire Life Ins. Co. of America
75-1277524
71714 MA
(Ins Aff)
The Guardian Insurance & Annuity Company, Inc.
13-2656036
78778 DE
(Ins Aff)
First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
Managed DentalGuard, Inc.
(Texas)
75-2698702
52556 (Ins Aff)
Managed Dental Care of California
(California)
95-4326311
(Affiliate)
Managed DentalGuard, Inc.
(New Jersey)
22-3849572
11199 (Ins Aff)
Innovative Underwriters, Inc.
(New Jersey)
22-1947346
(Affiliate)
Family Service Life Insurance Company
74-1319784
74004 TX (Ins Aff)
RS Investment Management Co. LLC
(California)
94-3321067
(Affiliate)
Park Avenue Securities LLC
(Delaware)
13-4023176
(Affiliate)
Hanover Square Funding, LLC
(Delaware)
46-5427804
(Affiliate)
First Commonwealth Limited Health Services Corp 36-3691770
11221 IL
(Ins Aff)
First Commonwealth of Illinois Inc.
(Illinois)
36-3563031
(Affiliate)
First Commonwealth of Missouri, Inc.
43-1501438
47716 MO
(Ins Aff)
First Commonwealth Limited Health Services Corp of Michigan
36-4117539
12146 MI
(Ins Aff)
First Commonwealth Insurance Company
36-4189451
60239 IL
(Ins Aff)
Sentinel American Life Insurance Company
74-0952935
77119 TX (Ins Aff)
RS Funds Distributor LLC
(Delaware)
46-1177352
(Affiliate)
Access Professional Dental Care, LLC
(Delaware)
47-1373537
(Affiliate)
Access Dental Plan
(California)
68-0291842
(Affiliate)
Access Dental Plan of Utah, Inc.
(Utah)
45-2881632
15494 (Ins Aff)
Access Dental Plan of Nevada, Inc.
(Nevada)
46-2243044
15307 (Ins Aff)
Access Dental Services, LLC
(Delaware)
471272105
(Affiliate)
Managed DentalGuard, Inc.
(Ohio)
27-4326698
14142 (Ins Aff)
Reed Group, Ltd
(Colorado)
84-0733950
(Affiliate)
Premier Access Insurance Company
(California)
91-1857813
60237 (Ins Aff)
Premier Access Administrators Company
(California)
20-0747310
(Affiliate)
Data Telesis Private Limited
(India)
AABCD4649JSD001
(Affiliate)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0429	The Guardian Life Insurance Co. of America	64246	13-5123390	3081309	0000901849		The Guardian Life Insurance Co. of America	NY					The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	60003	04-2350154				Park Avenue Life Insurance Company	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	74004	74-1319784				Family Service Life Insurance Company	TX	IA	Park Avenue Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	77119	74-0952935				Sentinel American Life Insurance Company	TX	IA	Family Service Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	78778	13-2656036		0000044393		The Guardian Insurance & Annuity Co.,Inc.	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		13-4023176		0001071640		Park Avenue Securities LLC	DE	NIA	The Guardian Insurance & Annuity Co.,Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		95-4326311				Managed Dental Care of California	CA	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		22-1947346				Innovative Underwriters Inc,	NJ	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	11221	36-3691770				First Commonwealth Ltd Health Svs Corp	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		36-3563031				First Commonwealth of Illinois Inc.	IL	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	47716	43-1501438				First Commonwealth of Missouri, Inc.	MO	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	12146	36-4117539				First Commonwealth Ltd Hlth Svs Corp of MI	MI	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	60239	36-4189451				First Commonwealth Insurance Company	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		75-2154228		0001001493		First Commonwealth Inc.	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	71714	75-1277524	2391878			Berkshire Life Ins. Co. of America	MA	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	52556	75-2698702				Managed DentalGuard Inc. (Texas)	TX	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	11199	22-3849572				Managed DentalGuard Inc. (New Jersey)	NJ	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	14142	27-4326698				Managed DentalGuard Inc. (Ohio)	OH	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		13-4198972		0000041827		Guardian Investor Services LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		94-3321067	2709651	0001085256		RS Investments Management Co. LLC	CA	NIA	Guardian Investor Services LLC	Ownership	94.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		46-1177352				RS Funds Distributor, LLC	DE	IA	Guardian Investor Services LLC	Ownership	94.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		84-0733950				Reed Group, Ltd	CO	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		46-5427804				Hanover Square Funding, LLC	DE	NIA	The Guardian Insurance & Annuity Co.,Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	60237	91-1857813				Premier Access Insurance Company	CA	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0429	The Guardian Life Insurance Co. of America	15494	45-2881632				Access Dental Plan of Utah, Inc.	UT	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0429	The Guardian Life Insurance Co. of America	15307	46-2243044				Access Dental Plan of Nevada, Inc.	NV	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		47-1373537				Access Professional Dental Care, LLC	DE	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		68-0291842				Access Dental Plan	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		47-1272105				Access Dental Services, LLC	DE	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America						Data Telesis Private Limited	IND	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	
0000	The Guardian Life Insurance Co. of America		20-0747310				Premier Access Administrators Company	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
64246	13-5123390	Guardian Life Insurance Company of America	28,486,700	(131,176,979)	170,410,976		302,488,534	124,958,134		(120,400,000)	374,767,365	(440,727,551)
78778	13-2656036	Guardian Insurance & Annuity Company, Inc.		45,000,000			(173,196,873)	11,602,546		105,400,000	(11,194,327)	167,219,609
00000	13-2615338	Guardian Investor Services LLC		155,046,979			(52,142)				154,994,837	
71714	75-1277524	Berkshire Life Insurance Company of America		(65,000,000)			(106,054,093)	(136,560,681)		(16,500,000)	(324,114,773)	273,507,942
60003	04-2350154	Park Avenue Life Insurance Company	(25,000,000)				(1,811,022)				(26,811,022)	
00000	95-4326311	Managed Dental Care of California	(2,543,200)				(2,755,073)				(5,298,273)	
11199	22-3849572	Managed DentalGuard Inc. (New Jersey)					(1,228,029)				(1,228,029)	
52556	75-2698702	Managed DentalGuard Inc. (Texas)	(800,000)				(1,476,129)				(2,276,129)	
14142	27-4326698	Managed DentalGuard, Inc. (Ohio)					(54,078)				(54,078)	
00000	13-4023176	Park Avenue Securities, LLC					13,981,606				13,981,606	
74004	74-1319784	Family Service Life Insurance Company					(4,497,640)				(4,497,640)	
77119	74-0952935	Sentinel American Life Insurance Company					(425,186)				(425,186)	
00000	22-1947346	Innovative Underwriters, Inc.	(143,500)				(545,876)				(689,376)	
00000	46-5427804	Hanover Square Funding, LLC		5,000,000			(1,149,508)			16,500,000	20,350,492	
00000	26-4703468	eMoney Advisor, LLC					220,151				220,151	
00000	94-3321067	RS Investment Management Co. LLC					88,424			15,000,000	15,088,424	
00000	46-1177352	RS Funds Distributor LLC					(278,640)				(278,640)	
00000	37-1780736	Park Avenue Institutional Advisers, LLC					(6,754,225)				(6,754,225)	
00000		Park Avenue Institutional Advisers CLO Ltd 2016-1			(170,410,976)						(170,410,976)	
00000	75-2154228	First Commonwealth Inc.	8,584,000	(8,459,753)			1,209,329				1,333,576	
60239	36-4189451	First Commonwealth Insurance Company	(5,400,000)				(16,485,617)				(21,885,617)	
00000	36-3563031	First Commonwealth of Illinois, Inc.					13,502,807				13,502,807	
11221	36-3691770	First Commonwealth Limited Health Services Corporation (IL)	(140,000)				(143,330)				(283,330)	
47716	43-1501438	First Commonwealth of Missouri, Inc.	(500,000)				(671,364)				(1,171,364)	
12146	36-4117539	First Commonwealth Limited Health Services Corporation of Michigan	(750,000)				(3,004,561)				(3,754,561)	
00000	84-0733950	Reed Group Ltd.					(4,055,401)				(4,055,401)	
00000	68-0291842	Access Dental Plan					(1,304,464)				(1,304,464)	
60237	91-1857813	Premier Access Insurance Company	(1,794,000)	(410,247)			(9,629,480)				(11,833,726)	
00000		Data Telesis Private Limited					3,297,162				3,297,162	
15307	46-2243044	Access Dental Plan of Nevada					(194,608)				(194,608)	
15494	45-2881632	Access Dental Plan of Utah					(348)				(348)	
00000	47-1373537	Access Professional Dental Care, LLC					2,563,784				2,563,784	
00000	47-1272105	Access Dental Services, LLC					(1,584,110)				(1,584,110)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

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17. Only filed with the State of Domicile
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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



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



14. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



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



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



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



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



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



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



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



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



43. Credit Insurance Experience Exhibit [Document Identifier 230]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Premium tax receivable	1,144,317		1,144,317	1,945,649
2505.	Modco receivable	156,705		156,705	148,069
2506.	Prepaid asset - pension plan	7,597,959	7,597,959		
2507.	Leasehold improvements	11,411,989	11,411,989		
2597.	Summary of remaining write-ins for Line 25 from overflow page	20,310,971	19,009,949	1,301,022	2,093,718

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Contingency reserve for group life premiums and retired lives	2,979,043	4,458,577
2505.	Reserve for special litigation expense	823,568	1,039,826
2506.	Miscellaneous reinsurance liabilities		61,488
2507.	Other tax reserves		50,091,385
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,802,610	55,651,276

Additional Write-ins for Liabilities Line 34

		1 Current Year	2 Prior Year
3404.	Contingency reserve for deposit administration	6,732	6,732
3497.	Summary of remaining write-ins for Line 34 from overflow page	6,732	6,732

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year	2 Prior Year
08.304.	Other reserve adjustment on reinsurance	3,002,116	30,600,136
08.305.	Service fees	300,569	9,486
08.306.	Premiums on all other lines of business	231	(6,814)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	3,302,917	30,602,809

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Death benefits on all other lines of business - aviation	81,075	136,576
2705.	Commissions on all other lines of business	6,032	35,339
2706.	Interest on fines & penalties of regulatory authorities	5,480	14,011
2707.	Losses on all other lines of business	(364,688)	(628,438)
2708.	Reserve adjustment on reinsurance assumed	(25,758,074)	(644,455)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(26,030,175)	(1,086,967)

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Joint venture administration expenses	285,048					285,048
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	285,048					285,048

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Sundry deposit		150,000	150,000
2597.	Summary of remaining write-ins for Line 25 from overflow page		150,000	150,000

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
08.304. Other reserve adjustment on reinsurance	3,002,116		2,409,525				592,591					
08.305. Service fees	300,569		9,536						291,032			
08.306. Premiums on all other lines of business	231											231
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,302,917		2,419,062				592,591		291,032			231

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. Death benefits on all other lines of business - aviation	81,075											81,075
2705. Commissions on all other line of business	6,032											6,032
2706. Interest on fines & penalties of regulatory authorities	5,480		3,869	(1,975)			478		3,108			
2707. Losses on all other lines of business	(364,688)											(364,688)
2708. Reserve adjustment on reinsurance assumed	(25,758,074)		(25,698,319)				(59,755)					
2797. Summary of remaining write-ins for Line 27 from overflow page	(26,030,175)		(25,694,450)	(1,975)			(59,277)		3,108			(277,581)

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,638,452,395	3.794	1,638,452,395		1,638,452,395	3.794
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	4,765,633	0.011	4,765,633		4,765,633	0.011
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	156,592,586	0.363	156,592,586		156,592,586	0.363
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	410,470,556	0.950	410,470,556		410,470,556	0.951
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	274,915,754	0.637	274,915,754		274,915,754	0.637
1.43 Revenue and assessment obligations	1,457,211,394	3.374	1,457,211,394		1,457,211,394	3.375
1.44 Industrial development and similar obligations	6,097,848	0.014	6,097,848		6,097,848	0.014
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000				0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000				0.000
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000				0.000
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	33,694,198	0.078	33,694,198		33,694,198	0.078
1.523 All other	1,090,800,423	2.526	1,090,800,423		1,090,800,423	2.526
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	19,791,058,470	45.827	19,791,058,470		19,791,058,470	45.834
2.2 Unaffiliated non-U.S. securities (including Canada)	6,851,868,807	15.866	6,851,868,807		6,851,868,807	15.868
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	218,740,979	0.507	218,740,979		218,740,979	0.507
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	166,835,342	0.386	166,835,342		166,835,342	0.386
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	271,068,231	0.628	271,068,231		271,068,231	0.628
3.4 Other equity securities:						
3.41 Affiliated	966,103,762	2.237	966,103,762		966,103,762	2.237
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development	135,294,406	0.313	135,294,406		135,294,406	0.313
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	3,189,867,143	7.386	3,189,867,143		3,189,867,143	7.387
4.6 Mezzanine real estate loans	62,771,143	0.145	62,771,143		62,771,143	0.145
5. Real estate investments:						
5.1 Property occupied by company	11,507,580	0.027	11,507,580		11,507,580	0.027
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	414,992,625	0.961	414,992,625		414,992,625	0.961
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)	3,068,924	0.007	3,068,924		3,068,924	0.007
6. Contract loans	3,337,425,918	7.728	3,337,425,918		3,337,425,918	7.729
7. Derivatives	9,057,139	0.021	9,057,140		9,057,140	0.021
8. Receivables for securities	2,433,987	0.006	2,433,987		2,433,987	0.006
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	778,064,420	1.802	778,064,420		778,064,420	1.802
11. Other invested assets	1,902,989,254	4.406	1,896,606,165		1,896,606,165	4.392
12. Total invested assets	43,186,148,916	100.000	43,179,765,828		43,179,765,828	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		149,243,532
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	525,491,626	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	8,395,985	533,887,611
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(203,636,063)	
	3.2 Totals, Part 3, Column 11		(203,636,063)
4.	Total gain (loss) on disposals, Part 3, Column 18		2,031,381
5.	Deduct amounts received on disposals, Part 3, Column 15		32,329,078
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	19,497,647	
	8.2 Totals, Part 3, Column 9	130,599	19,628,246
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		429,569,136
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		429,569,136

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,046,252,931
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	794,720,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	18,992,327	813,712,327
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	1,900,189	
	3.2 Totals, Part 3, Column 11		1,900,189
4.	Accrual of discount		868,177
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		468,617,735
8.	Deduct amortization of premium and mortgage interest points and commitment fees		6,183,202
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,387,932,687
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,387,932,687
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,387,932,687

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,107,712,229
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	104,320,395	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	370,000,730	474,321,125
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	35,444,101	
	5.2 Totals, Part 3, Column 9	49,228,781	84,672,882
6.	Total gain (loss) on disposals, Part 3, Column 19		245,564,466
7.	Deduct amounts received on disposals, Part 3, Column 16		849,802,682
8.	Deduct amortization of premium and depreciation		634,595
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(3,419,100)	
	9.2 Totals, Part 3, Column 14	1,418,619	(2,000,481)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	156,843,689	
	10.2 Totals, Part 3, Column 11		156,843,689
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,902,989,254
12.	Deduct total nonadmitted amounts		6,383,089
13.	Statement value at end of current period (Line 11 minus Line 12)		1,896,606,165

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,308,266,987
2.	Cost of bonds and stocks acquired, Part 3, Column 7		13,899,962,494
3.	Accrual of discount		21,277,786
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	(6,015,461)	
	4.3. Part 2, Section 2, Column 13	(48,266,572)	
	4.4. Part 4, Column 11	6,386,613	(47,895,420)
5.	Total gain (loss) on disposals, Part 4, Column 19		41,018,993
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		11,836,121,571
7.	Deduct amortization of premium		70,428,341
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(7,728,037)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	67,360,279	59,632,242
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	20,312,837	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	10,272,188	30,585,025
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		33,345,128,145
11.	Deduct total nonadmitted amounts		6,451,723
12.	Statement value at end of current period (Line 10 minus Line 11)		33,338,676,422

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	1,644,484,911	1,644,742,658	1,644,492,559	1,639,525,413
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	156,592,586	159,743,570	156,396,660	161,500,000
	4.	Totals	1,801,077,497	1,804,486,228	1,800,889,219	1,801,025,413
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	410,470,554	461,692,104	413,957,312	389,725,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	274,915,754	303,078,858	277,704,199	264,060,000
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	2,141,661,960	2,340,136,611	2,155,003,543	2,075,753,531
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	20,224,503,945	20,602,093,828	20,327,005,530	20,050,402,370
	9.	Canada	813,553,906	794,218,986	820,843,705	809,966,370
	10.	Other Countries	6,035,619,489	6,061,228,674	6,053,398,625	5,993,468,277
	11.	Totals	27,073,677,340	27,457,541,488	27,201,247,860	26,853,837,017
Parent, Subsidiaries and Affiliates	12.	Totals	14,124,961	14,124,961	14,124,961	14,124,961
	13.	Total Bonds	31,715,928,066	32,381,060,250	31,862,927,094	31,398,525,922
PREFERRED STOCKS	14.	United States	134,615,695	139,422,954	140,631,155	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	32,219,648	32,511,813	32,219,648	
	17.	Totals	166,835,343	171,934,767	172,850,803	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	166,835,343	171,934,767	172,850,803	
COMMON STOCKS	20.	United States	487,995,601	487,995,601	519,702,495	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	1,813,609	1,813,609	1,505,533	
	23.	Totals	489,809,210	489,809,210	521,208,028	
Parent, Subsidiaries and Affiliates	24.	Totals	972,555,486	972,555,486	1,219,571,287	
	25.	Total Common Stocks	1,462,364,696	1,462,364,696	1,740,779,315	
	26.	Total Stocks	1,629,200,039	1,634,299,463	1,913,630,118	
	27.	Total Bonds and Stocks	33,345,128,105	34,015,359,713	33,776,557,212	

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	665,685,677	170,069,275	1,017,807,719	1,266,886	453,241,857	2,308,071,414	7.1	1,712,395,492	5.6	2,303,305,781	4,765,633
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	665,685,677	170,069,275	1,017,807,719	1,266,886	453,241,857	2,308,071,414	7.1	1,712,395,492	5.6	2,303,305,781	4,765,633
2. All Other Governments											
2.1 NAIC 1	2,000,000		29,567,771			31,567,771	0.1	237,184,543	0.8	29,567,771	2,000,000
2.2 NAIC 2		25,080,055	30,250,558	9,401,924	51,068,853	115,801,390	0.4	245,456,615	0.8	115,801,390	
2.3 NAIC 3			9,223,425			9,223,425	0.0	21,256,456	0.1	9,223,425	
2.4 NAIC 4								17,238,690	0.1		
2.5 NAIC 5								5,299,867	0.0		
2.6 NAIC 6											
2.7 Totals	2,000,000	25,080,055	69,041,754	9,401,924	51,068,853	156,592,586	0.5	526,436,171	1.7	154,592,586	2,000,000
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		47,577,126	83,456,115	79,963,627	105,477,515	316,474,383	1.0	424,315,295	1.4	316,474,384	(1)
3.2 NAIC 2		7,012,891	28,277,941	58,705,340		93,996,172	0.3			93,996,172	
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		54,590,017	111,734,056	138,668,967	105,477,515	410,470,555	1.3	424,315,295	1.4	410,470,556	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		25,198,251	62,025,202	106,384,819	81,307,482	274,915,754	0.8	277,202,485	0.9	274,915,754	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		25,198,251	62,025,202	106,384,819	81,307,482	274,915,754	0.8	277,202,485	0.9	274,915,754	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	7,127	60,534,707	277,600,810	392,326,392	1,393,528,744	2,123,997,780	6.5	1,978,963,577	6.5	2,123,997,779	1
5.2 NAIC 2				10,744,439	6,919,744	17,664,183	0.1	49,166,214	0.2	17,664,184	(1)
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	7,127	60,534,707	277,600,810	403,070,831	1,400,448,488	2,141,661,963	6.6	2,028,129,791	6.7	2,141,661,963	

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	212,540,455	1,599,469,205	3,687,966,881	1,305,846,990	4,954,257,427	11,760,080,958	36.1	10,094,166,519	33.2	8,290,127,767	3,469,953,191
6.2 NAIC 2	280,443,850	2,174,460,619	5,470,010,897	1,676,299,604	3,666,235,861	13,267,450,831	40.8	12,975,057,848	42.7	6,545,712,558	6,721,738,273
6.3 NAIC 3	15,192,464	408,969,205	503,264,193	34,343,004	32,394,384	994,163,250	3.1	1,049,845,899	3.5	493,588,259	500,574,991
6.4 NAIC 4	96,435,584	388,103,829	384,491,083	23,911,520		892,942,016	2.7	928,867,150	3.1	651,942,384	240,999,632
6.5 NAIC 5	4,033,750	56,960,051	62,709,027	880,000		124,582,828	0.4	84,353,494	0.3	96,796,689	27,786,139
6.6 NAIC 6											
6.7 Totals	608,646,103	4,627,962,909	10,108,442,081	3,041,281,118	8,652,887,672	27,039,219,883	83.1	25,132,290,910	82.7	16,078,167,657	10,961,052,226
7. Hybrid Securities											
7.1 NAIC 1		16,860,330		5,301,969	16,127,602	38,289,901	0.1	38,364,650	0.1	18,114,474	20,175,427
7.2 NAIC 2	23,321,012				12,844,485	36,165,497	0.1	62,634,861	0.2	36,165,497	
7.3 NAIC 3								4,087,993	0.0		
7.4 NAIC 4								1,801,692	0.0		
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals	23,321,012	16,860,330		5,301,969	28,972,087	74,455,398	0.2	106,889,196	0.4	54,279,971	20,175,427
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	120,400,000					120,400,000	0.4	176,710,336	0.6		120,400,000
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5				14,124,961		14,124,961	0.0			8,023,779	6,101,182
8.6 NAIC 6											
8.7 Totals	120,400,000			14,124,961		134,524,961	0.4	176,710,336	0.6	8,023,779	126,501,182

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,000,633,259	1,919,708,894	5,158,424,498	1,891,090,683	7,003,940,627	16,973,797,961	52.2	XXX	XXX	13,356,503,710	3,617,294,251
9.2 NAIC 2	(d) 303,764,862	2,206,553,565	5,528,539,396	1,755,151,307	3,737,068,943	13,531,078,073	41.6	XXX	XXX	6,809,339,801	6,721,738,272
9.3 NAIC 3	(d) 15,192,464	408,969,205	512,487,618	34,343,004	32,394,384	1,003,386,675	3.1	XXX	XXX	502,811,684	500,574,991
9.4 NAIC 4	(d) 96,435,584	388,103,829	384,491,083	23,911,520		892,942,016	2.7	XXX	XXX	651,942,384	240,999,632
9.5 NAIC 5	(d) 4,033,750	56,960,051	62,709,027	15,004,961		(c) 138,707,789	0.4	XXX	XXX	104,820,468	33,887,321
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	1,420,059,919	4,980,295,544	11,646,651,622	3,719,501,475	10,773,403,954	(b) 32,539,912,514	100.0	XXX	XXX	21,425,418,047	11,114,494,467
9.8 Line 9.7 as a % of Col. 6	4.4	15.3	35.8	11.4	33.1	100.0	XXX	XXX	XXX	65.8	34.2
10. Total Bonds Prior Year											
10.1 NAIC 1	911,007,220	1,693,446,220	4,737,500,949	1,856,037,870	5,741,310,638	XXX	XXX	14,939,302,897	49.2	11,978,349,555	2,960,953,342
10.2 NAIC 2	346,147,850	2,146,108,070	5,604,847,246	1,508,058,984	3,727,153,388	XXX	XXX	13,332,315,538	43.9	7,030,617,125	6,301,698,413
10.3 NAIC 3	81,678,068	436,021,453	504,362,345	41,353,823	11,774,659	XXX	XXX	1,075,190,348	3.5	540,852,727	534,337,621
10.4 NAIC 4	17,525,222	456,210,284	457,819,497	12,871,044	3,481,485	XXX	XXX	947,907,532	3.1	733,265,013	214,642,519
10.5 NAIC 5	4,513,538	37,033,638	46,069,940	1,994,856	41,389	XXX	XXX	(c) 89,653,361	0.3	42,578,819	47,074,542
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	1,360,871,898	4,768,819,665	11,350,599,977	3,420,316,577	9,483,761,559	XXX	XXX	(b) 30,384,369,676	100.0	20,325,663,239	10,058,706,437
10.8 Line 10.7 as a % of Col. 8	4.5	15.7	37.4	11.3	31.2	XXX	XXX	100.0	XXX	66.9	33.1
11. Total Publicly Traded Bonds											
11.1 NAIC 1	821,878,164	1,323,424,133	3,441,542,714	1,447,332,093	6,322,326,606	13,356,503,710	41.0	11,978,349,555	39.4	13,356,503,710	XXX
11.2 NAIC 2	67,407,330	717,789,163	1,889,824,731	934,418,708	3,199,899,869	6,809,339,801	20.9	7,030,617,125	23.1	6,809,339,801	XXX
11.3 NAIC 3		220,825,595	218,592,693	30,999,012	32,394,384	502,811,684	1.5	540,852,727	1.8	502,811,684	XXX
11.4 NAIC 4	65,091,709	293,809,919	277,882,449	15,158,307		651,942,384	2.0	733,265,013	2.4	651,942,384	XXX
11.5 NAIC 5	4,033,750	44,863,555	47,019,385	8,903,779		104,820,469	0.3	42,578,819	0.1	104,820,469	XXX
11.6 NAIC 6											XXX
11.7 Totals	958,410,953	2,600,712,365	5,874,861,972	2,436,811,899	9,554,620,859	21,425,418,048	65.8	20,325,663,239	66.9	21,425,418,048	XXX
11.8 Line 11.7 as a % of Col. 6	4.5	12.1	27.4	11.4	44.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	2.9	8.0	18.1	7.5	29.4	65.8	XXX	XXX	XXX	65.8	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	178,755,095	596,284,761	1,716,881,784	443,758,590	681,614,021	3,617,294,251	11.1	2,960,953,342	9.7	XXX	3,617,294,251
12.2 NAIC 2	236,357,532	1,488,764,402	3,638,714,665	820,732,599	537,169,074	6,721,738,272	20.7	6,301,698,413	20.7	XXX	6,721,738,272
12.3 NAIC 3	15,192,464	188,143,610	293,894,925	3,343,992		500,574,991	1.5	534,337,621	1.8	XXX	500,574,991
12.4 NAIC 4	31,343,875	94,293,910	106,608,634	8,753,213		240,999,632	0.7	214,642,519	0.7	XXX	240,999,632
12.5 NAIC 5		12,096,496	15,689,642	6,101,182		33,887,320	0.1	47,074,542	0.2	XXX	33,887,320
12.6 NAIC 6										XXX	
12.7 Totals	461,648,966	2,379,583,179	5,771,789,650	1,282,689,576	1,218,783,095	11,114,494,466	34.2	10,058,706,437	33.1	XXX	11,114,494,466
12.8 Line 12.7 as a % of Col. 6	4.2	21.4	51.9	11.5	11.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.4	7.3	17.7	3.9	3.7	34.2	XXX	XXX	XXX	XXX	34.2

(a) Includes $ 3,488,432,892 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 619,228,409 current year, $ 1,099,646,609 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 8,023,779 current year, $ 3,370,837 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 823,984,447 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	665,685,677	170,069,275	1,017,807,719		453,241,857	2,306,804,528	7.1	1,710,793,287	5.6	2,302,038,894	4,765,634
1.2 Residential Mortgage-Backed Securities				1,266,886		1,266,886	0.0	1,602,204	0.0	1,266,886	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	665,685,677	170,069,275	1,017,807,719	1,266,886	453,241,857	2,308,071,414	7.1	1,712,395,491	5.6	2,303,305,780	4,765,634
2. All Other Governments											
2.1 Issuer Obligations	2,000,000	25,080,055	69,041,754	9,401,924	51,068,853	156,592,586	0.5	525,934,393	1.7	154,592,586	2,000,000
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities								501,778	0.0		
2.5 Totals	2,000,000	25,080,055	69,041,754	9,401,924	51,068,853	156,592,586	0.5	526,436,171	1.7	154,592,586	2,000,000
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		54,590,017	111,734,056	138,668,968	105,477,515	410,470,556	1.3	424,315,295	1.4	410,470,556	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		54,590,017	111,734,056	138,668,968	105,477,515	410,470,556	1.3	424,315,295	1.4	410,470,556	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		25,198,251	62,025,202	106,384,819	81,307,482	274,915,754	0.8	277,202,485	0.9	274,915,754	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		25,198,251	62,025,202	106,384,819	81,307,482	274,915,754	0.8	277,202,485	0.9	274,915,754	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations		59,875,852	261,122,308	392,001,982	749,309,100	1,462,309,242	4.5	1,419,552,375	4.7	1,439,358,616	22,950,626
5.2 Residential Mortgage-Backed Securities	7,127	658,854	777,254	10,068,850	651,139,385	662,651,470	2.0	574,542,399	1.9	685,602,100	(22,950,630)
5.3 Commercial Mortgage-Backed Securities			15,701,248			15,701,248	0.0	15,722,171	0.1	15,701,248	
5.4 Other Loan-Backed and Structured Securities				1,000,000		1,000,000	0.0	18,312,845	0.1	1,000,000	
5.5 Totals	7,127	60,534,706	277,600,810	403,070,832	1,400,448,485	2,141,661,960	6.6	2,028,129,790	6.7	2,141,661,964	(4)
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	487,001,683	4,274,255,415	9,020,456,486	2,694,386,103	8,625,552,321	25,101,652,008	77.1	23,445,889,778	77.2	14,989,465,570	10,112,186,438
6.2 Residential Mortgage-Backed Securities	659,172	40,376,235	218,372,932	261,885,427	27,335,351	548,629,117	1.7	465,220,029	1.5	457,736,598	90,892,519
6.3 Commercial Mortgage-Backed Securities	112,856,433	153,023,326	838,897,751	20,108,417		1,124,885,927	3.5	946,316,850	3.1	487,739,903	637,146,024
6.4 Other Loan-Backed and Structured Securities	8,128,814	160,307,934	30,714,916	64,901,170		264,052,834	0.8	274,864,253	0.9	143,225,587	120,827,247
6.5 Totals	608,646,102	4,627,962,910	10,108,442,085	3,041,281,117	8,652,887,672	27,039,219,886	83.1	25,132,290,910	82.7	16,078,167,658	10,961,052,228
7. Hybrid Securities											
7.1 Issuer Obligations	23,321,012	6,812,506			13,127,602	43,261,120	0.1	75,651,978	0.2	33,133,517	10,127,603
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		10,047,825		5,301,969	15,844,485	31,194,279	0.1	31,237,218	0.1	21,146,454	10,047,825
7.5 Totals	23,321,012	16,860,331		5,301,969	28,972,087	74,455,399	0.2	106,889,196	0.4	54,279,971	20,175,428
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	120,400,000			14,124,961		134,524,961	0.4	176,710,336	0.6	8,023,779	126,501,182
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals	120,400,000			14,124,961		134,524,961	0.4	176,710,336	0.6	8,023,779	126,501,182

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	1,298,408,372	4,615,881,371	10,542,187,525	3,354,968,757	10,079,084,730	29,890,530,755	91.9	XXX	XXX	19,611,999,272	10,278,531,483
9.2 Residential Mortgage-Backed Securities	666,299	41,035,089	219,150,186	273,221,163	678,474,736	1,212,547,473	3.7	XXX	XXX	1,144,605,584	67,941,889
9.3 Commercial Mortgage-Backed Securities	112,856,433	153,023,326	854,598,999	20,108,417		1,140,587,175	3.5	XXX	XXX	503,441,151	637,146,024
9.4 Other Loan-Backed and Structured Securities	8,128,814	170,355,759	30,714,916	71,203,139	15,844,485	296,247,113	0.9	XXX	XXX	165,372,041	130,875,072
9.5 Totals	1,420,059,918	4,980,295,545	11,646,651,626	3,719,501,476	10,773,403,951	32,539,912,516	100.0	XXX	XXX	21,425,418,048	11,114,494,468
9.6 Line 9.5 as a % of Col. 6	4.4	15.3	35.8	11.4	33.1	100.0	XXX	XXX	XXX	65.8	34.2
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,284,281,221	4,266,208,332	10,723,447,110	2,995,161,926	8,786,951,338	XXX	XXX	28,056,049,927	92.3	18,607,410,009	9,448,639,918
10.2 Residential Mortgage-Backed Securities	580	17,377,213	36,084,859	306,935,481	680,966,499	XXX	XXX	1,041,364,632	3.4	1,041,364,631	1
10.3 Commercial Mortgage-Backed Securities	45,680,635	396,208,866	458,389,281	61,760,239		XXX	XXX	962,039,021	3.2	594,831,478	367,207,543
10.4 Other Loan-Backed and Structured Securities	30,909,462	89,025,254	132,678,727	56,458,930	15,843,721	XXX	XXX	324,916,094	1.1	82,057,113	242,858,981
10.5 Totals	1,360,871,898	4,768,819,665	11,350,599,977	3,420,316,576	9,483,761,558	XXX	XXX	30,384,369,674	100.0	20,325,663,231	10,058,706,443
10.6 Line 10.5 as a % of Col. 8	4.5	15.7	37.4	11.3	31.2	XXX	XXX	100.0	XXX	66.9	33.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	848,468,718	2,421,309,363	5,353,570,647	2,151,299,536	8,837,351,008	19,611,999,272	60.3	18,607,410,009	61.2	19,611,999,272	XXX
11.2 Residential Mortgage-Backed Securities	666,299	35,890,377	142,155,592	264,467,950	701,425,365	1,144,605,583	3.5	1,041,364,631	3.4	1,144,605,583	XXX
11.3 Commercial Mortgage-Backed Securities	107,853,233	82,905,190	312,682,728			503,441,151	1.5	594,831,478	2.0	503,441,151	XXX
11.4 Other Loan-Backed and Structured Securities	1,422,703	60,607,436	66,453,005	21,044,412	15,844,485	165,372,041	0.5	82,057,113	0.3	165,372,041	XXX
11.5 Totals	958,410,953	2,600,712,366	5,874,861,972	2,436,811,898	9,554,620,858	21,425,418,047	65.8	20,325,663,231	66.9	21,425,418,047	XXX
11.6 Line 11.5 as a % of Col. 6	4.5	12.1	27.4	11.4	44.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	2.9	8.0	18.1	7.5	29.4	65.8	XXX	XXX	XXX	65.8	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	449,939,654	2,194,572,008	5,188,616,878	1,203,669,221	1,241,733,722	10,278,531,483	31.6	9,448,639,918	31.1	XXX	10,278,531,483
12.2 Residential Mortgage-Backed Securities		5,144,712	76,994,594	8,753,213	(22,950,629)	67,941,890	0.2	1	0.0	XXX	67,941,890
12.3 Commercial Mortgage-Backed Securities	5,003,200	70,118,136	541,916,271	20,108,417		637,146,024	2.0	367,207,543	1.2	XXX	637,146,024
12.4 Other Loan-Backed and Structured Securities	6,706,111	109,748,323	(35,738,089)	50,158,727		130,875,072	0.4	242,858,981	0.8	XXX	130,875,072
12.5 Totals	461,648,965	2,379,583,179	5,771,789,654	1,282,689,578	1,218,783,093	11,114,494,469	34.2	10,058,706,443	33.1	XXX	11,114,494,469
12.6 Line 12.5 as a % of Col. 6	4.2	21.4	51.9	11.5	11.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.4	7.3	17.7	3.9	3.7	34.2	XXX	XXX	XXX	XXX	34.2

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	374,012,858	374,012,858			
2. Cost of short-term investments acquired	4,733,491,652	4,733,491,652			
3. Accrual of discount	35,375	35,375			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	20,467	20,467			
6. Deduct consideration received on disposals	5,084,956,728	5,084,956,728			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,603,624	22,603,624			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	22,603,624	22,603,624			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			12,202,732
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12			
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14			
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	1,739,385		
	3.2 Section 2, Column 19	(9,909,135)		(8,169,750)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			30,995,035
5.	Considerations received/(paid) on terminations, Section 2, Column 15			30,995,035
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18			
	8.2 Section 2, Column 20			
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			4,032,982
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			4,032,982

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,372,480
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				3,465,092
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	(473,930)			
	3.12 Section 1, Column 15, prior year	2,448,950	(2,922,880)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	1,090			
	3.14 Section 1, Column 18, prior year	(3,362,895)	3,363,985	441,105	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	(473,930)			
	3.22 Section 1, Column 17, prior year	2,448,950	(2,922,880)		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	1,090			
	3.24 Section 1, Column 19, prior year	(3,362,895)	3,363,985	441,105	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(3,336,863)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	210,494			
	4.22 Amount recognized (Section 2, Column 16)	(3,547,357)	(3,336,863)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				7,837,572
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				7,837,572

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12516*AZ5	Replication 11/13/2015 CDX EM	3	25,000,000	25,010,497	25,011,294	11/13/2015	12/20/2020	Replication 11/13/2015 CDX EM	(2,376,652)	(2,376,652)	912828-XB-1	US TREASURY N/B	1	27,387,149	27,387,946
12516*BA9	Replication 12/16/2015 CDX EM	3	25,000,000	25,233,108	25,233,919	12/16/2015	12/20/2020	Replication 12/16/2015 CDX EM	(2,647,503)	(2,647,503)	912828-XB-1	US TREASURY N/B	1	27,880,611	27,881,422
9999999 - Totals				50,243,605	50,245,213	XXX	XXX	XXX	(5,024,155)	(5,024,155)	XXX	XXX	XXX	55,267,760	55,269,368

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions							100,000,000	9,404,598	100,000,000	9,404,598
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions							50,000,000	4,156,493	50,000,000	4,156,493
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX	223,950	XXX	223,950
7. Ending Inventory							50,000,000	5,024,155	50,000,000	5,024,155

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	4,032,985	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,363,642	
3.	Total (Line 1 plus Line 2)		11,396,626
4.	Part D, Section 1, Column 5	16,894,711	
5.	Part D, Section 1, Column 6	(5,024,155)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(473,930)

		Fair Value Check	
7.	Part A, Section 1, Column 16	4,032,985	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		4,032,985
10.	Part D, Section 1, Column 8	9,057,140	
11.	Part D, Section 1, Column 9	(5,024,155)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,010,781	
14.	Part B, Section 1, Column 20	7,653,500	
15.	Part D, Section 1, Column 11	10,664,281	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	357,494,454	357,494,454	
2. Cost of cash equivalents acquired	20,988,486,252	20,988,486,252	
3. Accrual of discount	410,230	410,230	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(1,857)	(1,857)	
6. Deduct consideration received on disposals	20,545,008,254	20,545,008,254	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	801,380,825	801,380,825	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	801,380,825	801,380,825	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0199999. Property occupied by the reporting entity - Health Care Delivery																
(1002) HOME OFFICE BUILDING- NRO I		Bethlehem	PA	10/01/1984	07/16/2001	9,051,600		732,906	1,200,000	78,237			(78,237)		1,609,006	1,438,127
(1003) HOME OFFICE BUILDING- NRO II		Bethlehem	PA	09/01/1987	07/16/2001	9,281,890		1,282,801	7,500,000	230,378			(230,378)		1,387,927	1,017,749
(1012) NRO Data Center		Bethlehem	PA	10/01/1984	07/16/2001	8,236,989		6,483,991	6,300,000	575,178			(575,178)		959,057	
(1005) HOME OFFICE BUILDING MRO		Appleton	WI	12/29/1988	05/14/2001	11,902,356		3,007,882	8,750,000	280,828			(280,828)		1,425,702	862,239
0299999. Property occupied by the reporting entity - Administrative						38,472,834		11,507,580	23,750,000	1,164,621			(1,164,621)		5,381,691	3,318,115
0399999. Total Property occupied by the reporting entity						38,472,834		11,507,580	23,750,000	1,164,621			(1,164,621)		5,381,691	3,318,115
(270) WAREHOUSE		Commerce	CA	12/19/2008	12/19/2013	19,103,629		16,191,585	18,585,773	432,564			(432,564)		1,727,296	367,957
(271) COLD STORAGE		Commerce	CA	12/19/2008	12/19/2013	14,189,028		11,570,786	12,894,715	360,331			(360,331)		1,630,223	885,807
(272) COLD STORAGE		Industry City	CA	12/19/2008	12/19/2013	8,954,268		7,522,311	9,038,979	209,078			(209,078)		705,822	704,834
(273) INDUSTRIAL		Montebello	CA	05/19/2009	12/13/2014	20,193,317		17,970,456	21,189,306	339,034			(339,034)		1,802,993	887,985
(5081) PIAZZA D'ORO, LLC		OCEANSIDE	CA	12/31/2015	12/31/2015	81,876,371	50,500,000	26,458,847	34,090,837	2,789,838		(50,500,000)	(53,289,838)		6,773,949	4,348,947
(119) APARTMENT BUILDING		Pasadena	CA	08/01/1972	09/30/2011	3,488,836		939,699	23,568,000	117,722			(117,722)		1,988,985	641,217
(120) APARTMENT BUILDING		Pasadena	CA	12/10/2008	12/13/2013	35,730,391		30,215,422	38,547,826	848,374			(848,374)		3,597,890	1,397,996
(274) WAREHOUSE		Pico Rivera	CA	05/20/2009	12/13/2014	17,195,293		15,431,012	18,516,702	266,307			(266,307)		1,345,214	804,865
(269) WAREHOUSE		Vernon	CA	12/19/2008	12/31/2013	12,686,998	4,102,026	6,681,305	8,624,177	265,351		47,974	(217,376)		1,071,375	436,292
(5073) GUARDIAN TRYON VILLAGE, LLC		WILMINGTON	DE	09/01/2012	12/31/2015	54,265,063	25,000,000	24,747,972	31,141,638	1,681,267		(25,000,000)	(26,681,267)		4,957,684	2,766,133
(5077) GUARDIAN SAN JUANITA, LLC		WILMINGTON	DE	12/01/2012	12/31/2015	73,061,229	38,182,173	29,956,207	32,795,359	1,886,398		(38,182,173)	(40,068,571)		5,099,828	3,595,285
(5092) GUARDIAN BEAUMONT, LLC		WILMINGTON	DE	12/23/2014	12/31/2015	86,008,718	49,250,000	34,681,772	34,753,313	2,076,946		(49,250,000)	(51,326,946)		6,053,120	3,879,284
(7013) HANOVER ACQUISITION IV (Merritt)		WILMINGTON	DE	02/25/2010	12/31/2015	7,921,292		3,898,701	3,982,398	58,494			(58,494)		915,762	866,327
(7015) HANOVER ACQUISITION V (Strippup Creek)		WILMINGTON	DE	12/01/2012	12/31/2015	17,417,225		15,620,465	28,279,195	723,373			(723,373)		2,254,094	1,584,801
(7016) HANOVER ACQUISITION VI (Corporate Drive)		WILMINGTON	DE	12/01/2012	12/31/2015	15,693,041		14,324,617	14,489,871	575,539			(575,539)		3,333,677	1,866,471
(267) INDUSTRIAL		Hollywood	FL	11/20/2007	12/13/2012	10,817,049	3,966,063	5,233,155	4,251,172	237,084		28,987	(208,097)		653,074	486,312
(268) INDUSTRIAL		Hollywood	FL	11/20/2007	12/13/2012	18,029,089		15,452,928	13,556,414	342,848			(342,848)		1,405,177	383,243
(127) WAREHOUSE		Pearl City	HI	01/01/1977	09/30/2011	1,664,266		352,184	1,150,472	61,139			(61,139)		537,013	398,454
(5054) GUARDIAN LEDGES, LLC		WEYMOUTH	MA	01/01/1977	12/31/2015	57,547,615	17,500,000	32,493,207	46,318,450	1,117,516		(17,500,000)	(18,617,516)		6,097,597	3,947,113
(5065) GUARDIAN PARK PLACE, LLC		ANNAPOLIS	MD	12/30/2011	12/31/2015	39,392,200	23,280,853	12,285,699	21,045,742	1,068,561		(23,280,852)	(24,349,413)		5,537,637	3,362,511
(5037) SPENSER - PHASE I & II, LLC		LAS VEGAS	NV	12/31/2015	12/31/2015	6,988,844		3,326,250	7,325,769	243,091			(243,091)		784,487	256,828
(5044) SPENSER - PHASE III, LLC		LAS VEGAS	NV	01/01/1997	12/31/2015	3,704,314		2,472,385	4,859,801	143,163			(143,163)		453,230	110,300
(5049) SPENSER - PHASE IV, LLC		LAS VEGAS	NV	08/01/1998	12/31/2015	2,552,552		1,428,019	3,062,813	34,341			(34,341)		191,529	159,182
(5053) GUARDIAN QUINCY, LLC		ARLINGTON	VA	10/17/2008	12/31/2015	57,949,347		45,505,224	49,996,265	1,138,385			(1,138,385)		3,688,414	1,360,583
(5089) SEASONS LYNNWOOD, LLC		LYNNWOOD	WA	01/14/2014	12/31/2015	41,154,177		40,232,417	43,261,880	921,760			(921,760)		3,617,247	1,070,839
0499999. Properties held for the production of income						707,584,154	211,781,114	414,992,625	525,326,867	17,938,504		(203,636,063)	(221,574,567)		66,223,318	36,569,564
(1004) HOME OFFICE BUILDING WRO		Spokane	WA	12/18/1986	05/03/2001	12,668,536		3,068,924	10,700,000	394,522			(394,522)		1,700,022	978,882
0599999. Properties held for sale						12,668,536		3,068,924	10,700,000	394,522			(394,522)		1,700,022	978,882
0699999 - Totals						758,725,524	211,781,114	429,569,129	559,776,867	19,497,647		(203,636,063)	(223,133,710)		73,305,031	40,866,561

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
(271) COLD STORAGE	COMMERCE	CA	12/31/2015	Various				213,631
(272) COLD STORAGE	INDUSTRY CITY	CA	12/31/2015	Various				94,559
(273) INDUSTRIAL	MONTEBELLO	CA	12/31/2015	Various				99,157
(119) APARTMENT BUILDING	PASADENA	CA	12/31/2015	Various				181,068
(120) APARTMENT BUILDING	PASADENA	CA	12/31/2015	Various				193,665
(267) INDUSTRIAL BUILDING	Hollywood	FL	12/31/2015	Various				8,295
(268) INDUSTRIAL BUILDING	Hollywood	FL	12/31/2015	Various				50,139
(127) WAREHOUSE	PEARL CITY	HI	12/31/2015	Various				22,906
(1012) HOME OFFICE BUILDING NRO I	BETHLEHEM	PA	12/31/2015	Various				188,703
(1005) HOME OFFICE BUILDING MRO	APPLETON	WI	12/31/2015	Various				6,866
0199999. Acquired by Purchase								1,058,988
(5081) PIAZZA D'ORO, LLC	OCEANSIDE	CA	01/01/2015	PIAZZA D'ORO, LLC	79,430,772	50,500,000	28,930,772	317,913
(5073) GUARDIAN TRYON VILLAGE, LLC	WILMINGTON	DE	01/01/2015	GUARDIAN TRYON VILLAGE, LLC	51,424,550	25,000,000	26,424,550	4,689
(5077) GUARDIAN SAN JUANITA, LLC	WILMINGTON	DE	01/01/2015	GUARDIAN SAN JUANITA, LLC	69,768,330	38,940,496	30,827,834	256,448
(5092) GUARDIAN BEAUMONT, LLC	WILMINGTON	DE	01/01/2015	GUARDIAN BEAUMONT, LLC	84,801,095	49,250,000	35,551,095	1,207,623
(7013) HANOVER ACQUISITION IV (Merritt)	WILMINGTON	DE	01/01/2015	HANOVER ACQUISITION IV (Merritt)	3,877,024		3,877,024	80,171
(7015) HANOVER ACQUISITION V (Strippup Creek)	WILMINGTON	DE	01/01/2015	HANOVER ACQUISITION V (Strippup Creek)	24,085,886		24,085,886	1,898,942
(7016) HANOVER ACQUISITION VI (Corporate Drive)	WILMINGTON	DE	01/01/2015	HANOVER ACQUISITION VI (Corporate Drive)	19,666,414		19,666,414	1,634,281
(5054) GUARDIAN LEDGES, LLC	WEYMOUTH	MA	01/01/2015	GUARDIAN LEDGES, LLC	51,110,723	17,500,000	33,610,723	
(5065) GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	01/01/2015	GUARDIAN PARK PLACE, LLC	36,661,965	23,757,835	12,904,130	
(5037) SPENSER - PHASE I & II, LLC	LAS VEGAS	NV	01/01/2015	SPENSER - PHASE I & II, LLC	3,496,722		3,496,722	72,619
(5044) SPENSER - PHASE III, LLC	LAS VEGAS	NV	01/01/2015	SPENSER - PHASE III, LLC	2,469,003		2,469,003	146,545
(5049) SPENSER - PHASE IV, LLC	LAS VEGAS	NV	01/01/2015	SPENSER - PHASE IV, LLC	1,424,398		1,424,398	37,962
(5051) GUARDIAN ABBY, LLC	VALHALLA	NY	01/01/2015	GUARDIAN ABBY, LLC	10,471,249	10,000,000	471,249	685,512
(5053) GUARDIAN QUINCY, LLC	ARLINGTON	VA	01/01/2015	GUARDIAN QUINCY, LLC	46,559,827		46,559,827	83,782
(5089) SEASONS LYNNWOOD, LLC	LYNNWOOD	WA	01/01/2015	SEASONS LYNNWOOD, LLC	40,243,667		40,243,667	910,509
0299999. Acquired by Internal Transfer					525,491,626	214,948,331	310,543,295	7,336,997
0399999 - Totals					525,491,626	214,948,331	310,543,295	8,395,985

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
(1008)HOME OFFICE BUILDING - NRO III	Bethlehem	PA	12/03/2015	81 Highland Partners, LP	6,104,748		3,160,738	127,305			(127,305)		3,033,427	3,033,427				1,021,066	599,077
(46) OFFICE	Calumet	MI	12/19/2015	Michigan-American Water Co.	129,351		42,425	3,294			(3,294)		39,132	52,544		13,412	13,412	12,780	
(5065) GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	12/31/2015	Various									26,853	26,853					
(7015) HANOVER ACQUISITION V (Strippup Creek)	WILMINGTON	DE	12/11/2015	Keith Corporation	9,640,990		9,030,000						9,030,000	10,597,962		1,567,562	1,567,562		
(7016) HANOVER ACQUISITION VI (Corporate Drive)	WILMINGTON	DE	05/01/2015	State of Maryland's Park and Planning	6,659,216		6,659,216						6,659,216	7,109,623		450,407	450,407		
Various	Various		12/31/2015	Various														(3,022)	440,667
0199999. Property Disposed					22,534,306		18,892,379	130,599			(130,599)		18,788,628	20,820,409		2,031,381	2,031,381	1,030,824	1,039,744
(5051) GUARDIAN ABBEY, LLC	VALHALLA	NY	08/31/2015	GUARDIAN ABBEY, LLC	11,508,669								11,508,669	11,508,669					
0299999. Property Transferred					11,508,669								11,508,669	11,508,669					
0399999 - Totals					34,042,975		18,892,379	130,599			(130,599)		30,297,297	32,329,078		2,031,381	2,031,381	1,030,824	1,039,744

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0199999. Mortgages in good standing - Farm Mortgages														XXX
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed														XXX
0399999. Mortgages in good standing - Residential mortgages-all other														XXX
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed														XXX
1051765		MOBILE	AL		07/22/1998	7.105	1,158,923						6,600,000	04/15/1998
1052117		CHANDLER	AZ		12/02/2008	6.210	10,157,813						16,600,000	06/27/2008
1052088		MESA	AZ		02/07/2008	6.340	4,925,710						13,045,000	06/05/2007
1051822		PEORIA	AZ		01/24/2000	7.870	739,520						3,100,000	12/10/1999
28288		PHOENIX	AZ		10/01/2014	6.090	2,950,738		(135,018)				9,180,000	05/19/2006
28307		PHOENIX	AZ		10/01/2014	6.250	2,495,717		(72,414)				4,100,000	08/24/2007
1052015		ALAMEDA	CA		04/26/2006	5.460	13,091,439						26,000,000	02/28/2006
28327		ANAHEIM	CA		10/01/2014	6.400	1,996,412		(70,273)				6,650,000	10/26/2008
28333		BEVERLY HILLS	CA		10/01/2014	5.250	4,914,729		(84,540)				9,000,000	03/04/2011
1052195		BUENA PARK	CA		10/30/2014	3.950	14,710,861						34,125,000	09/09/2014
28332		BURBANK	CA		10/01/2014	4.250	2,767,125		(77,251)				5,200,000	02/08/2011
28335		BURBANK	CA		10/01/2014	4.850	4,809,789		(84,750)				7,985,000	03/01/2011
1052033		BURBANK	CA		10/26/2006	6.050	6,027,447						18,300,000	08/17/2006
1052102		BURBANK	CA		08/07/2008	5.990	3,664,743						6,800,000	06/03/2008
1052103		BURBANK	CA		08/07/2008	5.990	6,143,572						11,100,000	06/03/2008
1052129		BURBANK	CA		08/05/2010	5.050	17,331,270						31,500,000	06/18/2010
1052200		BURBANK	CA		12/22/2014	3.900	6,147,511						10,555,556	11/19/2014
1052207		BURBANK	CA		05/05/2015	3.500	22,000,000						39,579,630	03/02/2015
1052112		CALABASAS	CA		11/03/2008	6.180	5,710,198						14,250,000	10/01/2008
1051985		CAPITOLA	CA		10/24/2005	5.690	7,037,669						22,000,000	08/29/2005
1052231		Carlsbad	CA		12/11/2015	3.850	29,000,000						47,600,000	11/02/2015
28330		CHATSWORTH	CA		10/01/2014	7.100	4,003,814		(150,770)				9,900,000	03/03/2009
1052225		Culver City	CA		11/17/2015	3.510	16,700,000						178,900,000	09/30/2015
1052226		Culver City	CA		11/17/2015	3.510	400,000						2,288,889	10/02/2015
1052116		EL CERRITO	CA		12/01/2008	6.380	37,988,516						89,000,000	06/23/2008
28336		ESCONDIDO	CA		10/01/2014	4.700	4,993,879		(65,210)				12,910,000	08/11/2011
1052075		FRESNO	CA		09/05/2007	6.090	8,814,020						9,700,000	12/01/2013
1052115		FULLERTON	CA		12/01/2008	6.130	16,349,411						33,000,000	06/20/2008
28317		IRVINE	CA		10/01/2014	6.100	2,909,862		(70,765)				4,800,000	03/18/2008
1052198		IRVINE	CA		12/01/2014	3.800	47,615,834						85,000,000	10/28/2014
1052203		IRVINE	CA		03/23/2015	3.750	41,488,362						75,500,000	01/09/2015
1052214		IRVINE	CA		06/30/2015	3.960	45,500,000						86,500,000	03/24/2015
1052091		LA PUENTE	CA		02/28/2008	6.250	14,113,446						21,500,000	11/03/2011
1052164		LAGUNA WOODS	CA		05/02/2013	3.310	17,000,000						39,537,143	03/29/2013
28325		LOS ANGELES	CA		10/01/2014	6.160	2,015,446		(68,814)				9,700,000	08/20/2008
1052110		LOS ANGELES	CA		10/23/2008	6.130	12,557,558						42,525,000	07/24/2008
1052178		LOS ANGELES	CA		12/17/2013	4.310	8,104,601						18,000,000	08/13/2013
1052228		LOS ANGELES	CA		11/30/2015	4.180	43,000,000						74,085,417	06/25/2015
1051758		MERCED	CA		06/18/1998	6.930	488,973						3,350,000	01/15/1998
1052194		NORTHRIDGE	CA		10/30/2014	3.950	14,710,861						33,225,000	09/12/2014
1052229		OCEANSIDE	CA		11/30/2015	3.710	56,000,000						96,944,262	09/09/2015
28318		ONTARIO	CA		10/01/2014	6.100	4,838,499		(140,390)				8,500,000	03/11/2008
1052085		ONTARIO	CA		12/20/2007	6.170	5,735,305						11,750,000	07/24/2007
1051889		ORANGE	CA		09/12/2002	7.320	5,524,348						14,500,000	05/24/2002
1052107		ORANGE	CA		09/25/2008	6.200	38,882,233						73,500,000	09/02/2008
1052190		OXNARD	CA		06/30/2014	4.390	54,150,996						76,000,000	04/01/2014
1052089		PALM DESERT	CA		02/11/2008	6.000	11,018,570						24,640,000	12/19/2007
1052030		PARAMOUNT	CA		09/27/2006	5.940	7,138,989						11,600,000	08/30/2006
28293		PASADENA	CA		10/01/2014	6.620	2,460,574		(124,433)				7,100,000	08/18/2006
28294		PASADENA	CA		10/01/2014	6.200	1,359,377		(39,330)				4,400,000	11/03/1991
28304		PLACENTIA	CA		10/01/2014	5.970	2,538,186		(85,312)				4,800,000	03/13/2007
1052066		PLACENTIA	CA		07/10/2007	5.790	7,557,976						13,300,000	05/17/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1052067		PLACENTIA	CA		07/10/2007	5.790	4,389,963						8,400,000	05/17/2007
1052054		RANCHO CUCAMONGA	CA		04/16/2007	5.840	6,706,828						15,100,000	03/26/2007
1052111		REDONDO BEACH	CA		10/23/2008	6.400	7,198,049						16,600,000	09/17/2008
1052023		ROHNERT PARK	CA		08/02/2006	6.200	11,139,451						23,800,000	06/24/2006
1052090		SAN DIEGO	CA		02/21/2008	5.980	6,616,073						14,765,000	10/29/2007
1052113		SAN DIEGO	CA		11/12/2008	6.330	6,997,329						16,000,000	07/29/2008
1052157		SAN DIEGO	CA		10/01/2012	5.670	34,888,855						64,090,000	07/11/2012
1052160		SAN DIEGO	CA		10/23/2012	5.000	44,945,930				551,947		86,500,000	08/31/2012
1052169		SAN DIEGO	CA		08/01/2013	3.500	16,888,533						29,941,850	04/16/2013
1052177		SAN DIEGO	CA		12/05/2013	4.490	1,694,657						3,344,444	03/06/2013
28033		SAN FRANCISCO	CA		10/01/2014	7.750	582,308		(21,972)				6,200,000	06/03/2003
1052179		SAN FRANCISCO	CA		12/26/2013	4.000	52,000,000						100,624,561	10/28/2013
1052136		SAN JOSE	CA		03/31/2011	4.720	29,581,240		(106,304)				53,500,000	09/30/2010
1052173		SAN MATEO	CA		09/03/2013	3.760	24,540,604						42,840,000	06/24/2013
1052181		SAN RAFAEL	CA		02/21/2014	4.040	23,000,000						41,071,429	12/24/2013
1052056		SANTA CLARITA	CA		04/30/2007	5.850	2,104,315						12,640,000	02/15/2007
1051834		SANTA FE SPRINGS	CA		07/14/2000	7.750	1,538,981						6,510,000	05/01/2000
1051982		SANTA MONICA	CA		10/12/2005	5.300	4,128,933						8,300,000	10/03/2005
1052197		SANTA MONICA	CA		11/19/2014	3.890	7,000,000						14,583,333	08/30/2014
1052163		SIMI VALLEY	CA		04/23/2013	3.840	3,717,156						9,250,000	02/01/2013
1052172		THOUSAND OAKS	CA		09/03/2013	3.760	33,864,553						59,700,000	06/28/2013
1052174		TUSTIN	CA		09/19/2013	4.360	8,187,541						14,010,000	07/02/2013
1052142		VISTA	CA		10/31/2011	4.700	13,973,404						25,470,000	09/29/2011
1052170		WALNUT CREEK	CA		08/06/2013	3.760	27,185,481						45,930,000	07/03/2013
1052013		YORBA LINDA	CA		03/30/2006	5.920	3,681,414						12,190,000	02/13/2006
1052166		AURORA	CO		06/26/2013	3.500	11,429,363						19,840,000	04/11/2013
1051879		BOULDER	CO		12/27/2001	6.750	4,769,016						15,200,000	11/28/2001
1052182		BOULDER	CO		02/26/2014	4.120	12,500,000						19,428,571	12/16/2013
1052196		BOULDER	CO		11/18/2014	3.970	3,172,412						5,950,000	10/01/2014
1051808		COLORADO SPRINGS	CO		07/27/1999	7.250	609,153						2,685,000	07/09/1999
1052128		DENVER	CO		06/21/2010	5.600	12,929,527						18,900,000	06/10/2010
1052137		DENVER	CO		06/30/2011	5.400	6,533,261		(64,483)				11,500,000	05/17/2011
1052050		LITTLETON	CO		02/28/2007	5.770	15,224,328						29,700,000	02/06/2007
1052155		GREENWICH	CT		08/30/2012	5.000	16,000,000						35,100,000	07/02/2012
1052217		NEWTOWN	CT		09/01/2015	3.440	17,000,000						31,295,455	07/31/2015
1052126		WASHINGTON	DC		02/19/2010	6.500	21,728,385						45,100,000	11/13/2009
1052130		WASHINGTON	DC		09/22/2010	5.020	14,977,013						34,000,000	07/19/2010
1052132		WASHINGTON	DC		11/30/2010	5.150	15,643,799						35,600,000	08/31/2010
1052154		WASHINGTON	DC		08/30/2012	4.500	8,047,106						21,900,000	05/16/2012
1052222		WASHINGTON	DC		10/28/2015	3.600	30,000,000						50,828,571	07/14/2015
1052233		Washington	DC		12/17/2015	4.260	39,300,000						85,000,000	10/19/2015
28309		LAUREL	DE		10/01/2014	6.610	3,723,634		(79,142)				6,500,000	07/08/2007
1052032		NEW CASTLE	DE		10/10/2006	5.450	11,402,243						20,570,000	08/14/2006
1052141		NEW CASTLE	DE		10/27/2011	4.700	6,986,702						14,000,000	09/16/2011
1052098		AUBURNDALE	FL		06/02/2008	6.250	4,687,827						9,250,000	04/16/2008
28278		BOCA RATON	FL		10/01/2014	5.860	3,070,324						3,423,000	12/01/2013
1051960		BOCA RATON	FL		02/16/2005	5.950	2,030,817						3,223,000	12/01/2013
1052079		BOCA RATON	FL		10/22/2007	6.340	23,379,482						39,500,000	09/01/2007
1052036		BOYNTON BEACH	FL		12/01/2006	6.220	4,397,823						8,600,000	09/01/2006
28271		BRANDON	FL		10/01/2014	5.540	1,602,052		(75,318)				5,000,000	10/25/2005
1052071		DAVIE	FL		08/09/2007	5.690	12,917,506						21,280,000	06/25/2007
28275		DEERFIELD BEACH	FL		10/01/2014	6.060	505,447						743,000	12/01/2013
1052235		DELRAY BEACH	FL		12/30/2015	3.590	11,300,000						20,797,546	11/30/2015
1052035		HAINES CITY	FL		11/29/2006	6.370	4,326,357						10,900,000	07/15/2008
1052118		HAINES CITY	FL		12/04/2008	6.350	2,435,569						10,900,000	07/15/2008
1052044		JACKSONVILLE	FL		12/21/2006	6.070	5,506,141						6,100,000	12/01/2013
1052045		JACKSONVILLE	FL		12/21/2006	6.070	2,713,171						3,026,000	12/01/2013
28276		LAKE WORTH	FL		10/01/2014	6.060	1,444,134						2,306,000	12/01/2013
1052124		MIAMI LAKES	FL		12/21/2009	7.140	25,486,635						58,120,000	10/30/2009
28298		NAPLES	FL		10/01/2014	5.910	1,706,085		(69,835)				4,000,000	12/11/2006
1052034		NAPLES	FL		11/03/2006	6.070	6,853,062						17,600,000	09/12/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1052065		NAPLES	FL		07/09/2007	5.840	8,681,974						18,320,000	05/16/2007
1052150		ORLANDO	FL		05/15/2012	4.100	25,932,657						39,700,000	03/07/2012
28277		POMPANO BEACH	FL		10/01/2014	6.060	2,093,995						3,293,000	12/01/2013
1052213		PORT ST LUCIE	FL		06/25/2015	3.450	19,550,000						31,455,193	06/11/2015
27455		ALPHARETTA	GA		09/25/1986	10.625	10,366						1,600,000	04/22/2003
28270		ALPHARETTA	GA		10/01/2014	5.870	566,914		(16,367)				2,300,000	09/09/2005
28280		ATLANTA	GA		10/01/2014	5.860	986,054		(27,643)				2,850,000	11/30/2005
1052221		ATLANTA	GA		10/21/2015	3.380	41,650,000						86,335,584	08/10/2015
1051920		CHAMBLEE	GA		05/03/2004	5.220	4,443,434						16,100,000	04/19/2004
28239		GAINESVILLE	GA		10/01/2014	6.310	341,668		(25,629)				5,500,000	09/16/2003
1052000		GRIFFIN	GA		02/16/2006	5.610	4,033,564						13,250,000	11/28/2005
28236		HAMPTON	GA		10/01/2014	5.750	471,038		(18,923)				2,725,000	07/21/2003
1052078		BENSENVILLE	IL		10/01/2007	6.290	36,057,634						54,800,000	08/08/2007
28319		BUFFALO GROVE	IL		10/01/2014	5.900	1,631,331		(54,188)				4,600,000	05/23/2008
28324		BUFFALO GROVE	IL		10/01/2014	5.900	2,927,727		(95,812)				8,600,000	05/23/2008
28331		BUFFALO GROVE	IL		10/01/2014	6.000	2,761,569		(66,829)				4,300,000	09/22/2010
1052101		GENEVA	IL		07/23/2008	6.550	6,987,310						10,000,000	10/20/2010
28306		GURNEE	IL		10/01/2014	5.870	2,410,362		(89,649)				4,200,000	04/03/2007
28334		ITASCA	IL		10/01/2014	5.500	4,408,104		(88,479)				9,600,000	09/08/2010
1052049		ITASCA	IL		02/12/2007	4.000	21,935,592						24,000,000	09/30/2015
28323		LAKE COUNTY	IL		10/01/2014	5.900	2,927,727		(95,812)				5,300,000	02/10/1998
1051704		NILES	IL		03/18/1996	7.710	112,769						5,350,000	06/01/1995
1051977		PALATINE	IL		09/26/2005	5.180	8,194,299						16,200,000	08/09/2005
1051927		SOUTH BARRINGTON	IL		07/26/2004	5.260	6,940,337						12,100,000	06/22/2004
28286		FLORENCE	KY		10/01/2014	6.020	4,115,026		(191,506)				6,690,000	06/08/2006
28281		LEXINGTON	KY		10/01/2014	5.950	2,212,502		(99,378)				4,500,000	03/02/2006
1052156		WALTON	KY		10/01/2012	5.000	5,568,436						17,000,000	06/25/2012
28282		WINCHESTER	KY		10/01/2014	6.200	3,204,748		(152,835)				5,800,000	03/31/2006
28312		METAIRIE	LA		10/01/2014	6.580	3,657,072		(156,790)				5,400,000	09/27/2007
1052008		ALLSTON	MA		03/10/2006	5.410	4,569,526						15,000,000	01/23/2006
1051890		BOSTON	MA		09/13/2002	6.800	6,616,074						34,000,000	06/22/2007
1051891		BOSTON	MA		09/27/2002	7.380	22,286,820						55,000,000	10/31/2013
1052074		BOSTON	MA		08/30/2007	6.770	5,386,257						34,000,000	06/22/2007
1052204		Boston	MA		04/30/2015	3.650	6,676,905						10,654,054	02/12/2015
1052205		Boston	MA		04/30/2015	3.650	13,106,517						20,947,619	02/12/2015
1052208		Boston	MA		05/21/2015	3.650	5,300,417						8,268,182	02/12/2015
1052209		Boston	MA		05/21/2015	3.650	9,263,346						14,730,660	02/12/2015
1052210		Boston	MA		05/21/2015	3.650	9,511,029						14,836,364	02/12/2015
1052215		BOSTON	MA		07/09/2015	3.800	19,700,000						29,988,664	05/04/2015
1052224		BOSTON	MA		11/05/2015	3.620	32,500,000						66,560,000	10/01/2015
1052009		BRIGHTON	MA		03/10/2006	5.410	3,024,898						10,400,000	01/23/2006
1052014		BRIGHTON	MA		04/21/2006	5.410	3,367,022						11,250,000	01/23/2006
1052206		BROOKLINE	MA		05/01/2015	3.700	7,914,117						15,507,692	03/09/2015
28151		BURLINGTON	MA		04/13/2000	8.875	386,166						4,290,000	04/18/2003
28328		CONCORD	MA		10/01/2014	6.650	2,334,746		(58,875)				2,950,000	06/30/2014
1051795		FALL RIVER	MA		04/14/1999	6.750	583,210						3,600,000	03/26/1999
1051748		KINGSTON	MA		02/02/1998	7.810	348,899						2,400,000	10/28/1997
1051749		MARSTONS MILLS	MA		02/02/1998	7.810	247,149						1,700,000	11/01/1997
1052192		PEABODY	MA		09/24/2014	4.430	4,855,325						8,200,000	07/14/2014
1052230		Watertown	MA		12/07/2015	3.300	35,000,000						84,400,000	10/19/2015
1051957		BELTSVILLE	MD		01/11/2005	5.760	1,050,494						3,800,000	12/17/2004
1052158		BETHESDA	MD		10/09/2012	4.080	28,322,938						54,700,000	07/02/2012
28315		ELLICOTT CITY	MD		10/01/2014	6.410	2,963,300		(115,171)				5,200,000	10/30/2007
1052186		FREDERICK	MD		03/31/2014	4.440	18,475,937						27,470,833	02/23/2014
1051905		GAITHERSBURG	MD		08/13/2003	6.200	3,058,138						7,600,000	06/02/2003
1052145		GAITHERSBURG	MD		03/08/2012	4.250	33,642,950						84,800,000	11/17/2011
1052146		GAITHERSBURG	MD		03/14/2012	5.250	40,569,260						65,600,000	12/01/2011
1052042		HANOVER	MD		12/20/2006	5.980	24,193,984						43,400,000	11/04/2006
1051810		LEXINGTON PARK	MD		08/31/1999	7.240	496,677						2,200,000	07/14/1999
1051900		ROCKVILLE	MD		06/19/2003	5.950	19,581,458						75,860,000	04/02/2003
1052148		ROCKVILLE	MD		05/03/2012	4.200	18,744,423						38,800,000	02/16/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1051740		BANGOR	ME		08/21/1997	8.190	413,602						3,400,000	03/01/1997
1051706		BROOKLYN PARK	MN		05/24/1996	7.650	155,395						4,372,000	03/01/1996
1052188		MINNEAPOLIS	MN		05/27/2014	4.580	6,391,919						9,530,000	12/10/2013
28245		O'FALLON	MO		10/01/2014	6.250	1,271,958		(30,346)				2,840,000	02/10/2004
27999		CHARLOTTE	NC		10/01/2014	8.250	1,716,950		(59,532)				3,111,000	03/12/2003
28050		CHARLOTTE	NC		06/18/1998	7.375	642,390						2,364,000	03/24/2003
28110		DURHAM	NC		04/22/1999	8.000	933,060						3,606,000	03/11/2003
1052094		DURHAM	NC		05/15/2008	6.180	1,862,329						12,500,000	02/15/2008
1052095		DURHAM	NC		05/15/2008	6.280	1,388,742						12,500,000	02/15/2008
28265		FUQUAY-VARINA	NC		10/01/2014	5.390	1,377,899		(34,805)				4,500,000	06/06/2005
28233		GREENSBORO	NC		10/01/2014	6.250	1,301,967		(49,941)				3,350,000	05/29/2003
1052104		GREENSBORO	NC		08/14/2008	6.560	9,170,233						20,100,000	05/28/2008
1052189		HOLLY SPRINGS	NC		06/24/2014	4.370	28,315,598						46,229,412	05/13/2014
1052010		RALEIGH	NC		03/15/2006	5.900	11,659,396						18,850,000	11/01/2005
1051974		FARGO	ND		08/25/2005	5.330	3,452,158						14,200,000	06/28/2005
28284		BRIDGEPORT	NJ		10/01/2014	6.060	2,729,245		(132,250)				4,600,000	06/12/2006
1051995		BROOKLAWN	NJ		12/22/2005	5.650	7,422,646						19,400,000	11/16/2005
1052038		BROOKLAWN	NJ		12/14/2006	6.560	6,096,908						19,400,000	11/16/2005
1052121		CLARK	NJ		01/26/2009	7.250	18,272,713						36,000,000	12/01/2008
1052223		ENGLEWOOD	NJ		10/29/2015	3.290	56,000,000						112,100,000	10/08/2015
1052106		EWING	NJ		09/03/2008	6.350	7,641,270						16,300,000	06/25/2008
1051981		HOWELL	NJ		10/03/2005	5.270	7,145,779						15,300,000	06/30/2005
1051971		LAWRENCEVILLE	NJ		06/27/2005	5.820	35,978,507						100,500,000	05/01/2005
1052120		MIDDLETOWN	NJ		01/26/2009	7.250	41,859,429						87,500,000	12/15/2008
1052202		MONROE	NJ		02/02/2015	3.870	13,000,000						21,305,556	10/28/2014
1052191		MOUNT LAUREL	NJ		06/30/2014	4.300	12,445,416						22,200,000	04/08/2014
1052011		NEPTUNE	NJ		03/16/2006	5.470	4,671,895						13,900,000	03/02/2006
1051727		STRATFORD	NJ		03/25/1997	8.360	136,111						1,407,215	12/01/1996
28296		ALBUQUERQUE	NM		10/01/2014	5.980	2,210,602		(60,348)				5,500,000	12/04/2006
28311		RIO RANCHO	NM		10/01/2014	6.500	3,618,332		(146,268)				5,100,000	09/20/2007
1052219		Henderson	NV		09/18/2015	3.500	24,000,000						40,000,000	08/27/2015
28264		LAS VEGAS	NV		10/01/2014	5.870	2,177,033		(54,264)				3,850,000	07/01/2005
1051961		LAS VEGAS	NV		03/07/2005	5.800	8,109,042						18,000,000	01/27/2005
1051987		LAS VEGAS	NV		10/31/2005	5.580	9,539,003						23,800,000	08/31/2005
1052105		CENTEREACH	NY		08/28/2008	6.470	35,917,963						73,700,000	06/20/2008
1051886		GARDEN CITY	NY		07/22/2002	7.310	2,408,417						18,700,000	05/21/2002
1052029		GUILDERLAND	NY		09/06/2006	6.260	4,730,300						8,500,000	06/26/2006
1051972		HAUPPAUGE	NY		07/08/2005	5.370	15,885,220						38,500,000	06/14/2005
1051973		JERICHO	NY		07/08/2005	5.380	20,371,760						45,700,000	06/26/2005
1051944		LAKE GROVE	NY		11/30/2004	5.850	12,730,270						20,900,000	08/19/2004
1052070		MELVILLE	NY		08/09/2007	5.660	5,188,218						8,500,000	04/04/2007
1052073		MENANDS	NY		08/30/2007	5.820	10,216,340						16,100,000	07/12/2007
1051766		NESCONSET	NY		07/28/1998	7.005	347,715						2,000,000	03/12/1998
28329		NEW YORK	NY		10/01/2014	6.250	5,277,554		(170,791)				16,600,000	11/20/2008
1051799		NEW YORK	NY		04/29/1999	7.000	6,240,696						16,000,000	10/30/1998
1051877		NEW YORK	NY		12/20/2001	6.190	11,946,895						50,400,000	11/20/2001
1052093		NEW YORK	NY		04/11/2008	6.000	1,000,000						53,000,000	10/11/2007
1052114		NEW YORK	NY		11/19/2008	5.930	9,400,327						33,600,000	10/08/2008
1052167		NEW YORK	NY		07/22/2013	3.650	2,000,000						49,228,571	05/28/2013
1052185		NEW YORK	NY		03/20/2014	4.670	12,898,871						26,863,014	09/10/2013
1052187		NEW YORK	NY		04/09/2014	4.200	8,000,000						92,307,692	02/26/2014
28229		OLEAN	NY		10/01/2014	6.875	1,022,896		(58,143)				9,000,000	02/18/2003
1051794		OLEAN	NY		03/30/1999	7.125	583,779						2,840,000	01/05/1999
1052149		PLAINVIEW	NY		05/07/2012	3.950	6,000,000						36,000,000	03/30/2012
1051710		SOUTH GLENS FALLS	NY		05/17/1996	7.340	51,419						1,400,000	02/01/1996
28179		WEBSTER	NY		10/01/2014	8.250	490,174		(30,913)				2,500,000	03/31/2003
1051746		BELLEFONTAINE	OH		11/24/1997	7.960	240,727						1,850,000	11/01/1997
1052021		FAIRBORN	OH		06/30/2006	5.685	5,498,023						9,880,000	05/05/2006
27610		FOREST PARK	OH		10/12/1989	8.125	356,558						1,300,000	04/22/2003
1052041		WILLOUGHBY	OH		12/19/2006	5.920	10,042,241						15,100,000	11/20/2006
1052055		WILLOUGHBY	OH		04/26/2007	5.850	4,199,954						6,800,000	03/29/2007

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1051947		WILMINGTON	OH		12/20/2004	3.000	18,085,021						18,400,000	09/30/2013
1051713		YOUNGSTOWN	OH		07/08/1996	7.760	66,599						1,390,000	05/01/1996
28197		CLACKAMAS	OR		04/30/2001	7.750	673,695						2,076,000	03/06/2001
28314		PORTLAND	OR		10/01/2014	6.450	2,208,679		(137,895)				3,400,000	09/04/2007
1052080		PORTLAND	OR		11/05/2007	6.300	5,121,917						11,520,000	10/16/2007
1052220		Portland	OR		10/13/2015	3.830	16,974,755						26,272,727	09/21/2015
1052002		TIGARD	OR		02/22/2006	5.340	9,928,154						21,420,000	12/28/2005
28313		BENSALEM	PA		10/01/2014	6.490	883,906		(38,234)				1,850,000	09/05/2007
1052161		DOYLESTOWN	PA		12/21/2012	5.836	16,930,973						40,000,000	09/15/2012
1052022		HANOVER	PA		07/06/2006	6.080	13,557,652						34,500,000	05/07/2006
1052133		LITITZ	PA		01/10/2011	4.540	15,741,124		(43,462)				28,400,000	10/12/2010
28066		MONROEVILLE	PA		10/01/2014	7.500	396,349		(23,009)				2,428,450	04/01/2003
28310		PHILADELPHIA	PA		10/01/2014	6.520	4,284,408		(184,698)				6,200,000	08/14/2007
1052086		PHILADELPHIA	PA		01/10/2008	6.190	7,894,847						14,440,000	10/10/2007
1052216		PHILADELPHIA	PA		08/25/2015	3.650	21,370,000						46,273,303	07/30/2015
1052193		SPRINGFIELD	PA		10/02/2014	4.000	51,987,176						97,775,862	06/04/2014
1052004		WEST CHESTER	PA		02/28/2006	5.420	11,364,944						30,200,000	01/18/2006
1051690		CRANSTON	RI		01/24/1996	8.625	39,854						3,115,000	11/01/1995
28292		ANDERSON	SC		10/01/2014	6.650	3,489,306		(76,289)				6,255,000	08/25/2006
28209		MEMPHIS	TN		06/20/2001	8.000	901,584						3,000,030	04/01/2004
1052201		CEDAR PARK	TX		12/30/2014	3.800	33,000,000						52,756,579	09/12/2014
1052227		Cedar Park	TX		11/23/2015	3.580	20,750,000						41,500,000	10/21/2015
1051783		FORT WORTH	TX		12/22/1998	6.950	1,043,810						3,600,000	11/12/1998
28300		HOUSTON	TX		10/01/2014	6.290	4,053,977		(83,931)				7,100,000	02/17/2007
1052037		HOUSTON	TX		12/01/2006	6.500	22,481,374						38,300,000	06/27/2006
1052143		HOUSTON	TX		11/15/2011	5.280	12,191,122						19,450,000	07/26/2011
1052162		HOUSTON	TX		12/21/2012	3.250	16,400,000						41,267,391	12/04/2012
1052168		HOUSTON	TX		07/24/2013	4.600	36,197,480				1,348,242		67,000,000	04/26/2013
1052199		HOUSTON	TX		12/18/2014	3.850	37,000,000						63,428,571	09/17/2014
1052211		HOUSTON	TX		05/29/2015	3.760	5,250,000						8,100,000	04/16/2015
1052212		HOUSTON	TX		06/10/2015	3.760	6,700,000						10,393,590	04/13/2015
28153		PLANO	TX		04/17/2000	8.750	227,195						2,170,000	04/02/2004
28078		RICHARDSON	TX		12/28/1998	7.500	104,795						1,210,000	04/01/2004
28320		SAN ANTONIO	TX		10/01/2014	6.240	2,524,443		(85,729)				4,140,000	05/27/2008
28322		WOODLANDS	TX		10/01/2014	6.410	4,471,446		(156,835)				8,300,000	04/25/2008
1052108		ROY	UT		10/01/2008	6.050	9,008,816						24,500,000	09/15/2008
1052183		SALT LAKE CITY	UT		03/06/2014	4.530	10,500,000						15,004,839	12/31/2013
28016		WEST VALLEY	UT		12/11/1997	8.750	136,880						1,100,000	04/22/2003
1051948		ALEXANDRIA	VA		12/21/2004	5.890	32,580,127						52,900,000	11/03/2004
1052152		ALEXANDRIA	VA		06/26/2012	4.720	11,070,468						21,500,000	04/09/2012
1052144		ARLINGTON	VA		12/28/2011	3.750	41,047,388						82,000,000	11/22/2011
1052176		ARLINGTON	VA		11/21/2013	4.050	28,000,000						47,200,000	07/01/2013
1052061		CHESTER	VA		05/30/2007	5.910	2,541,204						5,600,000	03/21/2007
28199		DULLES	VA		05/11/2001	7.875	2,213,610						8,100,000	04/29/2003
1051806		GLEN ALLEN	VA		06/25/1999	7.040	3,201,571						9,500,000	02/23/1999
28303		LEESBURG	VA		10/01/2014	6.150	3,156,750		(129,056)				6,300,000	02/23/2011
1051881		MCLEAN	VA		03/21/2002	7.330	15,885,345						26,000,000	02/26/2002
28255		NEWPORT NEWS	VA		10/01/2014	6.250	524,218		(19,024)				1,800,000	03/30/2004
28321		NORFOLK	VA		10/01/2014	6.300	4,379,954		(150,986)				7,000,000	05/27/2008
1052087		RESTON	VA		12/27/2007	6.000	19,345,093						30,600,000	12/06/2007
28301		RICHMOND	VA		10/01/2014	5.940	2,218,005		(57,189)				4,900,000	01/29/2007
1052092		RICHMOND	VA		04/07/2008	6.150	8,866,690						16,500,000	02/22/2008
28302		ROANOKE	VA		10/01/2014	6.090	1,001,825		(27,125)				2,500,000	01/29/2007
1052097		ROSSLYN	VA		05/30/2008	6.004	29,220,412		573,863				891,000,000	04/01/2008
28326		RUTHER GLEN	VA		10/01/2014	6.650	2,985,443		(84,727)				5,375,000	08/20/2008
1051968		STERLING	VA		05/27/2005	5.720	9,593,240						13,733,000	12/01/2014
1052096		STERLING	VA		05/29/2008	6.250	2,687,556						10,000,000	04/14/2008
28291		SUFFOLK	VA		10/01/2014	6.720	2,732,240		(74,166)				4,360,000	06/07/2006
28283		VIRGINIA BEACH	VA		10/01/2014	6.290	1,642,446		(62,388)				2,823,775	12/31/2014
28290		VIRGINIA BEACH	VA		10/01/2014	6.520	1,630,947		(87,115)				3,250,000	05/31/2006
28289		WASHINGTON	VA		10/01/2014	6.600	1,309,356		(44,043)				4,500,000	07/07/2009

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1052234		BELLEVUE	WA		12/22/2015	4.260	15,000,000						25,650,000	09/29/2015
1052232		Issaquah	WA		12/15/2015	3.800	42,500,000						78,700,000	11/17/2015
1052051		PORT ORCHARD	WA		03/12/2007	5.930	7,855,699						13,100,000	04/22/2002
1051814		SEATTLE	WA		10/12/1999	7.870	5,796,746						20,300,000	06/29/2011
1052218		Seattle	WA		09/08/2015	3.800	20,250,000						47,316,832	07/17/2015
1051738		TACOMA	WA		08/11/1997	8.410	306,116						3,665,000	06/01/1997
0599999. Mortgages in good standing - Commercial mortgages-all other							3,325,161,559		(4,859,849)		1,900,189		7,898,230,911	XXX
1052068		CHICAGO	IL		07/12/2007	5.573	32,771,151		294,300				882,000,000	11/14/2006
1052043		BOSTON	MA		12/27/2006	6.234	29,999,992		14				730,000,000	01/01/2007
0699999. Mortgages in good standing - Mezzanine Loans							62,771,143		294,314				1,612,000,000	XXX
0799999. Mortgages in good standing not shown on Lines 0199999-0699999														XXX
0899999. Total Mortgages in good standing							3,387,932,702		(4,565,535)		1,900,189		9,510,230,911	XXX
0999999. Restructured mortgages - Farm Mortgages														XXX
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed														XXX
1199999. Restructured mortgages - Residential mortgages-all other														XXX
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed														XXX
1399999. Restructured mortgages - Commercial mortgages-all other														XXX
1499999. Restructured mortgages - Mezzanine Loans														XXX
1599999. Restructured mortgages not shown on Lines 0999999-1499999														XXX
1699999. Total - Restructured Mortgages														XXX
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages														XXX
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed														XXX
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other														XXX
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed														XXX
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other														XXX
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans														XXX
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
2599999. Mortgages in the process of foreclosure-Farm Mortgages														XXX
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed														XXX
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other														XXX
2899999. Mortgages in the process of foreclosure-Commercial mortgages-insured or guaranteed														XXX
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other														XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3099999. Mortgages in the process of foreclosure - Mezzanine Loans														XXX
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,387,932,702		(4,565,535)		1,900,189		9,510,230,911	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ----------90,730 interest due and unpaid.
2. Restructured mortgages $ ---------- unpaid taxes $ ---------- interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.
4. Mortgages in process of foreclosure $ ---------- unpaid taxes $ ---------- interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0199999. Mortgages in good standing - Farm Mortgages								
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed								
0399999. Mortgages in good standing - Residential mortgages-all other								
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed								
1052207	BURBANK	CA		05/05/2015	3.500	22,000,000		39,579,630
1052231	Carlsbad	CA		12/11/2015	3.850	29,000,000		47,600,000
1052225	Culver City	CA		11/17/2015	3.510	16,700,000		178,900,000
1052226	Culver City	CA		11/17/2015	3.510	400,000		2,288,889
1052203	IRVINE	CA		03/23/2015	3.750	42,000,000		75,500,000
1052214	IRVINE	CA		06/30/2015	3.960	45,500,000		86,500,000
1052228	LOS ANGELES	CA		11/30/2015	4.180	43,000,000		74,085,417
1052229	OCEANSIDE	CA		11/30/2015	3.710	56,000,000		96,944,262
1052190	OXNARD	CA		06/30/2014	4.390		4,520,170	76,000,000
1052160	SAN DIEGO	CA		10/23/2012	5.000		475,549	86,500,000
1052217	NEWTOWN	CT		09/01/2015	3.440	17,000,000		31,295,455
1052222	WASHINGTON	DC		10/28/2015	3.600	30,000,000		50,828,571
1052233	Washington	DC		12/17/2015	4.260	39,300,000		85,000,000
1052235	DELRAY BEACH	FL		12/30/2015	3.590	11,300,000		20,797,546
1052213	PORT ST LUCIE	FL		06/25/2015	3.450	19,550,000		31,455,193
1052221	ATLANTA	GA		10/21/2015	3.380	41,650,000		86,335,584
1052204	Boston	MA		04/30/2015	3.650	6,750,000		10,654,054
1052205	Boston	MA		04/30/2015	3.650	13,250,000		20,947,619
1052208	Boston	MA		05/21/2015	3.650	5,350,000		8,268,182
1052209	Boston	MA		05/21/2015	3.650	9,350,000		14,730,660
1052210	Boston	MA		05/21/2015	3.650	9,600,000		14,836,364
1052215	BOSTON	MA		07/09/2015	3.800	19,700,000		29,988,664
1052224	BOSTON	MA		11/05/2015	3.620	32,500,000		66,560,000
1052206	BROOKLINE	MA		05/01/2015	3.700	8,000,000		15,507,692
1052230	Watertown	MA		12/07/2015	3.300	35,000,000		84,400,000
1052223	ENGLEWOOD	NJ		10/29/2015	3.290	56,000,000		112,100,000
1052202	MONROE	NJ		02/02/2015	3.870	13,000,000		21,305,556
1052219	Henderson	NV		09/18/2015	3.500	24,000,000		40,000,000
1052220	Portland	OR		10/13/2015	3.830	17,000,000		26,272,727
1052216	PHILADELPHIA	PA		08/25/2015	3.650	21,370,000		46,273,303
1052227	Cedar Park	TX		11/23/2015	3.580	20,750,000		41,500,000
1052168	HOUSTON	TX		07/24/2013	4.600		13,996,608	67,000,000
1052211	HOUSTON	TX		05/29/2015	3.760	5,250,000		8,100,000
1052212	HOUSTON	TX		06/10/2015	3.760	6,700,000		10,393,590
1052234	BELLEVUE	WA		12/22/2015	4.260	15,000,000		25,650,000
1052232	Issaquah	WA		12/15/2015	3.800	42,500,000		78,700,000
1052218	Seattle	WA		09/08/2015	3.800	20,250,000		47,316,832
0599999. Mortgages in good standing - Commercial mortgages-all other						794,720,000	18,992,327	1,860,115,790
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						794,720,000	18,992,327	1,860,115,790
0999999. Restructured mortgages - Farm Mortgages								
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed								
1199999. Restructured mortgages - Residential mortgages-all other								
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed								
1399999. Restructured mortgages - Commercial mortgages-all other								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1499999. Restructured mortgages - Mezzanine Loans								
1599999. Restructured mortgages not shown on Lines 0999999-1499999								
1699999. Total - Restructured Mortgages								
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages								
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed								
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other								
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed								
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other								
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans								
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999								
2499999. Total - Mortgages with overdue interest over 90 days								
2599999. Mortgages in process of foreclosure-Farm Mortgages								
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								
2799999. Mortgages in process of foreclosure-Residential mortgages-all other								
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed								
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other								
3099999. Mortgages in process of foreclosure - Mezzanine Loans								
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						794,720,000	18,992,327	1,860,115,790

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1051737	CABOT	AR		07/31/1997	07/28/2015	165,948							165,948	165,948			
1051992	MESA	AZ		11/23/2005	11/06/2015	4,693,779							4,693,779	4,693,779			
1052039	PEORIA	AZ		12/18/2006	05/18/2015	9,503,769							9,503,769	9,503,769			
1051994	SURPRISE	AZ		12/06/2005	09/08/2015	4,951,298							4,951,297	4,951,297			
28244	ALHAMBRA	CA		10/01/2014	09/03/2015	972,832		(69,428)			(69,428)		903,403	903,403			
1051976	BERKELEY	CA		09/26/2005	07/28/2015	4,165,651							4,165,650	4,165,650			
1051731	EL SOBRANTE	CA		05/15/1997	12/28/2015	544,536							544,536	544,536			
28279	GARDENA	CA		10/01/2014	12/11/2015	3,828,649		(197,128)			(197,128)		3,631,522	3,631,522			
1051963	LOS ANGELES	CA		03/21/2005	03/31/2015	14,951,094							14,951,094	14,951,094			
1051969	LOS ANGELES	CA		06/08/2005	08/20/2015	4,761,202							4,761,202	4,761,202			
1052012	MIRA LOMA	CA		03/22/2006	12/28/2015	12,427,078							12,427,078	12,427,078			
1051658	POWAY	CA		04/26/1995	05/07/2015	152,335							152,335	152,335			
1051959	RIVERSIDE	CA		02/01/2005	01/29/2015	9,006,539							9,006,539	9,006,539			
1052153	SAN JOSE	CA		08/09/2012	09/28/2015	42,440,081							42,440,081	42,440,081			
1052147	THOUSAND OAKS	CA		04/20/2012	06/10/2015	11,897,799							11,897,799	11,897,799			
1052140	STAMFORD	CT		10/25/2011	01/13/2015	45,000,000							45,000,000	45,000,000			
1051861	WASHINGTON	DC		04/24/2001	06/03/2015	19,732,139							19,732,139	19,732,139			
1051681	BOCA RATON	FL		12/15/1995	04/08/2015	1,298,849							1,298,848	1,298,848			
1051989	BOCA RATON	FL		10/31/2005	12/04/2015	17,342,421							17,342,421	17,342,421			
1051988	DELRAY BEACH	FL		10/31/2005	12/30/2015	15,247,926							15,247,926	15,247,926			
1052131	MIAMI	FL		10/06/2010	01/30/2015	7,901,657							7,901,657	7,901,657			
1051674	NAVARRE	FL		10/29/1995	05/07/2015	325,566							325,566	325,566			
1052040	SUNRISE	FL		12/18/2006	08/27/2015	9,438,690							9,438,690	9,438,690			
1051966	TAMPA	FL		05/04/2005	04/08/2015	16,807,554							16,807,553	16,807,553			
28106	ATLANTA	GA		10/01/2014	12/03/2015	1,494,012							1,494,012	1,494,012			
1051760	BLUE ISLAND	IL		06/22/1998	04/06/2015	40,254							40,254	40,254			
1051967	BUFFALO GROVE	IL		05/26/2005	06/04/2015	2,041,767							2,041,767	2,041,767			
1051990	ELGIN	IL		11/02/2005	09/30/2015	4,003,439							4,003,439	4,003,439			
1051811	SKOKIE	IL		09/08/1999	03/18/2015	1,263,920							1,263,920	1,263,920			
1051984	BOSTON	MA		10/19/2005	11/05/2015	17,738,731							17,738,731	17,738,731			
0F28169	BURLINGTON	MA		08/31/2000	09/01/2015	52,772							52,771	52,771			
28266	FALMOUTH	MA		10/01/2014	07/16/2015	957,958		(38,016)			(38,016)		919,942	919,942			
28262	LANHAM	MD		10/01/2014	06/26/2015	1,922,126		(56,226)			(56,226)		1,865,901	1,865,901			
1051970	BLOOMINGTON	MN		06/23/2005	07/09/2015	12,880,914							12,880,914	12,880,914			
1051952	COLUMBIA	MO		12/30/2004	02/18/2015	10,692,970							10,692,971	10,692,971			
1051953	COLUMBIA	MO		12/30/2004	02/18/2015	5,346,486							5,346,486	5,346,486			
1051978	COLUMBIA	MO		09/30/2005	02/18/2015	11,311,840							11,311,839	11,311,839			
1051943	BERKELEY HEIGHTS	NJ		11/15/2004	07/27/2015	15,416,711							15,416,711	15,416,711			
1052007	BERKELEY HEIGHTS	NJ		03/09/2006	07/27/2015	7,153,374							7,153,374	7,153,374			
28205	ROCHELLE PARK	NJ		06/19/2001	09/28/2015	871,079							871,078	871,078			
1051745	SOMERVILLE	NJ		10/08/1997	12/16/2015	417,542							417,542	417,542			
1051871	WOODBRIDGE	NJ		09/21/2001	07/14/2015	2,487,847		(55,119)			(55,119)		2,432,729	2,432,729			
1052069	NEW YORK	NY		08/02/2007	01/16/2015	6,411,715							6,411,715	6,411,715			
28263	RENSSELAER	NY		10/01/2014	12/31/2015	3,159,158		(102,203)			(102,203)		3,056,955	3,056,955			
28267	CINCINNATI	OH		10/01/2014	11/09/2015	1,481,681							1,481,680	1,481,680			
1051993	CLACKAMAS	OR		11/30/2005	11/05/2015	4,399,114							4,399,113	4,399,113			
1052003	MILWAUKIE	OR		02/24/2006	10/20/2015	5,901,572							5,901,572	5,901,572			
28274	WOODLANDS	TX		10/01/2014	05/27/2015	1,346,950		(14,438)			(14,438)		1,332,513	1,332,513			
28273	CHESAPEAKE	VA		10/01/2014	12/16/2015	2,056,601		(81,738)			(81,738)		1,974,864	1,974,864			
28261	RICHMOND	VA		10/01/2014	06/02/2015	740,164		(59,471)			(59,471)		680,693	680,693			
1051678	KENOSHA	WI		12/06/1995	12/31/2015	344,989							344,988	344,988			
1051958	SOUTH MILWAUKEE	WI		01/19/2005	02/09/2015	6,226,726							6,226,726	6,226,726			
0199999. Mortgages closed by repayment						385,719,804		(673,767)			(673,767)		385,046,032	385,046,032			
1051765	MOBILE	AL		07/22/1998		381,178							381,178	381,178			
1052117	CHANDLER	AZ		12/02/2008		164,687							164,687	164,687			
1052088	MESA	AZ		02/07/2008		296,974							296,974	296,974			
1051822	PEORIA	AZ		01/24/2000		144,322							144,322	144,322			
28288	PHOENIX	AZ		10/01/2014		115,980							115,980	115,980			
28307	PHOENIX	AZ		10/01/2014		49,458							49,458	49,458			
1052015	ALAMEDA	CA		04/26/2006		340,058							340,058	340,058			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
28327	ANAHEIM	CA		10/01/2014		36,295							36,295	36,295			
28333	BEVERLY HILLS	CA		10/01/2014		119,947							119,947	119,947			
1052195	BUENA PARK	CA		10/30/2014		267,334							267,334	267,334			
28332	BURBANK	CA		10/01/2014		59,088							59,088	59,088			
28335	BURBANK	CA		10/01/2014		90,138							90,138	90,138			
1052033	BURBANK	CA		10/26/2006		109,123							109,123	109,123			
1052102	BURBANK	CA		08/07/2008		73,458							73,458	73,458			
1052103	BURBANK	CA		08/07/2008		123,145							123,145	123,145			
1052129	BURBANK	CA		08/05/2010		298,873							298,873	298,873			
1052200	BURBANK	CA		12/22/2014		102,489							102,489	102,489			
1052112	CALABASAS	CA		11/03/2008		109,135							109,135	109,135			
1051985	CAPITOLA	CA		10/24/2005		185,162							185,162	185,162			
28330	CHATSWORTH	CA		10/01/2014		56,107							56,107	56,107			
1052116	EL CERRITO	CA		12/01/2008		705,169							705,169	705,169			
28336	ESCONDIDO	CA		10/01/2014		90,665							90,665	90,665			
1052075	FRESNO	CA		09/05/2007		24,802							24,802	24,802			
1052115	FULLERTON	CA		12/01/2008		230,250							230,250	230,250			
28317	IRVINE	CA		10/01/2014		55,771							55,771	55,771			
1052198	IRVINE	CA		12/01/2014		884,166							884,166	884,166			
1052203	IRVINE	CA		03/23/2015		511,638							511,638	511,638			
1052091	LA PUENTE	CA		02/28/2008		241,326							241,326	241,326			
28325	LOS ANGELES	CA		10/01/2014		35,686							35,686	35,686			
1052110	LOS ANGELES	CA		10/23/2008		243,394							243,394	243,394			
1052178	LOS ANGELES	CA		12/17/2013		201,951							201,951	201,951			
1051758	MERCED	CA		06/18/1998		167,050							167,050	167,050			
1052194	NORTHRIDGE	CA		10/30/2014		267,334							267,334	267,334			
28318	ONTARIO	CA		10/01/2014		91,752							91,752	91,752			
1052085	ONTARIO	CA		12/20/2007		118,348							118,348	118,348			
1051889	ORANGE	CA		09/12/2002		601,340							601,340	601,340			
1052107	ORANGE	CA		09/25/2008		639,758							639,758	639,758			
1052089	PALM DESERT	CA		02/11/2008		195,816							195,816	195,816			
1052030	PARAMOUNT	CA		09/27/2006		143,167							143,167	143,167			
28293	PASADENA	CA		10/01/2014		50,022							50,022	50,022			
28294	PASADENA	CA		10/01/2014		163,436							163,436	163,436			
28304	PLACENTIA	CA		10/01/2014		83,843							83,843	83,843			
1052066	PLACENTIA	CA		07/10/2007		145,091							145,091	145,091			
1052067	PLACENTIA	CA		07/10/2007		84,274							84,274	84,274			
1052054	RANCHO CUCAMONGA	CA		04/16/2007		152,907							152,907	152,907			
1052111	REDONDO BEACH	CA		10/23/2008		135,082							135,082	135,082			
1052023	ROHNERT PARK	CA		08/02/2006		256,123							256,123	256,123			
1052090	SAN DIEGO	CA		02/21/2008		138,278							138,278	138,278			
1052113	SAN DIEGO	CA		11/12/2008		112,028							112,028	112,028			
1052157	SAN DIEGO	CA		10/01/2012		639,941							639,941	639,941			
1052160	SAN DIEGO	CA		10/23/2012		54,070							54,070	54,070			
1052169	SAN DIEGO	CA		08/01/2013		355,889							355,889	355,889			
1052177	SAN DIEGO	CA		12/05/2013		29,467							29,467	29,467			
28033	SAN FRANCISCO	CA		10/01/2014		49,661							49,661	49,661			
1052136	SAN JOSE	CA		03/31/2011		590,035							590,035	590,035			
1052173	SAN MATEO	CA		09/03/2013		490,588							490,588	490,588			
1052056	SANTA CLARITA	CA		04/30/2007		266,479							266,479	266,479			
1051834	SANTA FE SPRINGS	CA		07/14/2000		263,588							263,588	263,588			
1051982	SANTA MONICA	CA		10/12/2005		162,703							162,703	162,703			
1052163	SIMI VALLEY	CA		04/23/2013		148,172							148,172	148,172			
1052172	THOUSAND OAKS	CA		09/03/2013		676,982							676,982	676,982			
1052174	TUSTIN	CA		09/19/2013		147,877							147,877	147,877			
1052142	VISTA	CA		10/31/2011		269,878							269,878	269,878			
1052170	WALNUT CREEK	CA		08/06/2013		546,092							546,092	546,092			
1052013	YORBA LINDA	CA		03/30/2006		332,047							332,047	332,047			
1052166	AURORA	CO		06/26/2013		241,985							241,985	241,985			
1051879	BOULDER	CO		12/27/2001		613,489							613,489	613,489			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1052196	BOULDER	CO		11/18/2014		77,588							77,588	77,588			
1051808	COLORADO SPRINGS	CO		07/27/1999		139,969							139,969	139,969			
1052128	DENVER	CO		06/21/2010		70,473							70,473	70,473			
1052137	DENVER	CO		06/30/2011		126,837							126,837	126,837			
1052050	LITTLETON	CO		02/28/2007		327,620							327,620	327,620			
1052126	WASHINGTON	DC		02/19/2010		357,380							357,380	357,380			
1052130	WASHINGTON	DC		09/22/2010		296,324							296,324	296,324			
1052132	WASHINGTON	DC		11/30/2010		299,809							299,809	299,809			
1052154	WASHINGTON	DC		08/30/2012		199,923							199,923	199,923			
28309	LAUREL	DE		10/01/2014		172,674							172,674	172,674			
1052032	NEW CASTLE	DE		10/10/2006		284,842							284,842	284,842			
1052141	NEW CASTLE	DE		10/27/2011		134,939							134,939	134,939			
1052098	AUBURNDALE	FL		06/02/2008		91,776							91,776	91,776			
28278	BOCA RATON	FL		10/01/2014		110,431							110,431	110,431			
1051960	BOCA RATON	FL		02/16/2005		143,621							143,621	143,621			
1052079	BOCA RATON	FL		10/22/2007		477,806							477,806	477,806			
1052036	BOYNTON BEACH	FL		12/01/2006		98,723							98,723	98,723			
28271	BRANDON	FL		10/01/2014		115,099							115,099	115,099			
1052071	DAVIE	FL		08/09/2007		231,796							231,796	231,796			
28275	DEERFIELD BEACH	FL		10/01/2014		31,404							31,404	31,404			
1052035	HAINES CITY	FL		11/29/2006		95,220							95,220	95,220			
1052118	HAINES CITY	FL		12/04/2008		53,363							53,363	53,363			
1052044	JACKSONVILLE	FL		12/21/2006		196,294							196,294	196,294			
1052045	JACKSONVILLE	FL		12/21/2006		96,724							96,724	96,724			
28276	LAKE WORTH	FL		10/01/2014		89,728							89,728	89,728			
1052124	MIAMI LAKES	FL		12/21/2009		502,421							502,421	502,421			
28298	NAPLES	FL		10/01/2014		37,653							37,653	37,653			
1052034	NAPLES	FL		11/03/2006		156,897							156,897	156,897			
1052065	NAPLES	FL		07/09/2007		193,946							193,946	193,946			
1052150	ORLANDO	FL		05/15/2012		531,045							531,045	531,045			
28277	POMPANO BEACH	FL		10/01/2014		130,105							130,105	130,105			
27455	ALPHARETTA	GA		09/25/1986		103,736							103,736	103,736			
28270	ALPHARETTA	GA		10/01/2014		86,701							86,701	86,701			
28280	ATLANTA	GA		10/01/2014		142,393							142,393	142,393			
1051920	CHAMBLEE	GA		05/03/2004		676,370							676,370	676,370			
28239	GAINESVILLE	GA		10/01/2014		342,620							342,620	342,620			
1052000	GRIFFIN	GA		02/16/2006		642,784							642,784	642,784			
28236	HAMPTON	GA		10/01/2014		158,293							158,293	158,293			
1052078	BENSENVILLE	IL		10/01/2007		747,236							747,236	747,236			
28319	BUFFALO GROVE	IL		10/01/2014		47,445							47,445	47,445			
28324	BUFFALO GROVE	IL		10/01/2014		83,523							83,523	83,523			
28331	BUFFALO GROVE	IL		10/01/2014		79,540							79,540	79,540			
1052101	GENEVA	IL		07/23/2008		110,206							110,206	110,206			
28306	GURNEE	IL		10/01/2014		51,935							51,935	51,935			
28334	ITASCA	IL		10/01/2014		102,671							102,671	102,671			
28323	LAKE COUNTY	IL		10/01/2014		83,523							83,523	83,523			
1051704	NILES	IL		03/18/1996		321,485							321,485	321,485			
1051977	PALATINE	IL		09/26/2005		358,114							358,114	358,114			
1051927	SOUTH BARRINGTON	IL		07/26/2004		232,319							232,319	232,319			
28286	FLORENCE	KY		10/01/2014		94,843							94,843	94,843			
28281	LEXINGTON	KY		10/01/2014		148,204							148,204	148,204			
1052156	WALTON	KY		10/01/2012		676,790							676,790	676,790			
28282	WINCHESTER	KY		10/01/2014		159,284							159,284	159,284			
28312	METAIRIE	LA		10/01/2014		104,580							104,580	104,580			
1052008	ALLSTON	MA		03/10/2006		324,945							324,945	324,945			
1051890	BOSTON	MA		09/13/2002		856,880							856,880	856,880			
1051891	BOSTON	MA		09/27/2002		702,839							702,839	702,839			
1052074	BOSTON	MA		08/30/2007		168,982							168,982	168,982			
1052204	Boston	MA		04/30/2015		73,095							73,095	73,095			
1052205	Boston	MA		04/30/2015		143,483							143,483	143,483			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1052208	Boston	MA		05/21/2015		49,583							49,583	49,583			
1052209	Boston	MA		05/21/2015		86,654							86,654	86,654			
1052210	Boston	MA		05/21/2015		88,971							88,971	88,971			
1052009	BRIGHTON	MA		03/10/2006		215,105							215,105	215,105			
1052014	BRIGHTON	MA		04/21/2006		256,092							256,092	256,092			
1052206	BROOKLINE	MA		05/01/2015		85,883							85,883	85,883			
28151	BURLINGTON	MA		04/13/2000		261,170							261,170	261,170			
28328	CONCORD	MA		10/01/2014		59,406							59,406	59,406			
1051795	FALL RIVER	MA		04/14/1999		146,822							146,822	146,822			
1051748	KINGSTON	MA		02/02/1998		142,315							142,315	142,315			
1051749	MARSTONS MILLS	MA		02/02/1998		96,794							96,794	96,794			
1052192	PEABODY	MA		09/24/2014		81,447							81,447	81,447			
1051957	BELTSVILLE	MD		01/11/2005		216,850							216,850	216,850			
1052158	BETHESDA	MD		10/09/2012		567,152							567,152	567,152			
28315	ELLICOTT CITY	MD		10/01/2014		85,948							85,948	85,948			
1052186	FREDERICK	MD		03/31/2014		319,071							319,071	319,071			
1051905	GAITHERSBURG	MD		08/13/2003		298,250							298,250	298,250			
1052145	GAITHERSBURG	MD		03/08/2012		679,608							679,608	679,608			
1052146	GAITHERSBURG	MD		03/14/2012		430,740							430,740	430,740			
1052042	HANOVER	MD		12/20/2006		514,421							514,421	514,421			
1051810	LEXINGTON PARK	MD		08/31/1999		111,265							111,265	111,265			
1051900	ROCKVILLE	MD		06/19/2003		819,851							819,851	819,851			
1052148	ROCKVILLE	MD		05/03/2012		377,727							377,727	377,727			
1051740	BANGOR	ME		08/21/1997		211,134							211,134	211,134			
1051706	BROOKLYN PARK	MN		05/24/1996		293,574							293,574	293,574			
1052188	MINNEAPOLIS	MN		05/27/2014		106,587							106,587	106,587			
28245	O'FALLON	MO		10/01/2014		102,692							102,692	102,692			
27999	CHARLOTTE	NC		10/01/2014		91,113							91,113	91,113			
28050	CHARLOTTE	NC		06/18/1998		113,637							113,637	113,637			
28110	DURHAM	NC		04/22/1999		132,380							132,380	132,380			
1052094	DURHAM	NC		05/15/2008		668,201							668,201	668,201			
1052095	DURHAM	NC		05/15/2008		42,316							42,316	42,316			
28265	FUQUAY-VARINA	NC		10/01/2014		234,396							234,396	234,396			
28233	GREENSBORO	NC		10/01/2014		118,327							118,327	118,327			
1052104	GREENSBORO	NC		08/14/2008		192,486							192,486	192,486			
1052189	HOLLY SPRINGS	NC		06/24/2014		487,479							487,479	487,479			
1052010	RALEIGH	NC		03/15/2006		288,583							288,583	288,583			
1051974	FARGO	ND		08/25/2005		622,144							622,144	622,144			
28284	BRIDGEPORT	NJ		10/01/2014		99,763							99,763	99,763			
1051995	BROOKLAWN	NJ		12/22/2005		130,731							130,731	130,731			
1052038	BROOKLAWN	NJ		12/14/2006		92,807							92,807	92,807			
1052121	CLARK	NJ		01/26/2009		269,025							269,025	269,025			
1052106	EWING	NJ		09/03/2008		144,443							144,443	144,443			
1051981	HOWELL	NJ		10/03/2005		182,673							182,673	182,673			
1051971	LAWRENCEVILLE	NJ		06/27/2005		271,493							271,493	271,493			
1052120	MIDDLETOWN	NJ		01/26/2009		616,288							616,288	616,288			
1052191	MOUNT LAUREL	NJ		06/30/2014		216,915							216,915	216,915			
1052011	NEPTUNE	NJ		03/16/2006		327,534							327,534	327,534			
1051727	STRATFORD	NJ		03/25/1997		92,606							92,606	92,606			
28296	ALBUQUERQUE	NM		10/01/2014		273,872							273,872	273,872			
28311	RIO RANCHO	NM		10/01/2014		67,226							67,226	67,226			
28264	LAS VEGAS	NV		10/01/2014		81,105							81,105	81,105			
1051961	LAS VEGAS	NV		03/07/2005		352,904							352,904	352,904			
1051987	LAS VEGAS	NV		10/31/2005		701,009							701,009	701,009			
1052105	CENTEREACH	NY		08/28/2008		676,624							676,624	676,624			
1051886	GARDEN CITY	NY		07/22/2002		1,310,766							1,310,766	1,310,766			
1052029	GUILDERLAND	NY		09/06/2006		71,264							71,264	71,264			
1051972	HAUPPAUGE	NY		07/08/2005		443,560							443,560	443,560			
1051973	JERICHO	NY		07/08/2005		568,156							568,156	568,156			
1051944	LAKE GROVE	NY		11/30/2004		355,367							355,367	355,367			

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1052070	MELVILLE	NY		08/09/2007		118,740							118,740	118,740			
1052073	MENANDS	NY		08/30/2007		227,298							227,298	227,298			
1051766	NESCONSET	NY		07/28/1998		114,579							114,579	114,579			
28329	NEW YORK	NY		10/01/2014		69,546							69,546	69,546			
1051799	NEW YORK	NY		04/29/1999		271,282							271,282	271,282			
1051877	NEW YORK	NY		12/20/2001		420,935							420,935	420,935			
1052114	NEW YORK	NY		11/19/2008		186,295							186,295	186,295			
1052185	NEW YORK	NY		03/20/2014		213,942							213,942	213,942			
28229	OLEAN	NY		10/01/2014		370,037							370,037	370,037			
1051794	OLEAN	NY		03/30/1999		149,831							149,831	149,831			
1051710	SOUTH GLENS FALLS	NY		05/17/1996		97,362							97,362	97,362			
28179	WEBSTER	NY		10/01/2014		122,931							122,931	122,931			
1051746	BELLEFONTAINE	OH		11/24/1997		106,775							106,775	106,775			
1052021	FAIRBORN	OH		06/30/2006		213,464							213,464	213,464			
27610	FOREST PARK	OH		10/12/1989		74,312							74,312	74,312			
1052041	WILLOUGHBY	OH		12/19/2006		197,990							197,990	197,990			
1052055	WILLOUGHBY	OH		04/26/2007		148,194							148,194	148,194			
1051713	YOUNGSTOWN	OH		07/08/1996		93,675							93,675	93,675			
28197	CLACKAMAS	OR		04/30/2001		96,391							96,391	96,391			
28314	PORTLAND	OR		10/01/2014		38,735							38,735	38,735			
1052080	PORTLAND	OR		11/05/2007		104,523							104,523	104,523			
1052220	Portland	OR		10/13/2015		25,245							25,245	25,245			
1052002	TIGARD	OR		02/22/2006		265,319							265,319	265,319			
28313	BENSALEM	PA		10/01/2014		43,677							43,677	43,677			
1052161	DOYLESTOWN	PA		12/21/2012		582,568							582,568	582,568			
1052022	HANOVER	PA		07/06/2006		877,072							877,072	877,072			
1052133	LITITZ	PA		01/10/2011		458,603							458,603	458,603			
28066	MONROEVILLE	PA		10/01/2014		112,694							112,694	112,694			
28310	PHILADELPHIA	PA		10/01/2014		79,851							79,851	79,851			
1052086	PHILADELPHIA	PA		01/10/2008		250,627							250,627	250,627			
1052193	SPRINGFIELD	PA		10/02/2014		936,460							936,460	936,460			
1052004	WEST CHESTER	PA		02/28/2006		466,972							466,972	466,972			
1051690	CRANSTON	RI		01/24/1996		227,502							227,502	227,502			
28292	ANDERSON	SC		10/01/2014		185,250							185,250	185,250			
28209	MEMPHIS	TN		06/20/2001		123,215							123,215	123,215			
1051783	FORT WORTH	TX		12/22/1998		135,539							135,539	135,539			
28300	HOUSTON	TX		10/01/2014		236,216							236,216	236,216			
1052037	HOUSTON	TX		12/01/2006		623,198							623,198	623,198			
1052143	HOUSTON	TX		11/15/2011		214,464							214,464	214,464			
28153	PLANO	TX		04/17/2000		153,880							153,880	153,880			
28078	RICHARDSON	TX		12/28/1998		109,325							109,325	109,325			
28320	SAN ANTONIO	TX		10/01/2014		45,508							45,508	45,508			
28322	WOODLANDS	TX		10/01/2014		100,711							100,711	100,711			
1052108	ROY	UT		10/01/2008		177,833							177,833	177,833			
28016	WEST VALLEY	UT		12/11/1997		57,378							57,378	57,378			
1051948	ALEXANDRIA	VA		12/21/2004		758,402							758,402	758,402			
1052152	ALEXANDRIA	VA		06/26/2012		349,613							349,613	349,613			
1052144	ARLINGTON	VA		12/28/2011		702,612							702,612	702,612			
1052061	CHESTER	VA		05/30/2007		88,429							88,429	88,429			
28199	DULLES	VA		05/11/2001		309,523							309,523	309,523			
1051806	GLEN ALLEN	VA		06/25/1999		375,370							375,370	375,370			
28303	LEESBURG	VA		10/01/2014		102,544							102,544	102,544			
1051881	MCLEAN	VA		03/21/2002		486,949							486,949	486,949			
28255	NEWPORT NEWS	VA		10/01/2014		104,670							104,670	104,670			
28321	NORFOLK	VA		10/01/2014		78,177							78,177	78,177			
1052087	RESTON	VA		12/27/2007		408,704							408,704	408,704			
28301	RICHMOND	VA		10/01/2014		253,843							253,843	253,843			
1052092	RICHMOND	VA		04/07/2008		194,215							194,215	194,215			
28302	ROANOKE	VA		10/01/2014		113,473							113,473	113,473			
28326	RUTHER GLEN	VA		10/01/2014		155,377							155,377	155,377			

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1051968	STERLING	VA		05/27/2005		416,819							416,819	416,819			
1052096	STERLING	VA		05/29/2008		560,313							560,313	560,313			
28291	SUFFOLK	VA		10/01/2014		114,468							114,468	114,468			
28283	VIRGINIA BEACH	VA		10/01/2014		64,347							64,347	64,347			
28290	VIRGINIA BEACH	VA		10/01/2014		99,459							99,459	99,459			
28289	WASHINGTON	VA		10/01/2014		167,809							167,809	167,809			
1052051	PORT ORCHARD	WA		03/12/2007		178,185							178,185	178,185			
1051814	SEATTLE	WA		10/12/1999		431,875							431,875	431,875			
1051738	TACOMA	WA		08/11/1997		210,779							210,779	210,779			
0299999. Mortgages with partial repayments						63,163,814							63,163,814	63,163,814			
0399999. Mortgages disposed																	
28269	SUWANEE	GA		10/01/2014	12/30/2015	1,387,922		(75,719)			(75,719)		1,312,202	1,312,202			
1051916	HOFFMAN ESTATES	IL		02/27/2004	01/30/2015	19,095,687							19,095,687	19,095,687			
0499999. Mortgages transferred						20,483,609		(75,719)			(75,719)		20,407,889	20,407,889			
0599999 - Totals						469,367,227		(749,486)			(749,486)		468,617,735	468,617,735			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	HANOVER HOFFMAN ESTATES, LLC		WILMINGTON	DE	HANOVER ESTATES, LLC		01/28/2015		19,106,627	19,106,627	19,106,627								100.000
000000-00-0	HANOVER SWANEE, LLC		WILMINGTON	DE	HANOVER SWANEE, LLC		12/28/2015		1,247,462	1,247,462	1,247,462								100.000
000000-00-0	HANOVER ACQUISTIONS II,LLC		WILMINGTON	DE	HANOVER ACQUISTIONS II,LLC		12/01/2012		10,007,384	10,007,384	10,007,384								100.000
000000-00-0	HANOVER ACQUISTIONS III,LLC(Fountains)		WILMINGTON	DE	HANOVER ACQUISTIONS III,LLC(Fountains)		02/25/2010		45,476,907	45,476,907	45,476,907	(136,371)					906,711		100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									75,838,380	75,838,380	75,838,380	(136,371)					906,711		XXX
000000-00-0	Credit Suisse First Boston Fund VI		WILMINGTON	DE	Credit Suisse First Boston		07/01/2000		666,790	217,661	217,661	(57,313)					31,618	90,000	2.400
000000-00-0	North Bridge Venture Partners VI		WILMINGTON	DE	North Bridge Venture Partners		03/01/2006		1,954,887	2,321,879	2,321,879	(73,350)					70,000		0.400
000000-00-0	North Bridge Venture Partners V		WILMINGTON	DE	North Bridge Venture Partners		06/30/2001		1,555,445	596,444	596,444	(75,603)					48,035		0.360
000000-00-0	North Bridge Venture Partners IV		WILMINGTON	DE	North Bridge Venture Partners		07/01/1999		706,443	47,765	47,765	(4,565)							0.610
1599999. Joint Venture Interests - Common Stock - Unaffiliated									4,883,564	3,183,749	3,183,749	(210,831)					149,653	90,000	XXX
000000-00-0	GOLDEN STATE II		BURBANK	CA	GOLDEN STATE II		12/01/1987		85,608	1,294,368	1,294,368	(141,267)					100,000		0.500
000000-00-0	AIRSIDE PARK , LP		PITTSBURGH	PA	AIRSIDE PARK , LP		07/01/2000		(2,369,460)			(76,567)					234,290		0.250
000000-00-0	B.A VENTURES. LLC		LATHAM	NY	B.A VENTURES. LLC		07/01/1997		3,555,380	4,820,256	4,820,256	398,989							0.500
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,271,528	6,114,624	6,114,624	181,155					334,290		XXX
000000-00-0	G.H. SCOTTSDALE 1, LLC		SCOTTSDALE	AZ	G.H. SCOTTSDALE 1, LLC		09/01/1997		(378,702)										50.000
000000-00-0	GH WARNER, LLC		TEMPE	AZ	GH WARNER, LLC		06/01/1995		1,666,753			264,172							50.000
000000-00-0	GUARDIAN SHORES, LLC		MARINA DEL RAY	CA	GUARDIAN SHORES, LLC		03/25/2011		31,850,000	23,301,616	23,301,616	(6,116,340)							50.000
000000-00-0	360 SOUTH ACACIA ,LLC		FULLERTON	CA	360 SOUTH ACACIA ,LLC		09/01/1988		(210,308)	677,716	677,716	(35,421)					431,361		53.000
000000-00-0	DENVER CORPORATE CENTER ,LLC		DENVER	CO	DENVER CORPORATE CENTER ,LLC		06/29/2010		9,119,554	3,477,614	3,477,614	(431,221)							90.000
000000-00-0	FOREST CREEK APARTMENTS, LLC		WILMINGTON	DE	FOREST CREEK APARTMENTS, LLC		09/01/2012		7,169,804	6,916,062	6,916,062	(310,870)							90.000
000000-00-0	TRUAMERICA MULTIFAMILY,LLC		WILMINGTON	DE	TRUAMERICA MULTIFAMILY,LLC		06/21/2013		12,514,404	13,070,788	13,070,788	141,070					6,012,282		80.000
000000-00-0	TRUAMERICA PROPERTIES,LLC		WILMINGTON	DE	TRUAMERICA PROPERTIES,LLC		06/21/2013		23,675,555	23,675,555	23,675,555	1,152,433					780,989	6,910,992	80.000
000000-00-0	SPRING LAKE , LLC		ITASCA	IL	SPRING LAKE , LLC		08/01/2006		14,678,728	14,753,939	14,753,939	4,863					74,211		60.000
000000-00-0	WILLOWBROOK CENTER,LLC		WILLOWBROOK	IL	WILLOWBROOK CENTER,LLC		02/01/1991		2,138,452	546,600	546,600	(112,526)							90.000
000000-00-0	GFP RESIDENTAL HOLDINGS , LLC		POTOMAC	MD	GFP RESIDENTAL HOLDINGS , LLC		11/22/2013		26,000,000	25,755,299	25,755,299	(244,701)							80.000
000000-00-0	GUARDIAN ABBEY, LLC		VALHALLA	NY	GUARDIAN ABBEY, LLC		11/20/2007		2,808,208	935,941	935,941	(1,689,666)							100.000
000000-00-0	GUARDIAN TIMBER RIDGE APARTMENTS, LLC		PORTLAND	OR	GUARDIAN TIMBER RIDGE APARTMENTS, LLC		12/21/2011		10,178,079	10,205,542	10,205,542						274,918		90.000
000000-00-0	GUARDIAN -MATTHEWS,LLC		NASHVILLE	TN	GUARDIAN -MATTHEWS,LLC		09/01/1989		2,655,154	2,659,540	2,659,540	(33,961)					408,060		90.000
000000-00-0	SPACECENTER APARTMENTS, LLC		CLEAR LAKE	TX	SPACECENTER APARTMENTS, LLC		01/14/2008		8,355,800	4,618,445	4,618,445	595,614							50.000
000000-00-0	GUARDIAN LOWERY, LLC		WILMINGTON	DE	GUARDIAN LOWERY, LLC		06/24/2014		8,532,900	7,669,431	7,669,431	(833,203)							25.000
000000-00-0	GUARDIAN WESTWOOD HOLDINGS, LLC		GILROY	CA	GUARDIAN WESTWOOD HOLDINGS, LLC		12/20/2013		10,292,827	9,956,649	9,956,649	471,221							100.000
000000-00-0	GUARDIAN CAPCO, LLC		WILMINGTON	DE	GUARDIAN CAPCO, LLC		08/19/2010		18,923,291	19,297,260	19,297,260	3,288,715					11,411,353		100.000
000000-00-0	GUARDIAN COMMERCIAL 1, LLC		WILMINGTON	DE	GUARDIAN COMMERCIAL 1, LLC		05/10/2011			80,148	80,148	811,249					30,000,000		100.000
000000-00-0	GUARDIAN HOSPITALITY 1, LLC		WILMINGTON	DE	GUARDIAN HOSPITALITY 1, LLC		05/10/2011		16,050,739	13,911,268	13,911,268	(401,000)							100.000
000000-00-0	GUARDIAN HOSPITALITY FINANCE , LLC		WILMINGTON	DE	GUARDIAN HOSPITALITY FINANCE , LLC		05/10/2011		5,568,021	5,817,147	5,817,147	(165,605)					1,676,621		100.000
000000-00-0	GUARDIAN LEIM, LLC		WILMINGTON	DE	GUARDIAN LEIM, LLC		08/19/2010		19,021,099	22,008,995	22,008,995	977,102							100.000
000000-00-0	GUARDIAN CAMPUS HOLDINGS, LLC		FEDERAL WAY	WA	GUARDIAN CAMPUS HOLDINGS, LLC		12/20/2013		14,284,419	12,802,026	12,802,026	(466,572)							100.000
000000-00-0	GUARDIAN CARRIAGES,LLC		WILMINGTON	DE	GUARDIAN CARRIAGES,LLC		06/24/2014		4,591,654	4,178,306	4,178,306	(309,896)							25.000
000000-00-0	GUARDIAN MERCURY-GEMIMI HOLDINGS, LLC		WILMINGTON	DE	GUARDIAN MERCURY-GEMIMI HOLDINGS, LLC		09/23/2015		9,151,774	8,739,196	8,739,196	(412,578)					4,697,043		90.000
000000-00-0	GUARDIAN PARKSIDE COMMONS, LLC		WILMINGTON	DE	GUARDIAN PARKSIDE COMMONS, LLC		04/30/2014		15,049,021	13,948,105	13,948,105	(843,007)					198,753		90.000
000000-00-0	GUARDIAN PONDERSOSA, LLC		WILMINGTON	DE	GUARDIAN PONDERSOSA, LLC		06/24/2014		3,674,431	3,320,191	3,320,191	(332,779)					125,826		25.000
000000-00-0	GUARDIN DEASIL HOLDINGS, LLC		WILMINGTON	DE	GUARDIN DEASIL HOLDINGS, LLC		01/14/2015		11,219,027	7,138,594	7,138,594	(4,080,433)							90.000
000000-00-0	LOWE CAPITAL PARTNERS 2A, LLC		WILMINGTON	DE	LOWE CAPITAL PARTNERS 2A, LLC		10/31/2014		9,055,939	8,238,845	8,238,845	(817,094)							50.000
000000-00-0	LOWE CAPITAL PARTNERS 2B, LLC		WILMINGTON	DE	LOWE CAPITAL PARTNERS 2B, LLC		12/26/2014		1,707,847	1,671,002	1,671,002	(36,845)							50.000
000000-00-0	TRUAMERICA PROPERTIES II,LLC		WILMINGTON	DE	TRUAMERICA PROPERTIES II,LLC		06/24/2014		24,856,655	22,561,835	22,561,835	(2,294,820)					10,466,479		40.000
1899999. Joint Venture Interests - Real Estate - Affiliated									324,201,125	291,933,655	291,933,655	(12,262,099)					8,306,400	74,740,327	XXX
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.		Wilmington	DE	57 Stars LLC		06/30/2011		52,148,121	57,242,249	57,242,249	6,025,187						36,176,702	85.490
000000-00-0	BC Partners IX, LP			GGY	CIE Management - BC Partners		09/21/2011		12,077,627	9,779,024	9,779,024	(717,229)		(988,955)			1,458,201	3,970,968	0.230
000000-00-0	Beekman Investment Partners III, LP		Wilmington	DE	The Beekman Group LLC		10/08/2015		934,957	934,957	934,957							16,565,043	7.610
000000-00-0	Brynwood Partners VI, LP		Wilmington	DE	Brynwood Partners		10/13/2009		9,440,393	14,077,876	14,077,876	2,262,894					1,953,467	6,217,430	6.540
000000-00-0	Brynwood Partners VII, L.P.		Wilmington	DE	Brynwood Partners		12/27/2013		7,496,151	15,854,512	15,854,512	8,840,069						14,389,921	5.360
000000-00-0	Bunker Hill Capital II, LP		Wilmington	DE	Bunker Hill Capital		12/23/2009		12,178,555	10,335,330	10,335,330	43,761						2,845,767	7.480
000000-00-0	Calvert Street Capital Partners III, LP		Wilmington	DE	Calvert Street Capital Partners		03/24/2009		4,230,333	3,864,285	3,864,285	(2,126,871)					575,433	232,600	3.510
000000-00-0	CapStreet III, LP		Wilmington	DE	CapStreet Group		11/24/2008		8,441,726	8,161,297	8,161,297	(40,289)					3,167,059	4,994,069	8.430

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	CapStreet IV, LP		Wilmington	DE	CapStreet Group		01/22/2015		1,416,209	1,570,387	1,570,387	154,178						18,583,791	6.150
000000-00-0	CCMP Capital Investors II		Wilmington	DE	CCMP Capital Advisors, LLC		01/22/2007		11,553,150	11,995,334	11,995,334	(499,645)					1,641,733	1,377,401	0.590
000000-00-0	CCMP Capital Investors III, L.P.		Wilmington	DE	CCMP Capital Advisors, LLC		07/26/2013		9,689,836	10,036,164	10,036,164	736,537					88,727	10,204,041	0.560
000000-00-0	Centerbridge Capital Partners III, L.P.		Wilmington	DE	Centerbridge Associates		05/21/2015		5,518,421	5,555,966	5,555,966	37,545						19,481,579	0.430
000000-00-0	Centerbridge Partners II, LP		Wilmington	DE	Centerbridge Associates		05/09/2011		20,747,556	19,233,357	19,233,357	(1,440,501)					773,931	2,963,867	0.470
000000-00-0	Century Park Capital Partners II, LP		Wilmington	DE	Century Park Capital Partners, L.P.		04/02/2009		3,960,025	3,391,296	3,391,296	99,008					1,191,251	950,762	3.160
000000-00-0	Charles River Partnership XV, LP		Wilmington	DE	Charles River Ventures		05/29/2012		5,410,697	8,270,768	8,270,768	2,631,417						1,987,500	1.980
000000-00-0	CHB Capital Partners II, LP		Wilmington	DE	CHB Capital Partners		03/24/2009			1	1								27.050
000000-00-0	CHB Capital Partners III, L.P.		Wilmington	DE	CHB Capital Partners		03/24/2009		7,947,950	11,522,016	11,522,016	(868,275)							14.790
000000-00-0	CID Capital Opportunity Fund II, L.P.		Wilmington	DE	CID Capital		11/22/2013		3,259,093	3,509,651	3,509,651	512,008						9,240,907	8.170
000000-00-0	CID Capital Opportunity Fund, LP		Wilmington	DE	CID Capital		04/07/2008		6,032,921	5,270,656	5,270,656	(789,727)					1,755,530	1,085,202	13.300
000000-00-0	CMEA Ventures VII, LP		Wilmington	DE	CMEA Capital		06/30/2007		12,543,376	8,618,734	8,618,734	(4,059,219)					15,169,482	1,321,495	5.120
000000-00-0	Columbia Capital Equity Partners V, LP		Wilmington	DE	Columbia Capital, LLC		01/08/2010		12,265,970	22,327,176	22,327,176	524,929					7,322,941	247,385	4.530
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.		Wilmington	DE	Columbia Capital, LLC		01/22/2015		2,837,882	2,287,411	2,287,411	(550,472)						17,162,118	4.640
000000-00-0	Cressey & Company Fund V, LP		Wilmington	DE	Cressey & Company LLC		04/13/2015		5,062,500	5,182,398	5,182,398	119,898						17,437,500	4.090
000000-00-0	Crosslink Ventures VI, LP		Wilmington	DE	Crosslink Capital		06/11/2010		11,719,271	18,671,989	18,671,989	2,457,829						1,351,253	6.820
000000-00-0	CS Global Co-Investment Partners, L.P.		Wilmington	DE	Credit Suisse Group		08/21/2009		42,892,009	37,419,389	37,419,389	(229,852)					9,494,533	7,191,692	99.500
000000-00-0	EADS Investment Holding, LP		Wilmington	DE	CapStreet Group		06/08/2012		4,000,913	5,477,578	5,477,578	272,989					219,313	26,865	12.990
000000-00-0	EQT VI Fund, LP			GGY	EQT Partners AB		11/30/2011		14,489,930	13,093,741	13,093,741	515,715				(1,384,449)		2,901,509	0.290
000000-00-0	Evergreen Pacific Partners II, LP		Wilmington	DE	Evergreen Pacific Partners		08/20/2008		17,537,521	22,388,225	22,388,225	898,349					4,348,675	3,888,002	5.290
000000-00-0	Foundation Capital VIII, L.P.		Wilmington	DE	Foundation Capital VIII, L.P.		11/09/2015		646,154	646,154	646,154							16,853,846	5.380
000000-00-0	Foundry Group Select Fund, L.P.		Wilmington	DE	Foundry Group		08/09/2013		6,873,269	13,576,655	13,576,655	5,914,781					1,838,554	3,850,000	4.820
000000-00-0	Foundry Venture Capital 2010 Annex, LP		Wilmington	DE	Foundry Group		08/25/2015		2,193,750	2,189,596	2,189,596	(4,156)						2,306,250	15.000
000000-00-0	Foundry Ventures 2007, LP		Wilmington	DE	Foundry Group		11/19/2007		14,001,085	74,583,170	74,583,170	53,318,066					21,861,787	(899,724)	8.620
000000-00-0	Foundry Ventures 2010, LP		Wilmington	DE	Foundry Group		10/11/2010		20,249,624	27,143,157	27,143,157	656,268						843,750	9.700
000000-00-0	Foundry Ventures 2013, LP		Wilmington	DE	Foundry Group		01/10/2013		18,112,500	25,211,113	25,211,113	6,521,191						4,387,500	9.700
000000-00-0	Genstar Capital Partners VII, LP		Wilmington	DE	Genstar Capital Partners VII, LP		10/01/2015		143,883	143,883	143,883							22,356,117	1.130
000000-00-0	Global Infrastructure Partners		Wilmington	DE	Global Infrastructure Partners		07/11/2007		11,079,041	12,328,497	12,328,497	2,742,012					536,652	2,963,465	0.370
000000-00-0	Global Infrastructure Partners II - A, L.P.		Wilmington	DE	Global Infrastructure Partners		08/09/2012		12,669,130	12,735,238	12,735,238	632,234					373,029	6,796,605	0.240
000000-00-0	Goldman Sachs Capital Partners VI, LP		Wilmington	DE	Goldman Sachs & Co.		04/26/2007		8,458,234	6,303,560	6,303,560	370,927					549,081	4,477,820	0.100
000000-00-0	Goldman Sachs Vintage Fund IV		Wilmington	DE	Goldman Sachs & Co.		01/23/2007		6,467,803	6,544,271	6,544,271	(864,053)					1,168,253	3,181,212	1.330
000000-00-0	GrandBanks Capital Fund II, LP		Wilmington	DE	GrandBanks Capital		11/07/2008		9,740,756	10,863,344	10,863,344	(5,191,631)					2,050,284	4,442,854	17.500
000000-00-0	Green Equity Investors VI, LP		Wilmington	DE	Leonard Green & Partners, L.P.		12/06/2012		15,736,455	18,638,107	18,638,107	2,510,712						8,508,792	0.500
000000-00-0	Grey Mountain Partners II, LP		Wilmington	DE	Grey Mountain Partners		11/20/2009		13,109,386	12,688,757	12,688,757	868,857						1,852,102	6.700
000000-00-0	Grotech Partners VII, LP		Wilmington	DE	Grotech Ventures		11/01/2007		(137,154)	7,195,351	7,195,351	453,407					44,015	688,085	9.190
000000-00-0	Grotech Ventures II, L.P.		Wilmington	DE	Grotech Ventures		12/28/2011		10,316,023	12,042,620	12,042,620	1,876,961						4,683,977	6.670
000000-00-0	GS GEO Fund Asset Trust		Wilmington	DE	GS GEO Fund Asset Trust				1			(13,005)					26,147	1	100.000
000000-00-0	GS Mezzanine Partners 2006, LP		Wilmington	DE	Goldman Sachs & Co.		04/12/2006		1,272,406	1,681,478	1,681,478	156,077					159,548	1,631,146	0.180
000000-00-0	GTCR Fund XI, LP		Wilmington	DE	GTCR Partners		09/02/2014		5,181,185	5,279,001	5,279,001	196,720					51,567	14,600,000	0.530
000000-00-0	High Street Equity Advisors, LLC		Wilmington	DE	High Street Equity Advisors, LLC		06/25/2008		6,727,782	10,089,256	10,089,256	(954,643)					1,605,899	332,938	8.410
000000-00-0	High Street Real Estate Fund IV, L.P.		Wilmington	DE	High Street Equity Advisors, LLC		12/05/2012		13,201,383	14,451,439	14,451,439	113,819					1,231,259	373,404	27.360
000000-00-0	HOUSING PARTNERSHIP		Wilmington	DE	HOUSING PARTNERSHIP		01/01/1987		1										6.667
000000-00-0	JC Flower II LP			CYM	J.C. Flowers & Co. LLC		05/26/2006		5,495,384	5,133,331	5,133,331	(655,762)					735,558	160,233	0.320
000000-00-0	KW Property Fund III, LP		Wilmington	DE	Kennedy-Wilson		03/27/2009		5,827,299	5,973,940	5,973,940	(1,209,000)					1,611,493	(5,057)	27.900
000000-00-0	Levine Leichtman Capital Partners IV, LP		Wilmington	DE	Levine Leichtman Capital Partners		12/29/2008		9,247,588	8,913,363	8,913,363	299,502					622,449	4,223,188	1.460
000000-00-0	Levine Leichtman Capital Partners V, LP		Wilmington	DE	Levine Leichtman Capital Partners		04/11/2013		14,352,912	13,371,059	13,371,059	(385,432)					1,368,128	9,165,924	1.370
000000-00-0	Longworth Advisory Partners III, LP		Wilmington	DE	Longworth Venture Partners		06/08/2009		159,600	227,337	227,337	19,305						40,400	0.160
000000-00-0	Longworth Venture Partners III, LP		Wilmington	DE	Longworth Venture Partners		12/10/2008		9,695,700	13,620,350	13,620,350	1,016,374						3,604,300	10.640
000000-00-0	Lovell Minnick Equity Partners IV, L.P.		Wilmington	DE	Lovell Minnick Partners, LLC		03/27/2015		4,145,389	3,921,288	3,921,288	(224,101)					151,665	15,854,611	7.230
000000-00-0	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power Equity Partners		01/29/2007		7,123,880	8,263,947	8,263,947	(2,603,390)					3,544,138	3,041,365	0.650
000000-00-0	Morgan Stanley Real Estate Fund V		Wilmington	DE	Morgan Stanley Real Estate Fund V U.S.-GP, L.L.C.		10/06/2006		239,101	93,167	93,167	(619,313)					1,598,279		0.610
000000-00-0	MSouth Equity Partners II, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		02/29/2012		14,924,961	17,638,434	17,638,434	414,081						3,903,166	4.710
000000-00-0	Msouth Equity Partners III,LP		Wilmington	DE	Msouth Equity Partners III,LP		11/09/2015		911,538	911,538	911,538							21,588,462	3.910
000000-00-0	Nautic Partners VI, L.P.		Wilmington	DE	Nautic Partners, LLC		05/24/2007		(92,134)	11,918,412	11,918,412	4,244,711					9,931,250	777,633	2.500

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NB Co-Investment Partners		Wilmington	DE	Neuberger Berman Group, LLC		09/26/2006		11,998,336	7,975,165	7,975,165	(1,839,912)					3,178,697	2,357,387	1.620
000000-00-0	New Leaf Ventures III,LP		Wilmington	DE	New Leaf Ventures III,LP		12/15/2015		5,800,887	5,800,887	5,800,887							11,699,113	8.540
000000-00-0	Opus Capital VI, LP		Wilmington	DE	Opus Capital		02/28/2011		5,699,390	6,117,637	6,117,637	(185,341)					8,054,167		10.080
000000-00-0	Pappas Ventures IV, LP		Wilmington	DE	A.M. Pappas & Associates, LLC		01/15/2009		5,258,201	7,543,204	7,543,204	(1,203,258)					1,437,773	2,100,000	14.710
000000-00-0	Pfingsten Capital Partners IV, LP		Wilmington	DE	Pfingsten Partners LLC		03/31/2009		8,689,794	8,689,794	8,689,794	1,551,401		5,013,686			9,421,076	9,733,424	3.810
000000-00-0	Phoenix 2010 Fund, LP			GBR	Phoenix Equity Partners		06/02/2010		19,285,091	20,124,326	20,124,326	(744,433)				(1,045,697)	3,253,587	4,625,189	3.330
000000-00-0	Pimco Bravo Fund II, LP		Wilmington	DE	Pacific Investment Management Company LLC		10/22/2013		12,028,661	13,412,208	13,412,208	(11,799,217)						3,000,000	0.270
000000-00-0	PIMCO Bravo Fund, LP		Wilmington	DE	Pacific Investment Management Company LLC		11/14/2011		(3,110)	7,640,437	7,640,437	755,401					12,970,622	25,000,000	1.070
000000-00-0	Point 406 Ventures II, LP		Wilmington	DE	406 Ventures		07/12/2012		10,007,883	13,302,211	13,302,211	3,746,322						5,025,000	8.570
000000-00-0	Primus Capital Fund VI, LP		Wilmington	DE	Primus Capital		12/05/2007		3,204,113	2,617,560	2,617,560	(2,315,270)					2,856,336	756,925	3.640
000000-00-0	Primus Capital Fund VII, L.P.		Wilmington	DE	Primus Capital		12/21/2012		9,218,905	9,922,420	9,922,420	869,501						5,781,095	4.250
000000-00-0	Prophet Equity, LP		Wilmington	DE	Prophet Equity, L.P.		11/20/2008		14,568,254	29,887,371	29,887,371	(4,276,302)						2,991,173	8.000
000000-00-0	Quintana Energy Partners II, LP			CYM	Quintana Capital Group		01/15/2009		6,159,778	3,364,632	3,364,632	(3,306,974)						1,952,633	5.070
000000-00-0	Quintana Energy Partners, L.P.			CYM	Quintana Capital Group		11/21/2006		7,032,276	6,345,858	6,345,858	(6,180,655)						232,406	2.310
000000-00-0	Rockwell North Carolina SPE II, LLC			MO	Rockwell North Carolina SPE II, LLC		11/19/2015		10,000	10,000	10,000								100.000
000000-00-0	RCG Longview Equity Fund, LP		Wilmington	DE	RCG Longview		07/18/2007		2,219,370	5,438,211	5,438,211	975,264						1,014,188	3.620
000000-00-0	Sargasso Mutual			BMU	SARGASSO		01/01/1986		2,989,078	6,762,585	6,762,585	88,998							8.723
000000-00-0	SCN Investment Holdings I, LLC		Wilmington	DE	Levine Leichtman Capital Partners IV, L.P.		03/23/2011		1	101,066	101,066	100,600							4.260
000000-00-0	StarVest Partners II, L.P.		Wilmington	DE	StarVest Partners		04/16/2008		10,404,451	12,069,296	12,069,296	1,550,056					157,035	438,161	6.000
000000-00-0	SVB Global Preferred Return Fund, LP		Wilmington	DE	SVB Growth Investors, LLC		02/10/2010		20,163,531	27,534,812	27,534,812	941,736					4,095,000	2,700,000	9.060
000000-00-0	The Buchanan Fund V, LLC		Wilmington	DE	Buchanan Street Partners		11/03/2006		1,861,050	1,861,050	1,861,050	1,800,897		1,127,300				2,627,300	3.630
000000-00-0	The Huron Fund IV, L.P.		Wilmington	DE	Huron Capital Partners, LLC		07/12/2013		6,487,517	5,470,831	5,470,831	(543,606)						13,512,483	4.140
000000-00-0	Trident V, L.P.			CYM	Stone Point Capital LLC		12/28/2010		6,735,224	7,987,029	7,987,029	515,684					207,806	792,623	0.210
000000-00-0	Trident VI, LP			CYM	Stone Point Capital LLC		09/12/2014		5,942,027	5,806,454	5,806,454	(83,510)					15,329	7,552,179	0.300
000000-00-0	Trilantic Capital Partners IV, LP		Wilmington	DE	Trilantic Capital Management LLC		10/29/2007		4,440,815	5,400,149	5,400,149	(3,452,334)					969,471	2,095,701	0.860
000000-00-0	Trivest V LP		Wilmington	DE	Trivest Partners		05/24/2013		5,264,834	6,758,926	6,758,926	936,438						9,735,166	3.750
000000-00-0	TSG6, LP		Wilmington	DE	TSG Consumer Products		07/02/2012		5,927,151	11,146,322	11,146,322	2,989,452					1,626,736	5,611,580	0.940
000000-00-0	Upfront V, L.P.		Wilmington	DE	Upfront Ventures Management, Inc.		03/19/2015		2,518,284	2,233,245	2,233,245	(285,039)					23,743	12,481,716	5.420
000000-00-0	Warburg Pincus Energy, L.P.		Wilmington	DE	Warburg, Pincus LLC		07/25/2014		5,514,658	4,999,566	4,999,566	(354,851)						24,390,000	1.000
000000-00-0	Warburg Pincus X, LP		Wilmington	DE	Warburg, Pincus LLC		10/01/2007		9,149,637	13,632,799	13,632,799	(3,761,197)					3,269,603		0.170
000000-00-0	Warburg Pincus XI, LP		Wilmington	DE	Warburg, Pincus LLC		09/20/2012		19,168,580	23,840,184	23,840,184	2,277,885					300,000	3,937,500	0.220
000000-00-0	Warburg Pincus XII, LP		Wilmington	DE	Warburg Pincus XII, LP		12/21/2015		372,000	372,000	372,000							23,628,000	0.200
2199999. Joint Venture Interests - Other - Unaffiliated									782,023,674	984,560,813	984,560,813	63,179,490		6,140,986		(3,419,100)	144,002,124	563,204,843	XXX
000000-00-0	GEORGIA TAX CREDIT Fund VIII,LP			GA	GEORGIA TAX CREDIT Fund VIII,LP		11/15/2011		7,764,308	7,764,308	7,764,308		(634,595)						99.990
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									7,764,308	7,764,308	7,764,308		(634,595)						XXX
000000-00-0	GUARDIAN DISTRIBUTORS,LLC		WILMINGTON	DE	GUARDIAN DISTRIBUTORS,LLC		12/02/2011		1,000	25,469	25,469	7,319							100.000
000000-00-0	GUARDIAN INVESTORS SERVICES, LLC		WILMINGTON	DE	GUARDIAN INVESTORS SERVICES, LLC		08/31/2006		684,271,057	533,568,272	533,568,272	(15,314,562)		150,702,703					100.000
4399999. Any Other Class of Assets - Affiliated									684,272,057	533,593,741	533,593,741	(15,307,243)		150,702,703					XXX
4499999. Total - Unaffiliated									795,943,074	1,001,623,494	1,001,623,494	63,149,814	(634,595)	6,140,986		(3,419,100)	144,486,067	563,294,843	XXX
4599999. Total - Affiliated									1,084,311,562	901,365,776	901,365,776	(27,705,713)		150,702,703			9,213,111	74,740,327	XXX
4699999 - Totals									1,880,254,636	1,902,989,270	1,902,989,270	35,444,101	(634,595)	156,843,689		(3,419,100)	153,699,178	638,035,170	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	HANOVER HOFFMAN ESTATES, LLC	WILMINGTON	DE	HANOVER HOFFMAN ESTATES, LLC	01/28/2015		19,095,687	10,940		100.000
000000-00-0	HANOVER SWANEE,LLC	WILMINGTON	DE	HANOVER SWANEE,LLC	12/28/2015		1,247,462			100.000
000000-00-0	HANOVER ACQUISTIONS III,LLC(Fountains)	WILMINGTON	DE	HANOVER ACQUISTIONS III,LLC(Fountains)	02/25/2010			18,812		100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							20,343,149	29,752		XXX
000000-00-0	AIRSIDE BUSINESS PARK	PITTSBURG		AIRSIDE BUSINESS PARK	07/01/2000			480,000		25.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated								480,000		XXX
000000-00-0	LOWES CAPITAL PARTNERS 2A, LLC	WILMINGTON	DE	LOWES CAPITAL PARTNERS 2A, LLC	10/31/2014			6,294,999		100.000
000000-00-0	LOWES CAPITAL PARTNERS 2B, LLC	WILMINGTON	DE	LOWES CAPITAL PARTNERS 2B, LLC	12/26/2014			1,665,050		50.000
000000-00-0	GUARDIAN DESAIL HOLDINGS, LLC	WILMINGTON	DE	GUARDIAN DESAIL HOLDINGS, LLC	01/14/2015		12,035,668			100.000
000000-00-0	GUARDIAN MERCURY- GEMINI HOLDINGS, LLC	WILMINGTON	DE	GUARDIAN MERCURY- GEMINI HOLDINGS, LLC	09/23/2015		9,151,774			100.000
000000-00-0	SEASONS LYNNWOOD, LLC	WILMINGTON	DE	SEASONS LYNNWOOD, LLC	01/14/2015		40,341,577			100.000
000000-00-0	HANOVER ACQUISTIONS II (VALHALLA)	WILMINGTON	DE	HANOVER ACQUISTIONS II (VALHALLA)	12/01/2012			5,000		100.000
000000-00-0	TRUAMERICA MULTIFAMILY,LLC	WILMINGTON	DE	TRUAMERICA MULTIFAMILY,LLC	06/21/2013			6,214,400		80.000
000000-00-0	TRUAMERICA PROPERTIES,LLC	WILMINGTON	DE	TRUAMERICA PROPERTIES,LLC	06/21/2013			9,489,008		80.000
000000-00-0	TRUAMERICA PROPERTIES II,LLC	WILMINGTON	DE	TRUAMERICA PROPERTIES II,LLC	06/24/2014			20,786,401		80.000
000000-00-0	GUARDIAN LEIM, LLC	WILMINGTON	DE	GUARDIAN LEIM, LLC	08/19/2010			11,000		100.000
000000-00-0	GUARDIAN CAPCO, LLC	WILMINGTON	DE	GUARDIAN CAPCO, LLC	08/19/2010			3,494,400		100.000
000000-00-0	GUARDIAN HOSPITALITY 1, LLC	WILMINGTON	DE	GUARDIAN HOSPITALITY 1, LLC	05/10/2011			457,828		100.000
000000-00-0	GUARDIAN HOSPITALITY FINANCE , LLC	WILMINGTON	DE	GUARDIAN HOSPITALITY FINANCE , LLC	05/10/2011			593,522		100.000
000000-00-0	GUARDIAN ABBEY, LLC	VALHALLA	NY	GUARDIAN ABBEY, LLC	11/20/2007			2,283,208		100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							61,529,019	51,294,816		XXX
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.	Wilmington	DE	57 Stars LLC	06/30/2011			15,072,830		85.490
000000-00-0	BC Partners IX, LP		GGY	CIE Management - BC Partners	09/21/2011			3,661,684		0.230
000000-00-0	Beekman Investment Partners III, LP	Wilmington	DE	The Beekman Group LLC	10/08/2015		934,956			7.610
000000-00-0	Brynwood Partners VI, LP	Wilmington	DE	Brynwood Partners	10/13/2009			134,106		6.540
000000-00-0	Brynwood Partners VII, L.P.	Wilmington	DE	Brynwood Partners	12/27/2013			2,488,381		5.360
000000-00-0	Bunker Hill Capital II, LP	Wilmington	DE	Bunker Hill Capital	12/23/2009			6,772,083		7.480
000000-00-0	Calvert Street Capital Partners III, LP	Wilmington	DE	Calvert Street Capital Partners	03/24/2009			51,733		3.510
000000-00-0	CapStreet III, LP	Wilmington	DE	CapStreet Group	11/24/2008			223,477		8.430
000000-00-0	CAPSTREET IV, LP	Wilmington	DE	CapStreet Group	01/22/2015		1,132,586	283,623		6.150
000000-00-0	CCMP Capital Investors II	Wilmington	DE	CCMP Capital Advisors, LLC	01/22/2007			125,568		0.590
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC	07/26/2013			1,538,080		0.560
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Associates	05/21/2015		1,588,779	4,298,332		0.430
000000-00-0	Centerbridge Partners II, LP	Wilmington	DE	Centerbridge Associates	05/09/2011			4,818,581		0.470
000000-00-0	Century Park Capital Partners II, LP	Wilmington	DE	Century Park Capital Partners, L.P.	04/02/2009			82,171		3.160
000000-00-0	Charles River Partnership XV, LP	Wilmington	DE	Charles River Ventures	05/29/2012			1,500,000		1.980
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CID Capital	11/22/2013			1,963,202		8.170
000000-00-0	CID Capital Opportunity Fund, LP	Wilmington	DE	CID Capital	04/07/2008			239,362		13.300
000000-00-0	CMEA Ventures VII, LP	Wilmington	DE	CMEA Capital	06/30/2007			1,121,495		5.120
000000-00-0	Columbia Capital Equity Partners V, LP	Wilmington	DE	Columbia Capital, LLC	01/08/2010			112,636		4.530
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	Columbia Capital, LLC	01/22/2015		697,588	2,140,294		4.640
000000-00-0	Cressey & Company Fund V, LP	Wilmington	DE	Cressey & Company LLC	04/13/2015		3,037,500	2,025,000		4.090
000000-00-0	Crosslink Ventures VI, LP	Wilmington	DE	Crosslink Capital	06/11/2010			600,000		6.820
000000-00-0	CS Global Co-Investment Partners, L.P.	Wilmington	DE	Credit Suisse Group	08/21/2009			549,506		99.500
000000-00-0	Doughty Hanson V, LP			Doughty Hanson & Co. Managers, Ltd.	05/04/2007			86,211		0.500
000000-00-0	EQT VI Fund, LP		GGY	EQT Partners AB	11/30/2011			2,882,705		0.290
000000-00-0	Evergreen Pacific Partners II, LP	Wilmington	DE	Evergreen Pacific Partners	08/20/2008			1,888,922		5.290
000000-00-0	Foundation Capital VIII, L.P.	Wilmington	DE	Foundation Capital	11/09/2015			646,154		5.380
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	Foundry Group	08/09/2013			3,973,750		4.820
000000-00-0	Foundry Venture Capital 2010 Annex, L.P	Wilmington	DE	Foundry Group	08/25/2015		1,080,000	1,113,750		15.000
000000-00-0	Foundry Ventures 2007, LP	Wilmington	DE	Foundry Group	11/19/2007			250,045		8.620
000000-00-0	Foundry Ventures 2010, LP	Wilmington	DE	Foundry Group	10/11/2010			1,800,000		9.700
000000-00-0	Foundry Ventures 2013, LP	Wilmington	DE	Foundry Group	01/10/2013			7,453,125		9.700
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	Genstar Capital Partners LLC	10/01/2015		143,883			1.130
000000-00-0	Global Infrastructure Partners	Wilmington	DE	Global Infrastructure Partners	07/11/2007			213,216		0.370
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	Global Infrastructure Partners	08/09/2012			6,293,618		0.240
000000-00-0	Goldman Sachs Capital Partners VI, LP	Wilmington	DE	Goldman Sachs & Co.	04/26/2007			95,699		0.100
000000-00-0	Goldman Sachs Vintage Fund IV	Wilmington	DE	Goldman Sachs & Co.	01/23/2007			123,900		1.330
000000-00-0	GrandBanks Capital Fund II, LP	Wilmington	DE	GrandBanks Capital	11/07/2008			2,009,875		17.500
000000-00-0	Green Equity Investors VI, LP	Wilmington	DE	Leonard Green & Partners, L.P.	12/06/2012			4,658,828		0.500
000000-00-0	Grey Mountain Partners II, LP	Wilmington	DE	Grey Mountain Partners	11/20/2009			624,536		6.700
000000-00-0	Grotech Ventures II, L.P.	Wilmington	DE	Grotech Ventures	12/28/2011			1,525,837		6.670
000000-00-0	GS Mezzanine Partners 2006, LP	Wilmington	DE	Goldman Sachs & Co.	04/12/2006			27,356		0.180

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	GTCR Fund XI, LP	Wilmington	DE	GTCR Partners	09/02/2014			3,950,000		0.530
000000-00-0	High Street Real Estate Fund IV, L.P.	Wilmington	DE	High Street Equity Advisors, LLC	12/05/2012			7,010,563		27.360
000000-00-0	JC Flower II LP		CYM	J.C. Flowers & Co. LLC	05/26/2006			442,838		0.320
000000-00-0	KW Property Fund III, LP	Wilmington	DE	Kennedy-Wilson	03/27/2009			150,000		27.900
000000-00-0	Levine Leichtman Capital Partners IV, LP	Wilmington	DE	Levine Leichtman Capital Partners	12/29/2008			104,887		1.460
000000-00-0	Levine Leichtman Capital Partners V, LP	Wilmington	DE	Levine Leichtman Capital Partners	04/11/2013			12,848,187		1.370
000000-00-0	Longworth Advisory Partners III, LP	Wilmington	DE	Longworth Venture Partners	06/08/2009			39,000		0.160
000000-00-0	Longworth Venture Partners III, LP	Wilmington	DE	Longworth Venture Partners	12/10/2008			2,061,500		10.640
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	Lovell Minnick Partners, LLC	03/27/2015		6,042,038	2,042,737		7.230
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power Equity Partners	01/29/2007			198,319		0.650
000000-00-0	Morgan Stanley Real Estate Fund V	Wilmington	DE	Morgan Stanley Real Estate Fund V U.S.-GP, L.L.C.	10/06/2006			6,070		0.610
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	02/29/2012			4,620,072		4.710
000000-00-0	Msouth Equity Partners III, LP	Wilmington	DE	MSouth Equity Partners, L.P.	11/09/2015		911,538			3.910
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	Nautic Partners, LLC	05/24/2007			60,182		2.500
000000-00-0	NB Co-Investment Partners	Wilmington	DE	Neuberger Berman Group, LLC	09/26/2006			141,547		1.620
000000-00-0	New Leaf Ventures III, L.P.	Wilmington	DE	New Leaf Venture Partners LLC	12/15/2015		5,800,887			8.540
000000-00-0	Opus Capital VI, LP	Wilmington	DE	Opus Capital	02/28/2011			755,688		10.080
000000-00-0	Pappas Ventures IV, LP	Wilmington	DE	A.M. Pappas & Associates, LLC	01/15/2009			1,050,000		14.710
000000-00-0	Pfingsten Capital Partners IV, LP	Wilmington	DE	Pfingsten Partners LLC	03/31/2009			812,989		3.810
000000-00-0	Phoenix 2010 Fund, LP			Phoenix Equity Partners	06/02/2010			2,407,419		3.330
000000-00-0	Pimco Bravo Fund II, LP	Wilmington	DE	Pacific Investment Management Company LLC	10/22/2013			5,625,000		0.270
000000-00-0	Point 406 Ventures II, LP	Wilmington	DE	.406 Ventures	07/12/2012			3,885,000		8.570
000000-00-0	Primus Capital Fund VI, LP	Wilmington	DE	Primus Capital	12/05/2007			89,895		3.640
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	Primus Capital	12/21/2012			2,171,521		4.250
000000-00-0	Prophet Equity, LP	Wilmington	DE	Prophet Equity, L.P.	11/20/2008			700,631		8.000
000000-00-0	Quintana Energy Partners II, LP		CYM	Quintana Capital Group	01/15/2009			942,132		5.070
000000-00-0	Quintana Energy Partners, L.P.		CYM	Quintana Capital Group	11/21/2006			196,655		2.310
000000-00-0	StarVest Partners II, L.P.	Wilmington	DE	StarVest Partners	04/16/2008			932,086		6.000
000000-00-0	The Buchanan Fund V, LLC	Wilmington	DE	Buchanan Street Partners	11/03/2006			5,159		3.630
000000-00-0	The Huron Fund IV, L.P.	Wilmington	DE	Huron Capital Partners, LLC	07/12/2013			2,127,517		4.140
000000-00-0	Trident V, L.P.		CYM	Stone Point Capital LLC	12/28/2010			351,917		0.210
000000-00-0	Trident VI, LP		CYM	Stone Point Capital LLC	09/12/2014			5,243,133		0.300
000000-00-0	Trilantic Capital Partners IV, LP	Wilmington	DE	Trilantic Capital Management LLC	10/29/2007			131,178		0.860
000000-00-0	Trivest V LP	Wilmington	DE	Trivest Partners	05/24/2013			1,122,269		3.750
000000-00-0	TSG6, LP	Wilmington	DE	TSG Consumer Products	07/02/2012			2,276,093		0.940
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures Management, Inc.	03/19/2015		696,472	1,821,812		5.420
000000-00-0	Warburg Pincus Energy, L.P.	Wilmington	DE	Warburg, Pincus LLC	07/25/2014			4,440,000		1.000
000000-00-0	Warburg Pincus XI, LP	Wilmington	DE	Warburg, Pincus LLC	09/20/2012			6,915,519		0.220
000000-00-0	Warburg Pincus XII, L.P.	Wilmington	DE	Warburg, Pincus LLC	12/21/2015		372,000			0.200
000000-00-0	ROCKWELL NORTH CAROLINA SPE II,LLC		MO	ROCKWELL NORTH CAROLINA SPE II,LLC	11/19/2015		10,000			100.000
2199999. Joint Venture Interests - Other - Unaffiliated							22,448,227	163,149,183		XXX
000000-00-0	GUARDIAN INVESTOR SERVICES,LLC	WILMINGTON	DE	GUARDIAN INVESTOR SERVICES,LLC	08/31/2006			155,046,979		100.000
4399999. Any Other Class of Assets - Affiliated								155,046,979		XXX
4499999. Total - Unaffiliated							22,448,227	163,629,183		XXX
4599999. Total - Affiliated							81,872,168	206,371,547		XXX
4699999 - Totals							104,320,395	370,000,730		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HANOVER ACQUISTIONS III,LLC(Fountains)	WILMINGTON	DE	CAPITAL DISTRIBUTION	02/25/2010	05/23/2015	293,133							293,133	293,133				
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							293,133							293,133	293,133				
000000-00-0	Credit Suisse First Boston Fund VI, LP			CAPITAL DISTRIBUTION	06/30/2011	11/10/2015	37,873							37,873	37,873				
000000-00-0	North Bridge Venture Partners VI, LP			CAPITAL DISTRIBUTION	03/07/2006	05/08/2015	45,113							45,113	45,113				
000000-00-0	North Bridge Venture Partners V,LP			CAPITAL DISTRIBUTION	09/21/2001	05/08/2015	37,426							37,426	37,426				
000000-00-0	North Bridge Venture Partners IV,LP			CAPITAL DISTRIBUTION	11/04/1999	12/29/2015	41,898							41,898	41,898				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							162,310							162,310	162,310				
000000-00-0	AIRSIDE PARK , LP	PITTSBURGH	PA	CAPITAL DISTRIBUTION	07/01/2000	02/28/2013	403,433							403,433	403,433				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							403,433							403,433	403,433				
000000-00-0	GH SCOTTSDALE,LLC	SCOTTSDALE	AZ	CAPITAL DISTRIBUTION	09/01/1997	10/06/2015	264,172							264,172	264,172				
000000-00-0	GUARDIAN /KW SANTA MARIA LAND PARTNERS, LLC, LLC	SANTA MARIA	CA	SALE OF PARTNERSHIP	12/13/2011	09/22/2015	5,306,122	(51,499)				(51,499)		5,254,623	16,991,259		11,736,636	11,736,636	330,434
000000-00-0	PIAZZA D'ORO, LLC	OCEANSIDE	CA	TRANSFER -SSAP 40	10/31/2013	01/01/2015	28,935,915	1,341,565				1,341,565		30,277,480	30,277,480				
000000-00-0	GUARDIAN HILLTOP, LLC	ENGLEWOOD	CO	SALE OF PARTNERSHIP	05/31/2011	06/01/2015	26,185,596	749,735				749,735		26,935,331	55,537,744		28,602,413	28,602,413	288,312
000000-00-0	FOREST CREEK APARTMENTS, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	09/01/2012	12/28/2015	985,500							985,500	985,500				
000000-00-0	TRUAMERICA, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	06/21/2013	12/08/2015	5,296,252							5,296,252	5,296,252				
000000-00-0	TRUAMERICA II,LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	06/24/2013	12/08/2015	676,866							676,866	676,866				
000000-00-0	GUARDIAN PARKSIDE COMMONS , LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	04/30/2014	10/16/2015	1,012,916							1,012,916	1,012,916				
000000-00-0	GUARDIN PONDEROSA,LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	06/24/2014	12/23/2015	244,209							244,209	244,209				
000000-00-0	GUARDIAN CARRIAGES,LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	06/24/2014	12/23/2015	478,800							478,800	478,800				
000000-00-0	GUARDIAN LOWERY,LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	06/24/2014	12/23/2015	889,777							889,777	889,777				
000000-00-0	GUARDIAN DESAIL HOLDINGS , LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	01/14/2015	12/30/2015	816,641							816,641	816,641				
000000-00-0	GUARDIAN /KW HAYWARD, LLC	WILMINGTON	DE	SALE OF PARTNERSHIP	07/01/2012	12/17/2015	14,652,587	79,113				79,113		14,731,700	59,437,779		44,706,079	44,706,079	1,669,339
000000-00-0	BROADWAY DENVER,LLC	WILMINGTON	DE	SALE OF PARTNERSHIP	05/12/2012	07/14/2015	11,949,943	342,908				342,908		12,292,851	25,068,463		12,775,612	12,775,612	
000000-00-0	GUARDIAN SAN JUANITA ,LLC	WILMINGTON	DE	TRANSFER -SSAP 40	12/01/2012	01/01/2015	30,601,389	2,437,154				2,437,154		33,038,543	33,038,543				
000000-00-0	GUARDIAN TRYON VILLAGE, LLC	WILMINGTON	DE	TRANSFER -SSAP 40	09/01/2012	01/01/2015	25,944,945	423,529				423,529		26,368,474	26,368,474				
000000-00-0	GUARDIAN BEAUMONT, LLC	WILMINGTON	DE	TRANSFER -SSAP 40	12/23/2014	01/01/2015	35,654,107							35,654,107	35,654,107				
000000-00-0	HANOVER ACQUISTIONS IV, LLC (MERRITT)	WILMINGTON	DE	TRANSFER -SSAP 40	02/25/2010	01/01/2015	3,040,621	2,505,425				2,505,425		5,546,046	5,546,046				
000000-00-0	HANOVER ACQUISTIONS , LLC	WILMINGTON	DE	SALE OF PARTNERSHIP	08/01/2009	04/09/2015	5,555,163	(154,249)				(154,249)		5,400,914	5,635,802		234,888	234,888	
000000-00-0	HANOVER ACQUISTIONS V, LLC	WILMINGTON	DE	TRANSFER -SSAP 40	12/01/2012	01/01/2015	22,161,193	1,325,038				1,325,038		23,486,231	23,486,231				
000000-00-0	HANOVER ACQUISTIONS VI, LLC	WILMINGTON	DE	TRANSFER -SSAP 40	12/01/2012	01/01/2015	20,566,067	89,212				89,212		20,655,279	20,655,279				
000000-00-0	GUARDIAN CAMPUS HOLDINGS, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/20/2013	12/13/2015	989,391							989,391	989,391				
000000-00-0	GUARDIAN WESTWOOD HOLDINGS, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	12/20/2013	12/13/2015	980,100							980,100	980,100				
000000-00-0	GUARDIAN CAPCO, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/19/2010	12/28/2015	6,574,760							6,574,760	6,574,760				
000000-00-0	GUARDIAN COMMERCIAL 1, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	05/10/2011	02/13/2015	7,061,032							7,061,032	7,061,032				
000000-00-0	GUARDIAN HOSPITALITY 1, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	05/10/2011	08/21/2015	1,171,528							1,171,528	1,171,528				
000000-00-0	GUARDIAN HOSPITALITY FINANCE , LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	05/10/2011	10/28/2015	2,834,860							2,834,860	2,834,860				
000000-00-0	SPRING LAKE , LLC	ITASCA	IL	CAPITAL DISTRIBUTION	08/01/2006	09/23/2015	47,139							47,139	47,139				
000000-00-0	GUARDIAN LEDGES LLC	WEYMOUTH	MA	TRANSFER -SSAP 40	12/08/2008	01/01/2015	33,933,163	101,096				101,096		34,034,259	34,034,259				
000000-00-0	GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	TRANSFER -SSAP 40	12/30/2011	01/01/2015	10,123,448	1,663,253				1,663,253		11,786,701	11,786,701				
000000-00-0	SPENCER - PHASE I & II, LLC	LAS VEGAS	NV	TRANSFER -SSAP 40	07/01/1997	01/01/2015	3,761,890	4,104,264				4,104,264		7,866,154	7,866,154				
000000-00-0	SPENCER - PHASE III , LLC	LAS VEGAS	NV	TRANSFER -SSAP 40	08/01/1998	01/01/2015	2,747,968	2,595,857				2,595,857		5,343,825	5,343,825				
000000-00-0	SPENCER - PHASE IV , LLC	LAS VEGAS	NV	TRANSFER -SSAP 40	01/01/1999	01/01/2015	1,463,147	1,160,975				1,160,975		2,624,122	2,624,122				
000000-00-0	GUARDIAN TIMBER RIDGE APARTMENTS, LLC	PORTLAND	OR	CAPITAL DISTRIBUTION	12/21/2011	12/28/2015	497,283							497,283	497,283				
000000-00-0	SPACECENTER APARTMENTS, LLC	CLEAR LAKE	TX	CAPITAL DISTRIBUTION	11/14/2008	12/29/2015	584,100							584,100	584,100				
000000-00-0	GUARDIAN QUINCY LLC (part of 1031 exch)	ARLINGTON	VA	TRANSFER -SSAP 40	10/17/2008	01/01/2015	47,535,681	159,986				159,986		47,695,667	47,695,667				
000000-00-0	SEASONS LYNNWOOD,LLC			TRANSFER -SSAP 40	01/14/2015	01/01/2015	40,341,577							40,341,577	40,341,577				
000000-00-0	Prior Year Sale Income														82,656		82,656	82,656	
1899999. Joint Venture Interests - Real Estate - Affiliated							401,865,848	18,873,362				18,873,362		420,739,210	518,877,494		98,138,284	98,138,284	2,288,085
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	12/16/2015	2,014,523							2,014,523	2,014,523				
000000-00-0	BC Partners IX, LP		GGY	CAPITAL DISTRIBUTION	09/21/2011	12/31/2015	1,683,984							1,683,984	1,683,984				
000000-00-0	Brynwood Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/13/2009	06/30/2015	897,704							897,704	897,704				
000000-00-0	Brynwood Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/27/2013	08/17/2015	1,192,499							1,192,499	1,192,499				
000000-00-0	Bunker Hill Capital II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/23/2009	11/04/2015	373,991							377,012	377,012				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Calvert Street Capital Partners III, LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2009	06/30/2015	1,034,776							1,034,776	1,034,776				
000000-00-0	CCMP Capital Investors II	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2007	08/03/2015	1,442,020							1,442,020	1,442,020				
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2013	08/28/2015	220,890							220,890	220,890				
000000-00-0	Centerbridge Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	05/09/2011	12/22/2015	1,424,491							1,424,491	1,424,491				
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/21/2015	12/22/2015	368,690							368,690	368,690				
000000-00-0	Century Park Capital Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/02/2009	12/16/2015	560,588							560,588	560,588				
000000-00-0	CHB Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2009	12/11/2015	2,747,253							2,747,253	2,747,253				
000000-00-0	CID Capital Opportunity Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/07/2008	12/22/2015	1,484,971							1,484,971	1,484,971				
000000-00-0	CMEA Ventures VII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2007	10/29/2015	1,377,428							1,377,428	1,377,428				
000000-00-0	Columbia Capital Equity Partners V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/08/2010	11/09/2015	6,860,751							6,860,751	6,860,751				
000000-00-0	CS Global Co-Investment Partners, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/21/2009	12/28/2015	18,025,234							18,025,234	18,025,234				
000000-00-0	Doughty Hanson V, LP			CAPITAL DISTRIBUTION	05/04/2007	12/31/2015	8,617,009	(1,392,999)				(1,392,999)	1,418,619	7,310,221	5,414,681		(1,895,540)	(1,895,540)	1,615,797
000000-00-0	EQT VI Fund, LP		GGY	CAPITAL DISTRIBUTION	11/30/2011	11/20/2015	1,174,023							1,174,023	1,174,023				
000000-00-0	Evergreen Pacific Partners II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	08/20/2008	12/21/2015	1,051,490							1,051,490	1,051,490				
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2013	11/19/2015	135,758							135,758	135,758				
000000-00-0	Foundry Ventures 2007, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/19/2007	12/10/2015	571,508							571,508	571,508				
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2012	07/28/2015	183,771							183,771	183,771				
000000-00-0	Goldman Sachs Capital Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/26/2007	08/31/2015	758,293							758,293	758,293				
000000-00-0	Goldman Sachs Vintage Fund IV	Wilmington	DE	CAPITAL DISTRIBUTION	01/23/2007	12/31/2015	1,151,618							1,151,618	1,151,618				
000000-00-0	GrandBanks Capital Fund II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/07/2008	11/06/2015	2,921,089							2,921,089	2,921,089				
000000-00-0	Green Equity Investors VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/06/2012	12/24/2015	966,604							966,604	966,604				
000000-00-0	Grotech Partners VII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/01/2007	12/18/2015	51,925							51,925	51,925				
000000-00-0	GS Mezzanine Partners 2006, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/12/2006	11/24/2015	497,323							497,323	497,323				
000000-00-0	GTCR Fund XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/02/2014	12/04/2015	218,815							218,815	218,815				
000000-00-0	High Street Equity Advisors, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/25/2008	12/04/2015	2,640,637							2,640,637	2,640,637				
000000-00-0	High Street Real Estate Fund IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/05/2012	04/24/2015	1,425,213							1,425,213	1,425,213				
000000-00-0	JC Flower II LP		CYM	CAPITAL DISTRIBUTION	05/26/2006	12/21/2015	576,728							576,728	576,728				
000000-00-0	KW Property Fund III, LP			CAPITAL DISTRIBUTION	03/27/2009	11/25/2015	3,952,444							3,952,444	3,952,444				
000000-00-0	Levine Leichtman Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/29/2008	12/30/2015	434,638							434,638	434,638				
000000-00-0	Levine Leichtman Capital Partners V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/11/2013	12/18/2015	4,604,904							4,604,904	4,604,904				
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2015	12/02/2015	3,939,386							3,939,386	3,939,386				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/29/2007	07/29/2015	1,769,429							1,769,429	1,769,429				
000000-00-0	Morgan Stanley Real Estate Fund V	Wilmington	DE	CAPITAL DISTRIBUTION	10/06/2006	12/29/2015	475,378							475,378	475,378				
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2007	12/18/2015	13,189,898							13,189,898	13,189,898				
000000-00-0	NB Co-Investment Partners	Wilmington	DE	CAPITAL DISTRIBUTION	09/26/2006	12/11/2015	1,628,867							1,628,867	1,628,867				
000000-00-0	Pappas Ventures IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/15/2009	11/24/2015	1,320,265							1,320,265	1,320,265				
000000-00-0	Pfingsten Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/31/2009	08/31/2015	2,178,149							2,178,149	2,178,149				
000000-00-0	Phoenix 2010 Fund, LP			CAPITAL DISTRIBUTION	06/02/2010	11/27/2015	1,596,579							1,596,579	1,596,579				
000000-00-0	PIMCO Bravo Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/14/2011	01/28/2015	5,066,431							5,066,431	5,066,431				
000000-00-0	Primus Capital Fund VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/05/2007	12/17/2015	1,648,235							1,648,235	1,648,235				
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2012	10/30/2015	430,637							430,637	430,637				
000000-00-0	Prophet Equity, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2008	12/22/2015	2,155,764							2,155,764	2,155,764				
000000-00-0	Quintana Energy Partners II, LP		CYM	CAPITAL DISTRIBUTION	01/15/2009	12/15/2015	1,069,220							1,069,220	1,069,220				
000000-00-0	Quintana Energy Partners, L.P.		CYM	CAPITAL DISTRIBUTION	11/21/2006	10/21/2015	169,670							169,670	169,670				
000000-00-0	RCG Longview Equity Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	07/18/2007	10/28/2015	2,173,283							2,173,283	2,173,283				
000000-00-0	SVB Global Preferred Return Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/10/2010	08/17/2015	2,055,000							2,055,000	2,055,000				
000000-00-0	The Buchanan Fund V, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	11/03/2006	12/18/2015	3,779,462							3,779,462	3,779,462				
000000-00-0	Trident V, L.P.		CYM	CAPITAL DISTRIBUTION	12/28/2010	11/20/2015	304,724							304,724	304,724				
000000-00-0	Trident VI, LP		CYM	CAPITAL DISTRIBUTION	09/12/2014	12/28/2015	486,887							486,887	486,887				
000000-00-0	Trilantic Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/29/2007	12/22/2015	2,261,620							2,261,620	2,261,620				
000000-00-0	TSG6, LP	Wilmington	DE	CAPITAL DISTRIBUTION	07/02/2012	09/02/2015	653,666							653,666	653,666				
000000-00-0	Warburg Pincus X, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2007	12/23/2015	2,829,756							2,829,756	2,829,756				
000000-00-0	Warburg Pincus XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/20/2012	12/30/2015	1,315,275							1,315,275	1,315,275				
000000-00-0	Warburg Pincus Energy, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/25/2014	10/05/2015	60,000							60,000	60,000				
2199999. Joint Venture Interests - Other - Unaffiliated							126,201,165	(1,392,999)				(1,392,999)	1,418,619	124,897,397	123,001,858		(1,895,540)	(1,895,540)	1,615,797

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	eMony	Wilmington	DE		07/31/2008	03/31/2015	25,994,314	31,748,418				31,748,418		57,742,733	207,064,455		149,321,722	149,321,722	
4399999. Any Other Class of Assets - Affiliated							25,994,314	31,748,418				31,748,418		57,742,733	207,064,455		149,321,722	149,321,722	
4499999. Total - Unaffiliated							126,766,908	(1,392,999)				(1,392,999)	1,418,619	125,463,141	123,567,601		(1,895,540)	(1,895,540)	1,615,797
4599999. Total - Affiliated							428,153,295	50,621,780				50,621,780		478,775,076	726,235,082		247,460,006	247,460,006	2,288,085
4699999 - Totals							554,920,203	49,228,781				49,228,781	1,418,619	604,238,217	849,802,682		245,564,466	245,564,466	3,903,882

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61772*-AC-2	AID - MOROCCO KINGDOM #608-HG-003 A01				1	4,768,789	97.0000	4,728,750	4,875,000	4,765,633		25,458			3.406	4.200	MN	110,855	8,360	07/11/1996	11/01/2021
912810-DW-5	US TREASURY N/B	SD			1	246,797	102.4210	256,055	250,000	249,843		211			7.250	7.350	MN	11,403	9,063	08/07/1986	05/15/2016
912810-DX-3	US TREASURY N/B	SD			1	459,891	105.7070	422,828	400,000	405,246		(5,865)			7.500	5.630	MN	18,874	30,000	09/19/2003	11/15/2016
912810-DZ-8	US TREASURY N/B	SD			1	138,938	112.6640	168,996	150,000	148,309		905			8.875	9.620	FA	5,028	13,313	09/22/1987	08/15/2017
912810-EP-9	US TREASURY N/B	SD			1	305,438	133.5190	400,559	300,000	302,402		(256)			7.125	6.970	FA	8,074	21,375	05/18/1993	02/15/2023
912810-QX-9	US TREASURY N/B				1	1,794,427	95.5820	2,050,234	2,145,000	1,811,570		7,291			2.750	3.660	FA	22,281	58,988	07/31/2013	08/15/2042
912810-RC-4	US TREASURY N/B				1	1,551,129	112.6210	1,773,782	1,575,000	1,551,954		472			3.625	3.700	FA	21,565	57,094	02/11/2014	08/15/2043
912810-RD-2	US TREASURY N/B				1	43,338,702	115.1790	47,304,303	41,070,000	43,261,896		(46,235)			3.750	3.450	MN	198,862	1,540,125	05/08/2014	11/15/2043
912810-RE-0	US TREASURY N/B				1	77,705,932	112.4920	82,670,518	73,490,000	77,595,935		(77,378)			3.625	3.310	FA	1,006,244	2,446,513	09/15/2015	02/15/2044
912810-RG-5	US TREASURY N/B				1	82,154,123	107.3200	84,944,017	79,150,000	82,074,906		(63,321)			3.375	3.170	MN	344,922	2,671,313	10/23/2014	05/15/2044
912810-RH-3	US TREASURY N/B				1	67,780,347	102.1990	65,586,337	64,175,000	67,700,538		(77,089)			3.125	2.840	FA	757,500	1,952,813	02/12/2015	08/15/2044
912810-RJ-9	US TREASURY N/B				1	103,323,675	99.6360	96,009,924	96,360,000	103,204,517		(119,158)			3.000	2.640	MN	373,263	2,772,300	05/15/2015	11/15/2044
912810-RK-6	US TREASURY N/B				1	32,608,398	89.7220	33,059,226	36,846,000	32,647,960		39,561			2.500	3.090	FA	347,934	460,575	08/04/2015	02/15/2045
912810-RM-2	US TREASURY N/B				1	1,323,844	99.5430	1,290,077	1,296,000	1,323,724		(120)			3.000	2.890	MN	5,020	19,440	10/28/2015	05/15/2045
912810-RN-0	US TREASURY N/B				1	42,066,016	97.1210	42,101,997	43,350,000	42,068,857		2,841			2.875	3.020	FA	470,754		12/17/2015	08/15/2045
912828-B3-3	US TREASURY N/B	SD			1	160,119	100.3510	160,563	160,000	160,074		(24)			1.500	1.480	JJ	1,470	1,843	02/07/2014	01/31/2019
912828-G8-7	US TREASURY N/B				1	50,459,766	100.8820	50,441,400	50,000,000	50,397,700		(61,883)			2.125	1.980	JD	5,806	796,875	12/30/2014	12/31/2021
912828-H5-2	US TREASURY N/B				1	118,886,387	98.4600	118,645,385	120,500,000	119,091,053		204,667			1.250	1.540	JJ	630,333	753,125	05/19/2015	01/31/2020
912828-H8-6	US TREASURY N/B				1	49,427,855	97.2100	48,313,817	49,700,000	49,461,510		33,655			1.500	1.580	JJ	311,976	372,750	01/29/2015	01/31/2022
912828-J2-7	US TREASURY N/B				1	58,258,909	97.7530	58,132,289	59,468,000	58,326,817		67,908			2.000	2.230	FA	449,242	594,680	06/02/2015	02/15/2025
912828-J7-6	US TREASURY N/B				1	16,401,387	98.4600	16,246,049	16,500,000	16,409,323		7,937			1.750	1.840	MS	73,371	144,375	05/29/2015	03/31/2022
912828-K7-4	US TREASURY N/B				1	288,253,103	97.5030	284,540,756	291,825,000	288,310,069		56,966			2.000	2.130	FA	2,204,548		11/23/2015	08/15/2025
912828-KQ-2	US TREASURY N/B	C			1	596,990	105.4960	643,526	610,000	605,048		1,360			3.125	3.380	MN	2,461	19,063	07/09/2009	05/15/2019
912828-L5-7	US TREASURY N/B				1	53,762,031	98.0150	52,928,424	54,000,000	53,766,547		4,516			1.750	1.810	MS	240,123		11/17/2015	09/30/2022
912828-L6-5	US TREASURY N/B	SD			1	1,999,766	98.2730	1,965,468	2,000,000	1,999,766		1			1.375	1.370	MS	6,988		10/07/2015	09/30/2020
912828-L9-9	US TREASURY N/B				1	5,914,688	98.2340	5,894,064	6,000,000	5,916,092		1,405			1.375	1.670	AO	14,052		11/25/2015	10/31/2020
912828-M5-6	US TREASURY N/B				1	193,689,511	99.7770	193,258,652	193,690,000	193,687,400		(2,111)			2.250	2.240	MN	562,712		12/31/2015	11/15/2025
912828-M8-0	US TREASURY N/B				1	29,975,391	99.4530	29,835,930	30,000,000	29,975,449		58			2.000	2.010	MN	52,459		12/09/2015	11/30/2022
912828-N4-8	US TREASURY N/B				1	38,971,836	99.8900	38,957,334	39,000,000	38,971,842		7			1.750	1.760	JD	1,865		12/31/2015	12/31/2020
912828-PS-3	US TREASURY N/B	SD			1	640,047	100.1220	650,793	650,000	649,816		2,084			2.000	2.320	JJ	10,440	8,000	02/07/2011	01/31/2016
912828-WE-6	US TREASURY N/B				1	34,216,945	104.3630	35,483,522	34,000,000	34,179,103		(20,250)			2.750	2.670	MN	120,728	935,000	02/12/2014	11/15/2023
912828-WJ-5	US TREASURY N/B				1	78,187,162	102.1830	80,541,114	78,820,000	78,271,566		57,742			2.500	2.590	MN	254,433	1,970,500	07/31/2014	05/15/2024
912828-XB-1	US TREASURY N/B				1	154,814,207	98.6950	154,902,273	156,950,000	154,897,768		83,561			2.125	2.280	MN	430,642	1,667,594	08/04/2015	05/15/2025
912828-XG-0	US TREASURY N/B				1	9,029,531	100.5150	9,046,404	9,000,000	9,027,792		(1,739)			2.125	2.070	JD	1,045		07/16/2015	06/30/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,643,212,077	XXX	1,643,355,366	1,638,305,000	1,643,218,025		123,177			XXX	XXX	XXX	9,077,273	19,325,077	XXX	XXX
36207E-NA-8	GN 6.000000 12/15/2033			2	1	1,280,482	113.6740	1,387,292	1,220,413	1,266,886		(17,988)			6.000	4.940	MON	6,102	73,225	04/16/2004	12/15/2033
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,280,482	XXX	1,387,292	1,220,413	1,266,886		(17,988)			XXX	XXX	XXX	6,102	73,225	XXX	XXX
0599999. Total - U.S. Government Bonds						1,644,492,559	XXX	1,644,742,658	1,639,525,413	1,644,484,911		105,189			XXX	XXX	XXX	9,083,375	19,398,302	XXX	XXX
105756-BV-1	FED REPUBLIC OF BRAZIL		F		3FE	9,200,000	80.5000	8,050,000	10,000,000	9,223,425		23,425			4.250	5.340	JJ	205,417		08/24/2015	01/07/2025
195325-BQ-7	REPUBLIC OF COLOMBIA		F		2FE	10,240,000	95.2500	9,525,000	10,000,000	10,212,446		(22,762)			4.000	3.680	FA	138,889	400,000	10/08/2014	02/26/2024
195325-CX-1	REPUBLIC OF COLOMBIA		F		2FE	10,100,000	95.5000	9,550,000	10,000,000	10,098,061		(1,939)			4.500	4.370	JJ	116,250		10/14/2015	01/28/2026
46513A-ND-8	STATE OF ISRAEL 10YR JUBILEE SERIES		F		1FE	5,000,000	99.8110	4,990,550	5,000,000	5,000,000					3.700	3.700	MN	30,833	185,000	09/13/2012	09/01/2022
46513A-NH-9	STATE OF ISRAEL 10YR JUBILEE SERIES		F		1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					3.770	3.770	MN	62,833	442,961	11/13/2012	11/01/2022
46513B-3H-9	STATE OF ISRAEL 10 YR JUBILEE SERIES		F		1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.930	3.930	JJ	98,250		06/15/2015	07/01/2025
46513E-MM-1	STATE OF ISRAEL		F		1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.200	5.200	MN	17,333	104,000	01/13/2006	02/01/2016
731011-AT-9	REPUBLIC OF POLAND		F		1FE	9,458,800	99.0000	9,900,000	10,000,000	9,567,771		50,869			3.000	3.680	MS	86,667	300,000	01/30/2014	03/17/2023
900123-CJ-7	REPUBLIC OF TURKEY		F		2FE	9,400,000	93.7550	9,375,520	10,000,000	9,401,924		1,924			4.250	5.000	AO	90,903		12/10/2015	04/14/2026
91086Q-AV-0	UNITED MEXICAN STATES		F		2FE	25,239,300	109.5000	29,565,000	27,000,000	25,363,012		20,697			6.050	6.510	JJ	771,375	1,633,500	04/06/2011	01/11/2040
91086Q-AY-4	UNITED MEXICAN STATES		F		2FE	25,159,260	109.0000	27,250,000	25,000,000	25,080,055		(17,711)			5.125	5.030	JJ	590,799	1,281,250	02/14/2011	01/15/2020
91086Q-BB-3	UNITED MEXICAN STATES		F		2FE	16,315,800	91.1000	15,942,500	17,500,000	16,353,972		17,279			4.750	5.190	MS	260,920	831,250	10/10/2013	03/08/2044
91086Q-BF-4	UNITED MEXICAN STATES		F		2FE	9,350,000	88.5000	8,850,000	10,000,000	9,351,869		1,869			4.600	5.010	JJ	201,889		10/30/2015	01/23/2046
91087B-AA-8	UNITED MEXICAN STATES		F		2FE	9,933,500	97.4500	9,745,000	10,000,000	9,940,052		6,282			3.600	3.670	JJ	151,000	245,000	11/18/2014	01/30/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						156,396,660	XXX	159,743,570	161,500,000	156,592,587		79,933			XXX	XXX	XXX	2,823,358	5,422,961	XXX	XXX
1099999. Total - All Other Government Bonds						156,396,660	XXX	159,743,570	161,500,000	156,592,587		79,933			XXX	XXX	XXX	2,823,358	5,422,961	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13063A-4W-1	CALIFORNIA ST				1FE	21,226,201	117.2590	23,451,800	20,000,000	20,481,088		(131,989)			6.500	5.670	AO	325,000	1,300,000	07/31/2009	04/01/2033
13063A-4X-9	CALIFORNIA ST				1FE	10,094,271	115.6730	11,104,608	9,600,000	9,802,951		(58,923)			6.000	5.240	AO	144,000	576,000	08/04/2011	04/01/2035
13063A-5G-5	CALIFORNIA ST				1FE	26,812,800	145.2510	36,312,750	25,000,000	26,688,262		(29,103)			7.550	6.950	AO	471,875	1,887,500	04/13/2011	04/01/2039
13063B-BX-9	CALIFORNIA ST				1FE	4,088,760	118.4420	4,737,680	4,000,000	4,040,010		(9,180)			6.000	5.700	MN	40,000	240,000	12/04/2009	11/01/2035
13063B-ER-9	CALIFORNIA ST				1FE	8,421,800	119.0730	9,525,840	8,000,000	8,203,051		(42,648)			6.000	5.300	MS	160,000	480,000	03/29/2010	03/01/2033
13063B-JB-9	CALIFORNIA ST				1FE	36,111,505	121.5400	43,146,700	35,500,000	35,849,744		(59,638)			7.700	7.440	MN	455,583	2,733,500	03/14/2011	11/01/2030
13063B-JC-7	CALIFORNIA ST				1FE	37,317,650	148.4250	44,527,500	30,000,000	36,972,780		(130,299)			7.600	5.790	MN	380,000	2,280,000	03/13/2014	11/01/2040
13063C-MA-5	CALIFORNIA ST				1FE	17,432,400	116.4350	17,465,250	15,000,000	17,191,156		(213,041)			5.000	3.080	AO	187,500	737,500	01/07/2015	10/01/2039
13063C-MC-1	CALIFORNIA ST				1FE	18,000,284	116.2670	17,957,438	15,445,000	17,794,116		(206,168)			5.000	3.000	AO	193,063	662,712	04/30/2015	10/01/2044
20772G-F4-5	CONNECTICUT ST				1FE	34,739,508	117.8740	39,823,731	33,785,000	34,562,427		(31,530)			5.850	5.620	MS	581,947	1,976,423	10/23/2009	03/15/2032
20772J-A7-7	CONNECTICUT ST				1FE	13,746,678	117.3620	13,790,035	11,750,000	13,627,380		(119,298)			5.000	3.000	MS	172,986	277,431	04/22/2015	03/15/2031
20772J-RD-6	CONNECTICUT ST				1FE	11,370,685	118.6490	12,060,671	10,165,000	11,142,719		(107,163)			5.000	3.570	AO	107,297	508,250	12/12/2013	10/15/2027
452151-7A-5	ILLINOIS ST				2FE	2,040,660	103.3900	2,067,800	2,000,000	2,012,091		(5,040)			5.000	4.710	AO	25,000	100,000	08/05/2009	04/01/2025
452151-LF-8	ILLINOIS ST				2FE	45,801,823	94.5650	48,842,823	51,650,000	46,672,952		201,665			5.100	6.080	JD	219,513	2,634,150	04/20/2012	06/01/2033
452151-YD-9	ILLINOIS ST				2FE	5,353,700	113.4470	5,672,350	5,000,000	5,261,325		(14,039)			5.500	4.950	JJ	137,500	275,000	03/26/2008	01/01/2029
452152-HT-1	ILLINOIS ST				2FE	5,003,600	105.8850	5,294,250	5,000,000	5,000,800		(523)			5.665	5.650	MS	94,417	283,250	03/02/2011	03/01/2018
452152-MR-9	ILLINOIS ST				2FE	3,851,622	108.3670	3,776,590	3,485,000	3,737,176		(33,207)			5.000	3.740	FA	72,604	174,250	05/09/2012	08/01/2025
452152-SS-1	ILLINOIS ST				2FE	4,316,960	112.1620	4,486,480	4,000,000	4,257,415		(28,303)			5.500	4.480	JJ	110,000	220,000	10/29/2013	07/01/2025
452152-ST-9	ILLINOIS ST				2FE	2,289,105	112.0230	2,408,495	2,150,000	2,263,182		(12,347)			5.500	4.660	JJ	59,125	118,250	10/29/2013	07/01/2026
452152-SU-6	ILLINOIS ST				2FE	7,017,220	111.4680	7,245,420	6,500,000	6,926,102		(47,160)			5.500	4.450	JJ	178,750	357,500	02/20/2014	07/01/2027
452152-TB-7	ILLINOIS ST				2FE	12,855,177	109.8920	13,209,018	12,020,000	12,719,577		(76,621)			5.500	4.570	JJ	330,550	661,100	07/10/2014	07/01/2033
452152-VL-2	ILLINOIS ST				2FE	5,172,520	107.4040	5,370,200	5,000,000	5,145,552		(14,450)			5.250	4.810	FA	109,375	262,500	02/10/2014	02/01/2034
57582P-UE-8	MASSACHUSETTS ST				1FE	15,000,000	120.8140	18,122,100	15,000,000	15,000,000					5.456	5.450	JJ	409,200	818,400	12/01/2009	12/01/2039
76222R-JY-9	RHODE ISLAND ST & PROVIDENCE P				1FE	3,326,370	119.5230	3,585,690	3,000,000	3,199,686		(31,193)			5.500	4.150	FA	68,750	165,000	08/25/2011	08/01/2029
76222R-KJ-0	RHODE ISLAND ST & PROVIDENCE P				1FE	2,186,940	118.9390	2,378,780	2,000,000	2,114,745		(17,819)			5.500	4.330	FA	45,833	110,000	08/25/2011	08/01/2031
882722-KF-7	TEXAS ST				1FE	12,094,500	125.0590	15,007,080	12,000,000	12,083,497		(2,008)			5.517	5.460	AO	165,510	662,040	10/21/2009	04/01/2039
882723-RN-1	TEXAS ST				1FE	12,116,195	117.6870	11,856,965	10,075,000	11,883,952		(194,652)			5.000	2.570	AO	125,938	484,160	10/16/2014	04/01/2035
882723-TB-5	TEXAS ST				1FE	6,594,448	117.1100	6,558,160	5,600,000	6,502,361		(91,425)			5.000	2.900	AO	70,000	220,111	12/17/2014	10/01/2039
882723-TC-3	TEXAS ST				1FE	17,510,850	115.5980	17,339,700	15,000,000	17,279,379		(230,204)			5.000	3.010	AO	187,500	589,583	12/17/2014	10/01/2044
93974C-PM-6	WASHINGTON ST				1FE	12,063,080	121.3850	14,566,200	12,000,000	12,055,078		(1,428)			5.481	5.440	FA	274,050	657,720	10/21/2009	08/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						413,957,312	XXX	461,692,104	389,725,000	410,470,554		(1,737,734)			XXX	XXX	XXX	5,902,866	22,452,330	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						413,957,312	XXX	461,692,104	389,725,000	410,470,554		(1,737,734)			XXX	XXX	XXX	5,902,866	22,452,330	XXX	XXX
023051-UH-6	AMARILLO TX INDEP SCH DIST				1FE	9,273,205	117.2490	9,403,370	8,020,000	9,203,901		(69,305)			5.000	3.120	FA	167,083	118,072	04/22/2015	02/01/2043
03588E-5J-8	ANNE ARUNDEL CNTY MD				1FE	4,788,403	115.8650	5,190,752	4,480,000	4,658,006		(29,815)			5.000	4.140	AO	56,000	224,000	04/14/2011	04/01/2027
03588E-5K-5	ANNE ARUNDEL CNTY MD				1FE	5,096,197	115.3780	5,515,068	4,780,000	4,962,607		(30,557)			5.000	4.180	AO	59,750	239,000	03/30/2011	04/01/2028
03588H-FN-1	ANNE ARUNDEL CNTY MD				1FE	6,051,024	122.2480	6,204,086	5,075,000	5,900,261		(87,876)			5.000	2.780	AO	63,438	253,750	04/03/2014	04/01/2026
05914F-LN-8	BALTIMORE CNTY MD				1FE	10,837,225	118.6360	10,380,650	8,750,000	10,074,861		(200,590)			5.000	2.310	FA	182,292	437,500	01/20/2012	02/01/2026
103405-PH-3	BOYERTOWN PA AREA SCH DIST				1FE	5,853,881	111.0630	5,803,042	5,225,000	5,793,088		(60,793)			5.000	3.300	AO	65,313	201,743	02/10/2015	10/01/2043
167560-PL-9	CHICAGO IL MET WTR RECLAMATION				1FE	33,107,735	115.5090	36,962,880	32,000,000	32,971,866		(25,811)			5.720	5.460	JD	152,533	1,830,400	12/18/2009	12/01/2038
167593-SC-7	CHICAGO IL OHARE INTERNATIONA, ,5.000000,				1FE	1,948,363	110.6670	1,958,806	1,770,000	1,948,063		(300)			5.000	4.220	JJ	18,683		12/09/2015	01/01/2035
181070-CS-0	CLARK CNTY NV WTR RECLAMATION				1FE	3,195,330	111.3560	3,340,680	3,000,000	3,097,856		(25,421)			5.250	4.230	JJ	78,750	157,500	11/22/2011	07/01/2038
213185-DY-4	COOK CNTY IL				1FE	6,757,812	104.2530	6,802,508	6,525,000	6,662,181		(24,540)			5.250	4.760	MN	43,772	342,563	10/19/2011	11/15/2033
213185-FM-8	COOK CNTY IL				1FE	9,013,343	107.4380	9,438,428	8,785,000	8,968,593		(20,214)			5.250	4.830	MN	58,933	440,606	11/06/2015	11/15/2028
232760-6B-9	CYPRESS-FAIRBANKS TX INDEP SCH				1FE	11,589,100	115.6210	11,562,100	10,000,000	11,431,388		(156,948)			5.000	3.000	FA	188,889	394,444	12/17/2014	02/15/2044
234667-JL-8	DALLAS CNTY TX HOSP DIST				1FE	15,082,100	123.3500	18,502,500	15,000,000	15,074,779		(1,289)			5.621	5.580	FA	318,523	843,150	09/22/2009	08/15/2044
249174-MQ-3	DENVER CITY & CNTY CO SCH DIST				1FE	7,342,138	119.2620	8,706,126	7,300,000	7,334,475		(1,354)			5.664	5.610	JD	34,456	413,472	12/18/2009	12/01/2033
250433-NV-7	DESERT SANDS CA UNIF SCH DIST				1FE	8,904,118	111.6300	9,309,942	8,340,000	8,526,615		(66,717)			5.500	4.570	FA	191,125	458,700	08/17/2009	08/01/2028
341150-XW-5	FLORIDA ST				1FE	4,509,497	107.5620	4,781,131	4,445,000	4,463,965		(6,931)			5.375	5.190	JJ	119,459	238,919	02/28/2008	07/01/2027
34153P-GA-0	FLORIDA ST BRD OF EDU PUBLIC E				1FE	9,779,900	110.4260	11,042,600	10,000,000	9,819,157		6,281			5.375	5.540	JD	44,792	537,500	10/29/2008	06/01/2033
514014-KL-2	LANCASTER CNTY NE SCH DIST #1				1FE	7,568,881	110.9090	8,467,902	7,635,000	7,578,738		1,727			5.000	5.060	JJ	176,029	381,750	02/02/2009	01/15/2035
521841-GZ-3	LEANDER TX INDEP SCH DIST				1FE	9,067,920	116.6760	9,334,080	8,000,000	9,028,358		(39,562)			5.000	3.420	FA	151,111	55,556	07/21/2015	08/15/2040
549108-NG-9	LUBBOCK COOPER TX INDEP SCH DI				1FE	17,228,400	115.4030	17,310,450	15,000,000	17,080,959		(147,441)			5.000	3.220	FA	283,333	279,167	03/06/2015	02/15/2045
587601-PD-1	MERCED CA CITY SCH DIST				1FE	2,828,025	114.8230	2,870,575	2,500,000	2,826,864		(1,161)			5.000	3.390	FA	4,861		12/04/2015	08/01/2045
64966H-JL-5	NEW YORK NY				1FE	10,524,000	113.5240	11,352,400	10,000,000	10,202,394		(56,325)			5.625	4.940	AO	140,625	562,500	06/29/2009	04/01/2029
64966H-JQ-4	NEW YORK NY				1FE	6,084,087	111.3870	6,610,818	5,935,000	6,000,512		(18,268)			5.375	5.000	AO	79,752	319,006	12/13/2010	04/01/2036

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
64966H-MV-9	NEW YORK NY				1FE	9,760,100	121.1370	12,113,700	10,000,000	9,805,256		8,519			5.206	5.390	AO	130,150	520,600	10/21/2009	10/01/2031
64966L-K4-2	NEW YORK NY				1FE	225,488	113.7110	250,164	220,000	224,922		(566)			6.250	5.370	AO	2,903	6,875	08/27/2015	10/15/2028
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT-				1FE	22,500,000	119.0320	26,782,200	22,500,000	22,500,000					5.680	5.670	JD	3,550	1,278,000	04/04/2003	06/30/2028
686053-GG-8	OREGON ST SCH BRDS ASSN SHORT-				1FE	18,350,000	110.0190	20,188,487	18,350,000	18,350,000					4.759	4.750	JD	2,426	873,277	06/08/2005	06/30/2028
736688-FN-7	PORTLAND OR CMNTY CLG DIST				1FE	10,000,000	110.5350	11,053,500	10,000,000	10,000,000					4.810	4.810	JD	40,083	481,000	06/12/2003	06/01/2027
758449-PD-8	REEDY CREEK FL IMPT DIST				1FE	4,142,092	118.3290	4,644,413	3,925,000	4,098,207		(19,262)			5.250	4.540	JD	17,172	206,063	08/15/2013	06/01/2029
779240-FA-3	ROUND ROCK TX INDEP SCH DIST				1FE	6,295,835	110.7000	7,195,500	6,500,000	6,327,882		5,396			5.250	5.480	FA	142,188	341,250	01/27/2009	08/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						277,704,199	XXX	303,078,858	264,060,000	274,915,754		(1,069,123)			XXX	XXX	XXX	3,017,974	12,436,363	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						277,704,199	XXX	303,078,858	264,060,000	274,915,754		(1,069,123)			XXX	XXX	XXX	3,017,974	12,436,363	XXX	XXX
010869-CD-5	ALAMEDA CA CORRIDOR TRANSPRTN				1FE	23,432,587	121.0080	23,832,526	19,695,000	22,110,627		(142,067)			6.600	5.200	AO	324,968	1,299,870	05/26/2005	10/01/2029
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI				1FE	20,000,000	134.7700	26,954,000	20,000,000	20,000,000					6.263	6.260	AO	313,150	1,252,600	10/28/2009	04/01/2049
072024-NT-5	BAY AREA CA TOLL AUTH TOLL BRI				1FE	10,044,203	122.8390	12,283,900	10,000,000	10,034,169		(1,609)			6.793	6.750	AO	169,825	679,300	07/13/2010	04/01/2030
072868-AA-0	BAYLOR UNIV TX				1FE	7,789,680	96.7720	7,741,760	8,000,000	7,789,725		45			4.313	4.480	MS	115,013		12/28/2015	03/01/2042
10741L-BX-3	BREVARD CNTY FL HLTH FACS AUTH				1FE	1,701,725	118.4580	1,913,097	1,615,000	1,650,650		(9,720)			7.000	6.220	AO	28,263	113,050	12/08/2009	04/01/2039
114894-WH-7	BROWARD CNTY FL ARPT SYS REVEN				1FE	18,186,684	112.1050	18,486,115	16,490,000	18,171,890		(14,794)			5.000	3.740	AO	103,063		12/02/2015	10/01/2040
130685-SJ-0	CALIFORNIA ST PUBLIC WKS BRD L				1FE	2,270,070	114.6900	2,523,180	2,200,000	2,227,094		(7,453)			6.125	5.700	AO	33,688	134,750	04/21/2009	04/01/2029
130685-TE-0	CALIFORNIA ST PUBLIC WKS BRD L				1FE	8,071,559	116.7710	9,242,425	7,915,000	7,975,799		(16,662)			6.500	6.230	AO	128,619	514,475	04/09/2009	04/01/2029
13077C-X2-5	CALIFORNIA ST UNIV REVENUE				1FE	13,592,280	118.0160	14,161,920	12,000,000	13,538,064		(54,216)			5.000	3.450	MN	100,000	143,333	07/16/2015	11/01/2037
15504R-ET-2	CENTRL PUGET SOUND WA REGL TRA				1FE	24,075,050	122.0010	29,280,240	24,000,000	24,066,670		(1,572)			5.491	5.460	MN	219,640	1,317,840	10/16/2009	11/01/2039
161045-KS-7	CHARLOTTE NC WTR & SWR SYS REV				1FE	3,416,010	114.3350	3,715,888	3,250,000	3,330,166		(15,786)			5.000	4.390	JJ	81,250	162,500	11/19/2009	07/01/2033
167593-QQ-8	CHICAGO IL OHARE INTERNATIONA, ,5.000000,				1FE	1,614,525	111.0720	1,666,080	1,500,000	1,613,552		(973)			5.000	4.380	JJ	15,833		10/08/2015	01/01/2034
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES				1FE	10,514,750	116.2220	11,622,200	10,000,000	10,450,198		(10,902)			6.899	6.490	JD	57,492	689,900	06/01/2009	12/01/2040
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	14,307,293	116.2220	16,416,358	14,125,000	14,289,571		(3,159)			6.899	6.790	JD	81,207	974,484	06/18/2009	12/01/2040
20281P-BE-1	CMWLTH FING AUTH PA				1FE	9,854,800	108.9100	10,891,000	10,000,000	9,906,677		7,160			5.197	5.320	JD	43,308	519,700	12/20/2006	06/01/2026
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG R				1FE	6,261,725	116.7270	7,295,438	6,250,000	6,259,256		(461)			5.740	5.720	JD	29,896	358,750	11/02/2009	12/01/2029
22972T-AV-6	CUCAMONGA VLY CA WTR DIST WTR				1FE	11,276,500	115.9530	11,595,300	10,000,000	10,822,499		(128,611)			5.250	3.630	MS	175,000	525,000	04/04/2012	09/01/2031
235036-F7-0	DALLAS-FORT WORTH TX INTERNATI				1FE	4,861,150	108.4410	5,422,050	5,000,000	4,867,143		3,121			5.000	5.200	MN	41,667	250,000	01/14/2014	11/01/2038
235036-N9-7	DALLAS-FORT WORTH TX INTERNATI				1FE	1,835,448	112.8030	2,092,496	1,855,000	1,836,864		726			5.000	5.090	MN	15,458	92,750	12/26/2013	11/01/2031
235036-R3-6	DALLAS-FORT WORTH TX INTERNATI				1FE	10,903,244	118.5600	12,472,512	10,520,000	10,832,425		(32,253)			5.250	4.780	MN	92,050	552,300	09/18/2013	11/01/2031
235036-R4-4	DALLAS-FORT WORTH TX INTERNATI				1FE	9,595,080	117.4010	10,566,090	9,000,000	9,496,010		(52,037)			5.250	4.400	MN	78,750	472,500	01/14/2014	11/01/2033
235241-LS-3	DALLAS TX AREA RAPID TRANSIT S				1FE	17,259,100	130.5590	22,195,030	17,000,000	17,242,071		(3,829)			5.999	5.890	JD	84,986	1,019,830	01/06/2011	12/01/2044
240523-WM-8	DE KALB CNTY GA WTR & SWR REVE				1FE	4,365,520	115.3000	4,612,000	4,000,000	4,233,004		(35,296)			5.250	4.100	AO	52,500	210,000	01/06/2012	10/01/2036
240523-WZ-9	DE KALB CNTY GA WTR & SWR REVE				1FE	1,935,203	115.8230	2,026,903	1,750,000	1,884,528		(20,617)			5.250	3.750	AO	22,969	91,875	06/18/2013	10/01/2033
246352-GC-6	DELAWARE RIVER PORT AUTH PA &N				1FE	10,302,200	115.0280	11,502,800	10,000,000	10,251,734		(25,481)			5.000	4.620	JJ	250,000	500,000	12/06/2013	01/01/2033
34161B-BA-6	FLORIDA ST DEPT OF TRANSN SEAP				1FE	6,885,247	113.8960	7,295,039	6,405,000	6,803,141		(44,639)			5.000	4.030	JJ	160,125	320,250	02/12/2014	07/01/2038
353186-7Z-6	FRANKLIN CNTY OH HOSP REVENUE				1FE	4,962,760	111.8650	5,593,250	5,000,000	4,965,967		906			5.000	5.050	MN	31,944	250,000	06/15/2011	11/15/2036
38122N-YJ-5	GOLDEN ST TOBACCO SECURITIZATI				1FE	10,998,300	114.2520	11,425,200	10,000,000	10,975,332		(22,968)			5.000	3.760	JD	41,667	250,000	09/21/2015	06/01/2040
38122N-YP-1	GOLDEN ST TOBACCO SECURITIZATI				1FE	5,687,027	114.3390	5,768,403	5,045,000	5,681,946		(5,080)			5.000	3.420	JD	21,021	126,125	11/24/2015	06/01/2040
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T				1FE	10,710,965	119.5140	12,548,970	10,500,000	10,700,964		(3,608)			5.184	5.050	AO	136,080	544,320	08/26/2013	10/01/2042
419794-ZN-5	HAWAII ST ARPTS SYS REVENUE				1FE	2,183,340	111.4210	2,228,420	2,000,000	2,181,363		(1,977)			5.000	3.840	JJ	11,944		11/06/2015	07/01/2041
424682-BG-6	HEMPSTEAD TOWN NY LOCAL DEV CO				2FE	1,472,655	110.0820	1,651,230	1,500,000	1,475,592		576			5.750	5.880	JJ	43,125	86,250	11/06/2009	07/01/2039
45129Y-VW-3	IDAHO ST HSG & FIN ASSN SF MTG				1FE	25,000	100.0000	25,000	25,000	25,000					5.750	5.750	JJ	719	1,438	07/18/2008	07/01/2035
45201L-VF-9	ILLINOIS ST HSG DEV AUTH				1FE	1,775,501	97.1390	1,767,930	1,820,000	1,775,523		22			4.440	4.650	JJ	40,404		12/28/2015	07/01/2033
452252-FC-8	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	13,848,215	109.0140	15,261,960	14,000,000	13,827,801		(3,893)			5.500	5.530	JJ	385,000	770,000	07/01/2009	01/01/2033
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	20,298,410	125.0720	25,014,400	20,000,000	20,254,998		(8,006)			6.184	6.060	JJ	618,400	1,236,800	05/13/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	6,000,000	121.5530	7,293,180	6,000,000	6,000,000					5.851	5.850	JD	29,255	351,060	11/24/2009	12/01/2034
452252-FU-8	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	8,529,760	113.7090	9,096,720	8,000,000	8,249,890		(55,980)			5.250	4.390	JJ	210,000	420,000	06/11/2010	01/01/2026
452252-FY-0	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	1,838,113	111.6190	1,953,333	1,750,000	1,791,765		(9,309)			5.250	4.590	JJ	45,938	91,875	06/11/2010	01/01/2030
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	13,085,610	114.5460	13,287,336	11,600,000	13,082,575		(3,035)			5.000	3.470	JJ	22,556		12/22/2015	01/01/2040
452252-LG-2	ILLINOIS ST TOLL HIGHWAY AUTH				1FE	4,658,320	117.6800	4,707,200	4,000,000	4,658,320					5.000	3.070	JD			12/09/2015	12/01/2032
45528S-5S-1	INDIANAPOLIS IN LOCAL PUBLIC I				1FE	8,109,080	124.5410	9,963,280	8,000,000	8,099,125		(2,293)			6.116	6.000	JJ	225,612	489,280	03/18/2010	01/15/2040
478271-JF-7	JOHNSON CITY TN HLTH & EDUCTNL				2FE	4,177,811	111.3850	4,767,278	4,280,000	4,195,840		3,697			5.625	5.820	JJ	120,375	240,750	04/27/2010	07/01/2030
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE				1FE	6,167,400	112.9010	6,774,060	6,000,000	6,097,848		(8,102)			5.371	5.140	MN	53,710	322,260	01/27/2005	05/01/2026
48542A-BV-2	KANSAS ST DEV FIN AUTH HOSP RE				1FE	2,440,025	114.2920	2,857,300	2,500,000	2,452,459		2,294			5.500	5.700	MN	17,569	137,500	06/11/2009	11/15/2029
48542A-BX-8	KANSAS ST DEV FIN AUTH HOSP RE				1FE	4,876,156	114.3350	5,716,750	5,000,000	4,887,877		2,260			5.750	5.920	MN	36,736	287,500	06/24/2009	11/15/2038
49126K-GV-7	KENTUCKY ST ECON DEV FIN AUTH				2FE	3,382,950	113.4760	3,404,280	3,000,000	3,228,013		(46,219)			6.000	4.100	JD	15,000	180,000	06/19/2012	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49126K-HQ-7	KENTUCKY ST ECON DEV FIN AUTH				2FE	3,431,456	114.2410	3,655,712	3,200,000	3,319,694		(23,438)			6.375	5.410	JD	17,000	204,000	08/24/2010	03/01/2040
544495-H6-4	LOS ANGELES CA DEPT WTR & PWRR				1FE	17,357,037	115.3720	17,386,560	15,070,000	17,177,214		(179,192)			5.000	3.110	JJ	376,750	410,428	10/05/2015	07/01/2044
544525-NZ-7	LOS ANGELES CA DEPT OF WTR & P				1FE	10,000,000	122.2390	12,223,900	10,000,000	10,000,000					6.008	6.000	JJ	300,400	600,800	11/20/2009	07/01/2039
546398-4E-5	LOUISIANA ST PUBLIC FACS AUTHR				2FE	2,826,315	103.9490	2,915,769	2,805,000	2,822,292		(4,023)			5.375	4.900	MN	19,265	75,384	08/31/2015	05/15/2043
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY				1FE	4,986,400	124.0560	6,202,800	5,000,000	4,987,097		231			5.980	5.990	MN	38,206	299,000	11/18/2009	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY				1FE	5,074,400	127.6450	6,382,250	5,000,000	5,068,692		(1,244)			6.250	6.130	MN	39,931	312,500	01/07/2011	05/15/2043
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY				1FE	6,812,725	115.7850	7,236,563	6,250,000	6,636,428		(58,098)			5.000	3.810	MN	39,931	312,500	06/27/2014	05/15/2030
54811G-MC-1	LOWER COLORADO RIVER TX AUTH R				1FE	5,227,136	117.8600	5,716,210	4,850,000	5,157,237		(34,855)			5.250	4.230	MN	32,535	254,625	12/09/2013	05/15/2027
574218-JW-4	MARYLAND ST HLTH & HGR EDUCTNL				1FE	10,484,900	113.3460	11,334,600	10,000,000	10,387,477		(50,644)			5.000	4.310	JJ	250,000	500,000	01/08/2014	07/01/2041
574300-HZ-5	MARYLAND ST TRANSPRTN AUTH TRA				1FE	19,083,800	121.6190	23,107,610	19,000,000	19,075,885		(1,529)			5.888	5.850	JJ	559,360	1,118,720	12/15/2009	07/01/2043
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH				1FE	14,998,820	121.5870	18,238,050	15,000,000	14,998,231		38			5.715	5.710	FA	323,850	857,250	12/17/2009	08/15/2039
592041-RR-0	MET GOVT NASHVILLE & DAVIDSON				1FE	8,738,935	114.5170	9,733,945	8,500,000	8,599,526		(23,663)			5.500	5.150	AO	116,875	467,500	03/13/2009	10/01/2034
59259N-ZH-9	MET TRANSPRTN AUTH NY DEDICATE				1FE	6,443,900	146.6030	8,796,180	6,000,000	6,404,366		(7,062)			7.336	6.750	MN	56,243	440,160	04/30/2009	11/15/2039
59259Y-5W-5	MET TRANSPRTN AUTH NY REVENUE				1FE	5,668,200	117.3290	5,866,450	5,000,000	5,647,477		(20,723)			5.000	3.440	MN	31,944	60,417	07/24/2015	11/15/2034
59259Y-5X-3	MET TRANSPRTN AUTH NY REVENUE				1FE	5,654,400	116.8630	5,843,150	5,000,000	5,634,122		(20,278)			5.000	3.470	MN	31,944	60,417	07/24/2015	11/15/2035
59259Y-V6-3	MET TRANSPRTN AUTH NY REVENUE				1FE	7,383,960	118.8800	7,667,760	6,450,000	7,252,768		(81,164)			5.250	3.520	MN	43,269	338,625	05/09/2014	11/15/2032
59259Y-W3-9	MET TRANSPRTN AUTH NY REVENUE				1FE	9,768,056	117.4090	10,179,360	8,670,000	9,629,543		(96,186)			5.250	3.700	MN	58,161	455,175	07/15/2014	11/15/2035
59259Y-X2-0	MET TRANSPRTN AUTH NY REVENUE				1FE	12,069,023	115.9600	12,575,862	10,845,000	11,908,772		(105,805)			5.250	3.860	MN	72,752	569,363	07/17/2014	11/15/2044
592646-3V-3	MET WASHINGTON DC ARPTS AUTH A				1FE	5,231,650	112.8270	5,641,350	5,000,000	5,182,073		(22,777)			5.000	4.370	AO	62,500	250,000	10/08/2013	10/01/2030
592646-3W-1	MET WASHINGTON DC ARPTS AUTH A				1FE	5,768,464	112.0470	6,213,006	5,545,000	5,720,728		(21,920)			5.000	4.450	AO	69,313	277,250	10/08/2013	10/01/2031
592646-W3-3	MET WASHINGTON DC ARPTS AUTH A				1FE	2,123,156	113.7800	2,372,313	2,085,000	2,104,865		(3,673)			5.000	4.770	AO	26,063	104,250	07/21/2010	10/01/2026
59266T-EC-1	MET WTR DIST OF SThRN CA				1FE	20,384,164	116.4430	23,288,600	20,000,000	20,211,189		(39,488)			6.947	6.660	JJ	694,700	1,389,400	01/28/2011	07/01/2040
59333P-H8-4	MIAMI-DADE CNTY FL AVIATION RE				1FE	4,014,142	112.8060	4,337,391	3,845,000	3,990,981		(13,391)			5.000	4.470	AO	48,063	192,250	04/01/2014	10/01/2034
59333P-WB-0	MIAMI-DADE CNTY FL AVIATION RE				1FE	7,883,673	117.2030	8,837,106	7,540,000	7,685,439		(34,281)			6.000	5.420	AO	113,100	452,400	04/27/2009	10/01/2027
59333P-YH-5	MIAMI-DADE CNTY FL AVIATION RE				1FE	6,432,050	116.3760	7,599,353	6,530,000	6,446,587		3,527			5.500	5.620	AO	89,788	359,150	03/25/2011	10/01/2030
594659-AM-6	MICHIGAN ST HSG DEV AUTH SF HO				1FE	3,995,000	106.4320	4,251,958	3,995,000	3,995,000					5.500	5.500	JD	18,310	219,725	11/12/2010	12/01/2028
60636P-B5-8	MISSOURI ST ENVRNMNTL IMPT & E				1FE	982,350	113.6860	1,136,860	1,000,000	986,715		693			5.750	5.900	JJ	28,750	57,500	10/16/2008	01/01/2029
646136-A5-0	NEW JERSEY ST TRANSPRTN TRUST				1FE	545,670	107.8810	539,405	500,000	527,856		(4,472)			5.250	4.090	JD	1,167	26,250	09/22/2011	06/15/2030
646136-A7-6	NEW JERSEY ST TRANSPRTN TRUST				1FE	15,138,630	109.4150	14,223,950	13,000,000	14,471,871		(243,102)			5.500	3.220	JD	31,778	715,000	02/27/2013	06/15/2041
646136-E2-3	NEW JERSEY ST TRANSPRTN TRUST				1FE	10,295,999	105.9560	10,192,967	9,620,000	10,097,764		(77,182)			5.250	4.200	JD	22,447	505,050	10/08/2013	06/15/2036
646136-J4-4	NEW JERSEY ST TRANSPRTN TRUSTF				1FE	9,601,120	106.7970	8,543,760	8,000,000	9,129,033		(158,612)			5.000	2.610	JD	17,778	400,000	12/05/2012	06/15/2029
646136-VZ-1	NEW JERSEY ST TRANSPRTN TRUST				1FE	28,691,441	109.5130	30,822,434	28,145,000	28,353,134		(63,353)			5.875	5.590	JD	73,490	1,653,519	01/07/2009	12/15/2038
646136-ZB-0	NEW JERSEY ST TRANSPRTN TRUST				1FE	28,430,284	110.1640	32,123,822	29,160,000	28,490,942		12,944			6.000	6.180	JD	77,760	1,749,600	10/29/2010	12/15/2038
646139-2B-0	NEW JERSEY ST TURNPIKE AUTH				1FE	5,811,450	115.2420	5,762,100	5,000,000	5,579,993		(73,003)			5.000	3.140	JJ	125,000	250,000	08/24/2012	01/01/2029
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH				1FE	20,505,800	142.0250	28,405,000	20,000,000	20,458,972		(8,202)			7.414	7.200	JJ	741,400	1,482,800	04/24/2009	01/01/2040
649451-DM-0	NEW YORK ST CONVENTION CENTERD				1FE	12,480,219	115.5700	12,886,055	11,150,000	12,444,281		(35,938)			5.000	3.590	MN	192,028		09/02/2015	11/15/2040
649519-CE-3	NEW YORK ST LIBERTY DEV CORP L				1FE	4,670,447	117.4500	4,709,745	4,010,000	4,451,184		(63,707)			5.000	3.040	MS	59,036	200,500	05/30/2012	09/15/2029
64971G-KK-0	NEW YORK CITY NY MUNI WTR FIN				1FE	5,683,700	116.3550	5,817,750	5,000,000	5,614,802		(61,780)			5.000	3.320	JD	11,111	267,361	11/14/2014	06/15/2036
64971W-UD-0	NEW YORK CITY NY TRANSITIONAL				1FE	12,464,368	115.3470	12,572,823	10,900,000	12,370,242		(94,126)			5.000	3.270	FA	227,083	148,361	04/22/2015	02/01/2041
64971W-XP-0	NEW YORK CITY NY TRANSITIONAL				1FE	6,185,646	117.5490	6,347,646	5,400,000	6,175,031		(10,615)			5.000	3.280	MN	42,000		10/23/2015	11/01/2037
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN				1FE	30,000,000	126.7380	38,021,400	30,000,000	30,000,000					5.750	5.750	JD	76,667	1,725,000	10/27/2009	06/15/2041
64972F-Y2-6	NEW YORK CITY NY MUNI WTR FIN				1FE	20,580,820	114.1110	23,444,105	20,545,000	20,565,837		(3,538)			6.282	6.250	JD	57,362	1,290,637	03/23/2011	06/15/2042
64972G-HK-3	NEW YORK CITY NY MUNI WTR FINA				1FE	5,726,350	116.6050	5,830,250	5,000,000	5,711,707		(14,643)			5.000	3.240	JD	11,111	125,000	10/05/2015	06/15/2037
64972G-FU-3	NEW YORK CITY NY MUNI WTR FINA				1FE	23,150,800	115.8910	23,178,200	20,000,000	22,950,627		(200,173)			5.000	3.180	JD	44,444	744,444	04/08/2015	06/15/2039
64986A-2C-4	NEW YORK ST ENVRNMNTL FACS COR				1FE	5,014,918	118.3690	5,391,708	4,555,000	4,922,142		(41,963)			5.000	3.750	JD	10,122	227,750	09/23/2013	06/15/2030
64986A-3X-7	NEW YORK ST ENVRNMNTL FACS COR				1FE	10,418,363	119.1700	11,070,893	9,290,000	10,251,184		(95,821)			5.000	3.570	JD	20,644	464,500	03/20/2014	06/15/2032
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO				1FE	15,000,000	115.6000	17,340,000	15,000,000	15,000,000					5.427	5.420	MS	239,693	814,050	10/08/2009	03/15/2039
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO				1FE	29,067,970	120.3610	34,302,885	28,500,000	28,990,291		(14,167)			5.628	5.480	MS	472,283	1,603,980	10/21/2009	03/15/2039
649903-6R-7	NEW YORK ST DORM AUTH REVENUES				1FE	5,384,500	116.8840	5,844,200	5,000,000	5,130,211		(42,409)			7.250	6.190	AO	90,625	362,500	12/08/2008	10/01/2028
650035-ZC-5	NEW YORK ST URBAN DEV CORP REV				1FE	3,485,805	117.5820	3,550,976	3,020,000	3,420,071		(49,173)			5.000	2.940	MS	44,461	151,000	08/25/2014	03/15/2030
662858-FU-8	N TX TOLLWAY AUTH DALLAS N TOL				1FE	9,372,856	112.8110	10,265,801	9,100,000	9,202,660		(30,723)			6.000	5.580	JJ	273,000	546,000	09/08/2009	01/01/2023
662858-FV-6	N TX TOLLWAY AUTH DALLAS N TOL				1FE	11,694,718	112.7170	12,827,195	11,380,000	11,499,335		(35,682)			6.000	5.610	JJ	341,400	682,800	11/17/2009	01/01/2025
66285W-DV-5	N TX TOLLWAY AUTH REVENUE				1FE	16,892,398	100.0000	16,395,000	16,395,000	16,395,000		(88,148)			6.125	5.560	JJ	502,097	1,004,194	03/23/2010	01/01/2031
66285W-FB-7	N TX TOLLWAY AUTH REVENUE				1FE	22,229,500	137.7640	30,308,080	22,000,000	22,214,350		(2,812)			6.718	6.640	JJ	738,980	1,477,960	09/24/2009	01/01/2049
66285W-GS-9	N TX TOLLWAY AUTH REVENUE				1FE	4,439,070	117.1580	5,272,110	4,500,000	4,444,238		1,396			5.500	5.600	MS	82,500	247,500	04/15/2011	09/01/2036
66285W-PS-9	N TX TOLLWAY AUTH REVENUE				1FE	5,413,832	109.1560	5,801,641	5,315,000	5,405,006		(8,826)			5.625	4.720	JJ	149,484		10/13/2015	01/01/2033
66285W-QC-3	N TX TOLLWAY AUTH REVENUE				1FE	6,452,799	107.6130	6,817,284	6,335,000	6,442,279		(10,520)			5.625	4.720	JJ	178,172		10/13/2015	01/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
677561-GT-3	OHIO ST HOSP FAC REVENUE				1FE	3,485,755	113.5230	3,973,305	3,500,000	3,487,710		404			5.500	5.530	JJ	96,250	192,500	08/12/2009	01/01/2034
67756A-4D-1	OHIO ST HGR EDUCTNL FAC COMMIS				1FE	18,149,737	113.0470	18,850,587	16,675,000	17,868,912		(174,927)			5.000	3.660	JJ	416,875	833,750	05/12/2014	01/01/2038
68607D-QU-2	OREGON ST DEPT OF TRANSPRTN HI				1FE	4,383,560	117.0330	4,681,320	4,000,000	4,321,042		(34,390)			5.000	3.800	MN	25,556	200,000	02/19/2014	11/15/2038
68607V-XH-3	OREGON ST DEPT OF ADMIN SVCS L				1FE	2,129,660	117.3820	2,347,640	2,000,000	2,074,958		(12,444)			5.250	4.440	AO	26,250	105,000	03/25/2011	04/01/2030
68608W-AA-0	OREGON ST UNIV GEN REVENUE				1FE	13,776,120	115.0670	13,808,040	12,000,000	13,675,075		(101,045)			5.000	3.240	AO	150,000	240,000	04/23/2015	04/01/2045
696572-KE-5	PALM BEACH CNTY FL WTR & SWR R				1FE	2,057,100	113.5340	2,270,680	2,000,000	2,024,114		(5,763)			5.250	4.890	AO	26,250	105,000	07/09/2009	10/01/2033
70917R-YX-7	PENNSYLVANIA ST HGR EDUCTNL FA				1FE	1,825,590	112.1930	2,053,132	1,830,000	1,826,024		177			5.000	5.020	MN	11,692	91,500	08/21/2013	05/15/2031
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI				1FE	17,504,375	124.2550	21,744,625	17,500,000	17,503,716		(85)			6.105	6.100	JD	89,031	1,068,375	07/20/2009	12/01/2039
709224-AW-9	PENNSYLVANIA ST TURNPIKE COMMI				1FE	2,741,310	115.5670	3,004,742	2,600,000	2,717,013		(11,901)			5.500	4.800	JD	11,917	143,000	11/19/2013	12/01/2032
709224-FS-3	PENNSYLVANIA ST TURNPIKE COMMI				1FE	11,301,335	113.0190	11,301,900	10,000,000	11,185,089		(112,137)			5.000	3.440	JD	41,667	476,389	12/09/2014	12/01/2039
709224-GN-3	PENNSYLVANIA ST TURNPIKE COMMI				1FE	16,751,100	112.3700	16,855,500	15,000,000	16,658,655		(92,445)			5.000	3.650	JD	62,500	443,750	04/22/2015	12/01/2038
71884A-ZF-9	PHOENIX AZ CIVIC IMPT CORP EXC				1FE	11,500,500	115.6900	11,569,000	10,000,000	11,420,709		(79,791)			5.000	3.240	JJ	318,056		04/22/2015	07/01/2041
73358W-AJ-3	PORT AUTH OF NEW YORK & NEW JE				1FE	22,414,790	121.1190	26,973,201	22,270,000	22,385,358		(5,289)			6.040	5.980	JD	112,092	1,345,108	10/29/2009	12/01/2029
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE				1FE	17,441,878	107.5120	18,696,337	17,390,000	17,438,517		(603)			4.926	4.900	AO	214,158	856,631	08/02/2013	10/01/2051
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE				1FE	4,841,200	96.1070	4,805,350	5,000,000	4,841,210		10			4.458	4.620	AO	55,725		12/28/2015	10/01/2062
73358W-PX-6	PORT AUTH OF NEW YORK & NEW JE				1FE	5,311,600	114.7340	5,736,700	5,000,000	5,260,005		(27,161)			5.000	4.210	JD	20,833	250,000	01/16/2014	12/01/2030
73358W-PZ-1	PORT AUTH OF NEW YORK & NEW JE				1FE	4,213,000	113.4490	4,537,960	4,000,000	4,177,862		(18,489)			5.000	4.330	JD	16,667	200,000	01/15/2014	12/01/2032
73358W-QZ-0	PORT AUTH OF NEW YORK & NEW JE				1FE	11,527,664	113.9760	11,454,588	10,050,000	11,379,366		(147,548)			5.000	3.100	JD	41,875	498,750	09/08/2015	12/01/2043
73358W-ZH-0	PORT AUTH OF NEW YORK & NEW JE				1FE	11,345,100	116.3710	11,637,100	10,000,000	11,322,180		(22,920)			5.000	3.400	AO	98,611		10/09/2015	10/15/2041
74265L-A5-7	PRIV CLGS & UNIVS AUTH GA				1FE	17,656,014	115.0530	18,207,137	15,825,000	17,379,658		(171,670)			5.000	3.530	AO	197,813	791,250	05/14/2014	10/01/2043
76913C-AR-0	RIVERSIDE CNTY CA PENSN OBLG				1FE	5,000,000	102.3910	5,119,550	5,000,000	5,000,000					4.910	4.910	FA	92,744	245,500	02/10/2005	02/15/2025
796253-T9-3	SAN ANTONIO TX ELEC & GAS REVE				1FE	14,002,290	126.0200	17,642,800	14,000,000	14,002,682		(84)			5.985	5.980	FA	349,125	837,900	06/09/2009	02/01/2039
796253-U9-1	SAN ANTONIO TX ELEC & GAS REVE				1FE	5,000,000	122.9920	6,149,600	5,000,000	5,000,000					5.718	5.710	FA	119,125	285,900	03/10/2010	02/01/2041
79739G-ES-1	SAN DIEGO CNTY CA REGL ARPT AU				1FE	6,028,868	111.7570	6,481,906	5,800,000	5,992,630		(21,186)			5.000	4.470	JJ	145,000	290,000	03/25/2014	07/01/2038
797400-FN-3	SAN DIEGO CNTY CA REGL TRANSPR				1FE	9,884,350	126.2000	12,620,000	10,000,000	9,889,462		1,456			5.911	5.990	AO	147,775	591,100	01/05/2011	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CA WTR AUTH FIN				1FE	20,061,050	130.3550	26,071,000	20,000,000	20,054,806		(1,009)			6.138	6.110	MN	204,600	1,227,600	01/25/2010	05/01/2049
79765R-XJ-3	SAN FRANCISCO CITY & CNTY CA P				1FE	5,663,050	117.1400	5,857,000	5,000,000	5,448,956		(62,537)			5.000	3.410	MN	41,667	250,000	05/23/2012	11/01/2033
79765R-XX-2	SAN FRANCISCO CITY & CNTY CA P				1FE	11,434,255	118.2440	11,824,400	10,000,000	10,970,037		(135,723)			5.000	3.280	MN	83,333	500,000	06/06/2012	11/01/2030
80168Q-DH-2	SANTA CLARA VLY CA WTR DIST				1FE	9,228,107	107.8120	10,069,641	9,340,000	9,249,010		2,917			5.312	5.390	JD	41,345	496,141	01/05/2007	06/01/2035
803301-CP-3	SARASOTA CNTY FL PUBLIC HOSP D				1FE	1,982,500	112.5920	2,251,840	2,000,000	1,984,916		464			5.500	5.560	JJ	55,000	110,000	09/01/2009	07/01/2034
803301-CQ-1	SARASOTA CNTY FL PUBLIC HOSP D				1FE	1,458,675	112.2910	1,684,365	1,500,000	1,462,710		761			5.625	5.820	JJ	42,188	84,375	08/19/2009	07/01/2039
837151-AA-7	SOUTH CAROLINA ST PUBLIC SVC A				1FE	5,259,450	125.2570	6,262,850	5,000,000	5,248,371		(2,587)			6.454	6.090	JJ	161,350	322,700	01/05/2011	01/01/2050
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A				1FE	10,000,000	115.5940	11,559,400	10,000,000	10,000,000					5.784	5.780	JD	48,200	578,400	08/08/2013	12/01/2041
84247P-FJ-5	STHRN CA PUBLIC PWR AUTH REVEN				1FE	5,470,300	115.6810	5,784,050	5,000,000	5,285,261		(45,393)			5.250	4.080	JJ	131,250	262,500	08/18/2011	07/01/2030
880558-GF-2	TENNESSEE ST SCH BOND AUTH				1FE	2,832,234	109.7720	3,155,945	2,875,000	2,834,107		1,425			5.125	5.250	MN	24,557	147,344	09/03/2014	05/01/2033
882667-AB-4	TEXAS ST PRIV ACTIVITY BOND SU				2FE	2,721,000	119.1810	2,979,525	2,500,000	2,622,752		(26,775)			6.875	5.490	JD	477	171,875	01/06/2012	12/31/2039
88278P-LT-9	TEXAS ST UNIV SYS FING REVENUE				1FE	4,553,415	112.5090	4,989,774	4,435,000	4,480,358		(12,865)			5.250	4.890	MS	68,558	232,838	06/11/2009	03/15/2027
91412F-7Y-7	UNIV OF CALIFORNIA CA REVENUES				1FE	24,563,245	122.5340	30,020,830	24,500,000	24,559,731		(1,323)			5.770	5.740	MN	180,633	1,413,650	07/15/2010	05/15/2043
91412G-RZ-0	UNIV OF CALIFORNIA CA REVENUES				1FE	8,801,387	116.6320	8,974,832	7,695,000	8,651,629		(113,876)			5.000	3.100	MN	49,163	384,750	09/02/2014	05/15/2036
91412G-SS-5	UNIV OF CALIFORNIA CA REVENUES				1FE	13,594,920	115.9040	13,908,480	12,000,000	13,408,021		(166,902)			5.000	3.200	MN	76,667	600,000	11/13/2014	05/15/2038
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES				1FE	10,000,000	101.7940	10,179,400	10,000,000	10,000,000					4.765	4.760	MN	60,886	476,500	04/04/2014	05/15/2044
914440-PP-1	UNIV OF MASSACHUSETTS MA BLDGA				1FE	17,876,844	116.4040	19,177,559	16,475,000	17,695,391		(110,684)			5.000	3.990	MN	137,292	823,750	02/10/2015	11/01/2039
914760-T4-5	UNIV OF OKLAHOMA OK				1FE	5,525,153	106.2080	5,533,437	5,210,000	5,270,218		(37,879)			5.500	4.690	JJ	143,275	286,550	02/13/2008	07/01/2032
915115-3X-5	UNIV OF TEXAS TX PERMANENT UNI				1FE	16,834,680	120.0520	19,808,580	16,500,000	16,793,713		(7,374)			5.262	5.120	JJ	434,115	868,230	10/21/2009	07/01/2039
915137-5R-0	UNIV OF TEXAS TX				1FE	5,091,550	114.0200	5,701,000	5,000,000	5,083,278		(1,669)			4.794	4.680	FA	90,553	239,700	10/06/2010	08/15/2046
915217-RY-1	UNIV OF VIRGINIA VA UNIV REVEN				1FE	3,802,915	137.9580	4,931,999	3,575,000	3,779,574		(3,995)			6.200	5.750	MS	73,883	221,650	04/30/2009	09/01/2039
91754T-NX-7	UTAH ST CHRT SCH FIN AUTH CHRT				1FE	2,811,650	113.2960	2,832,400	2,500,000	2,810,576		(1,074)			5.000	3.490	AO	4,861		12/10/2015	10/15/2035
91754T-NY-5	UTAH ST CHRT SCH FIN AUTH CHRT				1FE	4,956,700	100.1560	5,007,800	5,000,000	4,956,659		(41)			4.000	4.050	AO	7,778		12/10/2015	10/15/2045
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX				1FE	18,071,425	125.4150	22,574,700	18,000,000	18,065,432		(1,869)			5.937	5.900	JD	47,496	1,068,660	01/06/2011	06/15/2039
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU				1FE	11,240,700	115.3360	11,533,600	10,000,000	11,075,575		(114,576)			5.000	3.440	JD	22,222	500,000	02/10/2015	12/15/2041
944514-PU-6	WAYNE CNTY MI ARPT AUTH REVENU				1FE	4,391,536	112.9820	4,971,208	4,400,000	4,392,359		403			5.000	5.010	JD	18,333	220,000	01/15/2014	12/01/2028
944514-TA-6	WAYNE CNTY MI ARPT AUTH REVENU				1FE	3,863,079	109.9100	4,017,211	3,655,000	3,859,349		(3,730)			5.000	4.290	JD	38,581		09/23/2015	12/01/2038
944514-TL-2	WAYNE CNTY MI ARPT AUTH REVENU				1FE	3,752,770	111.3960	3,898,860	3,500,000	3,748,271		(4,499)			5.000	4.110	JD	36,944		09/23/2015	12/01/2034
97710B-RX-2	WISCONSIN ST HLTH & EDUCTNL FA				1FE	7,884,340	113.8660	8,915,708	7,830,000	7,856,144		(5,447)			5.250	5.160	AO	86,783	411,075	04/15/2010	04/15/2024
97710B-RZ-7	WISCONSIN ST HLTH & EDUCTNL FA				1FE	3,792,164	113.3300	4,368,872	3,855,000	3,797,925		1,222			5.625	5.740	AO	45,778	216,844	04/07/2010	04/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,475,024,606	XXX	1,647,630,646	1,404,375,000	1,462,309,242		(5,021,561)			XXX	XXX	XXX	18,785,256	69,691,295	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
31283H-Q8-1	FG 7.500000 2/1/2032			2	1	44,673	118.5540	50,585	42,668	44,117		(228)			7.500	6.730	MON	267	3,200	09/10/2002	02/01/2032
31287Q-7G-0	FG 6.500000 4/1/2032			2	1	110,936	113.8850	121,425	106,620	110,683		3,223			6.500	4.670	MON	578	6,910	05/10/2004	04/01/2032
31287U-AX-0	FG 7.500000 6/1/2032			2	1	209,869	113.6540	227,708	200,352	206,298		(630)			7.500	6.960	MON	1,252	14,978	06/18/2002	06/01/2032
31287U-JM-5	FG 7.500000 6/1/2032			2	1	162,628	111.2120	172,660	155,253	160,537		(480)			7.500	6.440	MON	970	11,616	06/18/2002	06/01/2032
31287U-JN-3	FG 7.500000 6/1/2032			2	1	152,941	113.6720	165,968	146,006	150,330		(388)			7.500	6.970	MON	913	10,911	06/18/2002	06/01/2032
31288D-CE-7	FG 7.500000 12/1/2032			2	1	6,262	100.8100	6,029	5,981	6,088		(804)			7.500	4.480	MON	37	449	01/08/2003	12/01/2032
31288J-ZU-3	FG 6.500000 4/1/2033			2	1	189,871	113.8850	206,954	181,720	187,274		(1,217)			6.500	4.330	MON	984	12,120	11/05/2003	04/01/2033
3128M6-RR-1	FG 7.000000 9/1/2038			2	1	260,850	109.3750	273,900	250,422	257,302		(6,720)			7.000	5.570	MON	1,461	16,605	09/11/2008	09/01/2038
31292G-GS-9	FG 7.500000 2/1/2023			2	1	549	113.4040	595	525	537		(6)			7.500	6.240	MON	3	39	01/08/2003	02/01/2023
31292H-PJ-7	FG 7.500000 1/1/2032			2	1	16,029	116.2260	17,794	15,310	15,871		60			7.500	6.360	MON	96	1,148	09/10/2002	01/01/2032
31292K-6A-0	FG 4.000000 12/1/2040			2	1	3,877,786	105.9540	4,098,747	3,868,418	3,874,139		(2,405)			4.000	3.900	MON	12,895	154,737	12/01/2010	12/01/2040
312941-3N-5	FG 4.500000 8/1/2040			2	1	5,078,577	107.8670	5,230,507	4,849,007	5,053,904		(55,503)			4.500	3.070	MON	18,184	218,205	08/08/2011	08/01/2040
312943-UG-6	FG 4.000000 11/1/2040			2	1	6,733,281	106.0940	7,126,389	6,717,014	6,728,585		(2,795)			4.000	3.920	MON	22,390	268,681	12/01/2010	11/01/2040
312943-WG-4	FG 4.000000 11/1/2040			2	1	882,488	105.9590	932,821	880,356	881,799		(583)			4.000	3.910	MON	2,935	35,214	12/01/2010	11/01/2040
312946-L6-1	FG 4.000000 3/1/2041			2	1	8,366,732	105.9760	9,161,626	8,644,993	8,410,432		31,953			4.000	4.530	MON	28,817	345,800	02/11/2011	03/01/2041
31295W-2T-4	FG 9.000000 1/1/2020			2	1	14	100.6070	13	13	13					9.000	6.560	MON		1	02/11/1997	01/01/2020
31296R-H8-4	FG 6.500000 12/1/2033			2	1	524,756	113.8850	578,766	508,199	519,319		(861)			6.500	6.160	MON	2,753	33,033	04/06/2004	12/01/2033
31296S-YF-7	FG 6.500000 1/1/2034			2	1	48,969	113.8850	54,009	47,424	48,292		240			6.500	4.710	MON	257	3,083	04/06/2004	01/01/2034
31298M-7F-8	FG 7.500000 5/1/2031			2	1	44,694	107.3900	45,844	42,689	43,938		(101)			7.500	6.990	MON	267	3,202	01/08/2003	05/01/2031
313626-ZH-9	FN 9.750000 8/1/2019			2	1	283	100.4480	284	283	281					9.750	9.670	MON	2	28	08/25/1989	08/01/2019
31362K-CT-7	FN 9.750000 6/1/2018			2	1	980	102.4410	1,004	980	980					9.750	9.670	MON	8	96	07/20/1988	06/01/2018
313637-FB-1	FN 6.640000 3/1/2028			2	1	16,612	104.0190	17,279	16,612	16,612					6.640	6.590	MON	92	1,103	03/19/1998	03/01/2028
313637-FH-8	FN 6.640000 7/1/2028			2	1	16,891	104.2160	17,603	16,891	16,891					6.640	6.590	MON	93	1,122	07/29/1998	07/01/2028
313637-LM-0	FN 6.240000 7/1/2029			2	1	17,381	99.8070	17,347	17,381	17,381					6.240	6.200	MON	90	1,085	07/28/1999	07/01/2029
31363C-BZ-1	FN 9.500000 10/1/2019			2	1	469	100.7850	473	469	469					9.500	9.420	MON	4	45	11/29/1989	10/01/2019
31363D-AX-5	FN 8.250000 11/1/2019			2	1	110	100.3460	111	110	110					8.250	8.190	MON	1	9	12/28/1989	11/01/2019
31371G-2Y-5	FN 7.000000 8/1/2028			2	1	239,648	113.8130	258,187	226,852	236,799		(1,292)			7.000	5.460	MON	1,323	15,880	06/19/2003	08/01/2028
31371G-4T-4	FN 7.000000 9/1/2028			2	1	29,064	113.7480	31,295	27,512	28,753		(625)			7.000	5.310	MON	160	1,926	06/19/2003	09/01/2028
31371H-BY-3	FN 7.000000 10/1/2028			2	1	218,526	113.9100	235,633	206,858	213,993		(3,429)			7.000	6.150	MON	1,207	14,480	06/19/2003	10/01/2028
31371H-D9-6	FN 7.000000 12/1/2028			2	1	71,776	113.0130	76,786	67,944	70,003		(302)			7.000	6.290	MON	396	4,756	06/19/2003	12/01/2028
31371H-F2-9	FN 7.000000 12/1/2028			2	1	20,179	114.0920	21,794	19,102	19,868		(396)			7.000	5.870	MON	111	1,337	06/19/2003	12/01/2028
31371H-HL-5	FN 7.000000 2/1/2029			2	1	7,440	114.0410	8,031	7,042	7,292		(164)			7.000	6.130	MON	41	493	06/19/2003	02/01/2029
31371H-KX-5	FN 7.000000 3/1/2029			2	1	129,971	113.9280	140,168	123,031	128,320		(1,634)			7.000	5.600	MON	718	8,612	06/19/2003	03/01/2029
31371H-PB-8	FN 7.000000 5/1/2029			2	1	18,855	114.0370	20,354	17,848	18,622		(238)			7.000	5.600	MON	104	1,249	06/19/2003	05/01/2029
31371H-YB-8	FN 7.500000 10/1/2029			2	1	24,616	121.4690	28,359	23,346	24,265		(222)			7.500	6.410	MON	146	1,751	01/08/2003	10/01/2029
31371K-BU-4	FN 7.500000 9/1/2031			2	1	12,323	122.7600	14,348	11,687	12,158		(168)			7.500	6.540	MON	73	877	01/08/2003	09/01/2031
31371K-NJ-6	FN 7.500000 4/1/2032			2	1	49,848	110.3400	51,374	46,560	49,213		(3,146)			7.500	4.980	MON	291	3,492	03/11/2003	04/01/2032
31371K-P8-8	FN 7.000000 6/1/2032			2	1	378,958	118.3500	430,473	363,727	374,824		(4,375)			7.000	6.100	MON	2,122	25,461	10/16/2002	06/01/2032
31371K-QE-4	FN 7.000000 5/1/2017			2	1	12,528	102.1390	12,995	12,723	12,631		110			7.000	7.460	MON	74	891	10/16/2002	05/01/2017
31371K-R4-5	FN 7.000000 8/1/2032			2	1	93,198	119.8020	106,981	89,298	89,298					7.000	(1.360)	MON	521	6,251	08/09/2002	08/01/2032
31375H-E5-9	FN 7.000000 2/1/2026			2	1	1,135	100.2590	1,170	1,167	1,150		7			7.000	7.400	MON	7	82	12/09/1996	02/01/2026
31384W-K5-8	FN 8.000000 5/1/2031			2	1	54,932	115.6010	63,469	54,904	54,889		27			8.000	7.810	MON	366	4,392	09/06/2002	05/01/2031
31385H-XF-4	FN 7.500000 11/1/2031			2	1	2,453	123.2030	2,866	2,326	2,423		(18)			7.500	6.330	MON	15	175	01/08/2003	11/01/2031
31385J-HA-9	FN 7.000000 6/1/2017			2	1	658	101.0230	675	668			(660)			7.000	0.000	MON	4	47	10/16/2002	06/01/2017
31385X-N9-4	FN 6.500000 4/1/2018			2	1	49,754	102.8120	48,894	47,557	48,043		(603)			6.500	4.680	MON	258	3,091	07/16/2004	04/01/2018
31387X-2G-9	FN 8.000000 9/1/2031			2	1	41,228	101.8530	41,970	41,206	41,176		100			8.000	7.580	MON	275	3,297	09/06/2002	09/01/2031
31387X-GX-7	FN 8.000000 8/1/2031			2	1	281,027	117.5200	330,090	280,880	280,487		(40)			8.000	7.930	MON	1,873	22,470	09/06/2002	08/01/2031
31388J-W9-2	FN 8.000000 9/1/2031			2	1	88,421	113.8840	100,646	88,375	88,332		42			8.000	7.850	MON	589	7,070	09/06/2002	09/01/2031
31388Q-VX-4	FN 7.000000 7/1/2029			2	1	12,706	100.7210	12,115	12,028	12,261		(70)			7.000	6.190	MON	70	842	06/19/2003	07/01/2029
3138A1-J3-6	FN 4.000000 12/1/2040			2	1	2,726,619	106.0920	2,713,195	2,557,391	2,720,708		(20,311)			4.000	2.840	MON	8,525	102,296	05/07/2013	12/01/2040
3138A4-NR-2	FN 4.000000 1/1/2041			2	1	473,890	105.8530	470,496	444,478	473,469		(10,752)			4.000	2.290	MON	1,482	17,779	05/07/2013	01/01/2041
3138E6-VW-3	FN 3.500000 2/1/2042				1	1,618,908	103.4210	1,648,794	1,594,247	1,618,074		(2,888)			3.500	3.180	MON	4,650	55,799	11/06/2013	02/01/2042
3138E9-D9-8	FN 3.500000 7/1/2042				1	1,945,213	103.4540	1,981,751	1,915,581	1,943,132		(1,654)			3.500	3.340	MON	5,587	67,045	11/06/2013	07/01/2042
3138EJ-TK-4	FN 3.500000 8/1/2042				1	1,244,502	103.4090	1,267,323	1,225,544	1,243,401		(5,378)			3.500	3.130	MON	3,575	42,894	11/06/2013	08/01/2042
3138EP-AM-6	FN 4.500000 11/1/2044				1	11,583,648	108.0020	11,601,933	10,742,262	11,568,711		(176,455)			4.500	3.820	MON	40,283	281,984	05/11/2015	11/01/2044
3138LU-VL-6	FN 3.500000 7/1/2042				1	901,776	103.4060	918,289	888,039	901,075		(21,710)			3.500	3.240	MON	2,590	31,081	11/06/2013	07/01/2042
3138LW-DV-0	FN 3.500000 7/1/2042				1	285,218	103.3750	290,354	280,873	284,992		(1,413)			3.500	3.130	MON	819	9,831	11/06/2013	07/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138M5-3B-3	FN 4.000000 8/1/2042			2	1	874,127	106.1040	869,924	819,875	863,436		(34,662)			4.000	1.230	MON	2,733	32,795	05/07/2013	08/01/2042
3138M9-PP-0	FN 3.500000 11/1/2042				1	1,573,011	103.3820	1,601,452	1,549,049	1,571,458		(5,629)			3.500	3.230	MON	4,518	54,217	11/06/2013	11/01/2042
3138MJ-7G-8	FN 3.500000 11/1/2042				1	1,969,318	103.3110	2,003,530	1,939,320	1,967,314		(1,575)			3.500	3.350	MON	5,656	67,876	11/06/2013	11/01/2042
3138ML-B4-5	FN 3.500000 12/1/2042				1	844,614	103.4060	860,078	831,747	843,772		(2,268)			3.500	3.230	MON	2,426	29,111	11/06/2013	12/01/2042
3138MQ-BA-0	FN 3.000000 8/1/2043				1	4,172,540	100.2160	4,293,467	4,284,187	4,175,677		5,868			3.000	3.210	MON	10,710	128,547	12/09/2014	08/01/2043
3138NY-QR-9	FN 3.500000 2/1/2043				1	1,447,215	103.3580	1,473,039	1,425,169	1,444,991		(7,724)			3.500	3.090	MON	4,157	49,881	11/06/2013	02/01/2043
3138W6-GB-6	FN 3.000000 5/1/2043				1	5,103,701	100.2160	5,251,624	5,240,263	5,106,819		17,412			3.000	3.400	MON	13,101	157,318	12/09/2014	05/01/2043
3138W7-5S-9	FN 3.000000 4/1/2043				1	1,350,744	100.2260	1,389,832	1,386,688	1,350,898		2,535			3.000	3.400	MON	3,467	20,800	06/08/2015	04/01/2043
3138W7-NW-0	FN 3.500000 6/1/2043				1	850,372	103.4600	866,394	837,419	849,052		(3,884)			3.500	3.200	MON	2,442	29,310	11/06/2013	06/01/2043
3138W9-2G-4	FN 3.000000 10/1/2043				1	3,358,146	100.2010	3,454,456	3,447,509	3,359,219		4,777			3.000	3.350	MON	8,619	51,713	06/08/2015	10/01/2043
3138W9-KP-4	FN 3.000000 8/1/2043				1	4,951,825	100.2010	5,094,568	5,084,323	4,955,367		14,329			3.000	3.350	MON	12,711	152,592	12/09/2014	08/01/2043
3138W9-KT-6	FN 3.000000 8/1/2043				1	3,742,365	100.1960	3,850,059	3,842,501	3,745,060		12,086			3.000	3.360	MON	9,606	115,340	12/09/2014	08/01/2043
3138WA-RV-1	FN 3.500000 12/1/2043				1	1,232,730	103.3180	1,254,235	1,213,951	1,226,055		(10,869)			3.500	2.930	MON	3,541	42,488	11/06/2013	12/01/2043
3138WB-3A-1	FN 3.500000 6/1/2044				1	982,079	103.5340	999,766	965,633	981,182		(1,007)			3.500	3.330	MON	2,816	33,797	06/11/2014	06/01/2044
3138WD-5T-4	FN 3.500000 2/1/2045				1	60,994,048	103.2590	60,041,132	58,145,811	60,978,097		(105,914)			3.500	3.090	MON	169,592	339,184	10/02/2015	02/01/2045
3138WD-BH-3	FN 4.000000 10/1/2044				1	2,898,098	105.8530	2,882,943	2,723,517	2,870,942		(43,352)			4.000	0.400	MON	9,078	54,470	05/06/2015	10/01/2044
3138WD-LV-1	FN 3.500000 12/1/2044				1	9,739,588	103.2480	9,848,281	9,538,425	9,681,115		(86,026)			3.500	2.560	MON	27,820	333,971	12/09/2014	12/01/2044
3138WD-LW-9	FN 3.500000 12/1/2044				1	9,886,124	103.2480	9,996,452	9,681,935	9,829,520		(82,031)			3.500	2.600	MON	28,239	338,934	12/09/2014	12/01/2044
3138WD-LZ-2	FN 3.500000 12/1/2044				1	21,233,911	103.2480	21,470,880	20,795,343	21,140,083		(136,768)			3.500	2.780	MON	60,653	728,056	12/09/2014	12/01/2044
3138WD-Y8-8	FN 3.000000 1/1/2045				1	1,000,853	100.0860	1,025,939	1,025,050	1,000,926		299			3.000	3.170	MON	2,563	2,563	11/09/2015	01/01/2045
3138WD-Y9-6	FN 3.000000 1/1/2045				1	1,322,783	100.0860	1,355,939	1,354,763	1,322,880		472			3.000	3.170	MON	3,387	3,387	11/09/2015	01/01/2045
3138WE-KS-7	FN 3.500000 4/1/2045				1	41,120,145	103.2640	40,479,564	39,199,959	41,109,504		(49,563)			3.500	3.090	MON	114,333	228,666	10/02/2015	04/01/2045
3138WE-Q3-6	FN 3.000000 5/1/2045				1	469,679	100.0860	482,596	482,178	469,849		601			3.000	3.190	MON	1,205	7,233	06/08/2015	05/01/2045
3138WF-D8-6	FN 3.500000 7/1/2045				1	20,828,567	103.2480	20,500,957	19,855,937	20,823,214		(12,383)			3.500	3.090	MON	57,913	115,826	10/02/2015	07/01/2045
3138WF-KF-2	FN 3.000000 8/1/2045				1	1,933,966	100.0860	1,987,059	1,985,336	1,934,322		734			3.000	3.190	MON	4,963	14,890	09/10/2015	08/01/2045
3138WF-LC-8	FN 3.500000 9/1/2045				1	11,432,815	103.2480	11,254,666	10,900,561	11,429,906		(7,746)			3.500	3.100	MON	31,793	63,587	10/02/2015	09/01/2045
3138WM-SR-3	FN 3.000000 8/1/2043				1	4,294,679	100.1930	4,418,127	4,409,594	4,298,248		14,478			3.000	3.390	MON	11,024	132,307	12/09/2014	08/01/2043
3138WP-LH-5	FN 3.000000 4/1/2043				1	3,932,021	100.2160	4,045,989	4,037,232	3,934,053		11,387			3.000	3.340	MON	10,093	121,138	12/09/2014	04/01/2043
3138WV-BK-6	FN 3.000000 8/1/2043				1	3,192,555	100.1890	3,284,192	3,277,980	3,196,025		14,123			3.000	3.540	MON	8,195	98,354	12/09/2014	08/01/2043
3138X0-3Q-9	FN 3.000000 8/1/2043				1	3,883,635	100.2010	3,995,582	3,987,551	3,886,513		5,442			3.000	3.200	MON	9,969	119,647	12/09/2014	08/01/2043
3138X0-Y3-6	FN 3.000000 7/1/2043			2	1	8,598,990	100.2080	8,846,258	8,827,817	8,601,089		13,079			3.000	3.360	MON	22,070	132,417	06/08/2015	07/01/2043
3138X0-Y9-3	FN 3.500000 7/1/2043				1	3,011,886	103.2950	3,082,730	2,984,374	3,008,595		(5,581)			3.500	3.270	MON	8,704	104,453	02/06/2014	07/01/2043
3138X0-ZA-9	FN 3.500000 7/1/2043				1	705,711	103.3000	717,899	694,961	704,296		(2,759)			3.500	3.170	MON	2,027	24,324	11/06/2013	07/01/2043
3138X1-AR-7	FN 3.000000 8/1/2043				1	3,271,418	100.1880	3,365,285	3,358,953	3,274,435		15,643			3.000	3.530	MON	8,397	100,783	12/09/2014	08/01/2043
3138X1-FH-4	FN 3.000000 7/1/2043				1	4,513,090	100.2010	4,643,163	4,633,849	4,516,487		17,222			3.000	3.400	MON	11,585	139,037	12/09/2014	07/01/2043
3138X2-RR-7	FN 3.000000 8/1/2043				1	5,061,563	100.2040	5,207,636	5,196,997	5,065,151		14,732			3.000	3.340	MON	12,992	155,983	12/09/2014	08/01/2043
3138X2-T9-5	FN 3.500000 8/1/2043				1	617,426	103.2920	627,077	607,086	616,550		(849)			3.500	3.140	MON	1,771	21,248	06/11/2014	08/01/2043
3138X2-TY-0	FN 3.000000 8/1/2043				1	5,093,628	100.2050	5,240,647	5,229,921	5,097,727		15,783			3.000	3.370	MON	13,075	157,058	12/09/2014	08/01/2043
3138X3-GV-8	FN 3.000000 8/1/2043				1	317,664	100.2090	326,799	326,117	317,735		408			3.000	3.530	MON	815	4,892	06/08/2015	08/01/2043
3138X3-L7-5	FN 3.000000 8/1/2043				1	4,599,681	100.1930	4,731,881	4,722,757	4,603,032		10,427			3.000	3.290	MON	11,807	141,708	12/09/2014	08/01/2043
3138X3-YK-2	FN 3.000000 8/1/2043				1	4,943,984	100.2010	5,086,496	5,076,273	4,947,653		6,857			3.000	3.200	MON	12,691	152,328	12/09/2014	08/01/2043
3138X5-JZ-1	FN 3.000000 9/1/2043				1	5,613,672	100.1850	5,774,578	5,763,880	5,617,806		7,551			3.000	3.200	MON	14,410	172,942	12/09/2014	09/01/2043
3138X5-SG-3	FN 3.000000 9/1/2043				1	4,420,213	100.2010	4,547,609	4,538,487	4,423,693		13,827			3.000	3.360	MON	11,346	136,257	12/09/2014	09/01/2043
3138X6-PV-1	FN 3.000000 10/1/2043				1	4,172,439	100.2010	4,292,698	4,284,083	4,175,971		11,349			3.000	3.310	MON	10,710	128,563	12/09/2014	10/01/2043
3138X7-W3-3	FN 3.000000 9/1/2043				1	5,017,251	100.1970	5,161,659	5,151,500	5,021,869		15,765			3.000	3.390	MON	12,879	154,570	12/09/2014	09/01/2043
3138XH-MC-2	FN 3.500000 12/1/2043				1	1,957,533	103.2970	1,991,272	1,927,714	1,950,263		(10,973)			3.500	3.080	MON	5,622	67,470	11/06/2013	12/01/2043
3138XJ-CK-1	FN 4.500000 1/1/2044				1	10,967,203	108.2660	11,011,346	10,170,594	10,819,433		(282,870)			4.500	(2.550)	MON	38,140	266,978	05/11/2015	01/01/2044
3138XM-MN-7	FN 4.500000 3/1/2044				1	11,548,360	108.0220	11,568,754	10,709,538	11,326,736		(436,407)			4.500	(3.650)	MON	40,161	281,125	05/11/2015	03/01/2044
3138Y2-3J-0	FN 3.000000 11/1/2044				1	78,027	100.1040	79,997	79,913	78,073		50			3.000	4.160	MON	200	200	11/09/2015	11/01/2044
3138Y5-YH-3	FN 3.000000 2/1/2045				1	890,816	100.0860	913,144	912,352	890,881		263			3.000	3.170	MON	2,281	2,281	02/01/2045	02/01/2045
3138Y6-NT-7	FN 3.500000 12/1/2044				1	51,625,783	103.2480	52,201,923	50,559,498	51,390,423		(343,083)			3.500	2.790	MON	147,465	1,770,014	12/11/2014	12/01/2044
3138Y8-HE-3	FN 3.500000 12/1/2044				1	16,828,644	103.2480	17,016,451	16,481,064	16,727,227		(150,347)			3.500	2.600	MON	48,070	576,918	12/09/2014	12/01/2044
3138Y9-EJ-3	FN 3.000000 9/1/2044				1	1,999,832	100.1120	2,050,483	2,048,181	2,000,872		1,973			3.000	4.120	MON	5,120	5,120	11/09/2015	09/01/2044
3138Y9-M4-7	FN 3.000000 1/1/2045				1	42,369,328	100.0860	43,431,332	43,393,666	42,372,439		8,520			3.000	3.170	MON	108,484	108,484	11/09/2015	01/01/2045
3138YB-Q5-5	FN 4.000000 1/1/2045				1	4,045,170	105.8580	4,024,180	3,801,489	4,041,367		(16,341)			4.000	3.460	MON	12,672	76,030	05/06/2015	01/01/2045
3138YD-DQ-9	FN 3.000000 1/1/2045				1	1,059,721	100.0860	1,086,284	1,085,342	1,060,006		331			3.000	3.540	MON	2,713	2,713	11/09/2015	01/01/2045
3138YD-F4-6	FN 3.000000 12/1/2044				1	980,211	100.0860	1,004,781	1,003,909	980,296		131			3.000	3.200	MON	2,510	2,510	11/09/2015	12/01/2044

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
3138YE-RQ-2	FN 3.000000 4/1/2045				1	33,806,324	100.0860	34,653,693	34,623,640	33,808,783		6,611			3.000	3.170	MON	86,559	86,559	11/09/2015	04/01/2045
3138YF-AZ-7	FN 3.000000 1/1/2045				1	1,304,437	100.0860	1,337,134	1,335,974	1,304,533		717			3.000	3.170	MON	3,340	3,340	11/09/2015	01/01/2045
3138YF-GV-0	FN 4.000000 2/1/2045				1	1,054,016	105.8800	1,048,772	990,522	1,053,039		(1,577)			4.000	3.460	MON	3,302	19,810	05/06/2015	02/01/2045
3138YJ-MR-4	FN 3.000000 6/1/2045				1	2,889,827	100.0860	2,969,161	2,966,586	2,890,363		1,395			3.000	3.190	MON	7,416	22,249	09/10/2015	06/01/2045
3138YK-2N-2	FN 3.000000 4/1/2045				1	11,389,321	100.0860	11,674,799	11,664,675	11,390,147		2,482			3.000	3.170	MON	29,162	29,162	11/09/2015	04/01/2045
3138YN-PE-1	FN 3.000000 7/1/2045				1	867,212	100.0860	888,949	888,178	867,274		177			3.000	3.170	MON	2,220	2,220	11/09/2015	07/01/2045
3138YP-AY-8	FN 3.000000 5/1/2045				1	955,416	100.0860	981,644	980,793	955,594		671			3.000	3.190	MON	2,452	7,356	09/10/2015	05/01/2045
3138YS-BR-6	FN 3.000000 8/1/2045				1	1,933,610	100.0860	1,986,693	1,984,970	1,933,965		741			3.000	3.190	MON	4,962	14,902	09/10/2015	08/01/2045
3138YT-4Q-4	FN 3.000000 9/1/2045				1	968,631	100.0860	995,223	994,360	968,809		322			3.000	3.190	MON	2,486	7,458	09/10/2015	09/01/2045
3138YV-ZN-2	FN 3.000000 7/1/2045				1	969,256	100.0860	995,865	995,002	969,435		307			3.000	3.190	MON	2,488	7,463	09/10/2015	07/01/2045
3138YX-4Z-5	FN 3.000000 9/1/2045				1	969,628	100.0860	996,247	995,383	969,806		294			3.000	3.190	MON	2,488	7,465	09/10/2015	09/01/2045
3138YX-RQ-0	FN 3.000000 9/1/2045				1	1,926,292	100.0860	1,979,174	1,977,458	1,926,646		933			3.000	3.190	MON	4,944	14,831	09/10/2015	09/01/2045
3138YX-Y6-6	FN 3.000000 9/1/2045				1	968,640	100.0860	995,232	994,369	968,818		321			3.000	3.190	MON	2,486	7,458	09/10/2015	09/01/2045
31390A-G4-6	FN 7.000000 2/1/2032			2	1	39,655	101.1830	37,982	37,537	38,757		(138)			7.000	6.370	MON	219	2,628	06/19/2003	02/01/2032
31390B-7K-8	FN 7.000000 4/1/2017			2	1	7,053	100.7340	7,215	7,163	7,114		62			7.000	7.410	MON	42	501	10/16/2002	04/01/2017
31390B-KG-2	FN 7.000000 5/1/2017			2	1	11,330	101.9720	11,733	11,506	11,421		54			7.000	7.430	MON	67	805	10/16/2002	05/01/2017
31390F-QJ-1	FN 7.000000 5/1/2032			2	1	30,762	100.9640	30,036	29,749	30,191		(1,173)			7.000	5.080	MON	174	2,082	06/04/2002	05/01/2032
31390N-PR-7	FN 6.500000 7/1/2017			2	1	100,915	101.9880	98,376	96,458	96,830		(1,040)			6.500	5.260	MON	522	6,270	07/16/2004	07/01/2017
31392F-4F-1	FNR 2002-77 QG			2	1FE	2,676,356	111.6400	2,654,427	2,377,662	2,566,625		(63,115)			5.500	3.060	MON	10,898	130,771	08/25/2010	12/25/2032
31397F-Y3-0	FHR 3291 NE			2	1FE	17,661,585	111.5200	20,516,186	18,396,735	18,104,580		91,119			5.500	6.000	MON	84,318	1,011,820	10/12/2007	03/15/2037
31397H-HQ-4	FHR 3320 TE			2	1FE	9,827,794	110.9980	11,380,377	10,252,721	10,105,829		95,916			5.500	6.110	MON	46,992	563,900	10/12/2007	05/15/2037
31402C-UJ-9	FN 5.000000 2/1/2019			2	1	492,141	104.3190	506,602	485,626	486,939		(1,245)			5.000	4.500	MON	2,023	24,281	08/11/2004	02/01/2019
31407J-DD-1	FN 6.500000 9/1/2036			2	1	923,949	114.2840	947,157	828,770	922,634		(54,496)			6.500	1.630	MON	4,489	53,870	07/26/2011	09/01/2036
31407S-EK-4	FN 5.500000 11/1/2035			2	1	251,859	112.5160	289,396	257,204	252,813		1,315			5.500	5.810	MON	1,179	14,146	11/07/2005	11/01/2035
31408H-PN-9	FN 6.000000 1/1/2036			2	1	119,173	112.8460	133,048	117,902	118,225		(294)			6.000	5.190	MON	590	7,074	01/26/2006	01/01/2036
3140E1-4J-9	FN 3.000000 9/1/2045				1	5,811,842	100.0860	5,971,393	5,966,214	5,812,908		1,937			3.000	3.190	MON	14,916	44,747	09/10/2015	09/01/2045
3140E1-BU-6	FN 3.000000 9/1/2045				1	1,892,565	100.0860	1,944,521	1,942,835	1,892,910		1,813			3.000	3.180	MON	4,857	14,571	09/10/2015	09/01/2045
3140E1-SF-1	FN 3.000000 9/1/2045				1	8,674,369	100.0860	8,912,504	8,904,775	8,675,966		4,050			3.000	3.190	MON	22,262	66,786	09/10/2015	09/01/2045
31410X-VS-2	FN 6.000000 8/1/2021			2	1	297,824	108.0450	319,012	295,257	295,992		(642)			6.000	5.680	MON	1,476	17,715	09/13/2006	08/01/2021
31411G-JU-7	FN 2.535000 12/1/2036			2	1	778,998	105.0350	813,272	774,280	788,869		10,256			2.834	2.610	MON	1,699	17,894	01/26/2007	12/01/2036
31412S-RC-1	FN 6.500000 3/1/2038			2	1	729,531	114.2840	747,856	654,379	728,487		(67,624)			6.500	2.090	MON	3,545	42,535	07/26/2011	03/01/2038
31412X-4V-3	FN 5.500000 7/1/2022			2	1	474,216	107.4320	498,556	464,064	468,464		(2,401)			5.500	4.940	MON	2,127	25,524	06/14/2007	07/01/2022
31413D-S5-7	FN 6.500000 8/1/2037			2	1	1,290,197	114.2840	1,322,604	1,157,289	1,288,077		(5,446)			6.500	2.340	MON	6,269	75,224	07/26/2011	08/01/2037
31413F-5A-6	FN 6.500000 7/1/2037			2	1	460,317	114.2840	471,879	412,898	453,883		2,431			6.500	5.340	MON	2,237	26,838	07/26/2011	07/01/2037
31413L-LL-1	FN 6.000000 8/1/2037			2	1	179,636	112.8460	183,737	162,820	179,540		(11,643)			6.000	1.240	MON	814	9,769	06/08/2011	08/01/2037
31413N-4S-1	FN 6.500000 11/1/2037			2	1	139,939	114.2840	156,195	136,672	139,261		(153)			6.500	6.220	MON	740	8,884	11/10/2008	11/01/2037
31413T-T9-3	FN 6.500000 11/1/2037			2	1	1,612,574	114.2840	1,653,080	1,446,458	1,599,015		42,959			6.500	4.530	MON	7,835	94,020	07/26/2011	11/01/2037
31414P-U3-1	FN 6.500000 2/1/2038			2	1	841,703	119.0990	899,194	754,997	830,204		(68,895)			6.500	5.340	MON	4,090	49,075	07/26/2011	02/01/2038
31414R-CN-3	FN 5.000000 3/1/2038			2	1	3,064,252	109.9850	3,088,642	2,808,221	3,059,243		(57,067)			5.000	2.170	MON	11,701	140,411	09/10/2012	03/01/2038
31414R-PN-9	FN 5.000000 4/1/2038			2	1	2,590,027	109.9850	2,610,642	2,373,620	2,588,730		(71,649)			5.000	1.240	MON	9,890	118,681	09/10/2012	04/01/2038
31416V-R9-7	FN 6.500000 11/1/2038			2	1	1,258,183	114.2840	1,289,786	1,128,573	1,256,243		(94,921)			6.500	0.790	MON	6,113	73,357	07/26/2011	11/01/2038
31417B-NC-7	FN 3.500000 4/1/2042				1	737,228	103.4600	751,119	725,998	736,786		(2,462)			3.500	3.220	MON	2,117	25,410	11/06/2013	04/01/2042
31417E-MS-7	FN 3.000000 1/1/2043				1	991,252	100.2860	1,020,542	1,017,630	991,372		1,875			3.000	3.380	MON	2,544	15,264	06/08/2015	01/01/2043
31417E-MU-2	FN 3.000000 1/1/2043				1	3,056,964	100.2680	3,146,738	3,138,312	3,057,315		5,361			3.000	3.390	MON	7,846	47,075	06/08/2015	01/01/2043
31417F-NR-5	FN 3.000000 2/1/2043				1	224,229	100.5420	231,446	230,196	224,282		265			3.000	3.290	MON	575	3,453	06/08/2015	02/01/2043
31417G-T5-5	FN 3.500000 6/1/2043				1	829,445	103.3000	843,764	816,810	828,220		(1,100)			3.500	3.220	MON	2,382	28,588	11/06/2013	06/01/2043
31418A-UP-1	FN 3.000000 7/1/2043				1	3,931,416	100.2090	4,045,047	4,036,611	3,934,069		12,736			3.000	3.390	MON	10,092	121,148	12/09/2014	07/01/2043
31418A-XY-9	FN 4.500000 9/1/2043				1	7,364,984	108.0020	7,376,611	6,830,024	7,349,427		(100,010)			4.500	1.350	MON	25,613	179,288	05/11/2015	09/01/2043
31418B-LF-1	FN 3.500000 12/1/2044				1	23,963,355	103.2480	24,230,784	23,468,413	23,862,052		(150,773)			3.500	2.810	MON	68,450	821,536	12/09/2014	12/01/2044
31418B-V5-2	FN 3.000000 10/1/2045				1	968,337	100.0860	994,921	994,058	968,515		329			3.000	3.190	MON	2,485	7,455	09/10/2015	10/01/2045
31418B-WF-9	FN 3.500000 11/1/2045				1	14,600,014	103.2490	14,372,680	13,920,311	14,596,324		(7,567)			3.500	3.100	MON	40,601	81,202	10/02/2015	11/01/2045
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						663,217,726	XXX	675,833,979	654,828,531	662,651,470		(2,355,041)			XXX	XXX	XXX	1,948,738	14,640,326	XXX	XXX
20048E-BA-8	COMM 2013-LC6 AM			2	1FM	15,761,211	99.8110	15,520,626	15,550,000	15,701,248		(20,923)			3.282	3.110	MON	42,529	510,351	06/06/2013	01/10/2046
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						15,761,211	XXX	15,520,626	15,550,000	15,701,248		(20,923)			XXX	XXX	XXX	42,529	510,351	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
130685-UA-6	CALIFORNIA ST PUBLIC WKS BRD L				1FE	1,000,000	115.1360	1,151,360	1,000,000	1,000,000					6.125	6.120	AO	15,313	61,250	04/15/2009	04/01/2028
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,000,000	XXX	1,151,360	1,000,000	1,000,000					XXX	XXX	XXX	15,313	61,250	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,155,003,543	XXX	2,340,136,611	2,075,753,531	2,141,661,960		(7,397,525)			XXX	XXX	XXX	20,791,836	84,903,222	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS, LLC				1	23,000,000	99.2540	22,828,420	23,000,000	23,000,000					3.630	3.630	FA	299,173	834,900	08/07/2012	08/22/2022
00037B-AB-8	ABB FINANCE USA INC		E		1FE	4,921,139	98.5580	4,927,920	5,000,000	4,947,029		7,428			2.875	3.050	MN	21,163	143,750	05/08/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC		E		1FE	14,834,850	99.2560	14,888,505	15,000,000	14,844,489		2,975			4.375	4.440	MN	96,615	437,500	08/19/2015	05/08/2042
0010EP-A@-7	AEP TEXAS CENTRAL COMPANY				2	7,000,000	100.1510	7,010,570	7,000,000	7,000,000					3.810	3.810	AO	45,191	266,700	04/11/2014	04/30/2026
0010EQ-A*-7	AEP TEXAS NORTH COMPANY E				2	30,000,000	107.0920	32,127,600	30,000,000	30,000,000					5.890	5.890	AO	441,750	1,767,000	03/19/2008	04/01/2018
00114*-AA-1	AEP TRANSMISSION COMPANY LLC				2	38,000,000	97.8420	37,179,960	38,000,000	38,000,000					3.300	3.300	AO	254,283	1,254,000	09/28/2012	10/18/2022
00114*-AG-8	AEP TRANSMISSION COMPANY, LLC				2	7,000,000	101.8630	7,130,410	7,000,000	7,000,000					4.050	4.050	MN	42,525	283,500	10/17/2013	11/07/2023
001192-AD-5	AGL CAPITAL CORP			1	2FE	15,643,380	110.3180	17,099,290	15,500,000	15,614,222		(3,367)			6.000	5.930	AO	232,500	930,000	01/13/2005	10/01/2034
00130H-BN-4	AES CORP/VA				3FE	490,738	110.0000	520,300	473,000	482,192		(1,708)			8.000	7.470	JD	3,153	37,840	01/08/2010	06/01/2020
00163M-AK-0	PROLOGIS LP				2FE	8,311,698	113.5830	8,973,104	7,900,000	8,111,604		(47,146)			6.625	5.840	JD	43,615	523,375	11/02/2011	12/01/2019
00164V-AC-7	AMC NETWORKS INC				3FE	4,010,000	100.0000	4,000,000	4,000,000	4,007,876		(1,396)			4.750	4.700	JD	8,444	190,000	06/20/2014	12/15/2022
00182C-AA-1	ANI PHARMACEUTICALS INC C.S.N.				3	7,014,000	97.3120	6,714,563	6,900,000	6,990,814		(21,888)			3.000	2.640	JD	17,250	201,825	12/05/2014	12/01/2019
00184A-AC-9	TIME WARNER INC				2FE	3,431,173	123.7350	3,712,053	3,000,000	3,349,299		(13,161)			7.625	6.410	AO	48,292	228,750	05/23/2003	04/15/2031
00206R-AD-4	AT&T INC				2FE	21,092,709	111.7520	22,350,400	20,000,000	20,981,676		(23,114)			6.500	6.070	MS	433,333	1,300,000	11/17/2010	09/01/2037
00206R-AG-7	AT&T INC				2FE	27,637,999	109.4310	29,546,532	27,000,000	27,571,132		(13,478)			6.300	6.110	JJ	784,350	1,701,000	01/29/2010	01/15/2038
00206R-AN-2	AT&T INC				2FE	10,578,200	109.4480	10,944,880	10,000,000	10,517,263		(10,856)			6.400	5.970	MN	81,778	640,000	12/21/2009	05/15/2038
00206R-AS-1	AT&T INC				2FE	4,978,400	112.4150	5,620,755	5,000,000	4,980,657		341			6.550	6.580	FA	123,722	327,500	04/16/2009	02/15/2039
00206R-BH-4	AT&T INC				2FE	4,476,500	85.4490	4,272,480	5,000,000	4,497,104		8,723			4.300	4.980	JD	9,556	215,000	07/23/2013	12/15/2042
00206R-CE-0	AT&T INC				2FE	10,214,800	102.1080	10,210,860	10,000,000	10,188,994		(20,190)			3.900	3.620	MS	119,167	390,000	09/19/2014	03/11/2024
00206R-CG-5	AT&T INC				2FE	9,592,815	91.6130	8,703,292	9,500,000	9,590,493		(1,535)			4.800	4.730	JD	20,267	456,000	06/16/2014	06/15/2044
00206R-CN-0	AT&T INC				2FE	9,970,400	96.1090	9,610,900	10,000,000	9,971,861		1,461			3.400	3.430	MN	43,444	180,389	04/23/2015	05/15/2025
00209A-AF-3	NEW CINGULAR WIRELESS SV				2FE	44,910,562	137.8260	47,894,535	34,750,000	42,626,993		(302,097)			8.750	6.380	MS	1,013,542	3,040,625	11/06/2006	03/01/2031
00209T-AB-1	COMCAST CABLE COMMUNICAT				1FE	12,858,700	138.0630	13,806,380	10,000,000	11,480,133		(164,771)			9.455	6.720	MN	120,814	945,500	05/26/2004	11/15/2022
002474-A#-1	AZZ INCORPORATED LACE				2	9,000,000	106.5590	9,590,310	9,000,000	9,000,000					5.420	5.420	JJ	218,155	487,800	11/16/2010	01/20/2021
002474-A*-5	AZZ INC.				2	8,571,429	107.3120	9,198,172	8,571,429	8,571,429					6.240	6.240	MS	135,200	534,857	03/14/2008	03/31/2018
00287Y-AL-3	ABBVIE INC				2FE	5,058,950	96.7430	4,837,190	5,000,000	5,043,896		(5,763)			2.900	2.750	MN	22,153	145,000	11/08/2012	11/06/2022
00287Y-AM-1	ABBVIE INC				2FE	15,339,853	93.3920	14,008,845	15,000,000	15,325,614		(6,409)			4.400	4.260	MN	100,833	660,000	10/01/2013	11/06/2042
00287Y-AS-8	ABBVIE INC				2FE	11,430,200	97.7460	11,729,592	12,000,000	11,430,785		585			4.700	5.000	MN	73,633	282,000	11/09/2015	05/14/2045
003009-A@-6	ABERDEEN ASIA-PACIFIC INCOME FUND, INC		E		1FE	8,000,000	103.5530	8,284,240	8,000,000	8,000,000					3.690	3.690	JD	15,580	295,200	05/15/2013	06/12/2023
00440E-AK-3	ACE INA HOLDINGS				1FE	9,646,400	108.5420	10,854,200	10,000,000	9,891,188		44,168			5.800	6.330	MS	170,778	580,000	06/11/2009	03/15/2018
00440E-AP-2	ACE INA HOLDINGS				1FE	9,296,200	97.6830	9,768,350	10,000,000	9,435,177		67,563			2.700	3.590	MS	81,000	270,000	11/21/2013	03/13/2023
00440E-AQ-0	ACE INA HOLDINGS				1FE	18,415,500	97.8460	18,590,816	19,000,000	18,421,344		5,602			4.150	4.340	MS	236,550	539,500	07/01/2015	03/13/2043
00440E-AR-8	ACE INA HOLDINGS				1FE	9,985,000	100.9460	10,094,600	10,000,000	9,986,738		1,323			3.350	3.360	MN	42,806	335,000	05/21/2014	05/15/2024
00440E-AS-6	ACE INA HOLDINGS				1FE	19,879,450	98.8310	19,766,220	20,000,000	19,879,576		126			3.150	3.220	MS	185,500	156,625	12/16/2015	03/15/2025
00440E-AW-7	ACE INA HOLDINGS				1FE	34,991,150	101.6130	35,564,620	35,000,000	34,990,184		(966)			4.350	4.350	MN	245,292		11/23/2015	11/03/2045
00673*-AA-4	ADVANTAGE CAPITAL STATE TAX CREDIT				1	3,058,630	150.5600	460,504	305,861	448,481		(167,578)			0.000	(29.350)	MS		1,168,217	12/09/2009	03/15/2017
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PARTNERS II L.				1	548,225	182.5190	527,047	288,761	522,318		(59,657)			0.000	(10.520)	MN		479,696	04/10/2008	05/15/2023
00751Y-AC-0	ADVANCE AUTO PARTS				2FE	7,888,801	101.9620	7,606,410	7,460,000	7,832,949		(41,266)			4.500	3.740	JD	27,975	335,700	08/14/2014	12/01/2023
00752*-AA-8	ADVANTAGE CAPITAL NEW YORK PA PRIV PLACE				1	289,157	125.5780	181,826	144,790	173,750		(15,604)			0.000	(4.580)	MJSD		173,537	12/09/2004	12/15/2019
00752*-AB-6	ADVANTAGE CAPITAL NY PARTNERS II,L.P.				1	306,318	120.1800	208,629	173,596	207,996		(7,728)			0.000	(3.610)	JD		206,031	11/17/2005	12/15/2020
00780*-AA-4	ADVANTAGE CAPITAL COLORADO SER A				1	61,176	105.7630	33,223	31,413	33,100		(2,927)			0.000	(4.450)	MJSD			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE CAPITAL COLORADO SER B				1	168,224	105.7630	91,358	86,380	91,018		(8,048)			0.000	(4.450)	MJSD			04/18/2002	03/01/2017
00783@-AA-9	ADVANTAGE CAPITAL ALABAMA PARTNERS LP				1	467,839	116.8250	269,469	230,660	268,424		(24,650)			0.000	(4.630)	MJSD			01/29/2004	04/01/2019
00785#-AA-5	ADVANTAGE CAPITAL DC PARTN. SERIES A				1	497,936	132.6810	554,187	417,682	549,127		(33,705)			0.000	(10.420)	DEC		194,037	11/17/2004	12/01/2019
00785#-AB-3	ADVANTAGE CAPITAL DC PARTN. SERIES B				1	456,725	121.1160	535,339	442,002	514,031		(35,469)			0.000	(5.960)	DEC		643,631	11/17/2004	12/01/2019
00817Y-AF-5	AETNA INC				2FE	9,035,528	120.0060	9,390,532	7,825,000	8,920,736		(28,535)			6.625	5.470	JD	23,040	518,406	07/26/2011	06/15/2036
00817Y-AJ-7	AETNA INC				2FE	24,596,700	98.2360	24,559,000	25,000,000	24,625,312		6,774			4.500	4.590	MN	143,750	1,125,000	05/28/2014	05/15/2042
00817Y-AM-0	AETNA INC				2FE	15,162,870	93.5690	15,906,730	17,000,000	15,225,853		30,861			4.125	4.810	MN	89,604	701,250	09/10/2014	11/15/2042
00817Y-AP-3	AETNA INC				2FE	24,592,138	101.3710	24,531,976	24,200,000	24,581,186		(7,029)			4.750	4.640	MS	338,464	1,149,500	06/16/2014	03/15/2044
00835#-AC-1	ADVANTAGE CAPITAL CONNETICUT PARTNERS I				1	1,700,001	300.0310	2,167,426	722,400	2,142,415		(320,169)			0.000	(13.000)	SEP			07/01/2010	09/01/2025
00835#-AD-9	ADVANTAGE CAPITAL CONNETICUT PARTNERS I				1FE	1,535,275	265.9500	2,070,584	778,559	1,926,605		(363,070)			0.000	(10.980)	SEP		1,535,272	07/01/2010	09/01/2025
00835*-AA-9	ADVANTAGE CAPITAL SMALL BUSINESS INVEST				1	6,950,000	100.0000	6,950,000	6,950,000	6,950,000					5.837	5.920	MJSD	104,798	411,306	12/09/2009	12/31/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
00839#-AD-5	ADVANTAGE CAPITAL 2014 TAX CREDIT INVEST				1FE	697,607	694.1800	484,267	69,761	470,145		(200,470)			0.000	(32.540)	MN		299	11/19/2014	05/15/2021
00841#-AA-7	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV				1FE	3,275,224	911.9500	2,986,837	327,522	2,920,252		(354,972)			6.160	(24.640)	JJ	8,575		07/22/2015	07/28/2023
00841#-AB-5	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV				1FE	2,952,351	899.3050	2,655,065	295,235	2,587,022		(365,329)			6.160	(28.180)	JJ	7,729		07/22/2015	07/28/2022
00841#-AC-3	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV				1FE	2,473,254	911.9500	2,255,482	247,325	2,205,200		(268,054)			6.160	(24.640)	JJ	6,475		07/22/2015	07/28/2023
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS				3FE	839,000	101.2400	849,404	839,000	839,000					6.080	6.080	AO		12,753	11/01/2006	10/01/2016
00855@-AA-2	AGREE LIMITED PARTNERSHIP				2	13,500,000	97.1280	13,112,280	13,500,000	13,500,000					4.160	4.160	MN	48,360	283,920	03/02/2015	05/30/2025
00855@-AB-0	AGREE LIMITED PARTNERSHIP				2	13,500,000	96.4840	13,025,340	13,500,000	13,500,000					4.260	4.260	MN	49,523	290,745	03/02/2015	05/30/2027
00855L-AA-7	AGUA CALIENTE BAND OF				3FE	308,000	101.5830	312,876	308,000	308,000					6.440	6.440	AO	4,959	19,835	05/31/2007	10/01/2016
00855L-AB-5	AGUA CALIENTE BAND OF				3FE	4,000,000	102.0120	4,080,480	4,000,000	4,000,000					6.850	6.850	AO	68,500	274,000	05/31/2007	10/01/2021
008674-AH-6	AHERN RENTALS INC				4FE	3,534,000	80.7500	3,230,000	4,000,000	3,544,852		10,852			7.375	9.550	MN	37,694	148,319	09/29/2015	05/15/2023
00912X-A#-1	AIR LEASE CORPORATION				1FE	18,000,000	104.1870	18,753,660	18,000,000	18,000,000					4.490	4.490	JJ	372,670	808,200	08/01/2013	01/15/2019
00912X-AN-4	AIR LEASE CORP				2FE	9,919,600	98.0000	9,800,000	10,000,000	9,927,584		6,650			4.250	4.350	MS	125,139	423,819	09/09/2014	09/15/2024
00949P-AD-0	AIRTRAN CORP. C.S.B.				2FE	5,050,689	294.8120	10,613,250	3,600,000	3,911,831		(391,002)			5.250	(4.800)	MN	31,500	189,000	03/21/2013	11/01/2016
015271-AF-6	ALEXANDRIA REAL ESTATE E				2FE	9,979,300	98.3090	9,830,930	10,000,000	9,984,393		3,583			2.750	2.790	JJ	126,806	272,708	07/09/2014	01/15/2020
018858-AB-2	ALLIANCE RESOURCE OPERATING PARTNERS L.P				2Z	15,000,000	105.6260	15,843,900	15,000,000	15,000,000					6.720	6.720	JD	14,000	1,008,000	06/06/2008	06/26/2018
020002-AS-0	ALLSTATE CORP				1FE	17,187,920	115.6740	19,664,597	17,000,000	17,161,666		(4,711)			5.550	5.460	MN	136,283	943,500	10/21/2009	05/09/2035
020002-BA-8	ALLSTATE CORP				1FE	15,863,105	101.6050	15,748,884	15,500,000	15,862,372		(733)			4.500	4.350	JD	31,000	348,750	11/20/2015	06/15/2043
02079D-AB-9	ALPHABET HOLDING CO INC				5FE	1,975,000	97.5000	1,950,000	2,000,000	1,976,330		1,330			7.750	8.440	MN	25,833		11/06/2015	11/01/2017
021345-AA-1	ALTA WIND HOLDINGS LLC				2FE	16,623,014	110.1170	17,464,723	15,860,152	16,624,077		(19,188)			7.000	6.250	JD	3,084	821,560	09/15/2015	06/30/2035
02209S-AE-3	ALTRIA GROUP INC				2FE	14,448,850	160.2860	16,028,670	10,000,000	14,098,832		(76,811)			9.950	6.480	MN	140,958	995,000	11/01/2010	11/10/2038
02209S-AJ-2	ALTRIA GROUP INC				2FE	10,407,804	122.3970	10,407,493	8,503,000	9,378,336		(212,389)			9.250	6.010	FA	316,796	786,528	06/30/2010	08/06/2019
02209S-AL-7	ALTRIA GROUP INC				2FE	7,322,350	108.5020	7,595,147	7,000,000	7,195,406		(32,365)			4.750	4.150	MN	51,722	332,500	10/28/2011	05/05/2021
02209S-AR-4	ALTRIA GROUP INC				2FE	13,681,860	107.5640	13,983,320	13,000,000	13,666,983		(11,095)			5.375	5.020	JJ	293,087	698,750	06/16/2014	01/31/2044
02343*-AA-0	AMCOR FINANCE (USA) INC. SERIES A		E		2	5,000,000	102.5890	5,129,450	5,000,000	5,000,000					5.380	5.380	JD	11,956	269,000	11/17/2009	12/15/2016
02343*-AB-8	AMCOR FINANCE (USA) INC. SERIES B		E		2	10,000,000	107.6830	10,768,300	10,000,000	10,000,000					5.690	5.690	JD	25,289	569,000	11/17/2009	12/15/2018
02343*-AC-6	AMCOR FINANCE (USA) INC. SERIES C		E		2	10,000,000	111.2490	11,124,900	10,000,000	10,000,000					5.950	5.950	JD	26,444	595,000	11/17/2009	12/15/2021
023551-AM-6	HESS CORP				2FE	10,110,760	97.4470	10,719,225	11,000,000	10,222,543		20,744			7.125	7.880	MS	230,771	783,750	05/05/2009	03/15/2033
023608-AF-9	AMEREN CORP				2FE	9,997,700	99.6190	9,961,920	10,000,000	9,997,598		(103)			2.700	2.700	MN	27,750		11/17/2015	11/15/2020
023608-AG-7	AMEREN CORP				2FE	6,993,770	99.5470	6,968,339	7,000,000	6,993,624		(146)			3.650	3.650	FA	26,260		11/17/2015	02/15/2026
02361D-AM-2	AMEREN ILLINOIS CO				1FE	4,973,200	107.9940	5,399,725	5,000,000	4,973,990		431			4.800	4.830	JD	10,667	240,000	12/05/2013	12/15/2043
024018-AA-7	AMERICAN ASSETS TRUST, LP				2	16,000,000	99.5830	15,933,280	16,000,000	16,000,000					4.040	4.040	JAJO	109,529	646,400	09/19/2014	10/31/2021
024018-AB-5	AMERICAN ASSETS TRUST, LP PRIV PLACE				2	5,000,000	99.6760	4,983,800	5,000,000	5,000,000					4.450	4.450	JAJO	37,701	166,257	09/23/2014	02/02/2025
02406P-AK-6	AMERICAN AXLE & MFG INC				4FE	2,710,000	110.5000	2,983,500	2,700,000	2,705,374		(1,211)			7.750	7.680	MN	26,738	209,250	11/02/2011	11/15/2019
024747-AD-9	ABC SUPPLY CO INC				4FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					5.750	5.750	JD	5,910		11/19/2015	12/15/2023
025676-AL-1	AMERICAN EQUITY INVESTME				2FE	2,100,000	104.0000	2,184,000	2,100,000	2,100,000					6.625	6.620	JJ	64,152	139,125	07/12/2013	07/15/2021
025816-BF-5	AMERICAN EXPRESS CO				1FE	31,663,690	95.4810	33,418,525	35,000,000	31,790,813		57,926			4.050	4.640	JD	110,250	1,417,500	06/16/2014	12/03/2042
0258M0-DP-1	AMERICAN EXPRESS CREDIT				1FE	10,013,100	100.0170	10,001,750	10,000,000	10,010,298		(2,731)			2.250	2.210	FA	85,000	225,000	12/16/2014	08/15/2019
026874-AZ-0	AMERICAN INTL GROUP				2FE	4,838,000	115.4860	5,774,300	5,000,000	4,852,940		3,393			6.250	6.510	MN	52,083	312,500	01/11/2011	05/01/2036
026874-CU-9	AMERICAN INTL GROUP				2FE	21,055,900	107.9940	21,598,800	20,000,000	20,887,744		(123,353)			4.875	4.050	JD	81,250	975,000	06/26/2014	06/01/2022
026874-DA-2	AMERICAN INTL GROUP				2FE	9,939,700	92.4750	9,247,580	10,000,000	9,940,941		994			4.500	4.530	JJ	206,250	450,000	07/09/2014	07/16/2044
026874-DB-0	AMERICAN INTL GROUP				2FE	24,872,600	85.9280	21,482,150	25,000,000	24,873,334		734			4.375	4.400	JJ	504,340	546,875	01/13/2015	01/15/2055
026874-DF-1	AMERICAN INTL GROUP				2FE	5,034,200	96.6850	4,834,270	5,000,000	5,034,372		172			4.800	4.750	JJ	114,000		11/03/2015	07/10/2045
029912-BC-5	AMERICAN TOWER CORP				2FE	9,988,000	107.9560	10,795,670	10,000,000	9,993,117		1,147			5.050	5.060	MS	168,333	505,000	08/11/2010	09/01/2020
029912-BD-3	AMERICAN TOWER CORP				2FE	16,248,750	104.2890	15,643,395	15,000,000	15,698,448		(331,637)			4.500	2.150	JJ	311,250	675,000	04/24/2014	01/15/2018
03027X-AB-6	AMERICAN TOWER CORP				2FE	12,819,850	97.7410	13,683,796	14,000,000	13,048,635		110,876			3.500	4.630	JJ	205,528	490,000	01/28/2014	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP				2FE	26,222,390	105.8510	26,462,950	25,000,000	26,036,037		(104,255)			5.000	4.380	FA	472,222	1,250,000	03/06/2014	02/15/2024
030288-AA-2	AMERICAN TRANSMISSION SY				2FE	6,993,980	109.0890	7,636,272	7,000,000	6,996,613		442			5.250	5.250	JJ	169,458	367,500	12/10/2009	01/15/2022
03030#-AC-8	AMERICAN TRANSMISSION COMPANY LLC				1	25,549,550	106.9530	26,738,250	25,000,000	25,362,810		(149,770)			5.580	4.880	AO	236,375	1,395,000	10/01/2014	04/30/2018
03040#-AH-5	AMERICAN WATER CAPITAL CORP				1	12,647,250	108.5740	13,028,880	12,000,000	12,430,348		(174,053)			6.250	4.570	MN	95,833	750,000	10/01/2014	05/15/2018
03040W-AM-7	AMERICAN WATER CAPITAL C				1FE	16,859,870	101.2100	17,205,785	17,000,000	16,860,043		173			4.300	4.340	MS	280,217		08/12/2015	09/01/2045
03073E-AN-5	AMERISOURCEBERGEN CORP				1FE	5,565,948	91.9130	5,514,798	6,000,000	5,566,014		66			4.250	4.700	MS	85,000		12/28/2015	03/01/2045
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	14,700,580	110.8950	15,525,370	14,000,000	14,364,217		(77,844)			5.300	4.590	MS	218,478	742,000	04/27/2011	03/15/2020
03076C-AF-3	AMERIPRISE FINANCIAL INC				1FE	9,454,210	103.8810	9,868,705	9,500,000	9,463,069		3,908			4.000	4.050	AO	80,222	380,000	09/03/2013	10/15/2023
030955-AB-4	AMERITECH CAP FUNDING				2FE	362,969	102.5920	372,381	362,969	362,969					9.100	9.090	JD	2,753	33,033	06/12/1991	06/01/2016
031100-B*-0	AMETEK INC.				2	30,585,600	106.9380	32,081,400	30,000,000	30,363,208		(178,560)			6.200	5.500	JD	82,667	1,860,000	10/01/2014	12/18/2017
031100-E*-7	AMETEK, INC				2	10,000,000	98.1810	9,818,100	10,000,000	10,000,000					3.730	3.730	MS	94,286	373,000	09/11/2014	09/30/2024
031100-E@-5	AMETEK, INC				2	4,000,000	97.5650	3,902,600	4,000,000	4,000,000					3.830	3.830	MS	38,726	153,200	09/11/2014	09/30/2026

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
031162-AW-0	AMGEN INC				2FE	43,697,149	116.4540	48,911,058	42,000,000	43,494,975		(35,849)			6.375	6.060	JD	223,125	2,677,500	10/02/2009	06/01/2037
031162-BC-3	AMGEN INC				2FE	10,286,950	108.1810	10,818,100	10,000,000	10,262,313		(5,280)			5.750	5.540	MS	169,306	575,000	11/10/2010	03/15/2040
031162-BH-2	AMGEN INC				2FE	18,757,500	108.2080	19,477,512	18,000,000	18,732,767		(13,588)			5.650	5.350	JD	45,200	1,017,000	02/12/2014	06/15/2042
031162-BK-5	AMGEN INC				2FE	10,412,290	101.5230	10,152,340	10,000,000	10,387,903		(7,923)			5.150	4.870	MN	65,806	515,000	07/18/2013	11/15/2041
031162-BM-1	AMGEN INC				2FE	7,360,950	104.1870	7,814,063	7,500,000	7,411,286		13,068			3.875	4.100	MN	37,135	290,625	11/16/2011	11/15/2021
031162-BP-4	AMGEN INC				2FE	9,936,090	106.2410	9,561,699	9,000,000	9,910,849		(16,631)			5.375	4.700	MN	61,813	483,750	06/16/2014	05/15/2043
03200#-AE-8	AMPACET CORPORATION				2FE	2,456,000	102.8710	2,526,512	2,456,000	2,456,000					6.470	6.470	JJ	66,651	158,903	01/26/2007	01/31/2017
03210@-AE-8	AMPLIFON USA, INC		E		3	7,000,000	91.0540	6,373,780	7,000,000	7,000,000					3.900	3.900	JJ	114,508	273,000	04/04/2013	07/31/2020
03210@-AG-3	AMPLIFON USA, INC		E		3	7,000,000	87.5260	6,126,820	7,000,000	7,000,000					4.510	4.510	JJ	132,419	315,700	04/04/2013	07/31/2023
03210@-AH-1	AMPLIFON USA, INC		E		3	4,000,000	85.4330	3,417,320	4,000,000	4,000,000					4.660	4.660	JJ	78,184	186,400	04/04/2013	07/31/2025
03232P-AB-4	AMSURG CORP				4FE	2,800,000	101.5000	2,842,000	2,800,000	2,800,000					5.625	5.620	MN	13,563	157,500	08/02/2013	11/30/2020
032511-AY-3	ANADARKO PETROLEUM CORP				2FE	22,955,460	96.3850	18,313,321	19,000,000	22,752,713		(103,832)			6.450	4.910	MS	360,842	1,225,500	07/11/2014	09/15/2036
032511-BF-3	ANADARKO PETROLEUM CORP				2FE	11,278,980	109.2340	10,923,430	10,000,000	10,581,005		(150,269)			6.950	5.090	JD	30,889	695,000	11/16/2010	06/15/2019
032654-AJ-4	ANALOG DEVICES INC				1FE	27,614,975	100.9550	27,762,873	27,500,000	27,614,166		(809)			3.900	3.840	JD	50,646		12/15/2015	12/15/2025
034164-A@-2	ANDERSONS, INC (THE)				2FE	7,500,000	108.4490	8,133,675	7,500,000	7,500,000					6.780	6.780	MS	132,775	508,500	03/07/2008	03/27/2018
034164-C@-0	THE ANDERSONS, INC				2FE	10,000,000	96.2820	9,628,200	10,000,000	10,000,000					4.500	4.500	MS	117,500	225,000	03/03/2015	03/27/2030
035229-CQ-4	ANHEUSER-BUSCH COS LLC		E	1	1FE	5,252,450	111.4490	5,572,480	5,000,000	5,218,349		(7,557)			5.950	5.550	JJ	137,181	297,500	12/07/2005	01/15/2033
03523T-AN-8	ANHEUSER-BUSCH INBEV WOR		E		1FE	16,843,812	110.6550	17,704,896	16,000,000	16,453,796		(104,012)			5.375	4.540	JJ	396,556	860,000	12/07/2011	01/15/2020
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR		E		1FE	31,270,715	109.4580	32,837,610	30,000,000	30,625,300		(130,064)			5.000	4.450	AO	316,667	1,500,000	07/15/2010	04/15/2020
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR		E		1FE	9,951,800	96.2080	9,620,840	10,000,000	9,967,050		4,566			2.500	2.550	JJ	115,278	250,000	07/11/2012	07/15/2022
035242-AB-2	ANHEUSER-BUSCH INBEV FIN		E		1FE	4,502,000	90.0540	4,502,715	5,000,000	4,504,034		2,034			4.000	4.640	JJ	91,111		10/14/2015	01/17/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN		E		1FE	19,147,070	99.3940	18,884,860	19,000,000	19,143,049		(2,508)			4.625	4.570	FA	366,146	878,750	03/14/2014	02/01/2044
037411-AR-6	APACHE CORP				2FE	7,752,033	96.5830	7,630,097	7,900,000	7,769,132		2,983			6.000	6.140	JJ	218,567	474,000	05/27/2009	01/15/2037
037411-AV-7	APACHE CORP				2FE	9,959,300	109.8620	10,986,200	10,000,000	9,984,489		4,580			6.900	6.950	MS	203,167	690,000	09/26/2008	09/15/2018
037411-BA-2	APACHE CORP				2FE	19,555,149	83.5690	16,128,817	19,300,000	19,547,910		(5,014)			4.750	4.660	AO	193,536	916,750	06/16/2014	04/15/2043
037411-BC-8	APACHE CORP				2FE	8,974,650	78.2850	7,828,500	10,000,000	8,984,525		9,875			4.250	4.910	JJ	195,972	212,500	06/10/2015	01/15/2044
037411-BD-6	APACHE CORP				2FE	4,787,400	90.6270	4,531,350	5,000,000	4,803,225		15,825			2.625	3.250	JJ	60,521	65,625	05/06/2015	01/15/2023
037735-CU-9	APPALACHIAN POWER CO				2FE	9,964,500	97.5840	9,758,430	10,000,000	9,966,261		1,761			3.400	3.440	JD	28,333	182,278	05/11/2015	06/01/2025
037735-CV-7	APPALACHIAN POWER CO				2FE	8,438,545	94.9230	8,068,481	8,500,000	8,439,025		480			4.450	4.490	JD	31,521	202,784	05/11/2015	06/01/2045
037833-AK-6	APPLE INC				1FE	13,981,380	97.4360	13,641,138	14,000,000	13,985,687		1,735			2.400	2.410	MN	54,133	336,000	04/30/2013	05/03/2023
037833-AL-4	APPLE INC				1FE	15,555,420	92.1310	15,662,321	17,000,000	15,607,982		26,012			3.850	4.360	MN	103,629	654,500	04/29/2014	05/04/2043
037833-AT-7	APPLE INC				1FE	31,585,850	100.8560	30,256,860	30,000,000	31,566,101		(19,749)			4.450	4.130	MN	203,958	1,223,750	08/17/2015	05/06/2044
037833-BG-4	APPLE INC				1FE	9,965,200	101.2100	10,121,030	10,000,000	9,966,837		1,637			3.200	3.240	MN	42,667	160,000	05/06/2015	05/13/2025
037833-BH-2	APPLE INC				1FE	34,910,490	100.9710	35,339,885	35,000,000	34,910,972		482			4.375	4.390	MN	204,167	765,625	08/18/2015	05/13/2045
03836W-D#-7	AQUA AMERICA INC.				1	17,000,000	96.9000	16,473,000	17,000,000	17,000,000					3.590	3.590	MN	69,506	305,150	04/30/2015	05/20/2030
038522-AH-1	ARAMARK SERVICES INC				4FE	5,030,000	101.8750	5,093,750	5,000,000	5,029,743		(257)			5.125	5.000	JJ	9,965		12/03/2015	01/15/2024
03938J-AA-7	ARCH CAPITAL GRP US INC				1FE	16,133,792	101.1800	16,188,848	16,000,000	16,127,629		(2,070)			5.144	5.080	MN	137,173	823,040	12/11/2013	11/01/2043
04010L-AB-9	ARES CAPITAL CORP. C.S.B.				2FE	14,421,743	99.9370	13,891,313	13,900,000	13,916,438		(207,328)			5.750	4.170	FA	333,021	799,250	01/16/2014	02/01/2016
040555-CN-2	ARIZONA PUBLIC SERVICE				1FE	10,330,822	102.5570	10,563,381	10,300,000	10,333,777		211			4.500	4.470	AO	115,875	344,250	08/19/2015	04/01/2042
04316#-AD-9	ARTHUR J GALLAGHER & CO				2	24,510,700	105.7700	25,384,800	24,000,000	24,290,553		(176,763)			6.440	5.590	FA	635,413	1,545,600	10/01/2014	08/03/2017
04317@-AG-3	ARTHUR J GALLAGHER				2	3,000,000	100.7800	3,023,400	3,000,000	3,000,000					4.730	4.730	FA	48,877	141,900	12/11/2013	02/27/2026
04351L-AA-8	ASCENSION HEALTH				1FE	8,680,487	107.8400	9,344,405	8,665,000	8,679,621		(157)			4.847	4.830	MN	53,666	419,993	07/16/2013	11/15/2053
045054-AB-9	ASHTEAD CAPITAL INC		E		3FE	40,700	104.2500	41,700	40,000	40,437		(81)			6.500	6.210	JJ	1,199	2,600	06/29/2012	07/15/2022
045054-AC-7	ASHTEAD CAPITAL INC		E		3FE	500,000	101.2500	506,250	500,000	500,000					5.625	5.620	AO	7,031	29,219	09/10/2014	10/01/2024
04621X-AE-8	ASSURANT INC				2FE	1,996,400	99.8350	1,996,706	2,000,000	1,998,302		723			2.500	2.530	MS	14,722	50,000	03/25/2013	03/15/2018
04621X-AF-5	ASSURANT INC				2FE	15,198,710	100.0200	15,003,000	15,000,000	15,151,681		(18,135)			4.000	3.830	MS	176,667	600,000	05/28/2013	03/15/2023
048303-E*-8	ATLANTIC CITY ELECTRIC COMPANY				1FE	14,000,000	99.0310	13,864,340	14,000,000	14,000,000					3.500	3.500	JD	31,306		11/19/2015	12/01/2025
04939M-AJ-8	TARGA PIPELINE LP/FIN CO				3FE	4,800,000	94.1200	4,517,760	4,800,000	4,800,000					5.875	5.870	FA	117,500	282,000	01/30/2013	08/01/2023
05237*-AD-6	AUSTIN POWDER HOLDINGS COMPANY				2	10,000,000	92.2360	9,223,600	10,000,000	10,000,000					4.600	4.600	MN	76,667	460,000	11/02/2012	05/01/2023
05237*-AF-1	AUSTIN POWDER HOLDINGS COMPANY				2	5,000,000	90.6790	4,533,950	5,000,000	5,000,000					4.750	4.750	MN	39,583	237,500	11/02/2012	05/01/2025
05237*-AG-9	AUSTIN POWDER HOLDINGS COMPANY				2	6,000,000	90.8930	5,453,580	6,000,000	6,000,000					4.600	4.600	MN	36,033	138,000	11/13/2014	05/15/2024
05237*-AH-7	AUSTIN POWDER HOLDINGS COMPANY				2	8,000,000	88.8840	7,110,720	8,000,000	8,000,000					4.640	4.640	FA	142,293	188,693	11/13/2014	02/13/2026
05279#-AC-3	AUTOLIV ASP, INC.				1	23,000,000	106.6770	24,535,710	23,000,000	23,000,000					6.110	6.110	MN	206,891	1,405,300	10/18/2007	11/08/2017
05279#-AG-4	AUTOLIV ASP, INC				1	15,000,000	102.6500	15,397,500	15,000,000	15,000,000					4.090	4.090	AO	115,883	613,500	03/12/2014	04/23/2024
05279#-AH-2	AUTOLIV ASP, INC				1	14,000,000	102.9530	14,413,420	14,000,000	14,000,000					4.240	4.240	AO	112,124	593,600	03/12/2014	04/23/2026
05279#-AJ-8	AUTOLIV ASP, INC				1	11,000,000	104.0320	11,443,520	11,000,000	11,000,000					4.440	4.440	AO	92,253	488,400	03/12/2014	04/23/2029
05329W-AM-4	AUTONATION INC				2FE	6,976,410	101.4380	7,100,695	7,000,000	6,976,490		80			4.500	4.540	AO	87,500		09/16/2015	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
05348E-AQ-2	AVALONBAY COMMUNITIES IN				1FE	9,987,000	99.1400	9,914,080	10,000,000	9,990,682		1,203			2.950	2.960	MS	86,861	295,000	11/28/2012	09/15/2022
05348E-AV-1	AVALONBAY COMMUNITIES				2FE	6,987,540	98.7400	6,911,835	7,000,000	6,988,167		627			3.450	3.470	JD	20,125	132,825	05/06/2015	06/01/2025
053611-AG-4	AVERY DENNISON CORP				2FE	4,994,900	97.4470	4,872,365	5,000,000	4,995,976		459			3.350	3.360	AO	35,361	167,500	04/03/2013	04/15/2023
05366#-AJ-2	AVIATION CAPITAL GROUP				2	13,000,000	106.9040	13,897,520	13,000,000	13,000,000					6.000	6.000	AO	186,333	780,000	03/02/2012	04/05/2018
053773-AY-3	AVIS BUDGET CAR/FINANCE				4FE	2,320,000	98.7500	2,291,000	2,320,000	2,320,000					5.125	5.120	JD	9,908	118,900	05/13/2014	06/01/2022
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		E		2FE	9,970,300	99.4360	9,943,600	10,000,000	9,972,934		2,511			3.800	3.830	AO	88,667	380,000	09/30/2014	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		E		2FE	6,917,400	98.9970	6,929,790	7,000,000	6,917,655		255			3.850	3.990	JD	15,721		12/03/2015	12/15/2025
05531F-AS-2	BB&T CORPORATION				1FE	9,992,200	100.6700	10,067,010	10,000,000	9,993,840		1,634			2.450	2.460	JJ	112,972	147,681	12/16/2014	01/15/2020
05531G-AA-9	BB&T CORPORATION				1FE	8,937,540	104.4660	9,401,940	9,000,000	8,957,804		5,792			3.950	4.030	MS	97,763	355,500	03/15/2012	03/22/2022
05565E-D@-1	BMW US CAPITAL LLC		E		1	8,000,000	106.3060	8,504,480	8,000,000	8,000,000					5.940	5.940	MN	79,200	475,200	10/16/2007	11/01/2017
057224-AZ-0	BAKER HUGHES INC				1FE	25,678,360	98.9150	24,728,875	25,000,000	25,687,447		(6,045)			5.125	4.920	MS	377,257	896,875	06/22/2015	09/15/2040
059165-EF-3	BALTIMORE GAS & ELECTRIC				1FE	4,997,850	101.2190	5,060,955	5,000,000	4,998,373		188			3.350	3.350	JJ	83,750	167,500	06/12/2013	07/01/2023
060077-J*-6	BANGOR HYDRO-ELECTRIC COMPANY				2	5,000,000	105.7010	5,285,050	5,000,000	5,000,000					5.870	5.870	MS	76,636	293,500	08/29/2007	09/27/2017
06051G-EM-7	BANK OF AMERICA CORP				2FE	53,453,017	112.7690	53,903,773	47,800,000	51,940,581		(593,059)			5.700	4.050	JJ	1,188,228	2,659,050	01/28/2015	01/24/2022
06051G-EU-9	BANK OF AMERICA CORP				2FE	18,974,590	98.4320	19,686,500	20,000,000	19,199,510		95,481			3.300	3.940	JJ	311,667	660,000	08/19/2013	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP				2FE	13,969,760	104.3690	14,611,660	14,000,000	13,970,225		471			5.000	5.010	JJ	311,111	700,000	01/15/2014	01/21/2044
06051G-FG-9	BANK OF AMERICA CORP				2FE	9,352,260	103.5450	9,319,086	9,000,000	9,343,447		(5,821)			4.875	4.630	AO	109,688	438,750	06/16/2014	04/01/2044
06051G-FL-8	BANK OF AMERICA CORP				2FE	14,883,500	98.9830	14,847,510	15,000,000	14,886,750		3,220			4.250	4.330	AO	122,188	425,000	09/16/2015	10/22/2026
06051G-FP-9	BANK OF AMERICA CORP				2FE	9,970,500	97.3760	9,737,690	10,000,000	9,971,731		1,231			3.950	3.980	AO	76,806	197,500	04/16/2015	04/21/2025
06406H-BY-4	BANK OF NEW YORK MELLON				1FE	12,297,222	104.8990	12,483,052	11,900,000	12,149,736		(39,872)			3.550	3.140	MS	115,000	422,450	02/13/2012	09/23/2021
06406H-CQ-0	BANK OF NEW YORK MELLON				1FE	9,976,300	104.9000	10,490,020	10,000,000	9,979,363		1,647			3.950	3.970	MN	47,181	395,000	11/13/2013	11/18/2025
06850#-AC-8	BARRIERSAFE SOLUTIONS INTERNATIONAL INC				2	13,000,000	100.2660	13,034,580	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	03/18/2014	04/03/2024
06887#-AB-7	BARRY WEHMILLER COMPANIES INC				2	15,000,000	97.1340	14,570,100	15,000,000	15,000,000					3.680	3.680	AO	134,933	552,000	05/28/2013	10/03/2023
06887#-AC-5	BARRY-WEHMILLER COMPANIES, INC				2Z	15,000,000	93.2440	13,986,600	15,000,000	15,000,000					3.650	3.650	JJ	252,458		04/07/2015	07/15/2027
06887#-AE-1	BARRY-WEHMILLER COMPANIES, INC				2Z	15,000,000	91.4710	13,720,650	15,000,000	15,000,000					3.750	3.750	JJ	259,375		04/07/2015	07/15/2030
07177M-AE-3	BAXALTA INC				2FE	10,049,400	100.3370	10,033,730	10,000,000	10,048,860		(540)			5.250	5.210	JD	11,667	262,500	06/18/2015	06/23/2045
07177M-AK-9	BAXALTA INC				2FE	4,995,700	99.9730	4,998,665	5,000,000	4,995,951		251			3.600	3.610	JD	4,000	90,000	06/18/2015	06/23/2022
071813-AP-4	BAXTER INTERNATIONAL INC				2FE	724,334	124.2930	932,199	750,000	729,067		1,133			7.650	8.030	FA	23,906	57,375	08/30/2000	02/01/2027
07274E-AF-0	BAYER US FINANCE LLC		E		1FE	9,995,000	100.8440	10,084,420	10,000,000	9,995,527		657			3.000	3.000	AO	69,167	300,000	10/01/2014	10/08/2021
072863-AC-7	BAYLOR SCOTT & WHITE HOL				1FE	24,945,360	94.5690	24,020,577	25,400,000	24,947,820		2,460			4.185	4.290	MN	135,827	481,415	12/28/2015	11/15/2045
075887-AQ-2	BECTON DICKINSON				2FE	589,142	124.0220	694,525	560,000	578,734		(954)			6.700	6.310	FA	15,633	37,520	09/18/1998	08/01/2028
075887-AV-1	BECTON DICKINSON				2FE	4,949,200	114.8200	5,741,045	5,000,000	4,953,700		874			6.000	6.070	MN	38,333	300,000	05/11/2009	05/15/2039
075887-BG-3	BECTON DICKINSON AND CO				2FE	12,416,100	100.8910	12,106,932	12,000,000	12,409,946		(6,154)			4.685	4.460	JD	24,987	562,200	02/18/2015	12/15/2044
075887-BM-0	BECTON DICKINSON AND CO				2FE	29,599,705	101.0180	26,769,797	26,500,000	29,559,552		(40,153)			4.875	4.170	MN	165,073	1,291,875	04/24/2015	05/15/2044
079867-AW-7	BELLSOUTH TELECOMMUNICAT				2FE	6,099,240	108.9440	6,536,676	6,000,000	6,066,800		(3,498)			6.375	6.240	JD	31,875	382,500	09/17/2002	06/01/2028
084664-BL-4	BERKSHIRE HATHAWAY FIN				1FE	4,940,100	116.7060	5,835,330	5,000,000	4,945,284		1,022			5.750	5.830	JJ	132,569	287,500	01/06/2010	01/15/2040
084670-BK-3	BERKSHIRE HATHAWAY INC				1FE	9,868,600	100.6920	10,069,290	10,000,000	9,874,511		2,294			4.500	4.580	FA	175,000	450,000	01/29/2013	02/11/2043
090572-AP-3	BIO-RAD LABS				2FE	12,513,320	106.7490	12,809,880	12,000,000	12,330,176		(59,224)			4.875	4.240	JD	26,000	585,000	07/23/2014	12/15/2020
09061G-AF-8	BIOMARIN PHARMACEUTICAL INC C.S.N.				5	7,404,683	133.6250	9,353,750	7,000,000	7,279,238		(57,265)			1.500	0.650	AO	22,167	105,000	10/29/2013	10/15/2020
09064A-AE-1	BIOMED REALTY LP				2FE	12,530,735	108.4470	13,555,888	12,500,000	12,512,876		(3,486)			6.125	6.080	AO	161,632	765,625	06/22/2010	04/15/2020
09064A-AG-6	BIOMED REALTY LP				2FE	4,956,300	99.3890	4,969,480	5,000,000	4,969,461		3,946			4.250	4.350	JJ	97,986	212,500	06/21/2012	07/15/2022
09172#-AB-5	BISSELL INC.				3	400,000	100.1650	400,660	400,000	400,000					5.800	5.800	MN	2,771	23,200	11/04/2004	11/18/2016
092113-AH-2	BLACK HILLS CORP				2FE	6,967,100	102.1110	7,147,819	7,000,000	6,972,780		2,808			4.250	4.300	MN	25,618	297,500	11/14/2013	11/30/2023
09247X-AE-1	BLACKROCK INC				1FE	14,991,950	110.5690	16,585,470	15,000,000	14,995,999		790			5.000	5.000	JD	43,750	750,000	12/18/2009	12/10/2019
097023-AH-8	BOEING CO				1FE	2,021,194	133.3200	2,666,412	2,000,000	2,015,639		(1,254)			7.950	7.820	FA	60,067	159,000	08/20/1992	08/15/2024
097023-BA-2	BOEING CO				1FE	9,151,720	126.0200	11,341,827	9,000,000	9,140,123		(2,972)			5.875	5.740	FA	199,750	528,750	01/12/2011	02/15/2040
099514-A*-2	BORAL LTD. PRIV PLACE		E		2	18,000,000	103.8250	18,688,500	18,000,000	18,000,000					5.520	5.520	MN	143,520	993,600	04/07/2005	05/09/2017
100743-AJ-2	BOSTON GAS COMPANY				1FE	9,976,300	97.2480	9,724,870	10,000,000	9,976,660		360			4.487	4.500	FA	169,509	224,350	06/09/2015	02/15/2042
101388-AA-4	BOTTOMLINE TECHNOLOGIES INC. C.S.B.				4Z	8,791,826	112.5000	9,281,250	8,250,000	8,460,153		(111,172)			1.500	0.110	JD	10,313	123,750	02/11/2013	12/01/2017
103304-BK-6	BOYD GAMING CORP				5FE	5,270,050	102.7500	5,394,375	5,250,000	5,268,319		(1,731)			6.875	6.790	MN	46,120	174,453	10/08/2015	05/15/2023
10468*-AB-0	BRADY CORP/BRADY WORLDWIDE/TRICOR DIRECT				2	3,285,715	100.3670	3,297,773	3,285,715	3,285,715					5.300	5.300	FA	66,271	174,143	01/25/2006	02/14/2016
105340-AM-5	BRANDYWINE OPER PARTNERS				2FE	9,927,300	97.3500	9,735,040	10,000,000	9,946,262		6,350			3.950	4.030	FA	149,222	395,000	12/12/2012	02/15/2023
106777-AB-1	BREITBURN ENER/BREIT FIN				5FE	3,307,500	20.0000	600,000	3,000,000	600,000		(548,459)	2,543,241		8.625	6.870	AO	54,625	258,750	02/20/2013	10/15/2020
110122-AQ-1	BRISTOL-MYERS SQUIBB CO				1FE	8,053,690	125.7710	8,803,991	7,000,000	7,932,757		(21,997)			6.125	5.110	MN	71,458	428,750	10/02/2009	05/01/2038
11120V-AA-1	BRIXMOR OPERATING PART				2FE	23,563,995	97.1580	22,787,508	23,454,000	23,557,105		(6,890)			3.850	3.790	FA	376,241	476,572	04/08/2015	02/01/2025
112463-AA-2	BROOKDALE SENIOR LIVING INC C.S.B.				5	7,419,296	99.5620	5,973,750	6,000,000	6,678,182		(285,305)			2.750	(1.750)	JD	7,333	165,000	07/09/2013	06/15/2018
11271#-AA-3	BROOKFIELD DISTRICT ENERGY FINANCE LLC				2FE	9,000,000	101.0720	9,096,480	9,000,000	9,000,000					3.830	3.830	MN	45,960	344,700	10/29/2014	11/13/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FINANCE LLC				2FE	7,000,000	101.7390	7,121,730	7,000,000	7,000,000					4.020	4.020	MN	37,520	281,400	10/29/2014	11/13/2026
11283#-AA-9	BROOKFIELD POWER NEW YORK FINANCE LP				2FE	10,000,000	105.1330	10,513,300	10,000,000	10,000,000					5.450	5.450	JD	22,708	545,000	11/29/2005	12/18/2017
115637-AP-5	BROWN-FORMAN CORP				1FE	29,651,300	103.4170	31,025,250	30,000,000	29,654,310		3,010			4.500	4.570	JJ	682,500		07/10/2015	07/15/2045
120111-BN-8	BUILDING MATERIALS CORP				3FE	5,100,000	102.0000	5,202,000	5,100,000	5,100,000					6.000	6.000	AO	73,100		09/22/2015	10/15/2025
12189L-AP-6	BURLINGTN NORTH SANTA FE				1FE	14,930,700	105.4670	15,820,170	15,000,000	14,932,417		1,063			5.150	5.180	MS	257,500	772,500	09/05/2013	09/01/2043
12189T-AA-2	BURLINGTN NORTH SANTA FE				1FE	1,950,650	124.8190	2,496,398	2,000,000	1,968,474		1,958			7.000	7.200	JD	6,222	140,000	09/21/1999	12/15/2025
12189T-AJ-3	BURLINGTN NORTH SANTA FE				1FE	6,379,150	122.5220	7,351,344	6,000,000	6,286,467		(14,813)			6.700	6.140	FA	167,500	402,000	03/04/2003	08/01/2028
12189T-AR-5	BURLINGTN NORTH SANTA FE				1FE	12,683,140	138.8500	13,885,080	10,000,000	11,962,321		(82,795)			7.950	5.920	FA	300,333	795,000	01/13/2005	08/15/2030
12189T-AZ-7	BURLINGTN NORTH SANTA FE				1FE	8,516,950	117.2280	11,722,890	10,000,000	8,653,557		23,869			6.150	7.390	MN	102,500	615,000	10/21/2008	05/01/2037
12189T-BC-7	BURLINGTN NORTH SANTA FE				1FE	5,043,500	108.1480	5,407,400	5,000,000	5,018,597		(4,527)			4.700	4.580	AO	58,750	235,000	11/03/2009	10/01/2019
12365*-AB-0	BUTLER MACHINERY COMPANY				2	8,000,000	104.1470	8,331,760	8,000,000	8,000,000					4.750	4.750	JD	13,722	380,000	11/22/2013	12/18/2023
12365*-AC-8	BUTLER MACHINERY COMPANY				2	4,000,000	104.6600	4,186,400	4,000,000	4,000,000					4.900	4.900	JD	7,078	196,000	11/22/2013	12/18/2025
124857-AK-9	CBS CORP				2FE	24,922,450	90.9920	22,748,000	25,000,000	24,923,380		1,062			4.900	4.910	FA	462,778	1,211,389	09/29/2014	08/15/2044
124857-AN-3	CBS CORP				2FE	30,394,370	85.7890	26,573,174	30,975,000	30,397,640		3,270			4.600	4.710	JJ	657,014	607,382	10/26/2015	01/15/2045
124857-AP-8	CBS CORP				2FE	5,073,600	95.3330	4,766,655	5,000,000	5,067,819		(5,781)			3.500	3.320	JJ	80,694	88,958	02/05/2015	01/15/2025
124857-AQ-6	CBS CORP				2FE	9,818,800	97.5130	9,751,390	10,000,000	9,825,284		6,484			4.000	4.210	JJ	190,000		07/07/2015	01/15/2026
1248EP-AW-3	CCO HLDGS LLC/CAP CORP				3FE	1,130,000	104.1250	1,176,613	1,130,000	1,130,000					7.375	7.370	JD	6,945	83,338	11/30/2011	06/01/2020
1248EP-AY-9	CCO HLDGS LLC/CAP CORP				3FE	1,009,000	101.0000	1,010,000	1,000,000	1,008,375		(625)			5.250	5.040	MS	13,271	26,250	08/06/2015	09/30/2022
124900-C#-6	CCL INDUSTRIES INC				2	15,000,000	109.7480	16,462,200	15,000,000	15,000,000					6.620	6.620	MS	262,042	993,000	09/09/2008	09/26/2018
124900-C*-0	CCL INDUSTRIES, INC				2	12,000,000	100.6120	12,073,440	12,000,000	12,000,000					5.570	5.570	MS	211,660	668,400	01/26/2006	03/07/2016
12513G-BA-6	CDW LLC/CDW FINANCE				4FE	5,001,875	104.7500	5,237,500	5,000,000	5,001,629		(156)			5.500	5.490	JD	22,917	275,000	11/25/2014	12/01/2024
12527G-AB-9	CF INDUSTRIES INC				2FE	6,250,000	112.8410	5,642,075	5,000,000	5,737,323		(155,329)			7.125	3.430	MN	59,375	356,250	07/18/2012	05/01/2020
12527G-AD-5	CF INDUSTRIES INC				2FE	19,472,500	85.0270	17,005,460	20,000,000	19,493,227		8,161			4.950	5.120	JD	82,500	990,000	10/31/2014	06/01/2043
12527G-AE-3	CF INDUSTRIES INC				2FE	10,891,800	86.9710	8,697,170	10,000,000	10,874,689		(14,416)			5.375	4.800	MS	158,264	537,500	10/22/2014	03/15/2044
12542R-H#-0	CHS INC.				2	9,200,000	104.3430	9,599,556	9,200,000	9,200,000					6.180	6.180	AO	137,402	568,560	09/14/2007	10/04/2017
12543D-AV-2	CHS/COMMUNITY HEALTH SYS				4FE	5,179,725	94.8750	4,743,750	5,000,000	5,168,124		(11,601)			6.875	5.930	FA	143,229		09/29/2015	02/01/2022
125509-BT-5	CIGNA CORP				2FE	8,530,275	109.6340	8,222,618	7,500,000	8,497,823		(20,439)			5.375	4.490	FA	152,292	403,125	05/14/2014	02/15/2042
125509-BU-2	CIGNA CORP				2FE	9,993,800	98.1260	9,812,650	10,000,000	9,994,083		283			3.250	3.250	AO	68,611	185,069	03/11/2015	04/15/2025
125581-GH-5	CIT GROUP INC				3FE	275,000	104.5000	287,375	275,000	275,000					5.500	5.500	FA	5,714	15,125	02/02/2012	02/15/2019
125581-GL-6	CIT GROUP INC				3FE	1,900,000	103.2500	1,961,750	1,900,000	1,900,000					5.250	5.250	MS	29,371	99,750	03/12/2012	03/15/2018
12572Q-AF-2	CME GROUP INC				1FE	37,248,667	114.4930	42,448,465	37,075,000	37,240,229		(2,832)			5.300	5.260	MS	578,576	1,964,975	10/10/2013	09/15/2043
125896-BM-1	CMS ENERGY CORP				2FE	4,996,300	101.5130	5,075,665	5,000,000	4,996,689		317			3.875	3.880	MS	64,583	193,750	02/24/2014	03/01/2024
126117-AP-5	CNA FINANCIAL CORP				2FE	9,987,758	115.1320	11,513,270	10,000,000	9,993,414		1,150			7.350	7.360	MN	93,917	735,000	11/09/2009	11/15/2019
126117-AS-9	CNA FINANCIAL CORP				2FE	6,999,160	99.5490	6,968,486	7,000,000	6,998,752		98			3.950	3.950	MN	35,331	276,500	02/24/2014	05/15/2024
12626P-AL-7	CRH AMERICA INC		E		2FE	6,996,080	111.6680	7,816,788	7,000,000	6,997,965		305			5.750	5.750	JJ	185,597	402,500	11/30/2010	01/15/2021
12626P-AM-5	CRH AMERICA INC		E		2FE	9,987,700	99.3020	9,930,250	10,000,000	9,987,993		293			3.875	3.890	MN	46,285	193,750	05/12/2015	05/18/2025
126349-AC-3	CSG SYSTEMS INTL INC. S.C.N.				4Z	9,082,455	158.8750	14,139,875	8,900,000	8,928,743		(24,559)			3.000	2.690	MS	89,000	267,000	12/09/2011	03/01/2017
12641L-BU-6	CSX CORP				2FE	6,484,537	121.2790	7,276,770	6,000,000	6,368,743		(18,386)			6.800	6.100	JD	34,000	408,000	03/03/2003	12/01/2028
126458-AB-4	CTR PARTNERSHIP/CARETRST				4FE	4,130,000	100.8750	4,135,875	4,100,000	4,121,211		(5,527)			5.875	5.700	JD	20,073	240,875	05/15/2014	06/01/2021
12646R-AB-1	CST BRANDS INC				3FE	5,055,243	99.0000	4,950,000	5,000,000	5,039,476		(7,257)			5.000	4.820	MN	41,667	181,675	09/15/2015	05/01/2023
126650-BJ-8	CVS HEALTH CORP				2FE	9,016,830	118.3560	10,652,094	9,000,000	9,015,184		(1,033)			6.250	6.220	JD	46,875	562,500	10/20/2009	06/01/2027
126650-BR-0	CVS HEALTH CORP				2FE	7,135,155	116.7680	8,173,795	7,000,000	7,122,396		(2,315)			6.125	5.980	MS	126,243	428,750	10/01/2009	09/15/2039
126650-CD-0	CVS HEALTH CORP				2FE	9,980,600	107.4080	10,740,830	10,000,000	9,980,755		289			5.300	5.310	JD	38,278	530,000	12/02/2013	12/05/2043
126650-CN-8	CVS HEALTH CORP				2FE	15,255,000	105.3430	15,801,465	15,000,000	15,253,827		(1,173)			5.125	5.010	JJ	343,802		09/16/2015	07/20/2045
12680@-AG-5	CABELA'S INCORPORATED				2Z	24,000,000	98.7600	23,702,400	24,000,000	24,000,000					3.820	3.820	JD	71,307		06/09/2015	12/02/2022
12680@-AJ-9	CABELA'S INCORPORATED				2Z	16,000,000	98.3520	15,736,320	16,000,000	16,000,000					4.110	4.110	JD	51,147		06/09/2015	12/03/2025
12681#-AA-5	CABELA'S INC				2	25,282,050	100.5840	25,146,000	25,000,000	25,031,396		(200,971)			5.990	5.130	FA	515,806	1,497,500	10/01/2014	02/27/2016
127055-AH-4	CABOT CORP				2FE	14,091,260	98.1520	13,741,406	14,000,000	14,063,047		(8,455)			3.700	3.620	JJ	238,856	518,000	07/10/2012	07/15/2022
127050-AX-3	CABOT CORP				2FE	2,000,000	111.0990	2,221,998	2,000,000	2,000,000					7.420	7.410	JD	6,596	148,400	12/08/1998	12/11/2018
127097-E@-8	CABOT OIL & GAS CORPORATION				2	23,000,000	83.1330	19,120,590	23,000,000	23,000,000					3.670	3.670	MS	241,506	844,100	08/22/2014	09/18/2024
12811@-AC-6	CALAMOS HOLDINGS, LLC				2	1,096,181	111.9530	1,227,208	1,096,181	1,096,181					6.670	6.670	JJ	34,933	73,115	06/21/2007	07/15/2019
131347-CC-8	CALPINE CORP				3FE	1,875,000	102.5000	1,921,875	1,875,000	1,875,000					5.875	5.870	JJ	50,794	110,156	10/29/2013	01/15/2024
131347-CE-4	CALPINE CORP				4FE	3,812,500	89.7500	3,410,500	3,800,000	3,810,149		(1,482)			5.375	5.300	AO	43,119	251,341	07/09/2014	01/15/2023
131477-AL-5	CALUMET SPECIALTY PROD				4FE	3,299,549	85.0000	2,847,500	3,350,000	3,310,170		4,959			7.625	7.870	JJ	117,785	255,438	11/21/2013	01/15/2022
131477-AN-1	CALUMET SPECIALTY PROD				4FE	4,085,000	87.0000	3,480,000	4,000,000	4,063,620		(13,265)			6.500	5.950	AO	54,889	260,028	06/23/2014	04/15/2021
14040H-AY-1	CAPITAL ONE FINANCIAL CO				2FE	21,141,760	108.3150	21,663,140	20,000,000	20,836,205		(134,231)			4.750	3.890	JJ	438,056	950,000	09/17/2014	07/15/2021
14040H-BD-6	CAPITAL ONE FINANCIAL CO				2FE	6,781,072	99.3880	7,106,299	7,150,000	6,861,672		32,395			3.500	4.130	JD	11,122	250,250	06/06/2013	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
14149Y-AY-4	CARDINAL HEALTH INC				2FE	10,161,300	98.7290	9,872,970	10,000,000	10,122,330		(15,026)			3.200	3.000	MS	94,222	320,000	04/25/2013	03/15/2023
14149Y-BD-9	CARDINAL HEALTH INC				2FE	9,989,800	101.3050	10,130,530	10,000,000	9,988,437		(1,363)			4.900	4.900	MS	144,278	111,611	06/16/2015	09/15/2045
141816-AA-8	CARIB HOLDINGS LLC		E		2	10,636,023	115.9090	12,328,108	10,636,023	10,648,315					8.150	8.150	MN	96,315	866,836	02/25/2004	11/21/2023
144141-CU-0	DUKE ENERGY PROGRESS INC			1	1FE	4,922,400	120.2080	6,010,410	5,000,000	4,938,347		1,850			6.125	6.240	MS	90,174	306,250	09/08/2003	09/15/2033
144141-CY-2	DUKE ENERGY PROGRESS INC				1FE	2,495,525	127.4740	3,186,868	2,500,000	2,495,845		78			6.300	6.310	AO	39,375	157,500	03/10/2008	04/01/2038
144141-DB-1	DUKE ENERGY PROGRESS INC				1FE	5,208,750	96.9510	4,847,575	5,000,000	5,195,925		(4,356)			4.100	3.850	MN	26,194	205,000	12/11/2012	05/15/2042
144141-DC-9	DUKE ENERGY PROGRESS LLC				1FE	4,988,750	100.0760	5,003,830	5,000,000	4,992,368		1,066			2.800	2.820	MN	17,889	140,000	05/15/2012	05/15/2022
149123-BN-0	CATERPILLAR INC				1FE	6,745,580	117.4850	8,223,992	7,000,000	6,775,286		5,177			6.050	6.330	FA	159,989	423,500	01/23/2009	08/15/2036
149123-BS-9	CATERPILLAR INC				1FE	15,274,350	107.9680	16,195,200	15,000,000	15,262,391		(5,230)			5.200	5.070	MN	73,667	780,000	07/25/2013	05/27/2041
149123-BV-2	CATERPILLAR INC				1FE	9,953,300	106.1680	10,616,810	10,000,000	9,972,211		4,479			3.900	3.950	MN	36,833	390,000	05/24/2011	05/27/2021
149123-CB-5	CATERPILLAR INC				1FE	15,771,170	89.5060	16,111,206	18,000,000	15,842,789		40,759			3.803	4.580	FA	258,604	684,540	03/14/2014	08/15/2042
149123-CD-1	CATERPILLAR INC				1FE	17,705,590	96.5710	17,382,798	18,000,000	17,707,323		2,194			4.300	4.400	MN	98,900	494,500	06/26/2015	05/15/2044
149123-CE-9	CATERPILLAR INC				1FE	30,857,100	96.3250	28,416,111	29,500,000	30,846,602		(7,948)			4.750	4.510	MN	179,049	1,401,250	09/05/2014	05/15/2064
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	4,986,700	97.5370	4,876,895	5,000,000	4,990,378		1,236			2.950	2.980	MN	24,583	147,500	10/25/2012	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATI				1FE	39,844,690	93.5300	37,412,360	40,000,000	39,840,340		2,158			4.350	4.370	MN	290,000	1,740,000	01/09/2015	11/01/2042
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	8,979,120	105.8870	9,529,866	9,000,000	8,982,385		1,903			4.200	4.230	FA	157,500	378,000	10/23/2013	08/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO				2FE	20,203,730	98.1410	19,628,300	20,000,000	20,154,984		(18,300)			3.849	3.720	AO	162,513	769,800	12/14/2012	04/15/2023
151020-AL-8	CELGENE CORP				2FE	49,510,920	102.1750	50,065,995	49,000,000	49,499,697		(9,295)			5.250	5.170	FA	971,833	2,572,500	06/16/2014	08/15/2043
151020-AM-6	CELGENE CORP				2FE	10,093,200	94.4580	9,445,870	10,000,000	10,090,442		(1,593)			4.625	4.560	MN	59,097	462,500	05/28/2014	05/15/2044
151020-AP-9	CELGENE CORP				2FE	20,159,050	98.3500	19,670,020	20,000,000	20,142,031		(15,131)			3.625	3.520	MN	92,639	725,000	10/24/2014	05/15/2024
151020-AR-5	CELGENE CORP				2FE	5,485,095	100.9720	5,553,466	5,500,000	5,485,669		574			3.550	3.590	FA	75,388		08/03/2015	08/15/2022
151020-AS-3	CELGENE CORP				2FE	9,917,600	99.5950	9,959,500	10,000,000	9,917,917		317			3.875	3.970	FA	149,618		12/15/2015	08/15/2025
15135#-BM-3	CENTENNIAL ENERGY HOLDINGS INC				2	12,000,000	91.7490	11,009,880	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BQ-4	CENTENNIAL ENERGY HOLDINGS INC				2	12,000,000	91.7490	11,009,880	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BS-0	CENTENNIAL ENERGY HOLDINGS INC				2	7,000,000	90.4940	6,334,580	7,000,000	7,000,000					4.490	4.490	JD	3,492	314,300	06/27/2013	06/27/2023
15189W-AG-5	CENTERPOINT ENERGY RESOU				2FE	4,996,400	104.9620	5,248,120	5,000,000	4,997,913		346			4.500	4.500	JJ	103,750	225,000	01/04/2011	01/15/2021
15189X-AD-0	CENTERPOINT ENER HOUSTON				1FE	11,346,830	131.7060	13,170,610	10,000,000	11,047,573		(34,479)			6.950	5.960	MS	204,639	695,000	01/13/2005	03/15/2033
15189X-AN-8	CENTERPOINT ENER HOUSTON				1FE	9,892,500	103.1640	10,316,410	10,000,000	9,895,206		1,782			4.500	4.560	AO	112,500	450,000	03/12/2014	04/01/2044
153527-AL-0	CENTRAL GARDEN & PET CO				4FE	5,030,000	101.0000	5,050,000	5,000,000	5,029,192		(808)			6.125	6.000	MN	44,236		11/12/2015	11/15/2023
15672J-AA-1	CEQUEL COM HLDG I/CAP CP				5FE	3,547,500	97.7500	3,225,750	3,300,000	3,433,216		(45,201)			6.375	4.760	MS	61,944	269,841	05/13/2013	09/15/2020
15672W-AF-1	CEQUEL COM HLDG I/CAP CP				5FE	1,945,000	90.0000	1,800,000	2,000,000	1,953,459		6,415			5.125	5.580	JD	4,556	102,500	09/04/2014	12/15/2021
15678#-AJ-4	CERNER CORP				1	15,000,000	99.2920	14,893,800	15,000,000	15,000,000					3.580	3.580	JJ	226,733	295,350	11/06/2014	01/29/2025
15724*-AN-3	CF INDUSTRIES, INC				2FE	18,000,000	104.9770	18,895,860	18,000,000	18,000,000					4.930	4.930	MS	239,105	18,000	09/11/2015	09/24/2025
15724*-AP-8	CF INDUSTRIES, INC				2FE	5,000,000	105.5980	5,279,900	5,000,000	5,000,000					5.030	5.030	MS	67,765	5,000	09/11/2015	09/24/2027
161150-AC-4	CHART INDUSTRIES INC S.C.B.				3FE	10,832,921	86.5000	9,515,000	11,000,000	10,957,775		21,244			2.000	2.120	FA	91,667	190,000	05/07/2015	08/01/2018
161175-AL-8	CCO SAFARI II LLC				2FE	10,000,000	99.6510	9,965,100	10,000,000	10,000,000					4.464	4.460	JJ	195,920		07/09/2015	07/23/2022
161175-AM-6	CCO SAFARI II LLC				2FE	25,008,270	99.9020	24,975,675	25,000,000	25,009,270		1,000			4.908	4.900	JJ	538,517		10/06/2015	07/23/2025
161175-AP-9	CCO SAFARI II LLC				2FE	13,466,930	100.1630	13,021,307	13,000,000	13,464,616		(2,314)			6.484	6.210	AO	159,218	48,630	10/30/2015	10/23/2045
166764-AH-3	CHEVRON CORP				1FE	7,000,000	100.5310	7,037,226	7,000,000	7,000,000					3.191	3.190	JD	4,343	223,370	06/17/2013	06/24/2023
16876A-AA-2	CHILDRENS HOSPITAL MEDI, , 4.268000, 5/15/2				1FE	16,439,540	97.8090	16,138,568	16,500,000	16,439,539		(1)			4.268	4.290	MN	89,984	503,091	12/28/2015	05/15/2044
171232-AQ-4	CHUBB CORP				1FE	18,458,442	122.5860	21,391,379	17,450,000	18,339,648		(21,985)			6.000	5.580	MN	145,417	1,047,000	01/08/2010	05/11/2037
172062-AE-1	CINCINNATI FINL CORP				1FE	11,546,464	113.4640	12,707,990	11,200,000	11,483,933		(8,100)			6.125	5.890	MN	114,333	686,000	02/21/2006	11/01/2034
172062-AF-8	CINCINNATI FINL CORP				1FE	11,435,245	122.6850	11,655,123	9,500,000	11,206,675		(97,966)			6.920	4.950	MN	84,001	657,400	07/26/2013	05/15/2028
17275R-AD-4	CISCO SYSTEMS INC				1FE	22,217,360	121.9770	26,834,984	22,000,000	22,189,964		(5,329)			5.900	5.820	FA	490,356	1,298,000	10/02/2009	02/15/2039
17275R-AH-5	CISCO SYSTEMS INC				1FE	9,485,940	108.8050	10,336,551	9,500,000	9,493,250		1,456			4.450	4.460	JJ	194,935	422,750	11/09/2009	01/15/2020
172967-ES-6	CITIGROUP INC				2FE	25,865,555	109.1950	27,844,929	25,500,000	25,623,308		(48,649)			6.125	5.880	MN	199,573	1,561,875	04/21/2010	05/15/2018
172967-FF-3	CITIGROUP INC				2FE	25,593,950	111.4870	27,871,925	25,000,000	25,344,038		(65,900)			5.375	5.020	FA	530,035	1,343,750	10/06/2011	08/09/2020
172967-FT-3	CITIGROUP INC				2FE	5,265,550	107.1060	5,355,325	5,000,000	5,180,326		(26,101)			4.500	3.820	JJ	104,375	225,000	07/27/2012	01/14/2022
172967-GK-1	CITIGROUP INC				2FE	29,618,640	102.2860	29,663,085	29,000,000	29,477,394		(63,067)			4.050	3.760	JJ	492,638	1,174,500	07/02/2014	07/30/2022
172967-HE-4	CITIGROUP INC				2FE	19,451,330	105.0770	19,964,668	19,000,000	19,439,829		(7,935)			4.950	4.790	MN	141,075	940,500	06/16/2014	11/07/2043
172967-HS-3	CITIGROUP INC				2FE	13,063,270	104.0170	13,522,275	13,000,000	13,061,051		(994)			5.300	5.260	MN	105,264	689,000	06/12/2014	05/06/2044
172967-JT-9	CITIGROUP INC				2FE	30,354,550	101.0000	30,300,240	30,000,000	30,348,274		(6,276)			4.400	4.240	JD	77,000	660,000	11/03/2015	06/10/2025
17302X-AJ-5	CITGO PETROLEUM CORP				4FE	4,000,000	96.0000	3,840,000	4,000,000	4,000,000					6.250	6.250	FA	94,444	261,111	07/23/2014	08/15/2022
178566-AC-9	CITY NATIONAL CORP		G		1FE	7,979,040	111.0430	8,883,504	8,000,000	7,988,134		2,047			5.250	5.280	MS	123,667	420,000	09/08/2010	09/15/2020
17858P-AA-9	CITY OF HOPE/THE				1FE	11,963,840	112.4500	13,494,000	12,000,000	11,964,775		501			5.623	5.640	MN	86,219	674,760	09/20/2013	11/15/2043
18055#-AB-8	CLARION LION PROPERTIES FUND HOLDINGS				2	11,000,000	103.9350	11,432,850	11,000,000	11,000,000					5.480	5.470	AO	107,164	602,800	04/01/2005	04/27/2017
18055#-AD-4	CLARION LION FUND HOLDINGS L.P.				2	6,441,660	104.5260	6,271,560	6,000,000	6,254,945		(149,831)			5.320	2.650	FA	113,493	319,200	10/01/2014	08/23/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
18055#-AG-7	CLARION LION PROPERTIES FUND HOLDINGS				2	3,000,000	103.0820	3,092,460	3,000,000	3,000,000					5.730	5.730	JD	11,938	257,850	10/27/2006	12/06/2016
18055#-AH-5	CLARION LION PROPERTIES FUND HOLDINGS				2	2,210,820	108.4670	2,169,340	2,000,000	2,150,638		(48,371)			5.830	3.110	JD	8,097	116,600	10/01/2014	12/06/2018
18055#-AR-3	CLARION LION PROPERTY FUND HOLDINGS LP				2	15,000,000	107.1800	16,077,000	15,000,000	15,000,000					4.800	4.800	JJ	360,000	720,000	12/05/2013	07/01/2024
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC				1FE	10,023,529	109.1720	10,942,888	10,023,529	10,023,529					4.510	4.510	AO	95,435	500,592	08/06/2013	10/15/2023
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC				1FE	6,720,000	111.3780	7,484,602	6,720,000	6,720,000					4.660	4.660	AO	66,110	345,094	08/06/2013	10/15/2025
18469P-2#-6	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1FE	3,000,000	101.9870	3,059,610	3,000,000	3,000,000					3.690	3.690	MJSD	29,213	71,033	03/10/2015	03/26/2020
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1FE	3,000,000	102.9930	3,089,790	3,000,000	3,000,000					4.070	4.070	MJSD	31,543	78,348	03/10/2015	03/28/2022
18469P-A@-9	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND				1	8,800,000	104.6760	9,211,488	8,800,000	8,800,000					3.870	3.870	FA	136,224	377,913	01/17/2013	02/07/2023
18469Q-2#-4	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND				1FE	3,000,000	101.9870	3,059,610	3,000,000	3,000,000					3.690	3.690	MJSD	29,213	71,033	03/10/2015	03/26/2020
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND				1FE	3,000,000	102.9930	3,089,790	3,000,000	3,000,000					4.070	4.070	MJSD	31,543	78,348	03/10/2015	03/28/2022
18586*-AE-4	CLEVELAND BROTHERS HOLDINGS, INC.				2FE	8,000,000	95.4030	7,632,240	8,000,000	8,000,000					4.150	4.150	FA	134,644	83,000	11/06/2014	02/05/2027
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS INC				2FE	10,000,000	96.6480	9,664,800	10,000,000	10,000,000					4.190	4.190	MN	44,228		08/20/2015	11/23/2025
191216-AV-2	COCA-COLA CO/THE				1FE	17,508,456	104.5840	17,570,246	16,800,000	17,224,127		(68,188)			3.300	2.810	MS	184,800	554,400	08/19/2011	09/01/2021
191216-BS-8	COCA-COLA CO/THE				1FE	9,786,600	98.5850	9,858,530	10,000,000	9,787,239		639			2.875	3.120	AO	51,111		12/15/2015	10/27/2025
191219-AU-8	COCA-COLA REFRESH USA				1FE	999,230	126.3260	1,263,269	1,000,000	999,508		34			6.750	6.750	MS	19,875	67,500	03/26/1998	09/15/2023
195869-AL-6	COLONIAL PIPELINE CO				1FE	9,953,100	115.0760	11,507,660	10,000,000	9,958,119		867			6.375	6.410	FA	265,625	637,500	08/15/2007	08/01/2037
195869-AN-2	COLONIAL PIPELINE CO				1FE	4,568,250	89.2320	4,461,600	5,000,000	4,570,147		1,897			4.200	4.760	AO	44,333	105,000	09/21/2015	04/15/2043
196801-A@-3	COLORCON INC				2	13,000,000	98.4390	12,797,070	13,000,000	13,000,000					3.990	3.990	MS	142,643	518,700	06/05/2014	09/22/2024
198280-AE-9	COLUMBIA PIPELINE GROUP				2FE	9,984,700	90.6240	9,062,400	10,000,000	9,985,221		521			4.500	4.510	JD	37,500	236,250	05/19/2015	06/01/2025
199575-AT-8	OHIO POWER COMPANY				2FE	5,205,650	121.7200	6,086,040	5,000,000	5,159,880		(5,082)			6.600	6.290	MS	110,000	330,000	03/26/2003	03/01/2033
20029P-AG-4	COMCAST CABLE COMMUNICAT			1	1FE	3,543,180	109.6450	3,289,353	3,000,000	3,065,077		(45,329)			8.875	7.120	MN	44,375	266,250	02/24/1998	05/01/2017
20030N-AF-8	COMCAST CORP				1FE	6,872,431	116.3770	8,146,404	7,000,000	6,889,147		3,015			5.650	5.780	JD	17,578	395,500	10/01/2009	06/15/2035
20030N-AM-3	COMCAST CORP				1FE	8,393,910	124.4570	9,956,616	8,000,000	8,353,842		(8,067)			6.450	6.070	MS	151,933	516,000	06/09/2010	03/15/2037
20030N-AX-9	COMCAST CORP				1FE	32,343,937	124.1200	41,040,344	33,065,000	32,440,672		2,649			6.400	6.520	MN	270,398	2,116,160	09/23/2013	05/15/2038
20030N-BE-0	COMCAST CORP				1FE	36,775,824	101.7600	36,430,080	35,800,000	36,771,567		(10,511)			4.650	4.470	JJ	767,612	1,181,100	05/14/2015	07/15/2042
20030N-BH-3	COMCAST CORP				1FE	7,932,880	98.2620	7,861,000	8,000,000	7,939,472		2,360			4.250	4.310	JJ	156,778	340,000	01/08/2013	01/15/2033
20030N-BQ-3	COMCAST CORP				1FE	34,392,363	101.2520	34,628,321	34,200,000	34,387,618		(4,745)			4.600	4.560	FA	594,320	340,860	08/03/2015	08/15/2045
202795-HK-9	COMMONWEALTH EDISON CO				1FE	39,362,762	120.6510	47,488,352	39,360,000	39,370,628		(2,919)			5.900	5.880	MS	683,771	2,322,240	10/19/2009	03/15/2036
202795-JD-3	COMMONWEALTH EDISON CO				1FE	14,193,455	105.1850	14,657,572	13,935,000	14,190,883		(2,512)			4.700	4.580	JJ	302,002	527,223	06/08/2015	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CO				1FE	8,175,780	89.9450	8,095,077	9,000,000	8,176,497		717			3.700	4.250	MS	111,000		12/09/2015	03/01/2045
202795-JG-6	COMMONWEALTH EDISON CO				1FE	6,092,970	100.6570	6,039,444	6,000,000	6,092,828		(142)			4.350	4.250	MN	30,450		12/14/2015	11/15/2045
203233-AA-9	EQUITY COMMONWEALTH				2FE	8,317,505	107.4690	9,134,899	8,500,000	8,399,363		17,763			5.875	6.160	MS	147,038	499,375	09/14/2010	09/15/2020
205363-AN-4	COMPUTER SCIENCES CORP				2FE	10,644,740	102.5760	10,257,650	10,000,000	10,481,035		(62,464)			4.450	3.630	MS	131,028	445,000	05/01/2013	09/15/2022
205887-BS-0	CONAGRA FOODS INC				2FE	36,038,055	89.2010	35,234,751	39,500,000	36,155,020		53,540			4.650	5.230	JJ	795,925	1,836,750	06/16/2014	01/25/2043
207597-EE-1	CONNECTICUT LIGHT & PWR				1FE	4,980,050	109.8050	5,490,255	5,000,000	4,992,326		2,147			5.500	5.550	FA	114,583	275,000	02/09/2009	02/01/2019
207597-EH-4	CONNECTICUT LIGHT & PWR				1FE	21,304,830	98.8250	21,741,544	22,000,000	21,311,148		6,318			4.150	4.330	JD	76,083	484,397	06/26/2015	06/01/2045
208251-AE-8	CONOCOPHILLIPS HLDG CO				1FE	1,433,430	114.5390	1,718,087	1,500,000	1,453,490		2,008			6.950	7.310	AO	22,008	104,250	07/13/1999	04/15/2029
20825C-AF-1	CONOCOPHILLIPS				1FE	10,556,800	102.3140	10,231,490	10,000,000	10,433,827		(15,446)			5.900	5.500	AO	124,556	590,000	12/12/2005	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS				1FE	13,236,750	105.3800	12,645,672	12,000,000	13,107,521		(23,760)			6.500	5.750	FA	325,000	780,000	10/02/2009	02/01/2039
20826F-AC-0	CONOCOPHILLIPS COMPANY				1FE	35,392,930	83.1020	29,085,805	35,000,000	35,384,851		(7,866)			4.300	4.230	MN	192,306	1,408,250	05/12/2015	11/15/2044
20826F-AG-1	CONOCOPHILLIPS COMPANY				1FE	10,962,050	90.3680	9,940,513	11,000,000	10,963,732		1,682			3.350	3.390	MN	47,086	181,179	05/13/2015	05/15/2025
209111-EL-3	CONSOLIDATED EDISON CO O				1FE	7,617,610	118.7570	8,313,011	7,000,000	7,536,801		(14,712)			5.850	5.230	MS	120,575	409,500	10/02/2009	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON CO O				1FE	10,274,460	115.1420	12,665,708	11,000,000	10,355,625		14,272			5.700	6.190	JD	52,250	627,000	08/26/2009	12/01/2036
209111-ES-8	CONSOLIDATED EDISON CO O				1FE	9,944,300	121.8330	12,183,390	10,000,000	9,950,037		1,039			6.300	6.340	FA	238,000	630,000	08/23/2007	08/15/2037
209111-FC-2	CONSOLIDATED EDISON CO O				1FE	4,965,200	92.3630	4,618,160	5,000,000	4,966,818		663			3.950	3.990	MS	65,833	197,500	02/25/2013	03/01/2043
209111-FD-0	CONSOLIDATED EDISON CO O				1FE	4,868,950	99.9180	4,995,910	5,000,000	4,872,584		2,164			4.450	4.610	MS	65,514	222,500	03/20/2014	03/15/2044
209111-FF-5	CONSOLIDATED EDISON CO O				1FE	34,281,210	98.3950	32,470,383	33,000,000	34,267,183		(12,708)			4.625	4.410	JD	127,187	1,555,927	12/17/2014	12/01/2054
209115-A*-5	CONSOLIDATED EDISON				1	8,931,041	130.8290	11,684,392	8,931,041	8,932,933					8.710	8.700	JD	669,253	786,567	10/06/2000	06/30/2022
21017#-AA-1	CONSOLIDATED TERMINALS LLC		G		2FE	18,000,000	99.3690	17,886,420	18,000,000	18,000,000					4.820	4.820	JD	45,790	885,600	11/22/2013	12/12/2023
21036P-AP-3	CONSTELLATION BRANDS INC				3FE	5,063,500	101.8750	5,093,750	5,000,000	5,062,972		(528)			4.750	4.590	JD	17,813		11/25/2015	12/01/2025
210518-CR-5	CONSUMERS ENERGY CO				1FE	3,018,390	112.1110	3,363,336	3,000,000	3,006,828		(1,968)			6.125	6.040	MS	54,104	183,750	02/03/2009	03/15/2019
210518-CS-3	CONSUMERS ENERGY CO				1FE	12,566,070	115.1000	13,812,060	12,000,000	12,242,364		(57,638)			6.700	6.060	MS	236,733	804,000	06/25/2009	09/15/2019
210518-CT-1	CONSUMERS ENERGY CO				1FE	1,999,820	99.0030	1,980,064	2,000,000	1,999,847		16			2.850	2.850	MN	7,283	57,000	05/01/2012	05/15/2022
210518-CX-2	CONSUMERS ENERGY CO				1FE	17,949,645	94.7480	17,054,640	18,000,000	17,948,312		(1,222)			4.350	4.360	FA	265,350	581,208	12/28/2015	08/31/2064
212015-AQ-4	CONTINENTAL RESOURCES				2FE	9,719,545	60.2970	5,728,272	9,500,000	9,714,254		(3,633)			4.900	4.750	JD	38,792	465,500	06/16/2014	06/01/2044
212168-AA-6	CONTINENTAL WIND				2FE	16,809,480	104.1310	17,503,880	16,809,480	16,809,480					6.000	6.000	FA	341,793	1,008,569	09/23/2013	02/28/2033
21867*-AA-6	CORE LABORATORIES (US) INTS HLDGS INC				2	6,000,000	88.0120	5,280,720	6,000,000	6,000,000					4.010	4.010	MS	60,818	240,600	09/16/2011	09/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21867*-AB-4	CORE LABORATORIES (US) INTS HLDGS INC				2	2,000,000	83.4520	1,669,040	2,000,000	2,000,000					4.110	4.110	MS	20,778	82,200	09/16/2011	09/30/2023
219350-AH-8	CORNING INC				2FE	996,863	118.5660	1,185,663	1,000,000	997,289		118			6.850	6.880	MS	22,833	68,500	03/01/1999	03/01/2029
219350-AR-6	CORNING INC				2FE	4,832,900	115.4610	5,773,060	5,000,000	4,848,888		2,981			7.250	7.540	FA	136,944	362,500	06/24/2009	08/15/2036
220068-AB-2	CORPORATION SERVICE COMPANY				2	13,000,000	101.4030	13,182,390	13,000,000	13,000,000					4.320	4.320	FA	201,240	561,600	08/07/2013	08/22/2023
22025Y-AP-5	CORRECTIONS CORP OF AMER				3FE	2,045,000	96.5000	1,930,000	2,000,000	2,034,271		(4,050)			4.625	4.340	MN	15,417	92,500	03/25/2013	05/01/2023
221643-AK-5	COTT BEVERAGES INC		G		4FE	3,613,750	103.2500	3,613,750	3,500,000	3,610,459		(3,291)			6.750	5.590	JJ	118,125		11/18/2015	01/01/2020
224044-AN-7	COX COMMUNICATIONS INC				2FE	2,244,680	112.3740	2,809,370	2,500,000	2,322,289		8,040			6.800	7.680	FA	70,833	170,000	09/29/1999	08/01/2028
22576C-F#-3	CRESCENT POINT ENERGY GROUP				2	9,000,000	84.1360	7,572,240	9,000,000	9,000,000					3.750	3.750	JD	6,563	337,500	06/04/2014	06/24/2024
22822R-BB-5	CROWN CASTLE TOWERS LLC				1FE	6,000,000	98.6660	5,919,960	6,000,000	6,000,000					3.222	3.220	MON	8,592	113,033	04/30/2015	05/15/2022
22822R-BD-1	CROWN CASTLE TOWERS LLC				1FE	7,000,000	97.0460	6,793,241	7,000,000	7,000,000					3.663	3.660	MON	11,396	149,573	04/30/2015	05/15/2025
22959#-AA-9	CSOLAR IV SOUTH, LLC				2FE	13,854,374	98.4520	13,640,763	13,855,242	13,854,374					5.371	5.370	MJSD	2,067	744,141	11/08/2013	09/30/2038
231021-AQ-9	CUMMINS INC				1FE	38,604,930	103.2350	38,197,283	37,000,000	38,567,464		(23,478)			4.875	4.590	AO	450,938	1,560,000	09/17/2015	10/01/2043
23157#-AF-6	CURTISS WRIGHT CORPORATION				2	21,000,000	97.7870	20,535,270	21,000,000	21,000,000					3.700	3.700	FA	323,750	777,000	02/07/2013	02/26/2023
23157#-AG-4	CURTISS WRIGHT CORPORATION				2	12,000,000	97.0270	11,643,240	12,000,000	12,000,000					3.850	3.850	FA	192,500	462,000	02/07/2013	02/26/2025
23311V-AF-4	DCP MIDSTREAM OPERATING				3FE	16,937,133	60.7320	9,498,516	15,640,000	16,905,028		(20,647)			5.600	5.050	AO	218,960	875,840	06/13/2014	04/01/2044
23317H-AE-2	DDR CORP				2FE	5,945,640	97.5390	5,852,376	6,000,000	5,946,142		502			4.250	4.360	FA	49,583		10/14/2015	02/01/2026
233331-AJ-6	DTE ENERGY COMPANY			1	2FE	10,065,140	121.5350	12,153,510	10,000,000	10,049,877		(1,594)			6.375	6.320	AO	134,583	637,500	03/28/2003	04/15/2033
233331-AS-6	DTE ENERGY COMPANY				2FE	9,991,400	100.1110	10,011,100	10,000,000	9,992,532		729			3.500	3.510	JD	29,167	350,000	05/06/2014	06/01/2024
233835-AQ-0	DAIMLER FINANCE NA LLC		E		1FE	24,217,256	145.0490	29,009,920	20,000,000	23,364,445		(127,074)			8.500	6.700	JJ	769,722	1,700,000	06/08/2007	01/18/2031
233851-AF-1	DAIMLER FINANCE NA LLC		E		1FE	19,864,250	103.8810	20,776,220	20,000,000	19,915,194		12,859			3.875	3.950	MS	228,194	775,000	09/08/2011	09/15/2021
23386#-AG-7	DAIRY FARMERS OF AMERICA, INC				2	21,000,000	97.4390	20,462,190	21,000,000	21,000,000					3.610	3.610	JD	29,482	758,100	10/12/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AMERICA, INC.				2	12,000,000	95.9740	11,516,880	12,000,000	12,000,000					3.690	3.690	JJ	215,250	221,400	10/28/2014	01/06/2025
23386#-AL-6	DAIRY FARMERS OF AMERICA, INC.				2	2,000,000	94.9220	1,898,440	2,000,000	2,000,000					3.790	3.790	JJ	36,847	37,900	10/28/2014	01/06/2027
235825-AD-8	DANA HOLDING CORP				3FE	3,127,500	100.2500	3,007,500	3,000,000	3,112,066		(15,434)			6.000	5.230	MS	53,000	180,000	01/21/2015	09/15/2023
235851-AR-3	DANAHER CORP				1FE	17,130,440	103.2990	17,560,966	17,000,000	17,128,999		(1,441)			4.375	4.320	MS	218,993		09/22/2015	09/15/2045
23918K-AQ-1	DAVITA HEALTHCARE PARTNE				4FE	4,581,155	100.0000	4,570,000	4,570,000	4,580,782		(373)			5.125	5.070	JJ	107,998		10/08/2015	07/15/2024
242370-AD-6	DEAN FOODS CO				3FE	4,032,655	104.0000	4,108,000	3,950,000	4,029,411		(3,244)			6.500	6.040	MS	75,599		10/13/2015	03/15/2023
244199-BD-6	DEERE & COMPANY				1FE	7,981,520	116.0260	9,282,120	8,000,000	7,984,635		702			5.375	5.390	AO	89,583	430,000	10/13/2009	10/16/2029
244199-BF-1	DEERE & COMPANY				1FE	9,214,700	95.5990	9,559,950	10,000,000	9,222,961		8,261			3.900	4.400	JD	23,833	195,000	06/10/2015	06/09/2042
24617#-AA-9	DELAWARE NORTH COMPANIES, INC - BOSTON				2FE	15,000,000	95.6200	14,343,000	15,000,000	15,000,000					3.820	3.820	MN	87,542	573,000	10/21/2014	11/06/2034
24618#-AD-2	DELAWARE NORTH SERIES 2007-A				2	15,000,000	106.5280	15,979,200	15,000,000	15,000,000					6.080	6.080	JD	27,867	912,000	11/14/2007	12/20/2017
24618#-AG-5	DELAWARE NORTH COMPANIES				2	9,000,000	98.9120	8,902,080	9,000,000	9,000,000					3.930	3.930	JJ	148,358	353,700	03/21/2013	07/31/2023
247158-AD-6	DELOITTE LLP				1	15,000,000	111.8100	16,771,500	15,000,000	15,000,000					6.290	6.290	MS	272,567	943,500	08/26/2009	09/17/2019
247158-AJ-3	DELOITTE LLP				1	10,000,000	104.4830	10,448,300	10,000,000	10,000,000					4.200	4.200	MN	51,333	420,000	09/30/2011	11/17/2021
249908-AA-2	DEPOMED INC C.S.N				4	7,179,230	113.7500	7,962,500	7,000,000	7,134,220		(35,011)			2.500	1.950	MS	58,333	171,111	09/23/2014	09/01/2021
250847-EB-2	DTE ELECTRIC CO				1FE	4,682,587	129.4750	5,935,175	4,584,000	4,669,137		(2,018)			6.625	6.450	JD	25,308	303,690	09/25/2007	06/01/2036
250847-EJ-5	DTE ELECTRIC CO				1FE	2,995,320	98.4050	2,952,177	3,000,000	2,996,806		445			2.650	2.660	JD	3,533	79,500	06/19/2012	06/15/2022
25179M-AL-7	DEVON ENERGY CORPORATION				2FE	7,001,915	75.5820	4,912,882	6,500,000	6,965,738		(9,075)			5.600	5.090	JJ	167,844	364,000	08/17/2011	07/15/2041
25179M-AN-3	DEVON ENERGY CORPORATION				2FE	13,713,425	70.9940	10,649,175	15,000,000	13,755,966		21,167			4.750	5.330	MN	91,042	712,500	11/21/2013	05/15/2042
25179M-AP-8	DEVON ENERGY CORPORATION				2FE	4,876,000	85.0030	4,250,185	5,000,000	4,891,240		14,894			3.250	3.630	MN	20,764	162,500	12/17/2014	05/15/2022
25245B-AA-5	DIAGEO INVESTMENT CORP		E		1FE	8,432,935	98.4880	8,371,506	8,500,000	8,433,009		74			4.250	4.300	MN	50,174	180,625	10/19/2015	05/11/2042
25271C-AN-2	DIAMOND OFFSHORE DRILL				2FE	18,591,350	60.7080	12,141,760	20,000,000	18,594,701		2,664			4.875	5.330	MN	162,500	731,250	11/10/2015	11/01/2043
25389J-AK-2	DIGITAL REALTY TRUST LP				2FE	24,714,740	96.0630	24,015,900	25,000,000	24,794,463		26,145			3.625	3.760	AO	226,563	906,250	01/30/2013	10/01/2022
25389M-AD-1	DIGITALGLOBE INC				4FE	4,005,000	84.0000	3,360,000	4,000,000	4,002,602		(814)			5.250	5.220	FA	87,500	210,000	01/31/2013	02/01/2021
254010-AB-7	DIGNITY HEALTH				1FE	8,354,050	94.2190	7,537,560	8,000,000	8,347,412		(6,638)			4.500	4.220	MN	60,000	360,000	01/07/2015	11/01/2042
254010-AE-1	DIGNITY HEALTH				1FE	15,098,160	102.5880	15,388,200	15,000,000	15,097,416		(244)			5.267	5.220	MN	131,675	825,163	10/08/2014	11/01/2064
25459H-AT-2	DIRECTV HOLDINGS/FING				2FE	5,204,550	108.3000	5,415,035	5,000,000	5,099,951		(21,122)			5.200	4.660	MS	76,556	260,000	07/06/2010	03/15/2020
25459H-AU-9	DIRECTV HOLDINGS/FING				2FE	7,984,114	111.6130	8,929,040	8,000,000	7,991,909		1,678			5.875	5.900	AO	117,500	470,000	04/16/2010	10/01/2019
25459H-AX-3	DIRECTV HOLDINGS/FING				2FE	23,483,699	102.3320	23,270,456	22,740,000	23,424,052		(12,813)			6.000	5.760	FA	515,440	1,364,400	12/20/2010	08/15/2040
25459H-BF-1	DIRECTV HOLDINGS/FING				2FE	7,696,766	100.6320	7,748,687	7,700,000	7,697,558		296			3.800	3.800	MS	86,154	292,600	03/05/2012	03/15/2022
25466A-AB-7	DISCOVER BANK				2FE	4,965,350	113.8580	5,692,915	5,000,000	4,981,416		3,447			7.000	7.090	AO	73,889	350,000	04/14/2010	04/15/2020
25466A-AD-3	DISCOVER BANK				2FE	9,940,400	102.1560	10,215,630	10,000,000	9,951,391		5,266			4.200	4.270	FA	166,833	420,000	12/09/2013	08/08/2023
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	10,274,140	108.8200	10,882,070	10,000,000	10,116,387		(28,660)			5.625	5.260	FA	212,500	562,500	10/20/2009	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	15,169,700	106.3210	15,948,195	15,000,000	15,084,385		(17,070)			5.050	4.900	JD	63,125	757,500	06/30/2010	06/01/2020
25470D-AD-1	DISCOVERY COMMUNICATIONS				2FE	1,528,815	99.4870	1,492,317	1,500,000	1,526,498		(457)			6.350	6.200	JD	7,938	95,250	06/02/2010	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS				2FE	4,843,200	83.7800	4,189,000	5,000,000	4,848,629		2,649			4.950	5.160	MN	31,625	247,500	10/23/2013	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS				2FE	29,142,835	82.3110	24,281,922	29,500,000	29,154,671		5,665			4.875	4.950	AO	359,531	1,438,125	07/11/2014	04/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256677-AD-7	DOLLAR GENERAL CORP				2FE	8,985,960	99.3410	8,940,690	9,000,000	8,985,721		(239)			4.150	4.160	MN	73,663		10/15/2015	11/01/2025
256882-AD-3	DPL INC				3FE	6,343,875	95.0000	5,652,500	5,950,000	6,278,672		(48,612)			7.250	6.060	AO	91,068	431,375	09/19/2014	10/15/2021
257375-AF-2	DOMINION GAS HLDGS LLC				1FE	18,105,535	95.6380	17,214,858	18,000,000	18,103,011		(2,868)			4.800	4.750	MN	144,000	864,000	09/08/2014	11/01/2043
25746U-AN-9	DOMINION RESOURCES INC			1	2FE	7,588,164	115.0820	8,688,751	7,550,000	7,575,326		(1,108)			6.300	6.260	MS	140,053	475,650	01/30/2009	03/15/2033
260003-AC-2	DOVER CORP				1FE	1,800,853	123.1530	2,463,064	2,000,000	1,833,888		7,765			6.650	7.690	JD	11,083	133,000	02/09/2000	06/01/2028
260543-BY-8	DOW CHEMICAL CO/THE				2FE	15,764,440	143.7110	15,808,309	11,000,000	15,391,864		(82,746)			9.400	6.150	MN	132,122	1,034,000	01/05/2011	05/15/2039
260543-CE-1	DOW CHEMICAL CO/THE				2FE	24,025,734	97.4760	23,345,598	23,950,000	24,022,043		(1,643)			5.250	5.220	MN	160,665	1,257,375	11/21/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO/THE				2FE	9,856,417	87.0890	9,174,868	10,535,000	9,881,397		11,546			4.375	4.780	MN	58,894	460,906	05/28/2014	11/15/2042
260543-CH-4	DOW CHEMICAL CO/THE				2FE	21,028,570	95.7310	21,060,952	22,000,000	21,228,145		95,891			3.000	3.570	MN	84,333	660,000	06/26/2014	11/15/2022
260543-CL-5	DOW CHEMICAL CO/THE				2FE	1,638,362	90.3940	1,563,821	1,730,000	1,638,555		193			4.625	4.970	AO	20,003		10/22/2015	10/01/2044
26441Y-AW-7	DUKE REALTY LP				2FE	9,115,855	100.4600	9,041,463	9,000,000	9,082,945		(11,273)			3.875	3.710	AO	73,625	348,750	12/05/2012	10/15/2022
26442C-AB-0	DUKE ENERGY CAROLINAS				1FE	7,938,880	123.3690	8,635,844	7,000,000	7,829,403		(20,035)			6.000	5.090	JJ	193,667	420,000	10/02/2009	01/15/2038
26442E-AD-2	DUKE ENERGY OHIO INC				1FE	4,998,350	104.4080	5,220,445	5,000,000	4,998,462		148			3.800	3.800	MS	63,333	190,000	09/03/2013	09/01/2023
26442R-AB-7	DUKE ENERGY PROGRESS INC				1FE	6,998,600	101.5750	7,110,299	7,000,000	6,998,467		20			4.375	4.370	MS	77,413	306,250	03/03/2014	03/30/2044
267475-AA-9	DYCOM INDUSTRIES INC C.B.				3FE	8,703,535	98.2500	8,449,500	8,600,000	8,698,528		(5,007)			0.750	0.540	MS	18,992		09/11/2015	09/15/2021
26860#-AA-8	EIF PIO PICO LLC				2FE	10,000,000	88.2080	8,820,800	10,000,000	10,000,000					4.170	4.170	JD	1,158	369,508	01/23/2015	12/31/2041
26884T-AE-2	ERAC USA FINANCE LLC				2FE	15,412,710	107.3240	16,098,645	15,000,000	15,396,831		(6,775)			5.625	5.430	MS	248,438	843,750	10/08/2013	03/15/2042
26885B-AA-8	EQT MIDSTREAM PARTNERS L				2FE	9,942,200	82.4390	8,243,960	10,000,000	9,948,762		4,870			4.000	4.070	FA	166,667	400,000	07/29/2014	08/01/2024
270321-AE-2	EARTHLINK HOLDINGS CORP				4FE	4,969,000	101.7500	4,731,375	4,650,000	4,882,414		(60,038)			7.375	5.740	JD	28,578	342,938	07/11/2014	06/01/2020
27430*-AK-9	EAST PENN MANUFACTURING CO. INC				2	16,000,000	109.9590	17,593,440	16,000,000	16,000,000					7.260	7.260	MN	125,840	1,161,600	04/18/2008	05/22/2018
277432-AH-3	EASTMAN CHEMICAL CO				2FE	9,202,292	108.9030	9,801,333	9,000,000	9,101,626		(23,890)			5.500	5.150	MN	63,250	495,000	01/26/2012	11/15/2019
277432-AL-4	EASTMAN CHEMICAL CO				2FE	13,391,840	91.8120	12,853,722	14,000,000	13,413,377		10,173			4.800	5.080	MS	224,000	672,000	10/23/2013	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO				2FE	39,151,054	88.7850	36,046,751	40,600,000	39,176,550		22,082			4.650	4.870	AO	398,557	1,887,900	11/10/2014	10/15/2044
278058-AW-2	EATON CORP				2FE	1,902,886	133.6530	2,673,070	2,000,000	1,916,249		3,156			7.650	8.150	MN	19,550	153,000	01/13/2000	11/15/2029
278062-AC-8	EATON CORP				2FE	4,983,200	96.7640	4,838,210	5,000,000	4,987,369		1,641			2.750	2.790	MN	22,535	137,500	11/14/2012	11/02/2022
278062-AE-4	EATON CORP				2FE	16,606,442	92.2120	15,676,125	17,000,000	16,601,498		(1,697)			4.150	4.290	MN	115,624	415,000	12/28/2015	11/02/2042
27875T-AA-9	ECHO GLOBAL LOGISTICS INC C.S.N.				4	7,186,597	87.5000	6,125,000	7,000,000	7,163,124		(23,473)			2.500	1.930	MN	29,167	85,556	05/05/2015	05/01/2020
278865-AL-4	ECOLAB INC				2FE	10,215,450	106.7760	10,677,690	10,000,000	10,137,529		(20,320)			4.350	4.080	JD	27,792	435,000	12/09/2011	12/08/2021
278865-AM-2	ECOLAB INC				2FE	8,208,529	108.8010	8,192,715	7,530,000	8,163,043		(12,343)			5.500	4.910	JD	26,460	414,150	02/08/2012	12/08/2041
278865-B#-6	ECOLAB INC.				2	10,000,000	102.3570	10,235,700	10,000,000	10,000,000					3.690	3.690	MN	41,000	369,000	10/07/2011	11/21/2018
278865-C*-9	ECOLAB INC.				2	15,000,000	102.7430	15,411,450	15,000,000	15,000,000					4.320	4.320	MN	72,000	648,000	10/07/2011	11/21/2023
27965#-AF-9	EDENS INVESTMENT LTD PARTNERSHIP				2	25,000,000	106.2930	26,573,250	25,000,000	25,000,000					5.300	5.300	MS	441,667	1,325,000	07/08/2010	09/01/2018
283677-AW-2	EL PASO ELECTRIC CO				2FE	13,007,746	118.2540	15,373,033	13,000,000	13,006,229		(203)			6.000	5.990	MN	99,667	780,000	05/12/2005	05/15/2035
28501*-AF-2	ELECTRIC TRANSMISSION TEXAS, LLC				2	15,000,000	105.5640	15,834,600	15,000,000	15,000,000					4.410	4.410	JD	5,513	661,500	06/08/2011	06/28/2021
28501*-AP-0	ELECTRIC TRANSMISSION TEXAS, LLC				2	13,000,000	100.0400	13,005,200	13,000,000	13,000,000					3.480	3.480	JJ	196,040	452,400	07/12/2012	07/25/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS, LLC				2	4,000,000	98.6490	3,945,960	4,000,000	4,000,000					3.600	3.600	MN	16,800	144,000	05/24/2013	11/19/2025
286082-AC-6	ELECTRONICS FOR IMAGING C.S.N.				2	8,382,250	106.5000	8,733,000	8,200,000	8,334,711		(36,547)			0.750	0.290	MS	20,500	60,133	09/10/2014	09/01/2019
29089Q-AB-1	EMERGENT BIOSOLUTIONS INC C.S.N.				4	7,163,141	137.8120	9,646,875	7,000,000	7,058,839		(54,777)			2.875	2.060	JJ	92,799	201,250	01/28/2014	01/15/2021
291011-BB-9	EMERSON ELECTRIC CO				1FE	7,959,760	122.2590	9,780,784	8,000,000	7,962,724		689			6.125	6.160	AO	103,444	490,000	04/14/2009	04/15/2039
292480-AH-3	ENABLE MIDSTREAM PARTNER				2FE	9,994,340	76.4430	7,644,380	10,000,000	9,994,550		398			3.900	3.900	MN	49,833	392,500	05/20/2014	05/15/2024
29250R-AT-3	ENBRIDGE ENERGY PARTNERS				2FE	5,962,820	76.4440	4,319,131	5,650,000	5,952,310		(6,228)			5.500	5.110	MS	91,499	310,750	04/16/2014	09/15/2040
29250R-AW-6	ENBRIDGE ENERGY PARTNERS				2FE	5,120,650	96.3760	4,818,805	5,000,000	5,118,400		(2,250)			5.875	5.550	AO	69,358		10/14/2015	10/15/2025
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC				1	17,880,600	100.3260	17,938,891	17,880,600	17,880,600					3.980	3.980	JD	357,801	616,761	07/25/2014	06/30/2040
292554-AH-5	ENCORE CAPITAL GROUP INC. C.S.N.				4	7,145,090	75.1870	5,263,125	7,000,000	7,109,983		(19,613)			2.875	2.540	MS	59,257	201,250	03/10/2014	03/15/2021
29265A-AS-5	ENERGEN CORP				3FE	1,828,519	91.7500	1,835,000	2,000,000	1,856,753		6,764			7.125	8.060	FA	53,833	142,500	01/10/2001	02/15/2028
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	10,317,810	102.1450	10,214,540	10,000,000	10,057,808		(49,491)			6.125	5.560	FA	231,389	612,500	01/06/2010	02/15/2017
29273R-AF-6	ENERGY TRANSFER PARTNERS				2FE	13,467,360	86.5970	10,391,712	12,000,000	13,359,475		(33,600)			6.625	5.680	AO	167,833	795,000	07/20/2012	10/15/2036
29273R-AH-2	ENERGY TRANSFER PARTNERS				2FE	5,456,190	105.1530	5,257,695	5,000,000	5,156,433		(57,019)			6.700	5.340	JJ	167,500	335,000	01/06/2010	07/01/2018
29273R-AN-9	ENERGY TRANSFER PARTNERS				2FE	11,550,127	93.8840	10,411,802	11,090,000	11,404,129		(54,683)			4.650	4.020	JD	42,974	515,685	03/08/2013	06/01/2021
29273R-AP-4	ENERGY TRANSFER PARTNERS				2FE	37,622,470	78.0300	27,310,640	35,000,000	37,489,281		(46,507)			6.050	5.510	JD	176,458	2,117,500	10/21/2013	06/01/2041
29273R-AS-8	ENERGY TRANSFER PARTNERS				2FE	4,774,550	82.3160	4,115,815	5,000,000	4,814,119		22,079			3.600	4.210	FA	75,000	180,000	02/28/2014	02/01/2023
29273R-AZ-2	ENERGY TRANSFER PARTNERS				2FE	5,355,150	80.2250	4,011,250	5,000,000	5,347,805		(5,472)			5.950	5.450	AO	74,375	297,500	09/16/2014	10/01/2043
29273R-BD-0	ENERGY TRANSFER PARTNERS				2FE	5,115,450	82.1260	4,106,300	5,000,000	5,108,177		(7,273)			4.050	3.760	MS	59,625	102,938	04/08/2015	03/15/2025
29273R-BF-5	ENERGY TRANSFER PARTNERS				2FE	23,883,030	70.6810	16,963,656	24,000,000	23,882,582		(448)			5.150	5.180	MS	363,933	628,300	03/06/2015	03/15/2045
29336U-AC-1	ENLINK MIDSTREAM PARTNER				2FE	29,458,595	69.6490	19,850,108	28,500,000	29,433,037		(15,100)			5.600	5.360	AO	399,000	1,596,000	06/16/2014	04/01/2044
29364B-10-7	ENTERGY UTILITY HOLDING COMPANY				2Z	20,000,000	124.1100	24,822,000	20,000,000	20,000,000					7.500	7.500	MJSD	375,000		08/26/2015	01/01/2036
29364D-AL-4	ENTERGY ARKANSAS INC				1FE	6,998,110	98.3910	6,887,405	7,000,000	6,998,611		82			5.660	5.660	FA	165,083	396,200	01/13/2005	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-AC-7	ENTERPRISE PRODUCTS OPER				2FE	14,603,800	109.8650	16,479,810	15,000,000	14,843,901		43,146			6.500	6.860	JJ	408,958	975,000	02/06/2009	01/31/2019
29379V-AG-8	ENTERPRISE PRODUCTS OPER				2FE	7,181,920	91.3510	6,394,605	7,000,000	7,164,631		(3,110)			6.125	5.930	AO	90,514	428,750	10/02/2009	10/15/2039
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	9,624,683	104.8800	9,701,456	9,250,000	9,498,086		(50,190)			5.200	4.490	MS	160,333	481,000	05/02/2013	09/01/2020
29379V-AQ-6	ENTERPRISE PRODUCTS OPER				2FE	5,220,500	95.0120	4,750,620	5,000,000	5,204,864		(3,507)			6.450	6.120	MS	107,500	322,500	12/16/2010	09/01/2040
29379V-AV-5	ENTERPRISE PRODUCTS OPER				2FE	10,587,500	88.9350	8,893,520	10,000,000	10,567,417		(9,917)			5.700	5.290	FA	215,333	570,000	11/19/2013	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPER				2FE	5,303,950	79.9480	3,997,435	5,000,000	5,285,313		(5,676)			4.850	4.470	FA	91,611	242,500	07/17/2012	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPER				2FE	12,544,840	76.2890	9,917,622	13,000,000	12,559,320		7,582			4.450	4.660	FA	218,544	578,500	02/05/2014	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPER				2FE	16,782,820	80.9630	13,763,710	17,000,000	16,778,214		(2,811)			4.850	4.930	MS	242,769	582,000	11/05/2015	03/15/2044
29379V-BE-2	ENTERPRISE PRODUCTS OPER				2FE	15,046,650	91.4700	13,720,605	15,000,000	15,040,902		(4,305)			3.750	3.710	FA	212,500	470,312	10/07/2014	02/15/2025
29379V-BF-9	ENTERPRISE PRODUCTS OPER				2FE	35,336,180	78.2280	27,379,975	35,000,000	35,330,508		(2,971)			4.950	4.890	AO	365,750	1,737,313	12/11/2014	10/15/2054
29481#-AC-7	ERGON INC				2FE	7,480,800	103.8150	7,766,193	7,480,800	7,480,800					5.500	5.500	FMAN	46,859	411,444	03/04/2008	05/20/2018
29717P-AP-2	ESSEX PORTFOLIO LP				2FE	14,962,050	96.2020	14,430,300	15,000,000	14,964,177		2,127			3.500	3.530	AO	131,250	282,917	03/10/2015	04/01/2025
29736R-AG-5	ESTEE LAUDER CO INC				1FE	14,493,550	100.9050	15,135,870	15,000,000	14,498,004		4,454			4.375	4.580	JD	29,167	348,177	07/10/2015	06/15/2045
298736-AH-2	EURONET WORLDWIDE INC C.S.B.				3FE	8,833,266	118.0620	10,271,438	8,700,000	8,807,920		(22,076)			1.500	1.220	AO	32,625	118,175	11/05/2014	10/01/2044
30215*-AQ-1	EXPLORER PIPELINE COMPANY				2	12,500,000	106.1980	13,274,750	12,500,000	12,500,000					6.150	6.150	AO	158,021	768,750	10/29/2007	10/17/2017
302491-AQ-8	FMC CORP				2FE	10,241,366	107.5050	10,750,510	10,000,000	10,113,870		(25,825)			5.200	4.870	JD	23,111	520,000	07/06/2010	12/15/2019
302491-AR-6	FMC CORP				2FE	3,983,000	98.8130	3,952,520	4,000,000	3,989,194		1,525			3.950	4.000	FA	65,833	158,000	11/17/2011	02/01/2022
30256Y-AA-1	FPL ENERGY MARCUS HOOK L				1FE	29,055,997	105.0000	29,190,656	27,800,625	28,813,838		(243,053)			7.590	5.980	JJ	1,002,282	1,549,581	05/01/2015	07/10/2018
302635-AA-5	FS INVESTMENT CORP				2FE	9,949,800	99.0810	9,908,140	10,000,000	9,963,309		9,410			4.000	4.110	JJ	184,444	401,111	07/07/2014	07/15/2019
303250-B@-2	FAIR ISAAC CORPORATION				2	21,000,000	109.6500	23,026,500	21,000,000	21,000,000					7.180	7.180	MN	226,170	1,507,800	04/04/2008	05/07/2018
30571#-AA-0	FAIRVIEW HEALTH SERVICES				1	15,000,000	101.2700	15,190,500	15,000,000	15,000,000					4.160	4.160	MN	79,733	126,533	07/23/2015	11/15/2043
313747-AT-4	FEDERAL REALTY INVS TRST				1FE	7,189,600	95.5690	7,645,536	8,000,000	7,363,055		72,420			2.750	4.000	JD	18,333	220,000	07/10/2013	06/01/2023
314275-AC-2	MACYS RETAIL HLDGS INC				2FE	5,616,650	101.1960	5,059,805	5,000,000	5,584,855		(14,426)			6.375	5.430	MS	93,854	318,750	09/25/2013	03/15/2037
31428X-BD-7	FEDEX CORP				2FE	14,917,650	85.9310	12,889,740	15,000,000	14,918,077		427			4.500	4.520	FA	281,250	378,750	01/07/2015	02/01/2065
31620M-AK-2	FIDELITY NATIONAL INFORM				2FE	18,922,300	95.4810	19,096,200	20,000,000	19,017,668		59,545			3.500	4.290	AO	147,778	350,000	10/09/2015	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM				2FE	16,023,480	102.7490	16,439,840	16,000,000	16,022,016		(1,464)			5.000	4.970	AO	157,778		10/22/2015	10/15/2025
31620R-AE-5	FIDELITY NATIONAL TITLE C.S.B.				2FE	5,602,927	190.8120	7,869,108	4,124,000	4,853,846		(291,584)			4.250	(2.290)	FA	66,213	175,270	11/19/2013	08/15/2018
316773-CL-2	FIFTH THIRD BANCORP				2FE	4,965,300	101.3420	5,067,125	5,000,000	4,976,918		3,240			3.500	3.580	MS	51,528	175,000	03/02/2012	03/15/2022
316773-CP-3	FIFTH THIRD BANCORP				2FE	6,981,100	102.4350	7,170,450	7,000,000	6,984,794		1,538			4.300	4.330	JJ	137,958	301,000	11/18/2013	01/16/2024
319963-AZ-7	FIRST DATA CORPORATION				4FE	3,196,050	104.4850	3,134,550	3,000,000	3,114,074		(32,451)			8.750	7.320	JJ	121,042	262,500	04/18/2013	01/15/2022
319963-BN-3	FIRST DATA CORPORATION				3FE	5,067,500	100.5000	5,025,000	5,000,000	5,063,826		(3,674)			5.375	5.050	FA	104,514		09/09/2015	08/15/2023
337738-AP-3	FISERV INC				2FE	9,993,300	99.8550	9,985,530	10,000,000	9,993,473		173			3.850	3.850	JD	32,083	202,125	05/19/2015	06/01/2025
341081-EU-7	FLORIDA POWER & LIGHT CO				1FE	2,392,500	115.5110	2,887,788	2,500,000	2,406,914		2,508			5.400	5.710	MS	45,000	135,000	03/05/2009	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO				1FE	9,928,800	120.0930	12,009,310	10,000,000	9,939,803		1,436			5.650	5.690	FA	235,417	565,000	01/11/2006	02/01/2037
341081-FB-8	FLORIDA POWER & LIGHT CO				1FE	8,000,150	124.8260	8,737,820	7,000,000	7,890,321		(19,875)			5.960	5.020	AO	104,300	417,200	10/02/2009	04/01/2039
341081-FG-7	FLORIDA POWER & LIGHT CO				1FE	8,987,400	98.4880	8,863,965	9,000,000	8,988,152		242			4.050	4.050	JD	30,375	364,500	05/10/2012	06/01/2042
341081-FM-4	FLORIDA POWER & LIGHT CO				1FE	9,983,700	100.1820	10,018,220	10,000,000	9,983,643		(57)			3.125	3.140	JD	36,458		11/16/2015	12/01/2025
341099-CB-3	DUKE ENERGY FLORIDA LLC				1FE	6,882,474	114.7410	7,917,177	6,900,000	6,886,055		437			5.900	5.910	MS	135,700	407,100	02/18/2003	03/01/2033
341099-CR-8	DUKE ENERGY FLORIDA LLC				1FE	9,692,300	93.5610	9,356,160	10,000,000	9,709,114		5,913			3.850	4.020	MN	49,194	385,000	01/15/2013	11/15/2042
34487#-AB-3	FOOTBALL CLUB TERM NOTES 2029 TRUST				1FE	7,000,000	100.3260	7,022,820	7,000,000	7,000,000					3.720	3.720	OCT	62,207	291,000	09/24/2014	10/20/2024
34487#-AC-1	FOOTBALL CLUB TERM NOTES 2029 TRUST				1FE	5,000,000	99.7200	4,986,000	5,000,000	5,000,000					3.820	3.820	OCT	45,628	185,694	09/24/2014	10/20/2026
345370-CQ-1	FORD MOTOR COMPANY				2FE	33,978,685	94.2630	32,520,770	34,500,000	33,990,278		4,102			4.750	4.840	JJ	755,646	1,163,750	11/23/2015	01/15/2043
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	39,345,900	111.5130	39,029,760	35,000,000	37,881,931		(449,433)			5.875	4.200	FA	851,059	2,056,250	01/30/2013	08/02/2021
354613-AJ-0	FRANKLIN RESOURCES INC				1FE	5,985,000	97.6240	5,857,494	6,000,000	5,989,299		1,411			2.800	2.820	MS	49,467	168,000	09/19/2012	09/15/2022
35687M-AZ-0	FREESCALE SEMICONDUCTOR				2FE	2,017,500	104.7500	2,095,000	2,000,000	2,011,875		(2,698)			6.000	5.820	MN	15,333	130,000	11/06/2013	01/15/2022
35906A-AP-3	FRONTIER COMMUNICATIONS				3FE	5,034,555	84.7500	4,237,500	5,000,000	5,029,487		(4,265)			6.250	6.110	MS	92,014	310,764	01/28/2015	09/15/2021
359694-D#-0	H. B. FULLER COMPANY				2	2,000,000	108.5910	2,171,820	2,000,000	2,000,000					5.610	5.610	JD	4,675	112,200	11/13/2009	12/16/2019
359694-D*-4	H. B. FULLER COMPANY				2	2,000,000	102.3620	2,047,240	2,000,000	2,000,000					5.130	5.130	JD	4,275	102,600	11/13/2009	12/16/2016
359694-D@-2	H. B. FULLER COMPANY				2	3,000,000	102.8020	3,084,060	3,000,000	3,000,000					5.130	5.130	FA	54,293	153,900	11/13/2009	02/24/2017
359694-E*-3	H. B. FULLER COMPANY				2	2,000,000	108.7230	2,174,460	2,000,000	2,000,000					5.610	5.610	FA	39,582	112,200	11/13/2009	02/24/2020
359694-E@-1	H. B. FULLER COMPANY				2	8,000,000	101.3720	8,109,760	8,000,000	8,000,000					4.120	4.120	MS	106,204	329,600	02/15/2012	03/05/2022
36159R-AE-3	GEO GROUP INC/THE				3FE	4,030,000	102.5000	4,100,000	4,000,000	4,013,176		(3,803)			6.625	6.500	FA	100,111	265,000	02/04/2011	02/15/2021
362320-BA-0	GTE CORP				2FE	3,216,450	118.3330	4,141,673	3,500,000	3,305,833		9,240			6.940	7.640	AO	51,279	242,900	12/22/1999	04/15/2028
36246M-AT-6	GTP ACQUISITION PARTNERS				1FE	8,000,000	96.9740	7,757,920	8,000,000	8,000,000					2.350	2.350	MON	8,356	102,356	05/20/2015	06/15/2020
36803R-AA-1	GATOR POWER II HOLDINGS LLC				2FE	20,000,000	97.5210	19,504,200	20,000,000	20,000,000					4.080	4.080	MN	219,867		08/14/2015	11/01/2020
369604-BD-4	GENERAL ELECTRIC CO				1FE	3,990,600	99.5800	3,983,228	4,000,000	3,993,270		881			2.700	2.720	AO	24,600	108,000	10/01/2012	10/09/2022
369604-BF-9	GENERAL ELECTRIC CO				1FE	17,226,120	97.6780	16,605,379	17,000,000	17,212,454		(4,386)			4.125	4.040	AO	159,729	701,250	01/18/2013	10/09/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
369622-SM-8	GENERAL ELEC CAP CORP				1FE	9,722,677	112.7620	9,686,256	8,590,000	9,513,435		(164,788)			5.300	3.010	FA	177,049	522,960	09/17/2014	02/11/2021
36962G-3P-7	GENERAL ELEC CAP CORP				1FE	8,688,518	122.3560	9,459,350	7,731,000	8,653,168		(24,120)			5.875	4.950	JJ	210,697	546,037	06/13/2014	01/14/2038
36962G-4D-3	GENERAL ELEC CAP CORP				1FE	10,557,100	113.2840	11,328,400	10,000,000	10,241,187		(59,537)			6.000	5.250	FA	240,000	600,000	12/18/2009	08/07/2019
36962G-4Y-7	GENERAL ELEC CAP CORP				1FE	5,217,850	109.8370	5,491,880	5,000,000	5,126,344		(22,285)			4.625	4.060	JJ	111,771	231,250	08/03/2011	01/07/2021
36962G-6S-8	GENERAL ELEC CAP CORP				1FE	4,596,000	101.5010	5,075,060	5,000,000	4,687,637		37,618			3.100	4.130	JJ	74,056	155,000	06/24/2013	01/09/2023
36962G-7K-4	GENERAL ELEC CAP CORP				1FE	25,005,250	103.3820	25,845,675	25,000,000	25,004,624		(540)			3.450	3.440	MN	110,208	862,500	09/18/2014	05/15/2024
36962G-XZ-2	GENERAL ELEC CAP CORP			1	1FE	21,770,663	130.6600	25,149,552	19,248,000	21,312,206		(76,365)			6.750	5.710	MS	382,554	1,379,878	02/04/2011	03/15/2032
37045V-AJ-9	GENERAL MOTORS CO				2FE	9,759,700	93.7720	9,377,280	10,000,000	9,759,849		149			5.200	5.360	AO	130,000		11/10/2015	04/01/2045
37045X-AS-5	GENERAL MOTORS FINL CO				2FE	19,654,800	94.8750	18,975,140	20,000,000	19,669,325		14,525			4.000	4.220	JJ	368,889	406,667	07/08/2015	01/15/2025
37045X-BD-7	GENERAL MOTORS FINL CO				2FE	9,992,800	100.2700	10,027,050	10,000,000	9,992,658		(143)			3.700	3.710	MN	38,028		11/19/2015	11/24/2020
37244D-AC-3	GENON ENERGY INC				4FE	3,525,750	80.7830	2,908,188	3,600,000	3,531,462		5,712			9.500	10.280	AO	72,200	171,000	09/15/2015	10/15/2018
372546-AU-5	GEORGE WASHINGTON UNIVER				1FE	14,978,600	108.4410	16,266,270	15,000,000	14,978,679		79			4.868	4.870	MS	365,100		06/26/2015	09/15/2045
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	16,072,330	110.3050	16,545,870	15,000,000	15,654,988		(124,654)			5.400	4.320	MN	135,000	810,000	11/13/2012	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	19,999,400	101.1550	20,231,180	20,000,000	19,999,684		8			3.734	3.730	JJ	344,358	746,800	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC				2FE	13,494,735	98.8100	13,339,418	13,500,000	13,494,300		(48)			3.600	3.600	MS	162,000	398,250	11/03/2014	03/01/2025
373334-JN-2	GEORGIA POWER COMPANY				1FE	7,815,830	113.6390	7,954,786	7,000,000	7,727,824		(16,111)			5.950	5.170	FA	173,542	416,500	10/02/2009	02/01/2039
373334-JW-2	GEORGIA POWER COMPANY				1FE	25,539,350	92.3600	23,090,150	25,000,000	25,507,613		(10,778)			4.300	4.170	MS	316,528	1,075,000	01/14/2013	03/15/2042
375558-AP-8	GILEAD SCIENCES INC S.C.B. (D)				1FE	8,164,169	146.8120	24,574,688	5,500,000	5,705,486		(690,029)			1.625	(10.610)	MN	14,896	89,375	03/11/2013	05/01/2016
375558-AQ-6	GILEAD SCIENCES INC				1FE	9,914,200	108.1930	10,819,390	10,000,000	9,949,499		8,218			4.500	4.600	AO	112,500	450,000	03/23/2011	04/01/2021
375558-AS-2	GILEAD SCIENCES INC				1FE	22,738,060	113.9310	22,786,240	20,000,000	22,602,099		(55,094)			5.650	4.740	JD	94,167	1,130,000	01/30/2014	12/01/2041
375558-AU-7	GILEAD SCIENCES INC				1FE	5,986,200	108.0110	6,480,708	6,000,000	5,990,836		1,298			4.400	4.420	JD	22,000	264,000	12/06/2011	12/01/2021
375558-AX-1	GILEAD SCIENCES INC				1FE	17,136,620	100.3930	16,564,977	16,500,000	17,130,518		(6,102)			4.800	4.550	AO	198,000	396,000	06/15/2015	04/01/2044
375558-BA-0	GILEAD SCIENCES INC				1FE	54,485,255	97.8160	52,331,774	53,500,000	54,479,666		(5,044)			4.500	4.380	FA	1,003,125	1,698,625	06/10/2015	02/01/2045
375558-BG-7	GILEAD SCIENCES INC				1FE	7,973,200	101.6830	8,134,664	8,000,000	7,972,942		(258)			4.600	4.620	MS	109,378		09/09/2015	09/01/2035
37636#-AK-6	GIVAUDAN UNITED STATES INC SENIOR NOTES				2	25,000,000	96.6000	24,150,000	25,000,000	25,000,000					3.300	3.300	FA	332,292	825,000	11/06/2012	02/06/2023
377372-AE-7	GLAXOSMITHKLINE CAP INC		E		1FE	40,483,876	127.7000	51,463,463	40,300,000	40,425,602		(11,417)			6.375	6.310	MN	328,277	2,569,125	10/02/2009	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAP INC		E		1FE	24,954,395	100.9390	25,234,900	25,000,000	24,956,919		2,673			4.200	4.210	MS	300,417	840,000	12/28/2015	03/18/2043
381131-AA-9	GOLDEN NUGGET ESCROW INC				5FE	3,750,000	100.5000	3,768,750	3,750,000	3,750,000					8.500	8.500	JD	26,563	318,750	11/05/2013	12/01/2021
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	29,823,360	109.8540	32,956,290	30,000,000	29,913,804		16,508			5.375	5.440	MS	474,792	1,612,500	01/28/2011	03/15/2020
38141E-C3-1	GOLDMAN SACHS GROUP INC				1FE	20,222,800	99.4200	19,884,040	20,000,000	20,222,199		(848)			4.800	4.720	JJ	461,333	480,000	08/04/2015	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC				2FE	24,117,750	116.8930	28,054,464	24,000,000	24,152,160		(5,832)			6.750	6.670	AO	405,000	1,620,000	09/24/2013	10/01/2037
38141G-FG-4	GOLDMAN SACHS GROUP INC				1FE	19,824,750	107.6970	21,539,540	20,000,000	19,965,768		12,568			5.950	5.990	JJ	538,806	1,190,000	09/13/2011	01/18/2018
38141G-FM-1	GOLDMAN SACHS GROUP INC				1FE	4,859,600	108.5910	5,429,580	5,000,000	4,956,012		17,340			6.150	6.570	AO	76,875	307,500	05/08/2009	04/01/2018
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	46,815,660	113.7220	46,626,061	41,000,000	45,505,844		(642,348)			5.750	3.700	JJ	1,028,132	2,185,000	01/29/2015	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	24,065,550	101.1350	25,283,875	25,000,000	24,260,182		88,274			3.625	4.100	JJ	400,260	906,250	11/15/2013	01/22/2023
38141G-VR-2	GOLDMAN SACHS GROUP INC				2FE	14,895,000	99.2350	14,885,355	15,000,000	14,895,830		830			4.250	4.330	AO	123,958		10/16/2015	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC				1FE	19,929,700	99.3370	19,867,540	20,000,000	19,928,590		(1,110)			4.750	4.770	AO	184,722		10/19/2015	10/21/2045
38143Y-AC-7	GOLDMAN SACHS GROUP INC				2FE	10,153,450	113.0450	11,304,530	10,000,000	10,123,899		(3,196)			6.450	6.330	MN	107,500	645,000	01/11/2011	05/01/2036
38148L-AA-4	GOLDMAN SACHS GROUP INC				1FE	14,963,250	99.2400	14,886,090	15,000,000	14,966,298		3,048			2.600	2.650	AO	73,667	195,000	07/28/2015	04/23/2020
382550-BE-0	GOODYEAR TIRE & RUBBER				3FE	5,025,000	102.5000	5,125,000	5,000,000	5,024,302		(698)			5.125	5.000	MN	39,861		11/09/2015	11/15/2023
384802-AB-0	WW GRAINGER INC				1FE	45,479,040	104.7010	47,115,630	45,000,000	45,474,783		(4,257)			4.600	4.530	JD	92,000	1,058,000	08/03/2015	06/15/2045
387328-A#-4	GRANITE CONSTRUCTION INC. SERIES 2007-A				3	16,000,000	103.1290	16,500,640	16,000,000	16,000,000					6.110	6.110	JD	51,596	977,600	11/13/2007	12/12/2019
39121J-A*-1	GREAT RIVER ENERGY				1	13,395,349	109.5770	14,678,222	13,395,349	13,395,349					5.810	5.810	JJ	389,135	778,270	08/13/2009	07/01/2021
39121J-B*-0	GREAT RIVER ENERGY				1	12,000,000	101.5060	12,180,720	12,000,000	12,000,000					3.760	3.760	FA	188,000	297,040	11/05/2014	10/01/2028
393222-AD-6	GREEN PLAINS RENEWABLE ENERGY				4	10,087,489	126.8750	12,053,125	9,500,000	9,654,394		(204,494)			3.250	1.050	AO	77,188	308,750	12/09/2013	10/01/2018
39839#-AC-5	GRIFFITH LABORATORIES INT'L				2	2,400,000	106.6670	2,560,008	2,400,000	2,400,000					5.550	5.550	JD	4,070	533,200	11/23/2005	12/20/2020
39839#-AF-8	GRIFFITH LABORATORIES INTERNATIONAL INC				2	7,500,000	106.8210	8,011,575	7,500,000	7,500,000					5.470	5.470	JAJO	86,608	410,250	09/27/2013	01/15/2029
39839#-AG-6	GRIFFITH LABORATORIES INTERNATIONAL, INC				2	5,000,000	98.1380	4,906,900	5,000,000	5,000,000					4.300	4.300	FMAN	28,069	215,000	10/03/2014	11/14/2029
402740-AD-6	GULFSTREAM NATURAL GAS				2FE	5,053,400	94.9180	4,745,940	5,000,000	5,052,349		(1,051)			4.600	4.460	MS	61,972		10/14/2015	09/15/2025
402740-AE-4	GULFSTREAM NATURAL GAS				2FE	15,882,920	93.0160	14,882,624	16,000,000	15,881,760		(1,160)			5.950	6.000	AO	256,511		11/03/2015	10/15/2045
404119-BN-8	HCA INC				3FE	5,036,438	99.7500	4,987,500	5,000,000	5,034,877		(1,560)			5.000	4.890	MS	73,611	18,750	09/29/2015	03/15/2024
404201-AE-7	HSBC BANK USA NA				1FE	19,551,170	109.1740	21,562,023	19,750,000	19,632,322		21,654			4.875	5.010	FA	339,659	962,813	01/27/2012	08/24/2020
405217-A*-1	HAIN CELESTIAL GROUP, INC., THE				2	18,317,900	101.2560	18,226,080	18,000,000	18,067,977		(200,374)			5.980	4.790	MN	176,410	1,076,400	10/01/2014	05/02/2016
406216-BA-8	HALLIBURTON CO				1FE	4,976,850	90.7960	4,539,805	5,000,000	4,977,025		175			4.500	4.530	MN	28,750	112,500	06/09/2015	11/15/2041
406216-BE-0	HALLIBURTON CO				1FE	43,372,720	93.8780	41,306,628	44,000,000	43,391,489		8,333			4.750	4.840	FA	870,833	1,900,000	11/05/2015	08/01/2043
406216-BJ-9	HALLIBURTON CO				1FE	9,997,400	98.2360	9,823,610	10,000,000	9,996,843		(557)			4.850	4.850	MN	64,667		11/05/2015	11/15/2035
41242*-AS-1	HARDWOOD FUNDING, LLC				1FE	9,000,000	98.3570	8,852,130	9,000,000	9,000,000					3.380	3.380	JD	20,280	303,355	05/07/2013	06/07/2023

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
41242*-AT-9	HARDWOOD FUNDING, LLC				1FE	2,000,000	97.7190	1,954,380	2,000,000	2,000,000					3.530	3.530	JD	4,707	70,404	05/07/2013	06/07/2025
412822-AE-8	HARLEY-DAVIDSON INC				1FE	19,937,400	98.0380	19,607,680	20,000,000	19,937,006		(394)			4.625	4.640	JJ	393,125		12/28/2015	07/28/2045
413875-AR-6	HARRIS CORPORATION				2FE	21,561,130	98.4920	21,175,974	21,500,000	21,557,095		(4,035)			3.832	3.790	AO	146,468	411,940	05/01/2015	04/27/2025
413875-AT-2	HARRIS CORPORATION				2FE	7,149,687	97.9160	7,102,877	7,254,000	7,149,634		(53)			5.054	5.140	AO	65,176		11/24/2015	04/27/2045
416515-BA-1	HARTFORD FINL SVCS GRP				2FE	5,082,760	123.5870	6,179,370	5,000,000	5,076,723		(1,291)			6.625	6.490	MS	83,733	331,250	11/08/2010	03/30/2040
416518-AB-4	HARTFORD FINL SVCS GRP				2FE	4,972,800	109.8210	5,491,070	5,000,000	4,981,014		2,441			5.125	5.190	AO	54,097	256,250	04/02/2012	04/15/2022
41781#-AA-3	HARVEY STONE, LLC				2FE	20,000,000	73.6660	14,733,200	20,000,000	20,000,000					4.910	4.910	AO	346,428		06/08/2015	04/15/2026
421924-BK-6	HEALTHSOUTH CORP				4FE	5,137,813	95.3750	4,768,750	5,000,000	5,116,322		(19,645)			5.750	5.190	MN	47,917	287,500	01/21/2015	11/01/2024
42251#-AF-1	HEB GROCERY COMPANY				1	3,000,000	104.7480	3,142,440	3,000,000	3,000,000					5.820	5.820	JD	14,550	174,600	04/10/2006	06/01/2017
42251#-AG-9	HEB GROCERY COMPANY				1	6,000,000	115.9740	6,958,440	6,000,000	6,000,000					6.120	6.120	JD	30,600	367,200	04/10/2006	06/01/2022
42280#-AE-9	THE HEICO COMPANIES L.L.C.& HEICO HLDGS				2	3,500,000	111.7930	3,912,755	3,500,000	3,500,000					6.500	6.500	JD	6,319	341,250	12/08/2010	12/21/2022
423074-AV-5	KRAFT HEINZ FOODS CO				2FE	8,301,070	104.4900	8,359,264	8,000,000	8,300,360		(710)			5.200	4.950	JJ	206,844		09/16/2015	07/15/2045
423074-AX-1	KRAFT HEINZ FOODS CO				2FE	17,119,540	100.9310	17,158,270	17,000,000	17,117,099		(2,441)			3.950	3.860	JJ	333,885		09/16/2015	07/15/2025
423074-AZ-6	KRAFT HEINZ FOODS CO				2FE	8,979,570	99.7410	8,976,726	9,000,000	8,981,470		1,900			2.800	2.840	JJ	125,300		06/23/2015	07/02/2020
427866-AU-2	HERSHEY COMPANY				1FE	13,459,905	101.1660	13,657,437	13,500,000	13,460,792		887			3.200	3.230	FA	156,000		08/18/2015	08/21/2025
42809H-AD-9	HESS CORP				2FE	40,020,310	84.2910	30,345,048	36,000,000	39,786,776		(76,952)			5.600	4.860	FA	761,600	2,016,000	11/22/2013	02/15/2041
428236-BV-4	HP INC				2FE	15,813,750	99.6210	14,943,270	15,000,000	15,653,702		(96,920)			4.650	3.810	JD	42,625	697,500	07/02/2014	12/09/2021
42824C-AP-4	HP ENTERPRISE CO				2FE	24,805,350	98.0610	24,515,350	25,000,000	24,806,888		1,538			4.900	4.990	AO	279,028		10/08/2015	10/15/2025
428302-AA-1	HEXION INC				5FE	2,115,750	77.7500	1,632,750	2,100,000	2,107,429		(3,028)			6.625	6.450	AO	29,371	139,125	01/16/2013	04/15/2020
432891-AD-1	HILTON WORLDWIDE FIN LLC				4FE	2,904,870	103.6250	2,875,594	2,775,000	2,896,156		(8,714)			5.625	3.500	AO	32,953		11/06/2015	10/15/2021
437076-AS-1	HOME DEPOT INC				1FE	18,503,695	121.8830	18,892,005	15,500,000	18,225,459		(78,511)			5.875	4.540	JD	37,943	910,625	11/30/2012	12/16/2036
437076-AU-6	HOME DEPOT INC				1FE	17,992,560	116.5290	19,809,964	17,000,000	17,947,114		(19,829)			5.400	5.000	MS	270,300	918,000	09/11/2013	09/15/2040
437076-BD-3	HOME DEPOT INC				1FE	16,323,500	110.1280	16,519,260	15,000,000	16,285,285		(23,840)			4.875	4.330	FA	276,250	731,250	05/28/2014	02/15/2044
437076-BF-8	HOME DEPOT INC				1FE	32,181,630	103.3550	32,557,014	31,500,000	32,163,883		(11,732)			4.400	4.270	MS	408,100	1,386,000	09/09/2014	03/15/2045
437076-BH-4	HOME DEPOT INC				1FE	34,432,650	102.2290	35,780,185	35,000,000	34,434,050		1,400			4.250	4.340	AO	371,875	491,701	06/09/2015	04/01/2046
437076-BK-7	HOME DEPOT INC				1FE	9,985,700	102.1860	10,218,630	10,000,000	9,985,718		18			3.350	3.360	MS	98,639		09/08/2015	09/15/2025
44106M-AT-9	HOSPITALITY PROPERTIES T				2FE	9,384,100	96.0090	9,120,893	9,500,000	9,395,061		8,934			4.500	4.640	MS	125,875	431,063	09/09/2014	03/15/2025
44416*-AA-4	HUDSON TRANSMISSION MISSION PARTNERS				2FE	14,234,116	96.6280	13,753,766	14,233,727	14,234,116					4.410	4.410	FMAN	54,053	681,705	11/28/2012	05/23/2033
444454-AA-0	HUGHES SATELLITE SYSTEMS				4FE	1,937,031	106.0000	2,040,500	1,925,000	1,932,805		(1,135)			7.625	7.530	JD	6,524	146,781	10/17/2011	06/15/2021
444454-AB-8	HUGHES SATELLITE SYSTEMS				3FE	1,330,425	107.7500	1,415,835	1,314,000	1,322,040		(2,036)			6.500	6.290	JD	3,796	85,410	05/18/2011	06/15/2019
44569*-BP-5	HUNT OIL COMPANY		E		2	10,000,000	76.9760	7,697,600	10,000,000	10,000,000					3.930	3.930	MN	53,492	393,000	10/30/2014	11/12/2024
44569*-BQ-3	HUNT OIL COMPANY		E		2	7,000,000	73.8340	5,168,380	7,000,000	7,000,000					4.080	4.080	MN	38,873	285,600	10/30/2014	11/12/2026
446150-AG-9	HUNTINGTON BANCSHARES				2FE	10,094,180	116.4460	11,644,640	10,000,000	10,054,241		(8,992)			7.000	6.860	JD	31,111	700,000	12/16/2010	12/15/2020
446413-AH-9	HUNTINGTON INGALLS INDUS				3FE	5,040,000	101.5000	5,075,000	5,000,000	5,039,276		(724)			5.000	4.870	MN	30,556		11/06/2015	11/15/2025
44701Q-AZ-5	HUNTSMAN INTERNATIONAL L				4FE	3,500,000	91.2500	3,193,750	3,500,000	3,500,000					4.875	4.870	MN	21,802	170,625	11/02/2012	11/15/2020
447462-AB-8	HURON CONSULTING GROUP INC C.S.N.				3	10,703,507	98.9370	9,992,688	10,100,000	10,578,138		(118,967)			1.250	(0.010)	AO	31,563	133,614	03/04/2015	10/01/2019
44929@-AF-1	ICRE REIT HOLDINGS				1	7,000,000	106.2890	7,440,230	7,000,000	7,000,000					4.380	4.380	MN	30,660	306,600	12/10/2013	11/25/2026
44929@-AG-9	ICRE REIT HOLDINGS				1	20,000,000	105.0350	21,007,000	20,000,000	20,000,000					4.260	4.260	JJ	423,633	852,000	08/28/2013	01/02/2023
44929@-AH-7	ICRE REIT HOLDING				1Z	7,000,000	99.2230	6,945,610	7,000,000	7,000,000					3.310	3.310	JD	10,298		10/22/2015	12/15/2022
44930#-AE-9	ICL FINANCE INC		E		2	23,000,000	106.9080	24,588,840	23,000,000	23,000,000					5.160	5.160	JJ	547,247	1,186,800	11/05/2013	01/15/2024
45031#-AC-8	ITC HOLDINGS CORP				2	3,000,000	106.0260	3,180,780	3,000,000	3,000,000					6.230	6.230	MS	52,436	186,900	08/15/2007	09/20/2017
452308-AQ-2	ILLINOIS TOOL WORKS INC				1FE	11,710,710	108.4920	11,934,153	11,000,000	11,703,360		(7,350)			4.875	4.450	MS	157,896	268,125	06/30/2015	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC				1FE	27,798,290	94.8070	29,390,263	31,000,000	27,873,221		42,403			3.900	4.550	MS	403,000	799,500	07/10/2015	09/01/2042
45326T-AA-6	INCITEC PIVOT FIN LLC		E		2FE	7,946,640	108.4300	8,674,416	8,000,000	7,974,723		5,437			6.000	6.090	JD	28,000	480,000	12/03/2009	12/10/2019
454889-AP-1	INDIANA MICHIGAN POWER				2FE	6,489,535	98.5880	6,408,259	6,500,000	6,491,915		958			3.200	3.210	MS	61,244	208,000	03/13/2013	03/15/2023
45685E-AJ-5	VOYA FINANCIAL INC				2FE	21,988,125	113.5330	24,409,789	21,500,000	21,973,233		(7,579)			5.700	5.540	JJ	565,092	1,225,500	11/04/2013	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO				2FE	12,953,370	108.9800	13,622,563	12,500,000	12,939,450		(6,802)			5.750	5.490	JD	31,944	718,750	09/19/2013	06/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO				2FE	6,987,050	102.9850	7,208,957	7,000,000	6,989,288		1,182			4.250	4.270	JD	13,222	297,500	06/17/2013	06/15/2023
458118-AB-2	INTEGRATED DEVICE TECH. C.S.N.				4Z	9,880,092	102.9370	9,779,063	9,500,000	9,871,695		(8,397)			0.875	0.290	MN	13,161		11/03/2015	11/15/2022
458140-AF-7	INTEL CORP. CV.JR.NT.				1FE	13,330,342	166.3120	19,791,188	11,900,000	12,679,570		(216,997)			3.250	1.270	FA	161,146	386,750	11/19/2013	08/01/2039
458140-AM-2	INTEL CORP				1FE	9,957,300	98.9320	9,893,290	10,000,000	9,969,059		3,975			2.700	2.740	JD	12,000	270,000	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP				1FE	35,611,950	103.4350	36,202,425	35,000,000	35,610,445		(1,505)			3.700	3.470	JJ	546,778		12/15/2015	07/29/2025
458140-AT-7	INTEL CORP				1FE	35,439,790	105.6960	36,993,670	35,000,000	35,435,586		(4,204)			4.900	4.810	JJ	724,111		08/03/2015	07/29/2045
45840J-AC-1	INTERACTIVE DATA CORP				5FE	1,500,000	101.0000	1,515,000	1,500,000	1,500,000					5.875	5.870	AO	18,604	88,125	04/17/2014	04/15/2019
459200-AR-2	IBM CORP				1FE	19,550,375	122.6860	21,470,208	17,500,000	19,082,002		(99,187)			6.220	5.160	FA	453,542	1,088,500	04/28/2011	08/01/2027
459506-B#-7	INTERNATIONAL FLAVORS & FRAGRANCES INC				2	11,525,100	111.5670	11,156,700	10,000,000	11,163,645		(289,811)			6.350	3.030	MS	165,806	635,000	10/01/2014	09/27/2019
459506-B*-1	INTERNATIONAL FLAVORS & FRAGRANCES INC				2	9,000,000	101.9560	9,176,040	9,000,000	9,000,000					6.140	6.140	JJ	259,415	552,600	06/22/2006	07/12/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
459506-B@-9	INTERNATIONAL FLAVORS & FRAGRANCES INC				2	22,500,000	106.2520	23,906,700	22,500,000	22,500,000					6.250	6.250	MS	367,188	1,406,250	09/18/2007	09/27/2017
459745-GC-3	INTL LEASE FINANCE CORP				2FE	4,999,800	109.6250	5,481,250	5,000,000	4,999,304		1			7.125	7.120	MS	118,750	356,250	08/11/2010	09/01/2018
459745-GQ-2	INTL LEASE FINANCE CORP				3FE	5,018,750	102.5000	5,125,000	5,000,000	5,012,901		(2,163)			4.625	4.560	AO	48,819	231,250	03/07/2013	04/15/2021
460146-CF-8	INTERNATIONAL PAPER CO				2FE	16,887,150	113.9800	16,527,202	14,500,000	16,747,606		(41,642)			7.300	6.060	MN	135,253	1,058,500	09/13/2013	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO				2FE	29,213,860	90.9720	26,836,799	29,500,000	29,220,134		4,427			4.800	4.860	JD	62,933	1,416,000	09/29/2014	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO				2FE	4,874,600	95.1380	4,756,920	5,000,000	4,874,556		(44)			5.150	5.310	MN	32,903	120,882	11/05/2015	05/15/2046
460690-BH-2	INTERPUBLIC GROUP COS				2FE	11,746,237	100.1450	11,631,853	11,615,000	11,705,198		(12,877)			4.000	3.850	MS	136,799	464,600	08/08/2012	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS				2FE	19,732,286	96.2190	19,152,531	19,905,000	19,777,867		15,103			3.750	3.850	FA	281,988	746,438	04/23/2013	02/15/2023
460690-BL-3	INTERPUBLIC GROUP COS				2FE	15,037,650	99.0760	14,861,445	15,000,000	15,038,784		385			4.200	4.160	AO	133,000	420,000	10/22/2015	04/15/2024
461070-AG-9	INTERSTATE POWER & LIGHT				1FE	10,077,055	125.7400	12,574,050	10,000,000	10,069,558		(1,327)			6.250	6.190	JJ	288,194	625,000	07/09/2009	07/15/2039
46121Y-A#-9	INTREPID POTASH INC				2FE	7,500,000	97.8270	7,337,025	7,500,000	7,500,000					4.280	4.280	AO	66,875	321,000	08/15/2012	04/16/2025
46121Y-A@-1	INTREPID POTASH INC				2FE	23,579,800	98.2280	23,083,580	23,500,000	23,575,135		(4,665)			4.130	4.070	AO	202,198	846,650	05/28/2015	04/14/2023
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF				4	50,118,959	8,000.5800	48,348,000	600,000	50,118,959									531,466	12/16/2015	
464337-AJ-3	ISIS PHARMACEUTICALS INC. C.S.N.				5	9,959,301	112.5000	11,250,000	10,000,000	9,965,564		5,618			1.000	1.060	MN	12,778	99,444	11/14/2014	11/15/2021
46625H-HQ-6	JPMORGAN CHASE & CO				1FE	17,222,450	108.4320	18,433,542	17,000,000	17,112,697		(23,799)			4.950	4.770	MS	224,400	841,500	12/13/2010	03/25/2020
46625H-HU-7	JPMORGAN CHASE & CO				1FE	29,330,600	106.0840	31,825,320	30,000,000	29,622,767		68,396			4.250	4.540	AO	269,167	1,275,000	10/19/2011	10/15/2020
46625H-JC-5	JPMORGAN CHASE & CO				1FE	30,166,800	106.4230	31,926,990	30,000,000	30,103,605		(16,254)			4.350	4.270	FA	493,000	1,305,000	10/27/2011	08/15/2021
46625H-JD-3	JPMORGAN CHASE & CO				1FE	4,973,350	107.8600	5,393,030	5,000,000	4,982,299		2,461			4.500	4.560	JJ	98,125	225,000	01/13/2012	01/24/2022
46625H-JE-1	JPMORGAN CHASE & CO				1FE	22,385,090	100.5770	22,126,984	22,000,000	22,287,940		(38,388)			3.250	3.030	MS	194,639	715,000	05/07/2013	09/23/2022
46625H-JH-4	JPMORGAN CHASE & CO				1FE	23,834,750	99.6730	24,918,375	25,000,000	24,068,505		112,840			3.200	3.800	JJ	346,667	800,000	11/18/2013	01/25/2023
46625H-JU-5	JPMORGAN CHASE & CO				1FE	9,454,500	106.6170	9,595,611	9,000,000	9,442,961		(7,701)			4.850	4.530	FA	181,875	436,500	06/16/2014	02/01/2044
46625H-JX-9	JPMORGAN CHASE & CO				1FE	14,940,300	101.4810	15,222,285	15,000,000	14,946,972		5,276			3.625	3.670	MN	72,500	543,750	09/19/2014	05/13/2024
46625H-JY-7	JPMORGAN CHASE & CO				2FE	9,947,500	99.4740	9,947,440	10,000,000	9,952,815		4,430			3.875	3.930	MS	119,479	387,500	09/03/2014	09/10/2024
46625H-KC-3	JPMORGAN CHASE & CO				1FE	19,955,600	97.2800	19,456,020	20,000,000	19,958,941		3,341			3.125	3.150	JJ	274,306	312,500	01/15/2015	01/23/2025
46625H-LW-8	JPMORGAN CHASE & CO				1FE	50,042,350	100.4450	50,222,800	50,000,000	50,039,363		(2,987)			2.750	2.730	JD	30,556	687,500	07/30/2015	06/23/2020
46625H-MN-7	JPMORGAN CHASE & CO				1FE	10,241,500	103.0520	10,305,220	10,000,000	10,240,800		(700)			3.900	3.590	JJ	173,333		12/15/2015	07/15/2025
466488-AP-4	HUBER (J.M.) CORPORATION				3	5,000,000	100.0150	5,000,750	5,000,000	5,000,000					5.750	5.750	FA	119,792	287,500	11/22/2005	02/01/2018
47032@-AF-8	JAMES CAMPBELL COMPANY LLC				2	7,000,000	101.6220	7,113,540	7,000,000	7,000,000					4.330	4.330	JD	842	468,963	03/14/2014	09/30/2024
47032@-AH-4	JAMES CAMPBELL COMPANY LLC				2	6,000,000	102.6820	6,160,920	6,000,000	6,000,000					4.580	4.580	JD	763	346,553	03/14/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL COMPANY LLC				2	2,000,000	102.8030	2,056,060	2,000,000	2,000,000					4.630	4.630	JD	257	116,779	03/14/2014	09/30/2027
471109-AM-0	JARDEN CORP. C.S.N.				4FE	9,009,331	122.6870	11,041,875	9,000,000	9,007,717		(896)			1.125	1.110	MS	29,813	101,250	03/12/2014	03/15/2034
471109-AN-8	JARDEN CORP				3FE	500,000	102.2500	511,250	500,000	500,000					5.000	5.000	MN	4,236		10/21/2015	11/15/2023
472319-AE-2	JEFFERIES GROUP LLC				2FE	6,369,690	105.6850	7,397,992	7,000,000	6,501,329		25,746			6.450	7.340	JD	28,846	451,500	10/23/2009	06/08/2027
472319-AL-6	JEFFERIES GROUP LLC				2FE	9,933,050	99.2120	9,921,240	10,000,000	9,947,417		5,991			5.125	5.210	JJ	229,201	512,500	06/28/2013	01/20/2023
478165-AF-0	JOHNSON (S.C.) & SON INC				1FE	3,768,300	114.3700	4,574,816	4,000,000	3,817,242		5,747			5.750	6.180	FA	86,889	230,000	05/14/2004	02/15/2033
478165-AH-6	JOHNSON (S.C.) & SON INC				1FE	20,483,850	104.1590	20,831,980	20,000,000	20,481,403		(2,447)			4.750	4.600	AO	197,917		10/30/2015	10/15/2046
478373-AE-3	JOHNSON CONTROLS INC				2FE	28,254,973	81.2240	22,824,113	28,100,000	28,255,080		(792)			4.950	4.910	JJ	691,611	1,464,361	07/02/2014	07/02/2064
481165-AH-1	JOY GLOBAL INC				2FE	7,318,368	71.0960	5,193,607	7,305,000	7,317,367		(286)			6.625	6.600	MN	61,839	483,956	02/17/2011	11/15/2036
48121@-AB-7	JRD HOLDINGS LLC				2FE	27,000,000	102.1330	27,575,910	27,000,000	27,000,000					4.650	4.650	AO	212,738	1,255,500	03/26/2012	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC				2FE	7,000,000	100.5270	7,036,890	7,000,000	7,000,000					4.130	4.130	MS	75,487	289,100	03/19/2014	03/27/2024
48123V-AC-6	J2 GLOBAL INC C.S.N.				4FE	9,603,208	131.0620	12,450,938	9,500,000	9,584,308		(14,177)			3.250	3.060	JD	13,722	308,750	08/25/2014	06/15/2029
482480-AE-0	KLA-TENCOR CORP				2FE	32,273,570	100.6150	31,693,851	31,500,000	32,223,671		(49,463)			4.650	4.320	MN	244,125	1,444,406	04/16/2015	11/01/2024
48248N-AA-8	KKR GROUP FINANCE CO				1FE	20,064,700	115.1640	23,032,880	20,000,000	20,033,043		(6,282)			6.375	6.330	MS	325,833	1,275,000	09/24/2010	09/29/2020
482539-AA-1	KLX INC				3FE	5,035,438	95.0000	4,750,000	5,000,000	5,029,835		(5,222)			5.875	5.730	JD	24,479	288,038	11/25/2014	12/01/2022
482688-AL-8	KPMG LLP				1	15,000,000	97.2970	14,594,550	15,000,000	15,000,000					3.860	3.860	JD	1,608	266,983	05/07/2015	07/15/2030
48305Q-AB-9	KAISER FOUNDATION HOSPIT				1FE	26,118,022	101.7220	25,888,351	25,450,000	26,088,580		(10,090)			4.875	4.700	AO	310,172	1,083,469	06/16/2015	04/01/2042
483548-AD-5	KAMAN CORP C.S.N.				3	15,293,584	128.1250	16,015,625	12,500,000	13,726,665		(698,907)			3.250	(2.130)	MN	51,910	406,250	04/04/2014	11/15/2017
485134-BH-2	KANSAS CITY POWER & LT				2FE	4,969,900	120.8570	6,042,880	5,000,000	4,974,299		641			6.050	6.090	MN	38,653	302,500	11/14/2005	11/15/2035
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT COMPANY				1FE	7,000,000	102.7710	7,193,970	7,000,000	7,000,000					3.570	3.570	JD	8,330	249,900	03/22/2013	04/16/2023
491386-C*-7	KENTUCKY POWER CO. SERIES A SENIOR NOTE				2	11,000,000	118.8340	13,071,740	11,000,000	11,000,000					7.250	7.250	JD	28,799	797,500	05/28/2009	06/18/2021
491386-D*-6	KENTUCKY POWER COMPANY				2	13,000,000	101.4180	13,184,340	13,000,000	13,000,000					4.180	4.180	MS	137,359	543,400	06/12/2014	09/30/2026
491674-BG-1	KENTUCKY UTILITIES CO				1FE	3,956,600	111.8810	4,475,268	4,000,000	3,959,622		778			5.125	5.190	MN	34,167	205,000	11/08/2010	11/01/2040
49239@-AA-6	KERR-MCGEE/GUNNISON				2	3,916,062	102.0030	3,994,501	3,916,062	3,916,062					6.720	6.720	JJ	110,381	263,159	11/26/2003	01/30/2020
49326E-ED-1	KEYCORP				2FE	6,993,490	109.2940	7,650,629	7,000,000	6,995,629		621			5.100	5.110	MS	96,192	357,000	03/21/2011	03/24/2021
49337W-AJ-9	KEYSPAN CORP				2FE	5,091,470	108.9880	5,449,405	5,000,000	5,073,460		(2,184)			5.803	5.670	AO	72,538	290,150	08/30/2005	04/01/2035
49427R-AJ-1	KILROY REALTY LP				2FE	15,487,700	99.0830	14,862,465	15,000,000	15,364,388		(46,926)			3.800	3.390	JJ	262,833	570,000	04/12/2013	01/15/2023
49427R-AK-8	KILROY REALTY LP				2FE	12,854,660	97.9960	12,739,519	13,000,000	12,864,200		7,218			4.250	4.350	FA	208,722	566,313	07/30/2014	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49446R-AN-9	KIMCO REALTY CORP				2FE	4,965,950	99.0580	4,952,945	5,000,000	4,966,629		679			3.400	3.500	MN	34,000		10/07/2015	11/01/2022
494550-AQ-9	KINDER MORGAN ENER PART			1	2FE	5,199,351	91.6170	4,580,860	5,000,000	5,170,019		(4,823)			7.300	6.960	FA	137,889	365,000	12/17/2002	08/15/2033
494550-AT-3	KINDER MORGAN ENER PART				2FE	27,764,840	80.4400	23,870,837	29,675,000	28,032,803		41,768			5.800	6.290	MS	506,783	1,721,150	06/26/2013	03/15/2035
494550-AY-2	KINDER MORGAN ENER PART				2FE	6,030,180	102.5290	6,151,782	6,000,000	6,010,295		(4,775)			5.950	5.840	FA	134,867	357,000	10/22/2009	02/15/2018
494550-BD-7	KINDER MORGAN ENER PART				2FE	7,183,400	82.3350	5,763,485	7,000,000	7,166,638		(3,013)			6.500	6.300	MS	151,667	455,000	10/05/2009	09/01/2039
49456B-AF-8	KINDER MORGAN INC/DELAWA				2FE	4,575,000	86.4000	4,320,035	5,000,000	4,581,649		6,649			4.300	5.440	JD	17,917	107,500	10/16/2015	06/01/2025
49456B-AH-4	KINDER MORGAN INC/DELAWA				2FE	4,983,102	78.0630	3,903,150	5,000,000	4,983,197		306			5.550	5.570	JD	23,125	281,354	12/03/2014	06/01/2045
494580-AF-0	KINDRED HEALTHCARE INC				4FE	5,000,000	92.0000	4,600,000	5,000,000	5,000,000					8.750	8.750	JJ	201,736	251,563	12/11/2014	01/15/2023
497266-B*-6	KIRBY CORPORATION				2	26,000,000	95.2630	24,768,380	26,000,000	26,000,000					3.290	3.290	FA	294,638	855,400	11/14/2012	02/27/2023
49803#-AA-0	KITE REALTY GROUP L.P.				2FE	8,000,000	98.6700	7,893,600	8,000,000	8,000,000					4.230	4.230	MS	104,340		07/09/2015	09/10/2023
49803#-AB-8	KITE REALTY GROUP L.P.				2FE	7,000,000	99.3380	6,953,660	7,000,000	7,000,000					4.470	4.470	MS	96,478		07/09/2015	09/10/2025
50075N-AC-8	MONDELEZ INTERNATIONAL				2FE	9,777,430	115.8020	11,580,200	10,000,000	9,812,795		6,288			6.500	6.680	MN	108,333	650,000	12/03/2009	11/01/2031
50075N-AW-4	MONDELEZ INTERNATIONAL				2FE	8,639,240	121.8470	9,443,150	7,750,000	8,554,768		(15,848)			6.875	6.030	JJ	229,405	532,813	02/22/2010	01/26/2039
50076Q-AE-6	KRAFT FOODS GROUP INC				2FE	35,606,390	100.6890	35,241,185	35,000,000	35,590,530		(10,887)			5.000	4.880	JD	131,250	1,550,000	06/19/2015	06/04/2042
501044-BM-2	KROGER CO/THE				2FE	2,545,275	112.2600	2,806,500	2,500,000	2,510,926		(3,278)			6.800	6.630	JD	7,556	170,000	02/23/1999	12/15/2018
501044-CK-5	KROGER CO/THE				2FE	5,554,100	123.5550	6,177,770	5,000,000	5,508,617		(10,601)			6.900	6.060	AO	72,833	345,000	04/11/2011	04/15/2038
501044-CR-0	KROGER CO/THE				2FE	17,817,560	102.2990	18,413,982	18,000,000	17,824,806		3,074			5.000	5.060	AO	190,000	900,000	07/29/2013	04/15/2042
501044-CT-6	KROGER CO/THE				2FE	42,617,297	104.7610	44,314,241	42,300,000	42,612,065		(7,278)			5.150	5.090	FA	907,688	2,178,450	04/25/2014	08/01/2043
501044-CX-7	KROGER CO/THE				2FE	10,158,700	101.5200	10,152,020	10,000,000	10,129,194		(23,810)			3.300	3.010	JJ	152,167	330,000	09/25/2014	01/15/2021
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	20,745,145	105.8860	21,706,733	20,500,000	20,611,773		(26,729)			5.200	5.030	AO	225,044	1,066,000	07/01/2010	10/15/2019
502413-BA-4	L-3 COMMUNICATIONS CORP				2FE	10,744,300	103.0440	10,304,420	10,000,000	10,554,510		(102,051)			4.950	3.690	FA	187,000	495,000	02/07/2014	02/15/2021
502413-BD-8	L-3 COMMUNICATIONS CORP				2FE	969,970	94.9900	974,605	1,026,000	971,451		1,481			3.950	4.720	MN	3,715	20,264	09/16/2015	05/28/2024
50540R-AG-7	LABORATORY CORP. C.S.N. LYON		@		2FE	7,708,866	165.6250	13,581,250	8,200,000	7,360,446		137,917			0.000	(0.740)	N/A		31,727	10/22/2009	09/11/2021
50540R-AS-1	LABORATORY CORP OF AMER				2FE	35,022,780	91.3650	31,977,960	35,000,000	35,021,155		(1,625)			4.700	4.690	FA	685,417	827,069	02/06/2015	02/01/2045
512807-AJ-7	LAM RESEARCH CORP. C.S.D.				2FE	15,896,580	130.1250	18,868,125	14,500,000	14,696,339		(545,704)			0.500	(3.170)	MN	9,264	72,500	03/21/2014	05/15/2016
526057-BE-3	LENNAR CORP 144A				3FE	4,923,462	220.1250	10,566,000	4,800,000	4,800,000		(30,466)			2.750	2.080	JD	5,867	132,000	11/29/2011	12/15/2020
526057-BT-0	LENNAR CORP				3FE	2,700,000	101.6870	2,745,563	2,700,000	2,700,000					4.500	4.500	JD	5,400	121,500	02/05/2014	06/15/2019
527288-BE-3	LEUCADIA NATIONAL CORP				2FE	17,755,380	97.6180	17,571,312	18,000,000	17,796,491		20,076			5.500	5.680	AO	200,750	990,000	10/15/2013	10/18/2023
527288-BF-0	LEUCADIA NATIONAL CORP				2FE	9,878,100	81.6060	8,160,690	10,000,000	9,879,813		1,439			6.625	6.720	AO	125,139	662,500	10/21/2013	10/23/2043
53079E-AG-9	LIBERTY MUTUAL GROUP INC				2FE	17,333,687	118.0090	23,637,343	20,030,000	17,583,169		54,226			6.500	7.720	MS	383,352	1,301,950	08/06/2010	03/15/2035
53079E-BF-0	LIBERTY MUTUAL GROUP INC				2FE	24,480,155	92.6030	22,687,833	24,500,000	24,480,805		301			4.850	4.850	FA	495,104	1,211,355	10/16/2014	08/01/2044
53117C-AR-3	LIBERTY PROPERTY LP				2FE	9,964,400	96.4870	9,648,750	10,000,000	9,966,310		1,910			3.750	3.790	AO	93,750	194,792	03/17/2015	04/01/2025
531229-AB-8	LIBERTY MEDIA CORP C.S.N.				3	7,246,381	97.9370	6,855,625	7,000,000	7,194,337		(23,963)			1.375	1.000	AO	20,319	96,250	10/29/2013	10/15/2023
53154*-AB-9	LIBERTY UTILITIES FINANCE GP1				2FE	14,000,000	105.0260	14,703,640	14,000,000	14,000,000					4.490	4.490	JJ	263,663	628,600	05/24/2012	08/01/2022
53154*-AE-3	LIBERTY UTILITIES FINANCE GP1				2	15,000,000	100.7310	15,109,650	15,000,000	15,000,000					3.860	3.860	JJ	242,858	579,000	05/08/2013	07/31/2023
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	16,320,800	110.8550	16,628,310	15,000,000	15,779,402		(166,512)			6.000	4.610	MS	300,000	900,000	03/06/2013	03/01/2020
532457-AM-0	ELI LILLY & CO				1FE	2,029,061	129.3850	2,666,798	2,061,126	2,036,638		1,744			7.125	7.300	JD	12,238	146,855	12/14/1999	06/01/2025
532457-BA-5	ELI LILLY & CO				1FE	5,494,185	119.3190	5,369,355	4,500,000	5,398,085		(26,093)			5.550	4.120	MS	73,538	249,750	02/02/2012	03/15/2037
532457-BC-1	ELI LILLY & CO				1FE	4,950,950	123.8080	6,190,445	5,000,000	4,955,525		954			5.950	6.020	MN	38,014	297,500	03/03/2009	11/15/2037
532457-BG-2	ELI LILLY & CO				1FE	39,862,560	106.7440	41,630,394	39,000,000	39,848,729		(15,421)			4.650	4.510	JD	80,600	1,813,500	06/16/2014	06/15/2044
53359#-AA-0	LINCOLN ELECTRIC HOLDING COMPANY				1	15,000,000	94.4870	14,173,050	15,000,000	15,000,000					3.150	3.150	FA	171,938		02/20/2015	08/20/2025
534187-AR-0	LINCOLN NATIONAL CORP				2FE	22,876,792	114.6770	26,375,871	23,000,000	22,893,827		2,437			6.150	6.180	AO	330,050	1,414,500	04/18/2007	04/07/2036
534187-AY-5	LINCOLN NATIONAL CORP				2FE	9,110,560	112.3660	8,989,336	8,000,000	8,625,677		(136,527)			6.250	4.160	FA	188,889	500,000	03/26/2012	02/15/2020
534187-BC-2	LINCOLN NATIONAL CORP				2FE	7,180,950	104.5520	7,318,675	7,000,000	7,136,096		(19,124)			4.200	3.840	MS	86,567	294,000	08/01/2013	03/15/2022
534187-BE-8	LINCOLN NATIONAL CORP				2FE	6,988,800	96.4160	6,749,134	7,000,000	6,989,345		545			3.350	3.360	MS	72,956	117,250	03/04/2015	03/09/2025
535555-A*-7	LINDSAY CORPORATION				2	16,000,000	92.5660	14,810,560	16,000,000	16,000,000					3.820	3.820	FA	224,107	305,600	01/23/2015	02/19/2030
536022-AJ-5	LINN ENERGY LLC/FIN CORP				5FE	6,146,019	16.5000	1,006,500	6,100,000	1,006,500		(10,010)	5,113,894		6.250	6.050	MN	63,542	350,000	06/07/2013	11/01/2019
538034-AF-6	LIVE NATION ENTERTAINMEN				4FE	1,400,000	103.5000	1,449,000	1,400,000	1,400,000					7.000	7.000	MS	32,667	98,000	08/15/2012	09/01/2020
539830-AF-6	LOCKHEED MARTIN CORP				2FE	19,432,596	132.2400	21,158,400	16,000,000	18,195,955		(150,305)			7.750	5.950	MN	206,667	1,240,000	03/11/2003	05/01/2026
539830-BB-4	LOCKHEED MARTIN CORP				2FE	19,522,740	92.5420	19,433,841	21,000,000	19,563,519		22,906			4.070	4.500	JD	37,987	732,600	06/25/2015	12/15/2042
539830-BL-2	LOCKHEED MARTIN CORP				2FE	9,851,900	102.4370	10,243,710	10,000,000	9,851,668		(232)			4.700	4.790	MN	49,611		11/16/2015	05/15/2046
546676-AX-5	LOUISVILLE GAS & ELEC				1FE	12,073,730	102.1670	12,260,052	12,000,000	12,072,701		(1,029)			4.375	4.330	AO	135,625		09/21/2015	10/01/2045
548661-CJ-4	LOWES COMPANIES INC, ,5.500000,10/15/2035				1FE	2,842,928	116.5100	2,854,515	2,450,000	2,803,170		(11,014)			5.500	4.400	AO	28,447	134,750	02/28/2012	10/15/2035
548661-CP-0	LOWES COMPANIES INC, ,6.650000,9/15/2037,				1FE	8,215,830	129.6980	9,078,888	7,000,000	8,076,429		(25,538)			6.650	5.430	MS	137,064	465,500	10/02/2009	09/15/2037
548661-CV-7	LOWES COMPANIES INC, ,3.800000,11/15/2021				1FE	10,751,300	106.8800	10,688,030	10,000,000	10,468,106		(75,616)			3.800	2.890	MN	48,556	380,000	02/01/2012	11/15/2021
548661-CX-3	LOWES COMPANIES INC, ,4.650000,4/15/2042,				1FE	45,337,916	105.7750	47,598,885	45,000,000	45,307,360		(7,363)			4.650	4.600	AO	441,750	2,092,500	03/14/2014	04/15/2042
548661-DA-2	LOWES COMPANIES INC, ,5.000000,9/15/2043,				1FE	9,886,230	109.8480	9,886,347	9,000,000	9,861,713		(16,214)			5.000	4.390	MS	132,500	450,000	06/16/2014	09/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
548661-DD-6	LOWES COS INC,,3.125000,9/15/2024,0,0.00				1FE	5,195,050	99.9010	4,995,085	5,000,000	5,181,550		(13,500)			3.125	2.650	MS	46,007	78,125	04/02/2015	09/15/2024
548661-DE-4	LOWES COS INC,,4.250000,9/15/2044,0,0.00				1FE	14,392,500	99.5270	14,929,095	15,000,000	14,398,170		5,670			4.250	4.500	MS	187,708	318,750	06/09/2015	09/15/2044
549271-AA-2	LUBRIZOL CORP				1FE	995,456	127.1870	1,271,877	1,000,000	996,574		241			7.250	7.300	JD	3,222	72,500	01/19/2001	06/15/2025
549271-AF-1	LUBRIZOL CORP				1FE	13,694,399	124.7190	18,776,536	15,055,000	13,825,792		24,617			6.500	7.240	AO	244,644	978,575	01/25/2010	10/01/2034
55068#-AF-6	LUXOTTICA U.S. HOLDING CORP				1	14,000,000	110.0640	15,408,960	14,000,000	14,000,000					6.770	6.770	JJ	473,900	947,800	05/22/2008	07/01/2018
55068#-AK-5	LUXOTTICA US HOLDINGS CORP				1	20,000,000	105.2470	21,049,400	20,000,000	20,000,000					4.350	4.350	JD	38,667	870,000	10/26/2011	12/15/2021
55280M-AA-4	MAS GEORGIA LFG, LLC				2Z	18,473,000	94.5120	17,459,202	18,473,000	18,473,000					5.000	5.000	JD	76,971	451,562	05/27/2015	12/01/2035
552848-AE-3	MGIC INVESTMENT CORP. C.S.B.				4FE	7,881,369	139.0000	9,591,000	6,900,000	7,244,953		(295,447)			2.000	(2.380)	AO	34,500	138,000	12/11/2013	04/01/2020
552953-CA-7	MGM RESORTS INTL				4FE	7,339,500	102.3750	7,392,499	7,221,000	7,307,144		(11,653)			6.625	6.370	JD	21,262	478,391	03/01/2013	12/15/2021
55608B-AA-3	MACQUARIE INFRASTRUCTURE C.S.N				2FE	21,216,723	111.8120	21,244,375	19,000,000	20,687,733		(442,703)			2.875	0.330	JJ	251,882	503,125	03/26/2015	07/15/2019
55616X-AG-2	MACYS RETAIL HLDGS INC				2FE	19,989,955	85.9600	17,192,040	20,000,000	19,984,185		(478)			5.125	5.120	JJ	472,639	1,025,000	09/18/2013	01/15/2042
55616X-AJ-6	MACYS RETAIL HLDGS INC				2FE	9,338,400	76.7680	7,676,840	10,000,000	9,360,925		11,437			4.300	4.710	FA	162,444	430,000	08/14/2014	02/15/2043
55616X-AK-3	MACYS RETAIL HLDGS INC				2FE	10,137,700	99.6070	9,960,710	10,000,000	10,111,707		(12,590)			4.375	4.190	MS	145,833	437,500	11/18/2013	09/01/2023
559080-AE-6	MAGELLAN MIDSTREAM PARTN				2FE	17,857,648	109.1750	18,996,485	17,400,000	17,592,373		(48,018)			6.550	6.180	JJ	525,528	1,139,700	08/05/2009	07/15/2019
559080-AF-3	MAGELLAN MIDSTREAM PARTN				2FE	4,966,900	73.6920	3,684,615	5,000,000	4,968,733		611			4.200	4.230	JD	17,500	210,000	11/02/2012	12/01/2042
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST				1FE	5,000,000	103.4750	5,173,750	5,000,000	5,000,000					4.040	4.040	JD	11,783	202,000	08/16/2013	09/10/2023
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST				1FE	11,000,000	103.6340	11,399,740	11,000,000	11,000,000					4.190	4.190	JD	26,886	460,900	08/16/2013	09/10/2025
565849-AE-6	MARATHON OIL CORP				2FE	26,858,050	85.7950	23,164,893	27,000,000	26,893,563		(21,783)			6.600	6.510	AO	445,500	1,782,000	09/18/2013	10/01/2037
565849-AL-0	MARATHON OIL CORP				2FE	8,979,390	80.4840	7,243,632	9,000,000	8,980,042		652			3.850	3.870	JD	28,875	164,588	06/01/2015	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP				2FE	10,717,137	104.9580	10,513,693	10,017,000	10,586,331		(100,700)			5.125	3.860	MS	171,124	513,371	09/05/2014	03/01/2021
56585A-AH-5	MARATHON PETROLEUM CORP				2FE	42,537,575	81.7390	36,782,820	45,000,000	42,562,502		24,088			4.750	5.100	MS	629,375	1,708,680	11/13/2015	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP				2FE	34,744,710	80.0940	28,033,040	35,000,000	34,745,749		2,551			5.000	5.040	MS	515,278	1,798,611	10/07/2014	09/15/2054
56633#-AK-9	MARCUS CORPORATION, THE				2	10,000,000	107.9900	10,799,000	10,000,000	10,000,000					6.550	6.550	AO	134,639	655,000	03/17/2008	04/17/2020
56633#-AL-7	MARCUS CORPORATION,THE				2	11,000,000	97.3100	10,704,100	11,000,000	11,000,000					4.020	4.020	FA	168,282	442,200	05/23/2013	08/14/2025
570254-AA-0	NEIMAN MARCUS GROUP LTD				5FE	4,315,000	74.0000	3,145,000	4,250,000	4,293,953		(9,816)			8.000	7.670	AO	71,778	340,000	10/16/2013	10/15/2021
57169*-AR-8	MARS INCORPORATED				1	15,000,000	99.6230	14,943,450	15,000,000	15,000,000					3.340	3.340	AO	111,333	501,000	09/19/2012	10/11/2022
571748-AX-0	MARSH & MCLENNAN COS INC				1FE	9,961,700	98.4470	9,844,750	10,000,000	9,965,375		3,103			3.500	3.540	MS	107,917	350,000	09/03/2014	03/10/2025
571903-AK-9	MARRIOTT INTERNATIONAL				2FE	14,662,055	98.8350	14,578,281	14,750,000	14,687,517		8,127			3.250	3.320	MS	141,149	479,375	09/07/2012	09/15/2022
573284-AA-4	MARTIN MARIETTA MATERIAL				2FE	1,046,960	119.1920	1,191,928	1,000,000	1,036,072		(2,529)			7.000	6.490	JD	5,833	70,000	12/11/1998	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIAL				2FE	18,277,865	101.3680	19,766,897	19,500,000	18,351,659		23,012			6.250	6.770	MN	203,125	1,218,750	07/24/2013	05/01/2037
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	5,310,150	107.7410	5,387,060	5,000,000	5,124,328		(49,931)			6.600	5.420	AO	69,667	330,000	12/16/2011	04/15/2018
573334-AD-1	MRT MID PART/MRT MID FIN				4FE	2,494,750	88.0000	2,134,000	2,425,000	2,472,088		(13,264)			7.250	6.540	FA	66,418	175,813	03/14/2014	02/15/2021
575634-AS-9	MASSACHUSETTS ELECTRIC		E		1FE	9,966,054	116.4220	11,642,260	10,000,000	9,968,733		570			5.900	5.920	MN	75,389	590,000	11/10/2009	11/15/2039
575767-AJ-7	MASS MUTUAL LIFE INS CO				1FE	31,523,485	108.2750	32,482,680	30,000,000	31,464,390		(27,772)			5.375	5.030	JD	134,375	1,612,500	06/16/2014	12/01/2041
58013M-EC-4	MCDONALDS CORP,,6.300000,10/15/2037,0,0.				2FE	9,320,620	117.3050	10,557,468	9,000,000	9,279,706		(6,104)			6.300	6.040	AO	119,700	567,000	11/19/2007	10/15/2037
58013M-EF-7	MCDONALDS CORP,,6.300000,3/1/2038,0,0.00				2FE	13,267,400	116.4620	13,975,524	12,000,000	13,121,381		(26,579)			6.300	5.540	MS	252,000	756,000	10/02/2009	03/01/2038
58013M-EX-8	MCDONALDS CORP,,2.750000,12/9/2020,0,0.0				2FE	2,994,450	99.9310	2,997,933	3,000,000	2,994,483		33			2.750	2.780	JD	5,042		12/02/2015	12/09/2020
58013M-EZ-3	MCDONALDS CORP,,4.700000,12/9/2035,0,0.0				2FE	10,042,700	99.6290	9,962,990	10,000,000	10,042,330		(370)			4.700	4.660	JD	28,722		12/03/2015	12/09/2035
580645-AL-3	MCGRAW HILL FINANCIAL IN				2FE	9,981,330	102.3160	10,231,620	10,000,000	9,981,388		58			4.400	4.420	FA	162,556		08/13/2015	02/15/2026
581557-BC-8	MCKESSON CORP				2FE	8,481,906	99.9500	7,496,258	7,500,000	8,465,792		(16,114)			4.883	4.100	MS	107,833	366,225	02/18/2015	03/15/2044
581557-BE-4	MCKESSON CORP				2FE	15,546,750	100.5220	15,078,420	15,000,000	15,486,075		(49,411)			3.796	3.320	MS	167,657	569,400	02/05/2015	03/15/2024
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	8,533,846	107.5400	9,140,934	8,500,000	8,515,156		(3,648)			4.900	4.840	MN	69,417	416,500	01/08/2010	11/01/2019
582839-AF-3	MEAD JOHNSON NUTRITION C				2FE	4,998,650	108.6050	5,430,270	5,000,000	4,998,290		23			5.900	5.900	MN	49,167	295,000	10/29/2009	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION C				2FE	14,082,525	92.5680	12,959,562	14,000,000	14,080,291		(1,448)			4.600	4.560	JD	53,667	644,000	05/28/2014	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION C				2FE	6,997,060	100.7510	7,052,633	7,000,000	6,996,774		(286)			4.125	4.130	MN	46,521		10/29/2015	11/15/2025
584688-AD-7	MEDICINES COMPANY C.S.N.				5	8,738,495	126.7500	10,900,500	8,600,000	8,720,593		(17,902)			2.500	2.240	JJ	99,139	108,694	01/08/2015	01/15/2022
585055-BD-7	MEDTRONIC INC				1FE	22,130,280	101.7680	22,388,982	22,000,000	22,127,432		(2,390)			4.625	4.580	MS	299,597	1,017,500	12/18/2014	03/15/2044
585055-BS-4	MEDTRONIC INC				1FE	29,410,180	100.8170	29,236,930	29,000,000	29,380,721		(29,869)			3.500	3.330	MS	298,861	775,347	02/18/2015	03/15/2025
585055-BU-9	MEDTRONIC INC				1FE	73,354,820	103.1450	72,201,780	70,000,000	73,304,271		(49,094)			4.625	4.330	MS	953,264	2,473,090	03/06/2015	03/15/2045
58526#-BD-0	MEIJER, INC SERIES C 1				1Z	387,402	99.9940	367,797	367,819	367,819		(10,885)			8.030	6.140	JJ	14,768	29,536	05/28/2009	01/01/2016
58526#-BH-1	MEIJER, INC SERIES C 2				1Z	338,973	99.9940	321,819	321,838	321,838		(9,524)			8.030	6.140	JJ	12,922	25,844	05/28/2009	01/01/2016
58526#-BM-0	MEIJER, INC SERIES C 3				1Z	310,149	99.9940	294,454	294,471	294,471		(8,714)			8.030	6.140	JJ	11,823	23,646	05/28/2009	01/01/2016
586054-AC-2	MEMORIAL SLOAN-KETTERING				1FE	24,849,750	96.2690	24,067,325	25,000,000	24,850,170		420			4.200	4.230	JJ	525,000	408,333	02/13/2015	07/01/2055
587200-AK-2	MENTOR GRAPHICS CORP C.S.D.				4Z	10,402,907	104.4370	10,234,875	9,800,000	9,939,278		(118,514)			4.000	2.700	AO	98,000	392,000	08/30/2012	04/01/2031
589331-AM-9	MERCK SHARP & DOHME CORP				1FE	3,511,275	119.8770	4,495,414	3,750,000	3,538,131		4,840			5.750	6.230	MN	27,552	215,625	05/18/2009	11/15/2036
589331-AN-7	MERCK SHARP & DOHME CORP				1FE	9,936,900	110.3260	11,032,640	10,000,000	9,974,306		6,551			5.000	5.080	JD	1,389	500,000	06/22/2009	06/30/2019
58933Y-AF-2	MERCK & CO INC				1FE	19,349,735	99.5040	19,403,456	19,500,000	19,373,277		15,000			2.800	2.890	MN	65,217	546,000	06/19/2014	05/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
59001A-AN-2	MERITAGE HOMES CORP				3FE	3,771,195	105.2500	4,046,863	3,845,000	3,818,197		4,281			7.150	7.290	AO	58,038	274,918	01/27/2014	04/15/2020
59022C-AB-9	BANK OF AMERICA CORP				2FE	24,299,600	113.0400	28,260,200	25,000,000	24,460,329		33,545			6.220	6.490	MS	457,861	1,555,000	03/09/2011	09/15/2026
59156R-AM-0	METLIFE INC				1FE	18,304,370	115.5770	22,566,585	19,525,000	18,427,126		20,641			5.700	6.140	JD	49,463	1,112,925	10/05/2009	06/15/2035
59156R-AT-5	METLIFE INC				1FE	16,209,428	116.1810	17,508,492	15,070,000	15,560,075		(143,502)			7.717	6.440	FA	439,337	1,162,952	02/11/2011	02/15/2019
59156R-AX-6	METLIFE INC				1FE	10,424,450	109.4530	10,945,310	10,000,000	10,255,400		(44,097)			4.750	4.180	FA	188,681	475,000	11/29/2011	02/08/2021
59156R-BD-9	METLIFE INC				1FE	34,683,310	94.9040	33,216,575	35,000,000	34,696,695		5,894			4.125	4.170	FA	553,438	1,443,750	05/28/2014	08/13/2042
59156R-BG-2	METLIFE INC				1FE	9,887,884	104.9100	9,651,766	9,200,000	9,869,587		(12,040)			4.875	4.410	MN	59,800	448,500	06/16/2014	11/13/2043
59156R-BN-7	METLIFE INC				1FE	32,168,240	92.7990	31,551,694	34,000,000	32,184,592		16,352			4.050	4.370	MS	459,000	673,200	07/13/2015	03/01/2045
594457-C@-0	MICHIGAN CONSOLIDATED GAS COMPANY				1	14,000,000	107.8650	15,101,100	14,000,000	14,000,000					6.040	6.040	AO	178,516	845,600	04/02/2008	04/15/2018
594457-D#-7	MICHIGAN CONSOLIDATED GAS COMPANY				1	7,000,000	114.6660	8,026,620	7,000,000	7,000,000					6.360	6.360	MS	148,400	445,200	06/18/2008	08/20/2020
594918-AJ-3	MICROSOFT CORP				1FE	19,656,450	103.9810	20,796,220	20,000,000	19,686,827		6,611			4.500	4.600	AO	225,000	900,000	10/29/2010	10/01/2040
594918-BE-3	MICROSOFT CORP				1FE	40,471,600	89.8270	40,422,240	45,000,000	40,492,952		21,352			4.000	4.550	FA	695,000	900,000	07/10/2015	02/12/2055
594918-BM-5	MICROSOFT CORP				1FE	20,011,950	103.5790	20,715,900	20,000,000	20,010,716		(1,234)			4.750	4.740	MN	153,056		10/29/2015	11/03/2055
595017-AC-8	MICROCHIP TECHNOLOGY INC C.S.N.				3FE	10,020,350	99.3750	9,937,500	10,000,000	10,018,646		(1,704)			1.625	1.600	FA	61,389	83,055	02/06/2015	02/15/2025
59531#-AF-7	MID - AMERICA APARTMENTS, L.P.				2	17,000,000	101.4580	17,247,860	17,000,000	17,000,000					4.170	4.170	MN	61,044	708,900	08/17/2012	11/30/2022
59562V-AM-9	BERKSHIRE HATHAWAY ENERG				2FE	10,192,100	116.6140	11,661,440	10,000,000	10,170,210		(4,268)			6.125	5.970	AO	153,125	612,500	04/20/2010	04/01/2036
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L.L.C.				2FE	9,155,383	106.0100	9,705,622	9,155,383	9,155,383					5.330	5.330	MJSD	1,356	487,982	07/20/2010	06/30/2027
607120-EZ-1	MOBILE AIRPORT AUTHORITY		E		1	18,483,523	100.9390	18,657,083	18,483,523	18,483,523					3.810	3.810	MN	101,721	1,397,981	07/18/2013	11/09/2032
609207-AB-1	MONDELEZ INTERNATIONAL				2FE	6,502,440	103.0790	6,184,770	6,000,000	6,463,511		(38,929)			4.000	2.890	FA	100,000	120,000	03/30/2015	02/01/2024
610202-BP-7	MONONGAHELA POWER CO				2FE	9,997,660	111.3210	11,132,190	10,000,000	9,997,802		22			5.400	5.400	JD	24,000	540,000	11/20/2013	12/15/2043
61166W-AE-1	MONSANTO CO				2FE	9,321,840	109.5480	10,845,341	9,900,000	9,520,385		28,336			5.500	6.030	FA	205,700	544,500	04/12/2007	08/15/2025
61166W-AQ-4	MONSANTO CO				1FE	40,506,250	75.9310	30,372,600	40,000,000	40,504,635		(2,812)			4.700	4.630	JJ	866,889	1,953,111	12/12/2014	07/15/2064
615394-AK-9	MOOG INC				3FE	3,020,000	101.0000	3,030,000	3,000,000	3,016,787		(2,934)			5.250	5.110	JD	13,125	161,875	11/25/2014	12/01/2022
617446-6Q-7	MORGAN STANLEY				1FE	14,987,206	109.6530	16,447,950	15,000,000	15,014,962		(7,730)			6.625	6.540	AO	248,438	993,750	07/22/2009	04/01/2018
617446-7P-8	MORGAN STANLEY				1FE	4,974,600	111.2610	5,563,075	5,000,000	4,986,447		2,503			5.500	5.560	JJ	119,931	275,000	07/21/2010	07/24/2020
617446-7U-7	MORGAN STANLEY				1FE	15,046,350	100.1330	15,020,025	15,000,000	15,027,198		(11,429)			2.125	2.040	AO	58,438	318,750	04/24/2014	04/25/2018
617446-7X-1	MORGAN STANLEY				2FE	34,320,275	106.1540	34,500,310	32,500,000	34,160,806		(129,015)			5.000	4.350	MN	167,014	1,625,000	01/23/2015	11/24/2025
617446-8C-6	MORGAN STANLEY				1FE	20,226,300	102.9770	20,595,480	20,000,000	20,225,736		(564)			4.000	3.850	JJ	351,111		12/15/2015	07/23/2025
617448-AJ-0	Morgan Advanced Materials		E		2	15,000,000	106.4030	15,960,450	15,000,000	15,000,000					6.120	6.120	JD	58,650	918,000	01/29/2007	12/19/2017
61746B-DJ-2	MORGAN STANLEY				1FE	40,183,233	102.4260	40,970,640	40,000,000	40,203,766		(9,357)			3.750	3.660	FA	525,000	1,312,500	04/21/2015	02/25/2023
61746B-DQ-6	MORGAN STANLEY				1FE	10,018,000	101.9370	10,193,790	10,000,000	10,015,826		(1,626)			3.875	3.850	AO	66,736	387,500	09/18/2014	04/29/2024
61747W-AL-3	MORGAN STANLEY				1FE	31,175,830	112.0370	33,611,160	30,000,000	30,957,206		(153,449)			5.500	4.810	JJ	701,250	1,650,000	09/22/2014	07/28/2021
61747Y-CJ-2	MORGAN STANLEY				1FE	34,074,250	110.3590	36,418,767	33,000,000	33,510,857		(122,285)			5.625	5.150	MS	505,313	1,856,250	01/07/2011	09/23/2019
61747Y-DY-8	MORGAN STANLEY				1FE	19,260,790	95.4100	19,082,160	20,000,000	19,264,224		3,434			4.300	4.520	JJ	367,889		12/28/2015	01/27/2045
617482-4M-3	MORGAN STANLEY				2FE	4,982,300	106.1250	5,306,260	5,000,000	4,986,749		1,556			4.875	4.920	MN	40,625	243,750	10/18/2012	11/01/2022
61761J-B3-2	MORGAN STANLEY				1FE	15,062,400	100.3180	15,047,700	15,000,000	15,057,516		(4,884)			2.800	2.700	JD	17,500	210,000	07/28/2015	06/16/2020
61761J-ZN-2	MORGAN STANLEY				2FE	11,235,830	97.0570	10,919,014	11,250,000	11,236,099		269			3.950	3.960	AO	83,937	222,188	04/20/2015	04/23/2027
61980A-AC-7	MOTIVA ENTERPRISES LLC				2FE	4,990,200	107.6510	5,382,585	5,000,000	4,995,240		987			5.750	5.770	JJ	132,569	287,500	01/06/2010	01/15/2020
620076-AK-5	MOTOROLA SOLUTIONS INC				2FE	7,641,920	103.9640	7,277,508	7,000,000	7,486,577		(37,193)			6.500	5.550	MS	151,667	455,000	05/20/2011	09/01/2025
620076-BF-5	MOTOROLA SOLUTIONS INC				2FE	24,289,080	86.7810	21,261,468	24,500,000	24,315,156		18,859			4.000	4.100	MS	326,667	778,000	04/29/2015	09/01/2024
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC				2FE	13,404,529	107.9400	14,468,849	13,404,529	13,404,529					6.560	6.560	JD	39,082	879,337	03/15/2010	03/25/2030
628464-B#-5	MYERS INDUSTRIES, INC				2	6,000,000	106.5610	6,393,660	6,000,000	6,000,000					5.450	5.450	JJ	150,783	327,000	09/20/2013	01/15/2026
628464-B@-7	MYERS INDUSTRIES, INC				2	14,000,000	105.5280	14,773,920	14,000,000	14,000,000					5.300	5.300	JJ	342,144	742,000	09/20/2013	01/15/2024
628530-BC-0	MYLAN INC				2FE	37,107,730	92.3650	33,251,544	36,000,000	37,077,859		(18,301)			5.400	5.190	MN	172,800	2,034,000	06/16/2014	11/29/2043
628852-AH-8	NCI BUILDING SYSTEMS INC				4FE	1,045,000	105.0000	1,050,000	1,000,000	1,043,580		(1,420)			8.250	7.200	JJ	38,042		10/07/2015	01/15/2023
62913T-AC-6	NGL ENRGY PART LP/FIN CO				4FE	1,250,000	75.0000	937,500	1,250,000	1,250,000					6.875	6.870	AO	18,142	87,170	10/10/2013	10/15/2021
62927#-AF-3	NFL VENTURES LP				1Z	5,000,000	99.3300	4,966,500	5,000,000	5,000,000					3.480	3.480	AO	36,733	21,750	06/12/2015	04/15/2031
62927#-AG-1	NFL VENTURES LP				1Z	10,000,000	98.8940	9,889,400	10,000,000	10,000,000					3.570	3.570	AO	75,367	44,625	06/12/2015	04/15/2032
62927@-AA-6	NHL US FUNDING LP				2FE	4,000,000	99.9640	3,998,560	4,000,000	4,000,000					4.180	4.180	MJSD	8,824	167,200	09/19/2014	09/29/2024
62927@-AB-4	NHL US FUNDING LP				2FE	29,000,000	99.9280	28,979,120	29,000,000	29,000,000					4.330	4.330	MJSD	66,273	1,255,700	09/19/2014	09/29/2026
62952E-AB-3	NYU HOSPITALS CENTER				1FE	12,155,780	114.1960	13,703,556	12,000,000	12,150,845		(2,303)			5.750	5.650	JJ	345,000	690,000	10/17/2013	07/01/2043
62952E-AC-1	NYU HOSPITALS CENTER				1FE	20,431,470	99.8230	19,964,620	20,000,000	20,424,511		(6,959)			4.784	4.640	JJ	478,400	516,672	07/01/2015	07/01/2044
629568-AX-4	NABORS INDUSTRIES INC				2FE	8,978,628	82.1760	6,984,960	8,500,000	8,843,668		(53,018)			4.625	3.820	MS	115,753	393,125	05/15/2013	09/15/2021
62963#-AE-1	NRP OPERATING LLC				3	7,436,088	75.0000	5,400,000	7,200,000	7,359,795		(34,137)			5.820	5.480	MS	108,252	419,040	04/09/2010	03/28/2024
62963#-AF-8	NRP (OPERATING) LLC				3	5,714,286	90.0000	5,142,857	5,714,286	5,714,286					8.380	8.380	MS	127,695	478,857	02/26/2009	03/25/2019
62963#-AG-6	NRP (OPERATING) LLC				3	8,181,818	80.0000	6,545,454	8,181,818	8,181,818					8.920	8.920	MS	194,618	729,818	02/26/2009	03/25/2024
631005-BF-1	NARRAGANSETT ELECTRIC		E		1FE	9,214,465	93.4580	8,878,577	9,500,000	9,222,633		4,115			4.170	4.350	JD	23,109	354,450	06/10/2015	12/10/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637071-AJ-0	NATIONAL OILWELL VARCO I				1FE	6,974,800	87.4150	6,119,071	7,000,000	6,981,871		2,349			2.600	2.640	JD	15,167	182,000	11/15/2012	12/01/2022
637071-AK-7	NATIONAL OILWELL VARCO I				1FE	22,192,590	76.1730	18,662,606	24,500,000	22,215,350		22,096			3.950	4.540	JD	80,646	730,750	07/21/2015	12/01/2042
637417-AG-1	NATIONAL RETAIL PROP INC				2FE	14,991,480	98.9180	14,837,730	15,000,000	14,992,885		666			3.900	3.900	JD	26,000	585,000	05/05/2014	06/15/2024
637432-CG-8	NATIONAL RURAL UTIL COOP				1FE	1,993,408	111.9290	2,238,584	2,000,000	1,997,064		840			6.550	6.600	MN	21,833	131,000	03/02/1999	11/01/2018
637432-CT-0	NATIONAL RURAL UTIL COOP			1	1FE	17,261,972	137.7060	19,278,896	14,000,000	16,524,170		(89,642)			8.000	6.200	MS	373,333	1,120,000	07/28/2004	03/01/2032
637432-MQ-5	NATIONAL RURAL UTIL COOP				1FE	5,979,360	100.9710	6,058,260	6,000,000	5,986,568		1,945			3.050	3.090	FA	69,133	183,000	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTIL COOP				1FE	9,992,300	102.5470	10,254,730	10,000,000	9,993,537		675			3.400	3.400	MN	43,444	340,000	10/29/2013	11/15/2023
638671-AL-1	NATIONWIDE MUTUAL INSURA				1FE	28,951,460	95.7980	27,781,478	29,000,000	28,951,101		714			4.950	4.960	AO	275,138	1,435,500	06/13/2014	04/22/2044
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				1FE	9,984,500	111.6570	11,165,750	10,000,000	9,991,265		1,609			5.150	5.170	AO	87,264	515,000	04/27/2010	04/30/2020
63946B-AG-5	NBCUNIVERSAL MEDIA LLC				1FE	11,050,950	119.5910	11,959,150	10,000,000	11,018,940		(21,286)			5.950	5.190	AO	148,750	595,000	06/12/2014	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC				1FE	9,541,135	97.9750	9,307,682	9,500,000	9,540,094		(761)			4.450	4.420	JJ	194,935	422,750	06/16/2014	01/15/2043
64072T-AC-9	NEPTUNE FINCO CORP				3FE	4,965,000	104.0000	5,200,000	5,000,000	4,964,831		(169)			6.625	6.710	JJ	75,451		09/28/2015	10/15/2025
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION PRIV PLACE				2FE	12,275,294	109.6340	13,457,895	12,275,294	12,275,294					6.210	6.210	MJSD	2,117	762,295	02/13/2008	06/30/2027
64110L-AG-1	NETFLIX INC				4FE	5,041,391	102.7500	5,137,500	5,000,000	5,038,130		(3,261)			5.750	5.630	MS	95,833	143,750	03/12/2015	03/01/2024
641423-BP-2	NEVADA POWER CO				1FE	7,627,730	126.2950	10,103,632	8,000,000	7,674,965		6,893			6.650	7.020	AO	133,000	532,000	06/21/2006	04/01/2036
641423-BU-1	NEVADA POWER CO				1FE	8,662,150	126.8480	10,655,274	8,400,000	8,635,284		(5,158)			6.750	6.500	JJ	283,500	567,000	10/29/2009	07/01/2037
641423-CA-4	NEVADA POWER CO				1FE	6,208,700	112.3630	5,618,165	5,000,000	6,131,831		(26,183)			5.450	4.000	MN	34,819	272,500	12/07/2012	05/15/2041
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE, INC				2	11,000,000	95.9240	10,551,640	11,000,000	11,000,000					3.640	3.640	JJ	167,946	364,809	07/17/2014	07/30/2024
649322-AA-2	NY & PRESBYTERIAN HOSPIT				1FE	18,565,100	94.4700	18,894,140	20,000,000	18,577,549		12,449			4.024	4.450	FA	335,333	393,458	06/18/2015	08/01/2045
64952G-AF-5	NEW YORK LIFE INSURANCE				1FE	48,147,193	128.2930	61,580,688	48,000,000	48,135,985		(2,423)			6.750	6.720	MN	414,000	3,240,000	12/21/2009	11/15/2039
651587-AF-4	NEWMARKET CORP				2FE	10,118,020	99.5100	9,951,080	10,000,000	10,086,744		(10,659)			4.100	3.950	JD	18,222	410,000	12/13/2012	12/15/2022
651718-AC-2	NEWPARK RESOURCES S.C.N.				4FE	7,817,410	89.0000	6,230,000	7,000,000	7,314,165		(176,345)			4.000	1.380	AO	70,000	280,000	02/26/2013	10/01/2017
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	4,980,800	106.7120	5,335,620	5,000,000	4,991,697		1,978			4.881	4.920	FA	92,197	244,050	08/05/2009	08/15/2019
65364U-AE-6	NIAGARA MOHAWK POWER				1FE	28,829,692	92.6360	28,680,322	30,960,000	28,894,699		29,389			4.119	4.540	MN	116,897	965,803	12/28/2015	11/28/2042
65409Q-BB-7	NIELSEN FINANCE LLC/CO				4FE	4,922,500	98.7500	4,937,500	5,000,000	4,924,657		2,157			5.000	5.280	AO	52,778	125,000	10/08/2015	04/15/2022
654106-AE-3	NIKE INC				1FE	9,907,000	96.5000	9,650,020	10,000,000	9,906,857		(143)			3.875	3.920	MN	66,736		10/26/2015	11/01/2045
654730-AR-4	NISOURCE FINANCE CORP				2FE	1,305,366	109.6230	1,386,731	1,265,000	1,286,224		(3,924)			5.450	5.040	MS	20,300	68,943	07/23/2010	09/15/2020
654730-AT-0	NISOURCE FINANCE CORP				2FE	2,991,720	112.1840	3,365,523	3,000,000	2,997,123		790			6.800	6.830	JJ	94,067	204,000	05/15/2008	01/15/2019
654730-AX-1	NISOURCE FINANCE CORP				2FE	10,660,600	114.8130	11,481,310	10,000,000	10,636,210		(11,739)			5.950	5.470	JD	26,444	595,000	10/18/2013	06/15/2041
654730-BA-0	NISOURCE FINANCE CORP				2FE	9,880,765	101.9420	9,684,500	9,500,000	9,774,656		(35,100)			3.850	3.370	FA	138,172	365,750	02/05/2013	02/15/2023
654730-BB-8	NISOURCE FINANCE CORP				2FE	9,585,640	106.2390	9,561,564	9,000,000	9,570,022		(10,384)			5.250	4.820	FA	178,500	472,500	06/16/2014	02/15/2043
654730-BD-4	NISOURCE FINANCE CORP				2FE	33,611,788	114.9370	38,791,305	33,750,000	33,610,720		1,812			5.650	5.670	FA	794,531	1,906,875	10/07/2013	02/01/2045
654894-AF-1	NOBLE ENERGY INC				2FE	11,553,320	115.7100	11,571,000	10,000,000	11,045,387		(61,212)			8.000	6.650	AO	200,000	800,000	04/04/2005	04/01/2027
655044-AE-5	NOBLE ENERGY INC				2FE	12,000,150	86.2180	10,346,196	12,000,000	11,999,844		(39)			6.000	5.990	MS	240,000	720,000	04/01/2011	03/01/2041
655044-AF-2	NOBLE ENERGY INC				2FE	9,993,400	96.9140	9,691,410	10,000,000	9,995,636		609			4.150	4.150	JD	18,444	415,000	12/05/2011	12/15/2021
655044-AG-0	NOBLE ENERGY INC				2FE	14,962,000	80.6710	12,100,755	15,000,000	14,962,746		563			5.250	5.260	MN	100,625	787,500	11/25/2013	11/15/2043
655044-AJ-4	NOBLE ENERGY INC				2FE	31,413,640	80.7400	25,029,431	31,000,000	31,408,189		(4,297)			5.050	4.960	MN	200,036	1,600,289	04/01/2015	11/15/2044
655663-E@-7	NORDSON CORPORATION				1Z	18,000,000	96.4570	17,362,260	18,000,000	18,000,000					2.890	2.890	JJ	221,085		05/05/2015	07/28/2025
655664-AR-1	NORDSTROM INC				2FE	35,465,810	103.3570	36,175,090	35,000,000	35,455,313		(8,528)			5.000	4.910	JJ	806,944	1,750,000	06/16/2014	01/15/2044
655844-AE-8	NORFOLK SOUTHERN CORP				2FE	3,332,940	108.0830	3,242,514	3,000,000	3,039,684		(26,994)			7.700	6.660	MN	29,517	231,000	02/20/1998	05/15/2017
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	41,817	131.8970	48,802	37,000	40,000		(171)			7.800	6.760	MN	369	2,886	08/21/1998	05/15/2027
655844-AW-8	NORFOLK SOUTHERN CORP				2FE	16,792,233	114.3380	18,656,678	16,317,000	16,690,323		(33,663)			5.590	5.240	MN	111,481	912,120	10/10/2012	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	22,918,163	113.2800	25,961,556	22,918,000	22,918,053		(11)			5.640	5.630	MN	157,981	1,292,575	10/15/2009	05/17/2029
662352-AB-9	NORTH SHORE LONG ISLAND				1FE	11,041,845	120.6010	13,266,143	11,000,000	11,038,735		(597)			6.150	6.120	MN	112,750	676,500	10/02/2013	11/01/2043
665772-CC-1	NORTHERN STATES PWR-MINN				1FE	9,943,200	126.5030	12,650,340	10,000,000	9,950,647		1,070			6.200	6.240	JJ	310,000	620,000	06/19/2007	07/01/2037
665828-AF-6	NORTHERN TIER ENERGY LLC				4FE	2,455,750	101.0000	2,373,500	2,350,000	2,409,358		(18,434)			7.125	6.140	MN	21,395	167,438	12/20/2012	11/15/2020
665859-AP-9	NORTHERN TRUST CORP				1FE	4,994,300	104.7070	5,235,375	5,000,000	4,994,925		397			3.950	3.960	AO	33,465	197,500	10/28/2013	10/30/2025
668131-AA-3	NORTHWESTERN MUTUAL LIFE				1FE	12,823,240	120.1490	15,319,036	12,750,000	12,816,417		(1,257)			6.063	6.020	MS	195,405	773,033	06/16/2010	03/30/2040
66989H-AD-0	NOVARTIS CAPITAL CORP		E		1FE	11,253,000	109.5130	10,951,390	10,000,000	10,665,270		(143,407)			4.400	2.750	AO	81,889	440,000	09/14/2011	04/24/2020
66989H-AG-3	NOVARTIS CAPITAL CORP		E		1FE	14,893,050	103.2380	15,485,820	15,000,000	14,908,932		9,205			3.400	3.480	MN	77,917	510,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP		E		1FE	8,927,640	104.2960	9,386,685	9,000,000	8,928,893		1,226			4.400	4.440	MN	60,500	396,000	02/18/2014	05/06/2044
67020Y-AH-3	NUANCE COMMUNICATIONS C.B.				3FE	9,038,000	96.1870	8,656,875	9,000,000	9,037,880		(120)			1.000	0.970	JD	6,000		12/02/2015	12/15/2035
670346-AH-8	NUCOR CORP				2FE	8,079,757	105.6870	8,455,016	8,000,000	8,069,897		(1,491)			6.400	6.320	JD	42,667	512,000	01/03/2008	12/01/2037
670346-AN-5	NUCOR CORP				2FE	50,630,775	90.7510	46,101,965	50,800,000	50,633,184		(1,465)			5.200	5.220	FA	1,100,667	2,145,000	12/03/2015	08/01/2043
67059T-AC-9	NUSTAR LOGISTICS LP				3FE	7,482,792	88.0000	6,600,000	7,500,000	7,487,955		1,629			4.750	4.780	FA	148,438	356,250	01/30/2012	02/01/2022
67066G-AC-8	NVIDIA CB				3FE	7,859,562	166.5620	11,659,375	7,000,000	7,534,692		(189,014)			1.000	(1.550)	JD	5,833	70,000	04/14/2014	12/01/2018
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATION				2	6,688,257	108.7880	7,276,022	6,688,257	6,688,257					6.710	6.710	AO	93,496	448,782	05/23/2008	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATION				2	13,461,680	108.8170	14,136,255	12,990,851	13,351,986		(49,486)			6.710	6.320	AO	184,023	871,686	03/03/2011	02/15/2026
681919-BA-3	OMNICOM GROUP INC				2FE	4,984,200	99.0540	4,952,725	5,000,000	4,985,590		1,352			3.650	3.680	MN	30,417	183,514	10/22/2014	11/01/2024
682189-AJ-4	ON SEMICONDUCTOR CORP. C.S.N.				3FE	10,696,338	93.1250	9,685,000	10,400,000	10,666,143		(30,195)			1.000	0.470	JD	8,667	49,978	06/04/2015	12/01/2020
68233J-AF-1	ONCOR ELECTRIC DELIVERY				2FE	7,246,988	132.2140	9,255,015	7,000,000	7,225,848		(3,899)			7.500	7.200	MS	175,000	525,000	05/29/2009	09/01/2038
682680-AN-3	ONEOK INC				3FE	16,375,935	62.0000	10,540,000	17,000,000	16,440,970		12,873			6.000	6.280	JD	45,333	1,020,000	07/27/2010	06/15/2035
68268N-AD-5	ONEOK PARTNERS LP				2FE	4,897,250	83.8620	4,193,145	5,000,000	4,906,767		1,765			6.850	7.010	AO	72,306	342,500	07/16/2009	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP				2FE	7,948,800	76.4150	6,113,256	8,000,000	7,951,819		782			6.125	6.170	FA	204,167	490,000	01/21/2011	02/01/2041
68389X-AH-8	ORACLE CORP				1FE	14,897,400	120.9200	18,138,060	15,000,000	14,906,669		1,727			6.125	6.170	JJ	441,510	918,750	07/01/2009	07/08/2039
68389X-AM-7	ORACLE CORP				1FE	17,930,340	111.2440	18,911,633	17,000,000	17,899,392		(19,530)			5.375	4.990	JJ	421,340	913,750	03/18/2014	07/15/2040
68389X-AP-0	ORACLE CORP				1FE	4,993,900	97.6560	4,882,835	5,000,000	4,995,575		578			2.500	2.510	AO	26,389	125,000	10/18/2012	10/15/2022
68389X-AU-9	ORACLE CORP				1FE	14,965,950	101.5450	15,231,795	15,000,000	14,970,210		2,956			3.400	3.420	JJ	245,083	510,000	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP				1FE	9,996,000	99.4800	9,948,090	10,000,000	9,996,108		132			4.300	4.300	JJ	206,639	430,000	06/30/2014	07/08/2034
68389X-AW-5	ORACLE CORP				1FE	5,363,350	100.6120	5,030,645	5,000,000	5,356,519		(6,728)			4.500	4.070	JJ	108,125	225,000	12/18/2014	07/08/2044
68389X-BG-9	ORACLE CORP				1FE	34,418,025	91.4830	32,019,190	35,000,000	34,419,955		1,930			4.375	4.460	MN	195,660	808,159	07/29/2015	05/15/2055
68715#-AA-7	ORORA DGP		E		2	8,000,000	94.6330	7,570,640	8,000,000	8,000,000					3.260	3.260	JJ	119,533		04/28/2015	07/16/2023
68964*-AB-7	OTTER TAIL CORPORATION				2	14,000,000	105.3120	14,743,680	14,000,000	14,000,000					5.950	5.950	FA	314,689	833,000	07/27/2007	08/20/2017
693476-BF-9	PNC FUNDING CORP				1FE	5,112,200	114.2980	5,714,930	5,000,000	5,046,803		(11,873)			6.700	6.390	JD	19,542	335,000	06/24/2009	06/10/2019
69349L-AK-4	PNC BANK NA				1FE	18,290,115	96.9610	19,392,300	20,000,000	18,676,407		158,511			2.950	4.030	JJ	247,472	590,000	06/25/2013	01/30/2023
69349L-AM-0	PNC BANK NA				1FE	17,028,900	103.1320	17,532,593	17,000,000	17,030,262		(3,933)			3.800	3.760	JJ	279,933	646,000	06/16/2014	07/25/2023
69351U-AM-5	PPL ELECTRIC UTILITIES				1FE	21,731,430	126.8930	27,282,081	21,500,000	21,707,050		(3,986)			6.250	6.170	MN	171,701	1,343,750	06/04/2009	05/15/2039
69352P-AD-5	PPL CAPITAL FUNDING INC				2FE	14,488,513	104.0550	14,307,576	13,750,000	14,260,492		(72,323)			4.200	3.520	JD	25,667	577,500	09/13/2012	06/15/2022
69352P-AJ-2	PPL CAPITAL FUNDING INC				2FE	10,500,850	103.1030	10,310,300	10,000,000	10,486,867		(8,463)			5.000	4.680	MS	147,222	500,000	04/24/2014	03/15/2044
69353R-DZ-8	PNC BANK NA				1FE	15,139,150	100.3870	15,058,155	15,000,000	15,110,212		(28,030)			2.400	2.190	AO	73,000	390,000	12/16/2014	10/18/2019
693627-AY-7	DUKE ENERGY INDIANA INC				1FE	13,334,015	119.7430	16,165,305	13,500,000	13,352,266		3,405			6.120	6.210	AO	174,420	826,200	07/24/2009	10/15/2035
694308-GE-1	PACIFIC GAS & ELECTRIC			1	1FE	7,853,420	117.8240	8,247,680	7,000,000	7,723,880		(23,613)			6.050	5.160	MS	141,167	423,500	10/02/2009	03/01/2034
694308-GN-1	PACIFIC GAS & ELECTRIC				2FE	8,973,510	116.2260	10,460,394	9,000,000	8,987,741		3,018			8.250	8.280	AO	156,750	742,500	11/13/2008	10/15/2018
694308-GQ-4	PACIFIC GAS & ELECTRIC				2FE	8,774,412	122.2000	10,655,857	8,720,000	8,768,251		(1,008)			6.250	6.200	MS	181,667	545,000	05/22/2009	03/01/2039
694308-GS-0	PACIFIC GAS & ELECTRIC				2FE	5,088,700	112.9660	5,648,300	5,000,000	5,085,152		(1,734)			5.400	5.270	JJ	124,500	270,000	09/17/2013	01/15/2040
694308-GZ-4	PACIFIC GAS & ELECTRIC				2FE	1,943,100	100.4120	2,008,246	2,000,000	1,944,878		1,055			4.450	4.630	AO	18,789	89,000	03/18/2014	04/15/2042
694308-HH-3	PACIFIC GAS & ELECTRIC				1FE	14,537,650	103.9140	14,548,016	14,000,000	14,523,017		(9,564)			4.750	4.510	FA	251,222	665,000	06/16/2014	02/15/2044
694308-HL-4	PACIFIC GAS & ELECTRIC				1FE	10,001,300	98.6490	9,864,940	10,000,000	10,001,094		(206)			4.300	4.290	MS	126,611	215,000	08/05/2015	03/15/2045
694476-AD-4	PACIFIC LIFECORP				2FE	15,879,100	101.8850	16,811,124	16,500,000	15,900,470		9,339			5.125	5.370	JJ	354,693	845,625	11/22/2013	01/30/2043
695114-BZ-0	PACIFICORP				1FE	7,473,000	111.6930	8,376,990	7,500,000	7,478,060		629			5.250	5.270	JD	17,500	393,750	06/08/2005	06/15/2035
695114-CB-2	PACIFICORP				1FE	15,172,485	121.5940	18,543,085	15,250,000	15,183,042		1,565			6.100	6.130	FA	387,604	930,250	05/07/2008	08/01/2036
695114-CG-1	PACIFICORP				1FE	4,993,750	123.6960	6,184,830	5,000,000	4,994,080		113			6.250	6.250	AO	65,972	312,500	09/28/2007	10/15/2037
695114-CL-0	PACIFICORP				1FE	12,905,410	121.3390	14,560,680	12,000,000	12,807,082		(18,020)			6.000	5.470	JJ	332,000	720,000	10/02/2009	01/15/2039
698525-AA-0	PANOCHE ENERGY CENTER				2FE	25,768,814	109.9930	27,328,093	24,845,302	25,688,611		(74,532)			6.885	6.490	FA	579,703	1,710,599	05/20/2014	07/31/2029
70109H-AJ-4	PARKER-HANNIFIN CORP				1FE	10,031,433	126.4730	12,647,390	10,000,000	10,026,970		(566)			6.250	6.220	MN	79,861	625,000	05/14/2008	05/15/2038
70109H-AN-5	PARKER-HANNIFIN CORP				1FE	20,025,120	103.9290	20,785,920	20,000,000	20,024,481		(280)			4.450	4.440	MN	98,889	645,250	06/23/2015	11/21/2044
70202#-AE-5	PARSONS CORPORATION				2	6,000,000	105.6480	6,338,880	6,000,000	6,000,000					4.980	4.980	JJ	149,400	310,420	04/08/2014	07/01/2024
70202#-AF-2	PARSONS CORPORATION				2	10,000,000	106.5280	10,652,800	10,000,000	10,000,000					5.130	5.130	JJ	256,500	532,950	04/08/2014	07/01/2026
703426-AC-2	PATTERSON COMPANIES INC				2	10,554,150	106.7250	10,672,500	10,000,000	10,359,411		(156,105)			5.750	3.980	MS	153,333	580,000	10/01/2014	03/19/2018
703426-AG-3	PATTERSON COMPANIES INC				2	12,000,000	95.9100	11,509,200	12,000,000	12,000,000					3.480	3.480	MS	113,680	208,800	03/05/2015	03/23/2025
703481-A*-2	PATTERSON - UTI ENERGY, INC				2	15,000,000	89.8820	13,482,300	15,000,000	15,000,000					4.970	4.970	AO	178,092	745,500	08/13/2010	10/05/2020
705098-AA-5	PEBBLEBROOK HOTEL TRUST				2Z	9,000,000	101.6570	9,149,130	9,000,000	9,000,000					4.700	4.700	JD	35,250		09/09/2015	12/01/2023
705098-AB-3	PEBBLEBROOK HOTEL TRUST				2Z	16,000,000	102.8550	16,456,800	16,000,000	16,000,000					4.930	4.930	JD	65,733		09/09/2015	12/01/2025
707569-AR-0	PENN NATIONAL GAMING INC				4FE	5,054,720	97.0000	4,850,000	5,000,000	5,051,396		(3,324)			5.875	5.570	MN	48,958	212,969	09/29/2015	11/01/2021
708696-BV-0	PENNSYLVANIA ELECTRIC CO				2FE	20,470,457	105.9570	21,668,350	20,450,000	20,466,583		(416)			6.150	6.140	AO	314,419	1,257,675	11/06/2009	10/01/2038
713291-AH-5	PEPCO HOLDINGS INC				2FE	16,450,608	127.4520	19,200,704	15,065,000	16,157,417		(35,879)			7.450	6.700	FA	423,996	1,122,343	05/04/2004	08/15/2032
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	18,835,583	133.1240	22,937,265	17,230,000	18,435,862		(59,948)			7.000	6.190	MS	402,033	1,206,100	08/02/2006	03/01/2029
713448-BS-6	PEPSICO INC				1FE	18,001,240	106.8490	18,164,364	17,000,000	17,989,679		(11,561)			4.875	4.480	MN	138,125	414,375	06/26/2015	11/01/2040
713448-CQ-9	PEPSICO INC				1FE	27,921,154	99.2200	28,575,446	28,800,000	27,928,862		7,708			4.250	4.430	AO	234,600	612,000	07/01/2015	10/22/2044
713448-DD-7	PEPSICO INC				1FE	6,981,450	103.2950	7,230,671	7,000,000	6,981,091		(359)			4.450	4.460	AO	66,626		10/08/2015	04/14/2046
717081-CY-7	PFIZER INC				1FE	8,925,420	137.7150	9,640,106	7,000,000	8,723,396		(36,943)			7.200	5.330	MS	148,400	504,000	10/02/2009	03/15/2039
717081-DB-6	PFIZER INC				1FE	23,905,980	112.4990	24,749,912	22,000,000	22,742,391		(211,309)			6.200	5.010	MS	401,622	1,364,000	01/05/2010	03/15/2019
717081-DE-0	PFIZER INC				1FE	26,457,710	100.0760	27,020,682	27,000,000	26,462,642		4,932			4.300	4.420	JD	51,600	580,500	07/10/2015	06/15/2043
717081-DH-3	PFIZER INC				1FE	18,965,475	100.7360	19,643,598	19,500,000	19,063,890		50,323			3.000	3.330	JD	26,000	585,000	01/10/2014	06/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
717081-DK-6	PFIZER INC				1FE	31,248,640	101.5550	31,482,050	31,000,000	31,244,791		(3,849)			4.400	4.350	MN	174,289	968,000	06/03/2015	05/15/2044
717081-DT-7	PFIZER INC				1FE	5,806,320	115.1160	5,755,830	5,000,000	5,806,175		(145)			5.600	4.510	MS	82,444		12/28/2015	09/15/2040
718172-AM-1	PHILIP MORRIS INTL INC				1FE	43,795,877	99.4310	43,650,341	43,900,000	43,808,430		159			4.375	4.380	MN	245,413	1,920,625	12/17/2014	11/15/2041
718172-AW-9	PHILIP MORRIS INTL INC				1FE	18,778,982	94.5250	19,826,724	20,975,000	18,865,655		37,192			4.125	4.790	MS	281,196	865,219	08/13/2013	03/04/2043
718172-BD-0	PHILIP MORRIS INTL INC				1FE	35,007,850	105.7230	35,945,956	34,000,000	34,990,828		(12,804)			4.875	4.680	MN	211,792	1,413,750	07/29/2015	11/15/2043
718507-BH-8	CONOCOPHILLIPS				1FE	2,017,287	110.5610	2,211,224	2,000,000	2,006,848		(2,433)			6.650	6.490	JJ	61,328	133,000	10/21/1998	07/15/2018
718546-AC-8	PHILLIPS 66				2FE	12,608,418	102.8790	12,602,763	12,250,000	12,548,722		(42,696)			4.300	3.840	AO	131,688	526,750	07/02/2014	04/01/2022
718546-AH-7	PHILLIPS 66				2FE	33,292,350	100.2350	30,070,680	30,000,000	33,127,788		(56,151)			5.875	5.140	MN	293,750	1,762,500	10/01/2013	05/01/2042
718546-AL-8	PHILLIPS 66				2FE	19,619,800	89.2160	17,843,260	20,000,000	19,624,971		5,602			4.875	4.990	MN	124,583	969,583	11/14/2014	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP				2FE	21,912,360	73.9250	16,263,588	22,000,000	21,912,702		342			4.680	4.700	FA	388,960	491,920	03/27/2015	02/15/2045
720186-AG-0	PIEDMONT NATURAL GAS CO				1FE	4,997,600	102.8290	5,141,480	5,000,000	4,997,509		41			4.650	4.650	FA	96,875	232,500	07/29/2013	08/01/2043
723456-AS-8	PINNACLE ENTERTAINMENT I				3FE	2,917,500	105.1250	2,943,500	2,800,000	2,883,795		(20,847)			6.375	5.430	FA	74,375	178,500	05/05/2014	08/01/2021
723787-AM-9	PIONEER NATURAL RESOURCE				2FE	4,994,450	90.0410	4,502,070	5,000,000	4,994,335		(115)			4.450	4.460	JJ	14,833		11/30/2015	01/15/2026
724479-AJ-9	PITNEY BOWES INC				2FE	14,955,865	97.9690	14,695,470	15,000,000	14,961,420		3,667			4.625	4.660	MS	204,271	693,750	03/07/2014	03/15/2024
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	10,246,820	88.3360	8,833,660	10,000,000	10,217,318		(4,841)			6.650	6.450	JJ	306,639	665,000	09/01/2010	01/15/2037
72650R-AU-6	PLAINS ALL AMER PIPELINE				2FE	4,999,700	109.7040	5,485,200	5,000,000	4,998,959		1			8.750	8.750	MN	72,917	437,500	04/15/2009	05/01/2019
72650R-BE-1	PLAINS ALL AMER PIPELINE				2FE	5,052,800	69.6030	3,480,170	5,000,000	5,052,114		(900)			4.700	4.630	JD	10,444	235,000	06/16/2014	06/15/2044
73020*-AE-3	PNG COMPANIES LLC				2FE	11,000,000	98.8840	10,877,240	11,000,000	11,000,000					4.100	4.100	JD	15,033	451,000	11/07/2013	12/19/2023
736508-J#-0	PORTLAND GENERAL ELECTRIC COMPANY				2FE	19,204,400	100.1890	19,240,696	19,204,400	19,204,400					6.800	6.800	JJ	602,165	1,110,014	12/10/2008	01/15/2016
737446-AG-9	POST HOLDINGS INC				4FE	1,952,500	98.0000	1,960,000	2,000,000	1,954,665		2,165			6.000	6.400	JD	5,333	60,000	08/04/2015	12/15/2022
737679-DB-3	POTOMAC ELECTRIC POWER				1FE	9,652,570	128.4980	12,400,115	9,650,000	9,651,528		(52)			6.500	6.490	MN	80,149	627,250	05/12/2009	11/15/2037
737679-DG-2	POTOMAC ELECTRIC POWER				1FE	9,986,700	103.4330	10,343,330	10,000,000	9,988,329		1,162			3.600	3.610	MS	106,000	360,000	03/11/2014	03/15/2024
740189-AP-0	PRECISION CASTPARTS CORP				1FE	25,230,105	100.2710	25,569,309	25,500,000	25,232,268		2,163			4.375	4.430	JD	49,583	573,307	06/17/2015	06/15/2045
741503-AX-4	PRICELINE.COM INC C.S.N.				2FE	18,956,008	100.8750	19,166,250	19,000,000	18,957,813		1,805			0.900	0.940	MS	50,350		09/25/2015	09/15/2021
74170*-AC-3	PRIME PROPERTY FUND, LLC				1	13,000,000	103.3020	13,429,260	13,000,000	13,000,000					4.610	4.610	FA	214,749	599,300	08/01/2013	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND LLC				1	4,000,000	98.4830	3,939,320	4,000,000	4,000,000					3.880	3.880	JJ	65,098	155,200	07/18/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND LLC				1	4,000,000	97.6650	3,906,600	4,000,000	4,000,000					3.980	3.980	JJ	66,776	159,200	07/18/2014	07/30/2026
74251V-AA-0	PRINCIPAL FINANCIAL GRP				2FE	6,954,010	115.6380	8,094,716	7,000,000	6,959,933		921			6.050	6.090	AO	89,406	423,500	10/11/2006	10/15/2036
74251V-AJ-1	PRINCIPAL FINANCIAL GROU				2FE	4,407,450	93.5770	4,678,880	5,000,000	4,428,850		9,395			4.350	5.130	MN	27,792	217,500	08/21/2013	05/15/2043
742718-DB-2	PROCTER & GAMBLE CO/THE			1	1FE	15,458,450	120.9490	18,142,350	15,000,000	15,362,474		(11,168)			5.800	5.580	FA	328,667	870,000	08/04/2006	08/15/2034
743263-AP-0	PROGRESS ENERGY INC				2FE	7,332,830	115.7260	8,100,848	7,000,000	7,305,832		(6,035)			6.000	5.660	JD	35,000	420,000	01/10/2011	12/01/2039
743862-AA-2	PROVIDENT COMPANIES INC				2FE	15,880,750	116.3010	17,445,195	15,000,000	15,712,154		(36,967)			7.250	6.670	MS	320,208	1,087,500	11/09/2010	03/15/2028
744320-AC-9	PRUDENTIAL FINANCIAL INC				2FE	9,292,431	113.2890	11,328,900	10,000,000	9,395,288		18,308			5.750	6.320	JJ	265,139	575,000	09/11/2009	07/15/2033
744320-AK-1	PRUDENTIAL FINANCIAL INC				2FE	19,479,837	114.6470	23,273,402	20,300,000	19,568,351		17,443			5.900	6.210	MS	352,656	1,197,700	11/03/2010	03/17/2036
744320-AQ-8	PRUDENTIAL FINANCIAL INC				2FE	15,672,989	113.1160	16,797,845	14,850,000	15,619,785		(21,888)			5.700	5.270	JD	39,971	846,450	05/14/2013	12/14/2036
744320-CA-1	PRUDENTIAL FINANCIAL INC				2FE	7,128,670	99.5050	6,965,385	7,000,000	7,125,114		(2,159)			4.600	4.480	MN	41,144	322,000	05/28/2014	05/15/2044
744448-CK-5	PUBLIC SERVICE COLORADO				1FE	6,974,170	102.0010	7,140,098	7,000,000	6,974,620		447			4.300	4.320	MS	88,628	301,000	03/03/2014	03/15/2044
744567-BA-5	PUBLIC SERVICE EL & GAS				1FE	204,748	138.3440	276,689	200,000	204,748					8.000	3.340	JD	1,333	16,000	11/16/1954	06/01/2037
744560-AU-0	PUB SVC ELEC & GAS				1FE	4,983,950	115.3460	5,767,325	5,000,000	4,984,947		297			5.375	5.390	MN	44,792	268,750	11/18/2009	11/01/2039
745332-BU-9	PUGET SOUND ENERGY INC				1FE	8,454,945	116.3180	9,887,073	8,500,000	8,459,920		1,055			5.483	5.520	JD	38,838	466,055	12/23/2009	06/01/2035
74834L-AQ-3	QUEST DIAGNOSTICS INC				2FE	4,349,068	103.1750	4,508,774	4,370,000	4,350,019		371			5.750	5.780	JJ	105,396	251,275	09/23/2013	01/30/2040
74834L-AY-6	QUEST DIAGNOSTICS INC				2FE	5,902,110	89.5420	5,372,556	6,000,000	5,903,121		1,011			4.700	4.800	MS	71,283	156,667	03/26/2015	03/30/2045
74835N-AF-2	QUESTAR PIPELINE CO				1FE	3,000,000	109.2160	3,276,489	3,000,000	3,000,000					6.480	6.480	JD	16,200	194,400	12/08/1998	12/11/2018
74838J-AA-9	QUIDEL CORP C.S.N.				4	7,044,750	96.9370	6,688,688	6,900,000	7,020,873		(22,389)			3.250	2.860	JD	9,967	228,610	12/03/2014	12/15/2020
74913G-AT-2	QWEST CORP				2FE	11,580,000	104.6470	12,557,640	12,000,000	11,911,871		56,297			6.500	7.030	JD	65,000	780,000	05/01/2009	06/01/2017
749685-AT-0	RPM INC- C.S.N.				2FE	13,912,735	113.8120	14,795,625	13,000,000	13,448,876		(230,122)			6.250	0.430	JD	13,000	292,500	01/13/2014	12/15/2020
74986R-AE-1	RREEF AMERICAN REIT II, INC				1	8,331,950	103.8250	8,306,000	8,000,000	8,181,175		(121,108)			5.160	3.510	JD	20,640	412,800	10/01/2014	06/13/2017
74986R-AP-6	RREEF AMERICA REIT II, INC				1	10,000,000	96.5090	9,650,900	10,000,000	10,000,000					2.950	2.950	JJ	147,500		04/01/2015	07/01/2022
755111-AF-8	RAYTHEON COMPANY				1FE	8,659,875	132.6440	9,948,353	7,500,000	8,283,587		(45,872)			7.200	5.930	FA	204,000	540,000	11/15/2005	08/15/2027
755111-BU-4	RAYTHEON COMPANY				1FE	1,977,600	109.4600	2,189,206	2,000,000	1,978,566		430			4.875	4.950	AO	20,583	97,500	08/15/2013	10/15/2040
755111-BW-0	RAYTHEON COMPANY				1FE	14,909,880	108.5510	15,197,266	14,000,000	14,858,465		(16,418)			4.700	4.300	JD	29,244	634,500	06/22/2015	12/15/2041
755111-BZ-3	RAYTHEON COMPANY				1FE	4,814,850	100.4840	5,024,205	5,000,000	4,816,450		1,600			4.200	4.420	JD	9,333	105,000	06/10/2015	12/15/2044
75524R-AA-7	CITIZENS FINANCIAL GROUP				2FE	15,245,600	100.2860	15,043,035	15,000,000	15,177,077		(22,653)			4.150	3.940	MS	160,813	622,500	12/11/2012	09/28/2022
756109-AG-9	REALTY INCOME CORP				2FE	6,620,460	111.2370	7,786,590	7,000,000	6,657,042		8,963			5.875	6.310	MS	121,090	411,250	06/14/2011	03/15/2035
756109-AP-9	REALTY INCOME CORP				2FE	4,988,750	104.0890	5,204,495	5,000,000	4,990,949		954			4.650	4.670	FA	96,875	232,500	07/09/2013	08/01/2023
756109-AR-5	REALTY INCOME CORP				2FE	9,949,900	100.3210	10,032,100	10,000,000	9,953,828		3,588			4.125	4.170	AO	87,083	437,708	09/16/2014	10/15/2026
75625#-AA-1	RECORDATI RARE DISEASES, INC		E		2	15,000,000	102.9530	15,442,950	15,000,000	15,000,000					4.550	4.550	JD	34,125	682,500	04/24/2013	06/13/2023

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
758750-C*-2	REGAL-BELOIT CORP				2	11,000,000	105.1610	11,567,710	11,000,000	11,000,000					4.770	4.770	JJ	243,403	524,700	03/14/2011	07/14/2021
760761-AB-2	REPUBLIC SERVICES INC				2FE	6,949,950	110.0200	7,701,435	7,000,000	6,977,608		5,146			5.500	5.590	MS	113,361	385,000	08/31/2009	09/15/2019
760761-AD-8	REPUBLIC SERVICES INC				2FE	7,999,520	110.5530	8,844,288	8,000,000	7,999,203		40			5.250	5.250	MN	53,667	420,000	11/18/2009	11/15/2021
76131V-A@-2	RETAIL PROPERTIES OF AMERICA INC				2	13,000,000	100.6760	13,087,880	13,000,000	13,000,000					4.580	4.580	JD	1,654	595,400	04/23/2014	06/30/2024
76131V-AA-1	RETAIL PROPERTIES OF AME				2FE	13,436,010	94.3010	12,730,743	13,500,000	13,439,633		3,623			4.000	4.050	MS	159,000	274,500	03/05/2015	03/15/2025
76132F-AB-3	RETAIL OPPORTUNITY IN				2FE	9,860,000	94.4690	9,446,970	10,000,000	9,872,377		11,771			4.000	4.170	JD	17,778	413,333	11/18/2014	12/15/2024
761565-AD-2	REX ENERGY CORP				5FE	4,015,000	20.0000	800,000	4,000,000	800,000		(2,185)	3,211,743		6.250	6.170	FA	104,167	259,722	07/15/2014	08/01/2022
761713-AW-6	REYNOLDS AMERICAN INC				2FE	4,578,200	95.4480	4,772,405	5,000,000	4,592,220		6,737			4.750	5.320	MN	39,583	237,500	10/18/2013	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC				2FE	25,746,275	113.4400	28,360,125	25,000,000	25,721,074		(10,453)			6.150	5.930	MS	452,708	1,537,500	10/07/2013	09/15/2043
761713-BB-1	REYNOLDS AMERICAN INC				2FE	27,006,450	111.1740	27,793,500	25,000,000	26,997,415		(9,035)			5.850	5.300	FA	552,500	153,563	10/30/2015	08/15/2045
761713-BF-2	REYNOLDS AMERICAN INC				2FE	6,990,270	103.9580	7,277,074	7,000,000	6,990,812		542			4.000	4.020	JD	14,778	140,000	06/09/2015	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC				2FE	9,969,700	104.5830	10,458,310	10,000,000	9,970,815		1,115			4.450	4.480	JD	23,486	222,500	06/09/2015	06/12/2025
761735-AB-5	REYNOLDS GRP ISS/REYNOLD		E		5FE	4,060,000	98.8750	3,955,000	4,000,000	4,033,750		(26,250)			8.500	6.110	MN	43,444	170,000	09/29/2015	05/15/2018
76803@-AT-4	RIVER BEND FUEL SERVICES INC				2	15,000,000	96.8380	14,525,700	15,000,000	15,000,000					3.380	3.380	FA	191,533	506,999	01/17/2013	08/15/2020
771196-AU-6	ROCHE HLDGS INC		E		1FE	8,830,570	140.7250	9,850,757	7,000,000	8,635,671		(35,616)			7.000	5.240	MS	163,333	490,000	10/02/2009	03/01/2039
773903-AB-5	ROCKWELL AUTOMATION INC				1FE	2,000,000	127.6420	2,552,856	2,000,000	2,000,000					6.700	6.700	JJ	61,789	134,000	01/21/1998	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION				1FE	10,253,200	124.3170	12,431,720	10,000,000	10,225,277		(4,848)			6.250	6.060	JD	52,083	625,000	01/28/2009	12/01/2037
776696-AA-4	ROPER TECHNOLOGIES INC C.B.			1	2FE	2,795,380	240.5000	14,911,000	6,200,000	3,175,248		115,541			0.000	1.070	JJ		28,954	01/23/2004	01/15/2034
776696-AC-0	ROPER TECHNOLOGIES INC				2FE	9,997,800	110.9510	11,095,170	10,000,000	9,997,951		231			6.250	6.250	MS	208,333	625,000	08/26/2009	09/01/2019
778296-B@-1	ROSS STORES, INC. PRIV PLACE				1	20,734,800	110.2260	22,045,200	20,000,000	20,524,805		(168,681)			6.380	5.350	JD	60,256	1,276,000	10/01/2014	12/14/2018
78387G-AQ-6	AT&T INC				2FE	9,683,300	106.6030	10,660,300	10,000,000	9,737,979		7,088			6.150	6.390	MS	181,083	615,000	11/08/2005	09/15/2034
78413K-AB-8	SES GLOBAL AMERICAS HLDG		E		2FE	29,718,360	95.3230	28,120,551	29,500,000	29,711,691		(4,135)			5.300	5.240	MS	416,933	1,563,500	07/15/2014	03/25/2044
78532*-AD-5	THE SABINE MINING COMPANY				2	10,312,500	105.1680	10,845,450	10,312,500	10,313,126					4.580	4.580	FA	170,557	472,313	01/27/2012	02/21/2032
78572X-AE-1	SABRA HEALTH/CAPTL CORP				3FE	3,843,500	103.2500	3,944,150	3,820,000	3,836,636		(3,585)			5.500	5.370	FA	87,542	210,100	01/08/2014	02/01/2021
797440-BF-0	SAN DIEGO G & E				1FE	4,994,100	114.8300	5,741,530	5,000,000	4,994,878		138			5.350	5.350	MN	34,181	267,500	05/16/2005	05/15/2035
797440-BJ-2	SAN DIEGO G & E				1FE	4,984,400	126.7560	6,337,835	5,000,000	4,985,759		295			6.125	6.140	MS	90,174	306,250	09/17/2007	09/15/2037
80004C-AD-3	SANDISK CORP S.C.N.				3FE	8,164,202	156.8120	12,858,625	8,200,000	8,187,920		5,176			1.500	1.480	FA	46,467	123,000	12/22/2010	08/15/2017
80282K-AE-6	SANTANDER HOLDINGS USA				2FE	14,994,000	101.7940	15,269,190	15,000,000	14,993,914		(86)			4.500	4.500	JJ	307,500		07/14/2015	07/17/2025
806605-AG-6	MERCK & CO INC				1FE	10,269,320	127.5080	12,750,860	10,000,000	10,230,707		(6,840)			6.500	6.280	JD	54,167	650,000	05/12/2009	12/01/2033
806605-AH-4	MERCK & CO INC				1FE	9,957,817	130.1780	12,705,422	9,760,000	9,936,387		(3,738)			6.550	6.390	MS	188,232	639,280	05/18/2009	09/15/2037
80689#-BE-5	SCHNEIDER NATIONAL LEASING INC.				2	3,000,000	95.5480	2,866,440	3,000,000	3,000,000					3.610	3.610	MN	15,343	108,300	10/10/2014	11/10/2024
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC.				2	20,000,000	95.9390	19,187,800	20,000,000	20,000,000					3.710	3.710	MS	228,783	371,000	10/10/2014	03/10/2025
808513-AD-7	CHARLES SCHWAB CORP				1FE	10,093,900	108.8370	10,883,750	10,000,000	10,047,649		(9,352)			4.450	4.330	JJ	196,542	445,000	08/05/2010	07/22/2020
808513-AL-9	CHARLES SCHWAB CORP				1FE	9,958,000	98.3510	9,835,140	10,000,000	9,960,675		2,675			3.000	3.040	MS	92,500	150,000	03/03/2015	03/10/2025
81170Y-AB-5	SEACOR HOLDINGS C.S.N.				4FE	10,448,060	79.2500	8,162,750	10,300,000	10,372,488		(35,236)			3.000	2.630	MN	39,483	309,000	07/07/2014	11/15/2028
812007-AE-2	DEVON OEI OPERATING LLC				2FE	15,498,144	104.9380	14,367,171	13,691,000	14,927,047		(69,531)			7.500	6.380	MS	302,343	1,026,825	05/31/2006	09/15/2027
816196-AQ-2	SELECT MEDICAL CORP				4FE	4,900,000	87.5000	4,287,500	4,900,000	4,900,000					6.375	6.370	JD	26,031	312,375	05/13/2013	06/01/2021
81683R-AJ-3	SEMINOLE TRIBE OF FLORID				2FE	3,675,000	103.0000	3,785,250	3,675,000	3,675,000					7.804	7.800	AO	71,699	286,797	09/26/2007	10/01/2020
81683R-AN-4	SEMINOLE TRIBE OF FLORID				2FE	5,270,000	104.0000	5,480,800	5,270,000	5,270,000					8.030	8.020	AO	105,795	423,181	02/15/2008	10/01/2020
816851-AP-4	SEMPRA ENERGY				2FE	9,985,000	112.1270	11,212,760	10,000,000	9,986,396		231			6.000	6.000	AO	126,667	600,000	01/11/2010	10/15/2039
82011@-AC-7	SHARYLAND DISTRIBUTION & TRANSMISSION				1FE	16,000,000	102.0090	16,321,440	16,000,000	16,000,000					3.860	3.860	JD	48,036		10/30/2015	12/03/2025
824348-AS-5	SHERWIN-WILLIAMS CO				1FE	15,476,200	103.6040	15,540,645	15,000,000	15,472,580		(3,620)			4.550	4.350	FA	286,271		08/04/2015	08/01/2045
828807-CD-7	SIMON PROPERTY GROUP LP				1FE	15,019,040	112.0720	16,810,860	15,000,000	15,007,633		(2,063)			5.650	5.630	FA	353,125	847,500	01/22/2010	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP LP				1FE	10,229,750	108.4220	10,842,260	10,000,000	10,133,117		(23,993)			4.375	4.070	MS	145,833	437,500	09/26/2011	03/01/2021
828807-CG-0	SIMON PROPERTY GROUP LP				1FE	17,445,575	106.5950	18,654,195	17,500,000	17,464,945		5,050			4.125	4.160	JD	60,156	721,875	11/10/2011	12/01/2021
828807-CK-1	SIMON PROPERTY GROUP LP				1FE	11,950,560	103.1040	12,372,480	12,000,000	11,966,986		4,640			3.375	3.420	MS	119,250	405,000	03/08/2012	03/15/2022
828807-CS-4	SIMON PROPERTY GROUP LP				1FE	9,826,700	100.9460	10,094,610	10,000,000	9,845,323		14,947			3.375	3.580	AO	84,375	357,188	09/18/2014	10/01/2024
82894*-AV-9	J.R. SIMPLOT COMPANY				2	25,000,000	95.9100	23,977,500	25,000,000	25,000,000					3.910	3.910	MN	105,896	977,500	04/23/2012	05/22/2024
829259-AR-1	SINCLAIR TELEVISION GROU				4FE	4,991,250	97.2500	4,862,500	5,000,000	4,991,416		460			5.625	5.640	FA	117,188	287,500	01/26/2015	08/01/2024
83379#-AC-9	SODEXO INC		E		1	19,000,000	100.3830	19,072,770	19,000,000	19,000,000					3.990	3.990	MS	246,383	758,100	01/23/2014	03/04/2024
835415-AH-3	KINDER MORGAN INC/DELAWA			1	2FE	2,996,550	103.5310	3,105,936	3,000,000	2,999,173		248			7.000	7.010	FA	87,500	210,000	03/02/1998	02/01/2018
83545*-AB-4	SONIC HEALTHCARE INVESTMENTS GP		E		2	15,000,000	108.0120	16,201,800	15,000,000	15,000,000					5.730	5.730	JJ	403,488	859,500	11/12/2009	01/12/2020
83545*-AC-2	SONIC HEALTHCARE INVESTMENTS GP		E		2	10,000,000	105.1010	10,510,100	10,000,000	10,000,000					5.100	5.100	JJ	238,000	510,000	12/02/2010	01/13/2021
83616#-AB-4	SOURCEGAS				3	15,000,000	93.0380	13,955,700	15,000,000	15,000,000					3.980	3.980	MS	152,567	597,000	09/10/2014	09/29/2019
837004-CH-1	SOUTH CAROLINA ELEC&GAS				1FE	9,959,100	93.0970	9,309,780	10,000,000	9,959,550		227			4.500	4.520	JD	37,500	450,000	09/12/2014	06/01/2064
842400-EB-5	SOUTHERN CAL EDISON				1FE	14,163,145	124.7770	15,628,332	12,525,000	13,681,697		(57,470)			6.650	5.640	AO	208,228	832,913	03/03/2005	04/01/2029
842400-ES-8	SOUTHERN CAL EDISON			1	1FE	11,573,619	120.2890	13,869,368	11,530,000	11,564,964		(1,074)			6.000	5.970	JJ	318,997	691,800	03/10/2006	01/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
842400-FF-5	SOUTHERN CAL EDISON				1FE	7,597,420	116.1580	8,131,116	7,000,000	7,521,787		(13,818)			5.550	4.970	JJ	179,142	388,500	10/02/2009	01/15/2037
842400-FZ-1	SOUTHERN CAL EDISON				1FE	9,931,200	105.5630	10,556,340	10,000,000	9,933,014		1,146			4.650	4.690	AO	116,250	465,000	09/25/2013	10/01/2043
842434-CJ-9	SOUTHERN CALIF GAS CO				1FE	6,982,990	114.8760	8,041,376	7,000,000	6,983,933		305			5.125	5.140	MN	45,840	358,750	11/15/2010	11/15/2040
843163-AP-1	SOUTHERN INDIANA GAS & E				1FE	2,048,083	102.7580	2,055,162	2,000,000	2,004,139		(10,696)			8.875	8.290	JD	14,792	177,500	04/22/1992	06/01/2016
844030-AC-0	SOUTHERN UNION CO				2FE	3,581,605	105.7280	3,700,505	3,500,000	3,559,629		(2,300)			8.250	8.040	MN	36,896	288,750	12/16/1999	11/15/2029
845437-BL-5	SOUTHWESTERN ELEC POWER				2FE	3,017,070	118.4260	3,552,789	3,000,000	3,015,400		(277)			6.200	6.150	MS	54,767	186,000	03/05/2010	03/15/2040
845467-AH-2	SOUTHWESTERN ENERGY CO				2FE	4,991,410	62.8960	3,144,800	5,000,000	4,994,059		789			4.100	4.120	MS	60,361	205,000	03/01/2012	03/15/2022
84755T-AA-5	SPECTRA ENERGY CAPITAL				2FE	9,773,100	105.8420	10,584,200	10,000,000	9,932,813		25,922			6.200	6.510	AO	130,889	620,000	06/23/2008	04/15/2018
84755T-AC-1	SPECTRA ENERGY CAPITAL				2FE	8,395,680	99.0610	8,915,490	9,000,000	8,441,017		8,395			7.500	8.100	MS	198,750	675,000	04/16/2009	09/15/2038
84755T-AE-7	SPECTRA ENERGY CAPITAL				2FE	8,898,300	85.5540	8,555,430	10,000,000	8,936,031		37,731			5.300	5.080	MS	97,167	165,000	09/02/2015	03/15/2023
84760C-AA-5	SPECTRANETICS CORP. C.S.N.				5	8,685,659	75.3750	6,180,750	8,200,000	8,501,763		(124,826)			2.625	1.040	JD	17,938	215,250	07/31/2014	06/01/2034
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL CLUB, LLC				2FE	9,500,000	86.9180	8,257,210	9,500,000	9,500,000					3.850	3.850	MJSD	1,016	326,127	01/15/2015	03/31/2033
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC				2FE	17,761,339	96.6880	17,173,083	17,761,339	17,761,339					5.300	5.300	MJSD	237,953	941,003	01/24/2014	06/30/2036
852061-AD-2	SPRINT COMMUNICATIONS				4FE	2,250,625	99.8120	2,764,806	2,770,000	2,655,202		112,875			6.000	10.850	JD	13,850	166,200	10/11/2011	12/01/2016
852061-AR-1	SPRINT COMMUNICATIONS				4FE	5,400,000	77.2500	4,635,000	6,000,000	5,419,512		19,512			7.000	9.630	FA	158,667		10/16/2015	08/15/2020
85234#-AB-1	STADIUM FUNDING TRUST SENIUR SECURED NTS				2FE	10,200,000	91.7460	9,358,092	10,200,000	10,200,000					5.000	5.000	AO	127,500	510,000	06/04/2013	04/01/2039
85253#-AA-9	STAG INDUSTRIAL OPERATING PARTNERSHIP LP				2FE	10,000,000	106.3580	10,635,800	10,000,000	10,000,000					4.980	4.980	AO	124,500	498,000	03/26/2014	10/01/2024
85253#-AB-7	STAG INDUSTRIAL OPERATING PARTNERSHIP LP				2FE	8,000,000	106.1190	8,489,520	8,000,000	8,000,000					4.980	4.980	AO	99,600	398,400	03/26/2014	07/01/2026
85253#-AF-8	STAG INDUSTRIAL OPERATING PARTNERSHIP				2Z	6,000,000	100.2130	6,012,780	6,000,000	6,000,000					3.980	3.980	JJ	10,613		10/06/2015	01/05/2023
855244-AH-2	STARBUCKS CORP				1FE	22,733,650	103.7240	23,856,681	23,000,000	22,735,810		2,160			4.300	4.360	JD	43,956	508,236	06/09/2015	06/15/2045
85571B-AC-9	STARWOOD PROPERTY TRUST C.S.N.				3FE	8,492,500	98.3750	8,460,250	8,600,000	8,534,323		34,503			3.750	4.190	AO	68,083	328,771	10/03/2014	10/15/2017
857449-AB-8	STATE STREET BANK & TRST				1FE	4,968,114	108.5090	5,181,314	4,775,000	4,843,679		(22,658)			5.250	4.690	AO	52,923	250,688	10/30/2009	10/15/2018
857477-AL-7	STATE STREET CORP				1FE	13,980,556	98.8200	14,526,569	14,700,000	14,137,481		64,387			3.100	3.680	MN	58,228	455,700	06/24/2013	05/15/2023
858271-AA-7	STEELRIVER TRANSMISSION				2FE	7,202,793	101.5920	7,317,462	7,202,793	7,202,793					4.710	4.710	MJSD	942	339,252	11/17/2010	06/30/2017
858586-H#-0	STEPAN COMPANY				2FE	16,000,000	97.6460	15,623,360	16,000,000	16,000,000					3.860	3.860	JD	6,862	617,600	06/27/2013	06/27/2025
858586-J*-2	STEPAN COMPANY				2FE	14,000,000	96.1000	13,454,000	14,000,000	14,000,000					3.950	3.950	JJ	262,675		05/08/2015	07/10/2027
85915#-AG-6	STERICYCLE, INC				1	9,000,000	98.9280	8,903,520	9,000,000	9,000,000					3.260	3.260	JD	15,485	297,900	09/28/2012	12/12/2022
85915#-AH-4	STERICYCLE, INC				1FE	15,000,000	96.0650	14,409,750	15,000,000	15,000,000					2.720	2.720	JJ	171,133	7,500	03/24/2015	07/01/2022
85917D-AA-2	STERIGENICS-NORDION HOLD				5FE	5,022,500	95.5000	4,775,000	5,000,000	5,020,184		(2,316)			6.500	6.400	MN	41,528	162,500	05/12/2015	05/15/2023
860630-AD-4	STIFEL FINANCIAL CORP				2FE	9,919,600	99.3540	9,935,460	10,000,000	9,929,049		6,704			4.250	4.350	JJ	192,431	425,000	07/15/2014	07/18/2024
86074Q-AL-6	STILLWATER MINING COMPANY C.S.D.				4FE	6,363,250	94.9370	5,886,125	6,200,000	6,290,497		(23,079)			1.750	1.350	AO	22,906	108,500	10/22/2012	10/15/2032
862121-A*-1	STORE CAPITAL CORPORATION				2FE	9,000,000	103.4120	9,307,080	9,000,000	9,000,000					4.950	4.950	MN	51,975		10/30/2015	11/21/2022
862121-A@-9	STORE CAPITAL CORPORATION				2FE	7,000,000	105.3170	7,372,190	7,000,000	7,000,000					5.240	5.240	MN	42,793		10/30/2015	11/21/2024
863667-AE-1	STRYKER CORP				1FE	1,815,900	94.4920	1,889,854	2,000,000	1,817,407		1,507			4.100	4.690	AO	20,500	41,000	07/13/2015	04/01/2043
863667-AG-6	STRYKER CORP				1FE	14,709,250	98.9080	14,836,335	15,000,000	14,711,830		2,580			4.375	4.490	MN	83,854	328,125	08/07/2015	05/15/2044
86765B-AL-3	SUNOCO LOGISTICS PARTNER				2FE	4,998,700	84.4040	4,220,200	5,000,000	4,999,003		117			3.450	3.450	JJ	79,542	172,500	01/07/2013	01/15/2023
86765B-AM-1	SUNOCO LOGISTICS PARTNER				2FE	18,244,170	71.5140	14,302,980	20,000,000	18,299,019		26,389			4.950	5.560	JJ	456,500	990,000	06/12/2014	01/15/2043
86765B-AN-9	SUNOCO LOGISTICS PARTNER				2FE	8,243,510	86.4870	6,919,032	8,000,000	8,227,362		(16,148)			4.250	3.830	AO	85,000	170,000	04/30/2015	04/01/2024
86765B-AP-4	SUNOCO LOGISTICS PARTNER				2FE	37,545,900	74.4220	27,908,588	37,500,000	37,527,758		(10,561)			5.300	5.280	AO	496,875	1,802,000	10/06/2015	04/01/2044
87165B-AD-5	SYNCHRONY FINANCIAL				2FE	9,980,600	98.6460	9,864,620	10,000,000	9,982,455		1,637			4.250	4.270	FA	160,556	429,722	08/06/2014	08/15/2024
87233Q-AB-4	TC PIPELINES LP				2FE	28,156,800	87.8260	24,591,336	28,000,000	28,146,310		(10,490)			4.375	4.300	MS	367,500	612,500	04/14/2015	03/13/2025
87236Y-AE-8	TD AMERITRADE HOLDING CO				1FE	9,976,500	99.0540	9,905,410	10,000,000	9,978,815		2,315			2.950	2.980	AO	73,750	165,528	03/04/2015	04/01/2022
87246Y-AC-0	TIAA ASSET MGMT FIN LLC				2FE	18,478,910	100.3390	18,562,845	18,500,000	18,480,105		1,780			4.125	4.130	MN	127,188	765,245	10/27/2014	11/01/2024
872540-AM-1	TJX COS INC				1FE	10,357,200	115.5300	11,553,020	10,000,000	10,142,371		(38,067)			6.950	6.450	AO	146,722	695,000	04/17/2009	04/15/2019
872540-AP-4	TJX COS INC				1FE	6,494,215	96.4650	6,270,271	6,500,000	6,495,545		532			2.500	2.510	MN	20,764	162,500	04/29/2013	05/15/2023
872649-BH-0	NORTHROP GRUMM SPACE				2FE	13,612,111	128.7200	14,223,648	11,050,000	12,828,643		(84,724)			7.750	5.980	JD	71,365	856,375	05/07/2003	06/01/2029
87264A-AD-7	T-MOBILE USA INC				3FE	5,207,500	103.7500	5,187,500	5,000,000	5,149,286		(38,937)			6.633	5.630	JJ	140,951	331,650	01/12/2015	04/28/2021
87265K-AB-8	TPG SPECIALTY LENDING INC C.S.N.				2FE	16,109,313	98.3750	15,740,000	16,000,000	16,091,512		(17,800)			4.500	4.330	JD	32,000	518,625	12/10/2015	12/15/2019
874054-AD-1	TAKE-TWO INTERACTIVE SOFTWARE INC C.S.N				4Z	6,956,760	166.2500	11,637,500	7,000,000	6,978,210		8,543			1.000	1.120	JJ	35,000	70,000	06/18/2013	07/01/2018
875127-AW-2	TAMPA ELECTRIC CO				2FE	9,943,089	120.2320	12,023,230	10,000,000	9,949,692		1,090			6.150	6.190	MN	78,583	615,000	05/22/2007	05/15/2037
875127-AZ-5	TAMPA ELECTRIC CO				2FE	9,859,680	111.8940	10,070,523	9,000,000	9,488,899		(79,507)			5.400	4.250	MN	62,100	486,000	12/03/2010	05/15/2021
875484-AF-4	TANGER PROPERTIES L.P.				2FE	6,951,700	112.8730	7,901,145	7,000,000	6,974,467		4,796			6.125	6.210	JD	35,729	428,750	06/02/2010	06/01/2020
87612E-AR-7	TARGET CORP				1FE	9,953,050	128.9840	12,898,440	10,000,000	9,957,480		831			6.500	6.530	AO	137,222	650,000	06/15/2009	10/15/2037
87612E-AU-0	TARGET CORP				1FE	18,451,640	137.0490	23,298,466	17,000,000	18,298,129		(28,560)			7.000	6.330	JJ	548,722	1,190,000	10/02/2009	01/15/2038
87612E-BA-3	TARGET CORP				1FE	46,559,235	97.6370	48,330,662	49,500,000	46,644,257		55,877			4.000	4.360	JJ	990,000	1,980,000	11/20/2014	07/01/2042
87612E-BD-7	TARGET CORP				1FE	4,977,800	103.7670	5,188,370	5,000,000	4,980,694		1,914			3.500	3.550	JJ	87,500	177,431	06/17/2014	07/01/2024
877249-AD-4	TAYLOR MORRISON COMM/MON				4FE	5,640,000	96.0000	5,520,000	5,750,000	5,649,791		9,228			5.625	5.890	MS	107,813	323,438	12/05/2014	03/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
878091-BC-0	TEACHERS INSUR & ANNUITY				1FE	38,971,350	123.6370	46,982,402	38,000,000	38,892,757		(16,175)			6.850	6.640	JD	108,458	2,603,000	01/11/2011	12/16/2039
878091-BD-8	TEACHERS INSUR & ANNUITY				1FE	40,667,900	101.0080	40,403,440	40,000,000	40,652,165		(10,921)			4.900	4.790	MS	577,111	1,943,666	10/20/2014	09/15/2044
879360-C*-4	TELEDYNE TECHNOLOGIES INCORPORATED				2Z	15,000,000	96.8420	14,526,300	15,000,000	15,000,000					3.280	3.280	JD	76,533		08/06/2015	11/05/2022
88033G-CE-8	TENET HEALTHCARE CORP				4FE	5,414,438	99.7500	4,987,500	5,000,000	5,374,570		(23,873)			8.125	6.630	AO	101,563	302,656	09/16/2015	04/01/2022
880451-AS-8	TENNESSEE GAS PIPELINE				2FE	21,087,620	97.8460	20,352,010	20,800,000	21,009,337		(12,577)			7.000	6.860	MS	428,711	1,456,000	05/31/2007	03/15/2027
880779-AY-9	TEREX CORP				4FE	1,300,000	92.0000	1,196,000	1,300,000	1,300,000					6.000	6.000	MN	9,967	78,000	11/08/2012	05/15/2021
88150*-AA-1	TERRENO REALTY LLC				2Z	10,000,000	99.4620	9,946,200	10,000,000	10,000,000					4.230	4.230	MS	141,000		07/21/2015	09/01/2022
88160Q-AA-1	TESORO LOGISTICS LP/CORP				3FE	1,495,918	95.5000	1,397,165	1,463,000	1,482,852		(6,582)			5.875	5.330	AO	21,488	85,951	12/12/2013	10/01/2020
88160Q-AD-5	TESORO LOGISTICS LP/CORP				3FE	6,147,200	95.0000	5,647,750	5,945,000	6,092,418		(34,708)			6.125	5.380	AO	76,872	364,131	06/12/2014	10/15/2021
88160R-AC-5	TESLA MOTORS INC. C.S.N.				4FE	9,344,067	91.6250	8,704,375	9,500,000	9,382,930		21,530			1.250	1.490	MS	39,583	118,750	03/05/2014	03/01/2021
88162F-B#-1	TETRA TECHNOLOGIES INC				4	5,055,556	90.0000	4,550,000	5,055,556	5,055,556					5.090	5.090	JD	60,923	291,678	08/19/2010	12/15/2017
88213#-AA-2	TEXAS ACP I, L.P. PRIV PLACE				1	807,898	144.4790	486,270	336,567	480,561		(73,161)			0.000	(13,680)	MN			08/03/2005	05/15/2020
88213@-AA-4	TEXAS ACP II, L.P.	@			1	928,113	146.7510	609,897	415,598	607,182		(33,396)			0.000	(5,280)	N/A	541	1,160,144	02/08/2008	01/30/2023
882389-CC-1	TEXAS EASTERN TRANSMISS				2FE	9,909,750	109.8220	10,982,260	10,000,000	9,923,771		2,358			7.000	7.070	JJ	322,778	700,000	02/27/2009	07/15/2032
882484-AA-6	TEXAS HEALTH RESOURCES				1FE	19,981,150	95.7380	19,147,780	20,000,000	19,981,116		(34)			4.330	4.330	MN	110,656	457,055	04/30/2015	11/15/2055
883556-AZ-5	THERMO FISHER SCIENTIFIC				2FE	5,333,250	101.5440	5,077,215	5,000,000	5,215,516		(36,756)			3.600	2.730	FA	68,000	180,000	09/07/2012	08/15/2021
883556-BF-8	THERMO FISHER SCIENTIFIC				2FE	11,257,640	103.8680	11,425,491	11,000,000	11,224,185		(24,477)			4.150	3.840	FA	190,208	456,500	07/30/2014	02/01/2024
886546-AD-2	TIFFANY & CO				2FE	17,962,955	92.5470	16,195,743	17,500,000	17,955,969		(6,639)			4.900	4.730	AO	214,375	846,475	04/01/2015	10/01/2044
887315-AY-5	HISTORIC TW INC				2FE	11,441,840	111.0700	11,107,080	10,000,000	10,383,689		(143,444)			6.875	5.180	JD	30,556	687,500	06/29/2010	06/15/2018
887315-BN-8	HISTORIC TW INC				2FE	33,351,322	117.0680	34,476,732	29,450,000	32,818,006		(174,718)			6.625	5.390	MN	249,302	1,951,063	06/26/2014	05/15/2029
887317-AD-7	TIME WARNER INC				2FE	44,004,927	112.9350	50,820,885	45,000,000	44,087,171		11,100			6.500	6.650	MN	373,750	2,925,000	03/30/2011	11/15/2036
887317-AH-8	TIME WARNER INC				2FE	5,899,575	108.0140	5,940,770	5,500,000	5,884,198		(7,205)			6.100	5.570	JJ	154,703	335,500	09/23/2013	07/15/2040
887317-AU-9	TIME WARNER INC				2FE	9,806,300	91.7350	9,173,520	10,000,000	9,810,920		3,083			4.650	4.770	JD	38,750	465,000	06/16/2014	06/01/2044
887317-AX-3	TIME WARNER INC				2FE	5,005,600	95.2240	4,761,245	5,000,000	5,006,035		435			4.850	4.840	JJ	139,438		10/30/2015	07/15/2045
88731E-AF-7	TIME WARNER ENT				2FE	12,342,000	122.8080	12,280,890	10,000,000	11,212,269		(129,786)			8.375	6.250	MS	246,597	837,500	02/02/2004	03/15/2023
88732J-AJ-7	TIME WARNER CABLE INC				2FE	19,594,830	101.1980	19,227,734	19,000,000	19,529,599		(12,107)			6.550	6.300	MN	207,417	1,244,500	10/02/2009	05/01/2037
88732J-AL-2	TIME WARNER CABLE INC				2FE	9,847,100	109.1050	12,001,572	11,000,000	10,608,442		135,494			6.750	8.350	JJ	371,250	742,500	12/05/2008	07/01/2018
88732J-AN-8	TIME WARNER CABLE INC				2FE	10,101,450	108.4150	10,841,580	10,000,000	10,092,955		(1,642)			7.300	7.210	JJ	365,000	730,000	04/16/2009	07/01/2038
88732J-BA-5	TIME WARNER CABLE INC				2FE	15,441,550	100.9730	15,145,965	15,000,000	15,402,937		(38,613)			4.000	3.450	MS	200,000	300,000	06/03/2015	09/01/2021
889175-BD-6	TOLEDO EDISON COMPANY				2FE	10,557,970	112.5630	12,382,029	11,000,000	10,610,713		8,009			6.150	6.450	MN	86,442	676,500	09/07/2007	05/15/2037
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	8,802,500	105.0000	8,137,500	7,750,000	8,495,060		(110,422)			5.875	4.020	FA	172,007	455,313	04/03/2013	02/15/2022
88947E-AR-1	TOLL BROS FINANCE CORP				3FE	5,003,750	98.2500	4,912,500	5,000,000	5,003,530		(220)			4.875	4.860	MN	41,302		11/02/2015	11/15/2025
89078Y-AA-3	TOPS HOLDING/MARKETS II				4FE	3,650,000	98.5000	3,595,250	3,650,000	3,650,000					8.000	8.000	JD	12,978	150,056	05/29/2015	06/15/2022
891027-AP-9	TORCHMARK CORP				2FE	9,000,000	120.9320	10,883,880	9,000,000	9,000,000					9.250	9.250	JD	37,000	832,500	06/25/2009	06/15/2019
891027-AQ-7	TORCHMARK CORP				2FE	8,071,820	98.8060	7,904,512	8,000,000	8,050,717		(6,597)			3.800	3.690	MS	89,511	304,000	09/19/2012	09/15/2022
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE				1FE	9,000,000	103.7320	9,335,880	9,000,000	9,000,000					4.340	4.340	JD	210,490	238,000	09/30/2014	12/17/2024
89147L-F#-2	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	106.8630	5,343,150	5,000,000	5,000,000					4.160	4.160	JJ	91,867	312,000	11/05/2013	01/22/2024
89147L-F*-6	TORTOISE ENERGY INFRASTRUCTURE				1FE	2,000,000	104.4930	2,089,860	2,000,000	2,000,000					3.770	3.770	JJ	33,302	113,100	11/05/2013	01/22/2022
89147L-F@-4	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	105.4230	5,271,150	5,000,000	5,000,000					3.990	3.990	JJ	122,471	299,250	11/05/2013	01/22/2023
89147L-K#-6	TORTOISE ENERGY INFRASTRUCTURE				1FE	4,000,000	106.8060	4,272,240	4,000,000	4,000,000					4.160	4.160	MN	18,951	166,400	11/05/2013	11/20/2023
891490-AT-1	TOSCO CORP				1FE	28,750,665	125.0210	29,380,006	23,500,000	27,245,236		(161,175)			8.125	6.380	FA	721,319	1,909,375	03/12/2003	02/15/2030
89365*-AC-6	BROADSPECTRUM LIMITED		E		3	15,000,000	97.4330	14,614,950	15,000,000	15,000,000					7.290	7.290	JD	6,075	1,093,500	12/11/2009	12/29/2019
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY LLC				2	20,309,440	111.0790	19,994,220	18,000,000	19,819,093		(244,431)			5.890	4.070	MN	108,965	1,060,200	10/28/2014	05/24/2022
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY LLC				2	7,000,000	107.9260	7,554,820	7,000,000	7,000,000					5.360	5.360	JD	22,929	375,200	11/13/2009	12/09/2020
89417E-AD-1	TRAVELERS COS INC				1FE	32,678,472	126.4450	40,841,961	32,300,000	32,624,078		(10,468)			6.250	6.150	JD	89,722	2,018,750	10/06/2009	06/15/2037
89417E-AK-5	TRAVELERS COS INC				1FE	20,869,300	100.8090	21,169,995	21,000,000	20,869,035		(265)			4.300	4.330	FA	316,050		08/19/2015	08/25/2045
89420G-AE-9	TRAVELERS PPTY CASUALTY				1FE	5,299,104	122.6640	6,672,960	5,440,000	5,319,444		3,668			6.375	6.590	MS	102,113	346,800	05/18/2009	03/15/2033
89566E-AH-1	TRISTATE GEN&TRANS ASSN				1FE	17,658,025	100.0710	17,512,565	17,500,000	17,655,556		(1,463)			4.700	4.640	MN	137,083	824,785	11/26/2014	11/01/2044
895945-D#-7	TRICAN WELL SERVICE LTD		G		4Z	9,661,834	70.0000	6,763,284	9,661,834	9,661,834					5.900	5.900	AO	99,758	579,997	03/25/2011	04/28/2021
896047-AG-2	TRIBUNE MEDIA CO				4FE	5,107,100	100.0000	5,000,000	5,000,000	5,104,771		(2,329)			5.875	5.340	JJ	152,587		11/10/2015	07/15/2022
896522-AF-6	TRINITY INDUSTRIES C.S.N.				3FE	8,575,826	119.6870	9,754,531	8,150,000	8,320,169		(73,950)			3.875	2.860	JD	26,318	315,813	02/05/2013	06/01/2036
89837L-AB-1	PRINCETON UNIVERSITY				1FE	7,904,620	131.8220	9,227,582	7,000,000	7,802,785		(18,429)			5.700	4.860	MS	133,000	399,000	10/05/2009	03/01/2039
90131H-AB-1	21ST CENTURY FOX AMERICA				2FE	13,082,890	104.0880	13,531,544	13,000,000	13,079,094		(1,239)			5.400	5.350	AO	175,500	702,000	09/27/2013	10/01/2043
90131H-AZ-8	21ST CENTURY FOX AMERICA				2FE	5,218,850	118.6120	5,930,625	5,000,000	5,210,121		(8,729)			7.125	6.610	AO	82,135	178,125	04/08/2015	04/08/2028
90131H-BF-1	21ST CENTURY FOX AMERICA				2FE	36,114,445	113.5440	42,579,150	37,500,000	36,143,156		28,712			6.200	6.530	JD	103,333	2,325,000	04/10/2015	12/15/2034
90131H-BG-9	21ST CENTURY FOX AMERICA				2FE	32,769,980	115.1820	38,010,258	33,000,000	32,776,273		6,293			6.400	6.450	JD	93,867	2,112,000	04/10/2015	12/15/2035
90214G-AA-5	2014 ESA PROJECT COMPANY LLC				2FE	18,000,000	108.6660	19,559,880	18,000,000	18,000,000					6.070	6.070	MJSD	276,185	1,092,600	06/20/2014	03/30/2030

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
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST (				1Z	19,023,516	97.4020	18,529,285	19,023,516	19,023,516					3.850	3.850	MON	63,068	707,991	12/16/2014	05/31/2029
902494-AX-1	TYSON FOODS INC				2FE	15,110,550	102.6700	15,400,635	15,000,000	15,105,290		(5,927)			3.950	3.840	FA	223,833	501,431	05/06/2015	08/15/2024
902494-AY-9	TYSON FOODS INC				2FE	24,756,900	104.4200	25,060,848	24,000,000	24,739,613		(12,866)			5.150	4.940	FA	466,933	1,260,033	09/11/2014	08/15/2044
902494-AZ-6	TYSON FOODS INC				2FE	4,999,300	102.0610	5,103,090	5,000,000	4,999,114		48			4.875	4.870	FA	92,083	248,490	08/05/2014	08/15/2034
902917-AH-6	WASTE MANAGEMENT INC			1	2FE	5,428,250	125.9020	6,295,135	5,000,000	5,296,120		(15,137)			7.000	6.300	JJ	161,389	350,000	12/18/2003	07/15/2028
90312#-AE-0	UNS ELECTRIC				1FE	11,000,000	95.3840	10,492,240	11,000,000	11,000,000					3.220	3.220	FA	144,632		03/26/2015	08/04/2027
90331H-ML-4	US BANK NA CINCINNATI				1FE	15,017,350	99.9240	14,988,630	15,000,000	15,013,709		(3,506)			2.125	2.090	AO	55,781	318,750	12/16/2014	10/28/2019
90363@-AB-6	USTA NATIONAL TENNIS CENTER, INC.				1	13,836,321	99.9930	13,835,352	13,836,321	13,836,321					4.080	4.080	JJ	271,284	470,435	06/11/2014	09/08/2039
90388@-AF-8	ULTRA RESOURCES, INC				4	15,000,000	55.0000	8,250,000	15,000,000	8,250,000			6,750,000		5.500	5.500	MS	275,000	825,000	12/22/2009	01/28/2020
907818-CF-3	UNION PACIFIC CORP				1FE	13,684,824	128.7820	16,097,800	12,500,000	13,343,907		(42,490)			6.625	5.860	FA	345,052	828,125	08/28/2006	02/01/2029
907818-CU-0	UNION PACIFIC CORP				1FE	9,128,097	122.6340	12,263,480	10,000,000	9,222,190		15,392			6.250	6.930	MN	104,167	625,000	12/21/2009	05/01/2034
907818-DA-3	UNION PACIFIC CORP				1FE	3,957,640	110.0250	4,401,020	4,000,000	3,985,681		4,811			5.700	5.840	FA	86,133	228,000	01/28/2009	08/15/2018
907818-DP-0	UNION PACIFIC CORP				1FE	11,647,375	100.2210	12,527,663	12,500,000	11,675,164		13,236			4.250	4.670	AO	112,153	425,000	06/10/2015	04/15/2043
907818-DR-6	UNION PACIFIC CORP				1FE	6,307,557	104.3840	6,758,877	6,475,000	6,339,274		13,900			3.646	3.940	FA	89,185	236,079	08/21/2013	02/15/2024
907818-DT-2	UNION PACIFIC CORP				1FE	10,503,868	108.7290	11,552,488	10,625,000	10,507,672		1,910			4.821	4.890	FA	213,430	512,231	11/27/2013	02/01/2044
907818-DU-9	UNION PACIFIC CORP				1FE	10,560,000	107.4650	10,746,550	10,000,000	10,554,448		(5,552)			4.750	4.400	JD	21,111	237,500	06/17/2015	12/15/2043
907818-DZ-8	UNION PACIFIC CORP				1FE	11,590,380	99.2210	11,906,580	12,000,000	11,595,328		4,526			4.150	4.350	JJ	229,633	337,188	06/10/2015	01/15/2045
907818-EC-8	UNION PACIFIC CORP				1FE	18,145,041	88.1810	17,958,142	20,365,000	18,157,577		12,536			3.875	4.460	FA	328,810	398,956	06/17/2015	02/01/2055
910637-S*-9	THE UNITED ILLUMINATING COMPANY				2	7,000,000	100.3680	7,025,760	7,000,000	7,000,000					3.610	3.610	JJ	105,994	252,700	01/20/2012	01/31/2022
910637-S@-7	THE UNITED ILLUMINATING COMPANY				2	4,000,000	100.3680	4,014,720	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	01/20/2012	01/31/2022
911312-AJ-5	UNITED PARCEL SERVICE				1FE	9,948,700	128.2650	12,826,530	10,000,000	9,954,446		938			6.200	6.230	JJ	285,889	620,000	01/10/2008	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE				1FE	4,927,850	110.8830	5,544,180	5,000,000	4,933,743		1,322			4.875	4.960	MN	31,146	243,750	11/08/2010	11/15/2040
911365-AX-2	UNITED RENTALS NORTH AM				3FE	3,031,375	102.2500	3,016,375	2,950,000	3,012,712		(10,845)			6.125	5.610	JD	8,031	180,688	03/12/2014	06/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM				4FE	2,681,800	106.8700	2,703,811	2,530,000	2,625,325		(18,738)			7.625	6.590	AO	40,726	192,913	04/30/2012	04/15/2022
91159J-AA-4	US BANCORP				1FE	14,672,000	99.4240	14,913,630	15,000,000	14,750,729		32,280			2.950	3.220	JJ	204,042	442,500	06/24/2013	07/15/2022
913017-BJ-7	UNITED TECHNOLOGIES CORP				1FE	4,048,840	111.1590	4,446,368	4,000,000	4,041,899		(1,228)			5.400	5.310	MN	36,000	216,000	10/23/2009	05/01/2035
913017-BK-4	UNITED TECHNOLOGIES CORP				1FE	22,404,200	119.9130	26,381,058	22,000,000	22,353,034		(10,235)			6.050	5.900	JD	110,917	1,331,000	10/06/2009	06/01/2036
913017-BQ-1	UNITED TECHNOLOGIES CORP				1FE	4,991,900	111.5180	5,575,900	5,000,000	4,996,914		791			6.125	6.140	FA	127,604	306,250	12/15/2008	02/01/2019
913017-BR-9	UNITED TECHNOLOGIES CORP				1FE	4,228,793	109.4310	4,650,856	4,250,000	4,239,747		2,064			4.500	4.560	AO	40,375	191,250	02/23/2010	04/15/2020
913017-BS-7	UNITED TECHNOLOGIES CORP				1FE	2,993,160	117.2160	3,516,501	3,000,000	2,993,834		110			5.700	5.710	AO	36,100	171,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	54,464,920	100.7030	54,380,052	54,000,000	54,465,662		(4,641)			4.500	4.440	JD	202,500	1,653,750	12/28/2015	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP				1FE	21,100,880	95.5470	20,542,670	21,500,000	21,104,352		3,472			4.150	4.250	MN	114,010	473,388	06/10/2015	05/15/2045
91324P-AR-3	UNITEDHEALTH GROUP INC				1FE	6,735,190	117.9990	8,259,944	7,000,000	6,773,815		5,568			5.800	6.070	MS	119,544	406,000	04/12/2007	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC				1FE	32,504,412	125.5300	38,594,444	30,745,000	32,455,356		(49,698)			6.500	5.990	JD	88,819	1,998,425	06/18/2014	06/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC				1FE	11,832,999	130.7880	14,929,507	11,415,000	11,795,333		(8,088)			6.875	6.570	FA	296,473	784,781	04/21/2010	02/15/2038
91324P-BU-5	UNITEDHEALTH GROUP INC				1FE	5,451,400	101.4950	5,074,790	5,000,000	5,441,321		(9,815)			4.625	4.060	MN	29,549	231,250	12/17/2014	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC				1FE	7,604,590	98.2720	7,861,768	8,000,000	7,621,345		7,200			4.375	4.680	MS	103,056	350,000	07/31/2013	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC				1FE	19,514,500	93.0760	18,615,220	20,000,000	19,540,561		9,253			3.950	4.090	AO	166,778	790,000	01/17/2013	10/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC				1FE	23,765,190	97.1080	23,305,992	24,000,000	23,763,652		(803)			4.250	4.310	MS	300,333	425,000	12/28/2015	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC				1FE	5,983,740	103.0870	6,185,256	6,000,000	5,984,224		484			3.750	3.780	JJ	98,750		07/20/2015	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC				1FE	12,028,890	105.3290	12,639,480	12,000,000	12,028,349		(541)			4.750	4.730	JJ	250,167		07/21/2015	07/15/2045
914906-AP-7	UNIVISION COMMUNICATIONS				4FE	5,084,250	103.6250	5,024,776	4,849,000	5,021,755		(48,685)			6.750	5.500	MS	96,374	327,308	11/21/2014	09/15/2022
91529Y-AJ-5	UNUM GROUP				2FE	15,953,650	110.3210	16,548,180	15,000,000	15,928,709		(16,456)			5.750	5.300	FA	325,833	862,500	09/18/2014	08/15/2042
91630@-AA-3	UPPER PENINSULA POWER HOLDING COMPANY				2FE	15,000,000	97.0500	14,557,500	15,000,000	15,000,000					3.950	3.950	MS	172,813	592,500	08/22/2014	09/16/2024
91630@-AB-1	UPPER PENINSULA POWER HOLDING COMPANY				2FE	8,000,000	94.8320	7,586,560	8,000,000	8,000,000					4.200	4.200	MS	98,000	336,000	08/22/2014	09/16/2029
91845#-AA-2	VZ(SR NOTE) CTL PASS-THROUGH TRUST CERT				2	19,788,893	92.6130	18,327,088	19,788,893	19,788,893					3.810	3.810	MON	33,509	432,873	04/29/2015	05/15/2035
91913Y-AL-4	VALERO ENERGY CORP				2FE	14,930,500	100.5410	15,081,285	15,000,000	14,932,480		868			6.625	6.650	JD	44,167	993,750	01/05/2011	06/15/2037
91913Y-AT-7	VALERO ENERGY CORP				2FE	31,719,190	83.3870	26,267,063	31,500,000	31,714,774		(4,416)			4.900	4.850	MS	454,475	780,325	04/07/2015	03/15/2045
92240@-AJ-4	VECTREN CAPITAL CORP				1	18,976,900	113.9640	20,513,520	18,000,000	18,713,251		(211,470)			7.300	5.820	MS	401,500	1,314,000	10/01/2014	03/11/2019
92240@-AM-7	VECTREN CAPITAL CORP				1FE	27,000,000	99.6460	26,904,420	27,000,000	27,000,000					3.330	3.330	JD	39,960		05/12/2015	12/15/2022
92240M-BC-1	VECTOR GROUP LTD C.B.				4Z	9,924,198	114.3120	10,745,375	9,400,000	9,792,573		(90,743)			1.750	0.740	JAJO	34,728	745,890	08/25/2014	04/15/2020
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	7,262,880	112.2550	7,857,857	7,000,000	7,249,610		(5,758)			6.250	5.950	AO	109,375	437,500	09/13/2013	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS				2FE	20,540,495	114.0410	25,659,270	22,500,000	20,710,827		28,216			6.400	7.080	FA	544,000	1,440,000	09/18/2013	02/15/2038
92343V-AM-6	VERIZON COMMUNICATIONS				2FE	19,811,100	109.1720	21,834,580	20,000,000	19,936,720		21,922			6.100	6.200	AO	257,556	1,220,000	07/16/2009	04/15/2018
92343V-AP-9	VERIZON COMMUNICATIONS				2FE	6,910,680	119.5410	8,367,933	7,000,000	6,919,012		1,463			6.900	7.000	AO	101,967	483,000	04/01/2008	04/15/2038
92343V-AV-6	VERIZON COMMUNICATIONS				2FE	9,851,800	112.5030	11,250,340	10,000,000	9,939,853		15,767			6.350	6.550	AO	158,750	635,000	03/24/2009	04/01/2019
92343V-BE-3	VERIZON COMMUNICATIONS				2FE	9,575,145	92.2250	8,761,394	9,500,000	9,572,907		(1,438)			4.750	4.690	MN	75,208	451,250	06/16/2014	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BG-8	VERIZON COMMUNICATIONS				2FE	17,630,790	81.7380	16,347,700	20,000,000	17,739,831		41,298			3.850	4.580	MN	128,333	770,000	04/02/2013	11/01/2042
92343V-BS-2	VERIZON COMMUNICATIONS				2FE	9,990,000	113.9270	11,392,780	10,000,000	9,989,315		281			6.400	6.400	MS	188,444	640,000	09/11/2013	09/15/2033
92343V-BT-0	VERIZON COMMUNICATIONS				2FE	17,460,097	118.7210	18,876,639	15,900,000	17,413,466		(22,061)			6.550	5.840	MS	306,649	1,041,450	01/08/2014	09/15/2043
92343V-CH-5	VERIZON COMMUNICATIONS				2FE	16,131,930	100.3470	16,152,969	16,097,000	16,125,957		(3,556)			2.625	2.570	FA	152,586	422,546	08/21/2014	02/21/2020
92343V-CM-4	VERIZON COMMUNICATIONS				2FE	7,261,170	91.5590	6,409,137	7,000,000	7,259,317		(1,853)			5.012	4.800	FA	126,692	175,420	03/23/2015	08/21/2054
92343V-CZ-5	VERIZON COMMUNICATIONS				2FE	9,773,160	86.8200	8,682,010	10,000,000	9,774,189		1,029			4.672	4.800	MS	137,564	236,195	03/25/2015	03/15/2055
92343X-AA-8	VERINT SYSTEMS INC C.S.N.				4FE	9,397,938	93.7500	7,687,500	8,200,000	9,246,890		(151,047)			1.500	(0.800)	JD	10,250	123,000	03/26/2015	06/01/2021
92344G-AM-8	VERIZON COMMUNICATIONS			1	2FE	9,867,498	128.0360	10,883,086	8,500,000	9,538,604		(40,841)			7.750	6.450	JD	54,896	658,750	01/18/2006	12/01/2030
92344G-AX-4	VERIZON COMMUNICATIONS				2FE	45,677,790	106.9420	51,599,853	48,250,000	46,021,694		49,187			5.850	6.230	MS	831,106	2,822,625	11/18/2013	09/15/2035
925524-AX-8	VIACOM INC				2FE	11,396,150	99.0600	9,906,010	10,000,000	11,331,444		(36,711)			6.875	5.720	AO	116,493	687,500	08/08/2014	04/30/2036
92553P-AP-7	VIACOM INC				2FE	18,654,390	73.2520	14,650,420	20,000,000	18,679,888		23,050			4.375	4.810	MS	257,639	875,000	12/08/2014	03/15/2043
92553P-AW-2	VIACOM INC				2FE	42,142,200	82.5100	33,829,100	41,000,000	42,100,100		(28,745)			5.250	5.060	AO	538,125	1,890,000	11/04/2015	04/01/2044
927804-FA-7	VIRGINIA ELEC & POWER CO				1FE	17,019,580	122.9570	20,902,707	17,000,000	17,016,399		(454)			6.000	5.990	JJ	470,333	1,020,000	02/15/2007	01/15/2036
927804-FB-5	VIRGINIA ELEC & POWER CO				1FE	7,708,594	122.5560	8,578,941	7,000,000	7,624,052		(15,469)			6.000	5.290	MN	53,667	420,000	10/01/2009	05/15/2037
927804-FE-9	VIRGINIA ELEC & POWER CO				1FE	8,240,710	127.9210	10,233,744	8,000,000	8,214,511		(4,640)			6.350	6.120	MN	43,744	508,000	04/16/2009	11/30/2037
927804-FQ-2	VIRGINIA ELEC & POWER CO				1FE	9,979,800	102.0900	10,209,060	10,000,000	9,982,896		1,765			3.450	3.470	FA	130,333	345,000	02/04/2014	02/15/2024
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY, INC				1FE	8,886,064	91.3080	8,113,688	8,886,064	8,886,064					3.930	3.930	MJSD	970	436,528	07/23/2014	06/30/2030
92826C-AD-4	VISA INC				1FE	23,872,460	100.1230	24,029,664	24,000,000	23,872,670		210			3.150	3.210	JD	35,700		12/15/2015	12/14/2025
92826C-AF-9	VISA INC				1FE	9,983,300	101.4550	10,145,590	10,000,000	9,983,118		(183)			4.300	4.310	JD	20,306		12/09/2015	12/14/2045
92923C-AW-4	WCI COMMUNITIES INC				4FE	3,500,000	105.0620	3,677,170	3,500,000	3,500,000					6.875	6.870	FA	90,903	240,625	07/31/2013	08/15/2021
92933B-AE-4	WMG ACQUISITION CORP				4FE	5,151,325	100.5000	4,954,650	4,930,000	5,066,017		(40,512)			6.000	5.000	JJ	136,397	295,800	06/04/2014	01/15/2021
92933B-AH-7	WMG ACQUISITION CORP				5FE	2,007,500	86.5000	1,730,000	2,000,000	2,005,398		(1,108)			6.750	6.670	AO	28,500	135,000	03/27/2014	04/15/2022
929566-AH-0	WABASH NATIONAL CORP C.S.N.				4	6,913,737	120.5620	8,077,688	6,700,000	6,786,920		(35,670)			3.375	2.790	MN	37,688	226,125	04/26/2012	05/01/2018
931142-CB-7	WAL-MART STORES INC				1FE	37,820,053	113.9070	45,221,357	39,700,000	38,132,735		29,222			5.250	5.530	MS	694,750	2,084,250	02/27/2012	09/01/2035
931142-CH-4	WAL-MART STORES INC				1FE	9,981,300	122.1870	12,218,760	10,000,000	9,985,870		799			5.875	5.890	AO	140,347	587,500	03/29/2007	04/05/2027
931142-CK-7	WAL-MART STORES INC				1FE	19,772,010	129.1640	23,249,628	18,000,000	19,568,271		(37,048)			6.500	5.770	FA	442,000	1,170,000	10/02/2009	08/15/2037
931142-CM-3	WAL-MART STORES INC				1FE	15,427,758	125.3910	19,072,047	15,210,000	15,403,934		(4,102)			6.200	6.090	AO	199,082	943,020	05/27/2009	04/15/2038
931142-CS-0	WAL-MART STORES INC				1FE	11,705,742	118.9830	10,470,522	8,800,000	11,502,583		(67,955)			5.625	3.690	AO	123,750	495,000	12/06/2012	04/01/2040
931142-DK-6	WAL-MART STORES INC				1FE	16,047,168	107.5570	16,456,236	15,300,000	16,029,613		(10,961)			4.750	4.440	AO	179,669	600,875	06/23/2015	10/02/2043
931422-AK-5	WALGREEN CO				2FE	4,708,550	85.3670	4,268,350	5,000,000	4,714,779		5,194			4.400	4.780	MS	64,778	220,000	09/30/2014	09/15/2042
931427-AH-1	WALGREENS BOOTS ALLIANCE				2FE	6,983,830	97.0160	6,791,176	7,000,000	6,985,122		1,361			3.800	3.820	MN	31,772	266,000	11/06/2014	11/18/2024
94106L-AN-9	WASTE MANAGEMENT INC				2FE	6,869,457	133.7800	8,026,824	6,000,000	6,754,530		(25,698)			7.750	6.480	MN	59,417	465,000	03/18/2005	05/15/2032
94403*-AY-2	WAWA, INC PRIV PLACE				2FE	2,350,000	101.2050	2,378,318	2,350,000	2,350,000					5.870	5.870	MN	21,841	137,945	04/07/2005	05/04/2016
94403*-BA-3	WAWA, INC				2FE	9,000,000	96.8330	8,714,970	9,000,000	9,000,000					3.640	3.640	AO	67,340	327,600	06/17/2013	10/17/2023
948565-AC-0	WEEKLEY HOMES LLC/ FINAN				4FE	2,386,833	94.0000	2,237,200	2,380,000	2,384,911		(1,053)			6.000	5.940	FA	59,500	142,800	06/10/2014	02/01/2023
948741-AJ-2	WEINGARTEN REALTY INVEST				2FE	8,792,255	97.2160	8,749,521	9,000,000	8,839,193		18,789			3.500	3.780	AO	66,500	315,000	06/06/2013	04/15/2023
94973V-AN-7	ANTHEM INC				2FE	4,999,000	118.5840	5,929,225	5,000,000	4,999,224		12			6.375	6.370	JD	14,167	318,750	01/10/2008	06/15/2037
94973V-AT-4	ANTHEM INC				2FE	10,377,900	111.3270	11,132,720	10,000,000	10,346,336		(6,499)			5.800	5.540	FA	219,111	580,000	08/17/2010	08/15/2040
94973V-AX-5	ANTHEM INC				2FE	7,683,800	98.1430	7,449,061	7,590,000	7,653,993		(9,016)			3.125	2.970	MN	30,307	237,188	07/19/2012	05/15/2022
94973V-AY-3	ANTHEM INC				2FE	13,000,310	94.4310	11,992,813	12,700,000	12,981,655		(5,692)			4.625	4.470	MN	75,053	587,375	07/19/2012	05/15/2042
94973V-BF-3	ANTHEM INC				2FE	9,976,250	100.3940	10,039,400	10,000,000	9,977,189		327			5.100	5.110	JJ	235,167	510,000	10/22/2013	01/15/2044
94973V-BL-0	ANTHEM INC				2FE	10,044,350	93.2190	9,321,900	10,000,000	10,044,002		(411)			4.850	4.820	FA	183,222	489,042	10/17/2014	08/15/2054
949746-RF-0	WELLS FARGO & COMPANY				1FE	48,017,547	111.0890	50,582,564	45,533,000	47,957,944		(39,699)			5.606	5.230	JJ	1,177,023	2,552,580	06/16/2014	01/15/2044
94974B-EV-8	WELLS FARGO & COMPANY				1FE	26,141,790	109.0130	27,253,300	25,000,000	25,686,138		(116,438)			4.600	4.000	AO	287,500	1,150,000	01/24/2012	04/01/2021
94974B-FJ-4	WELLS FARGO & COMPANY				1FE	37,098,985	100.2350	38,590,706	38,500,000	37,409,693		129,415			3.450	3.900	FA	509,163	1,328,250	08/09/2013	02/13/2023
94974B-FN-5	WELLS FARGO & COMPANY				1FE	9,951,100	103.8570	10,385,710	10,000,000	9,960,138		4,313			4.125	4.180	FA	155,833	412,500	11/18/2013	08/15/2023
94974B-FP-0	WELLS FARGO & COMPANY				1FE	10,017,490	107.0240	10,702,490	10,000,000	10,016,233		(262)			5.375	5.360	MN	88,090	537,500	10/21/2013	11/02/2043
94974B-FY-1	WELLS FARGO & COMPANY				1FE	10,079,900	100.9390	10,093,940	10,000,000	10,073,210		(5,579)			4.100	4.010	JD	31,889	410,000	10/01/2014	06/03/2026
94974B-GE-4	WELLS FARGO & COMPANY				1FE	9,931,200	97.2870	9,728,780	10,000,000	9,931,874		1,089			4.650	4.690	MN	73,625	465,000	10/28/2014	11/04/2044
94974B-GQ-7	WELLS FARGO & COMPANY				1FE	9,923,800	100.8910	10,089,180	10,000,000	9,923,385		(415)			4.900	4.940	MN	59,889		11/09/2015	11/17/2045
95082P-AH-8	WESCO DISTRIBUTION CORPORATE				4FE	5,857,094	154.7500	7,638,460	4,936,000	5,037,839		(142,218)			6.000	2.870	MS	87,203	296,160	01/14/2010	09/15/2029
957576-AA-9	WESTERN & SOUTHERN FIN				1FE	26,479,040	110.1100	29,729,889	27,000,000	26,597,411		12,371			5.750	5.880	JJ	715,875	1,552,500	08/28/2013	07/15/2033
958254-AE-4	WESTERN GAS PARTNERS LP				2FE	9,878,900	83.9230	8,392,320	10,000,000	9,884,310		5,410			3.950	4.090	JD	32,917	194,208	05/26/2015	06/01/2025
959802-AH-2	WESTERN UNION CO/THE				2FE	5,122,900	97.2250	4,861,265	5,000,000	5,112,330		(2,654)			6.200	6.000	MN	37,889	310,000	07/19/2011	11/17/2036
96188#-AA-6	WETT HOLDINGS LLC				2FE	7,822,222	100.3250	7,847,644	7,822,222	7,822,222					4.310	4.310	MJSD	936	349,312	12/04/2014	12/18/2024
96316#-AB-9	AEP WHEELING POWER COMPANY				2	15,000,000	98.6450	14,796,750	15,000,000	15,000,000					3.360	3.360	JD	42,000	252,000	05/08/2015	06/01/2022
966837-AD-8	WHOLE FOODS MARKET INC				2FE	15,065,350	99.8520	14,977,800	15,000,000	15,064,398		(952)			5.200	5.140	JD	60,667		12/02/2015	12/03/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96811X-AA-2	WILDFLOWER ENERGY LP PRIV PLACE				2	5,447,002	106.2210	5,785,860	5,447,002	5,447,002					6.090	6.090	MJSD	921	414,653	12/02/2004	09/30/2021
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN INC (KRAFT				2	27,458,130	94.1850	25,085,885	26,634,692	27,448,082		(19,618)			4.470	4.230	MON	53,107	494,733	07/09/2015	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR CTL				2	13,333,779	94.6480	12,604,526	13,317,266	13,332,773		(1,811)			3.720	3.690	MON	64,518	225,385	05/21/2015	06/15/2025
969490-AE-1	CLAYTON WILLIAMS ENERGY				5FE	5,800,000	77.1250	4,473,250	5,800,000	5,800,000					7.750	7.740	AO	112,375	449,500	03/12/2014	04/01/2019
96950F-AD-6	WILLIAMS PARTNERS LP				2FE	7,439,400	92.8740	6,501,243	7,000,000	7,240,782		(51,708)			5.250	4.330	MS	108,208	367,500	11/29/2011	03/15/2020
97381W-AJ-3	WINDSTREAM SERVICES LLC				4FE	2,188,372	102.3010	2,230,162	2,180,000	2,182,258		(1,283)			7.875	7.800	MN	28,613	171,675	02/25/2010	11/01/2017
97381W-AU-8	WINDSTREAM SERVICES LLC				4FE	4,825,000	75.2300	3,761,500	5,000,000	4,836,013		11,013			7.500	8.100	AO	93,750	187,500	04/02/2015	04/01/2023
97651#-AF-1	WINWHOLESALE INC.				2	10,000,000	98.0640	9,806,400	10,000,000	10,000,000					4.020	4.020	JD	14,517	201,000	05/19/2015	06/18/2027
97651#-AG-9	WINWHOLESALE INC				2	10,000,000	97.8940	9,789,400	10,000,000	10,000,000					4.020	4.020	FA	146,283		05/19/2015	08/20/2027
97665#-AA-6	WISCONSIN ENERGY CAP CORP				2FE	2,627,838	131.9450	3,958,350	3,000,000	2,683,816		13,290			6.940	8.280	JD	17,350	208,200	09/20/2000	12/01/2028
976656-BW-7	WISC ELEC POWER				1FE	7,463,750	117.1240	8,198,708	7,000,000	7,389,011		(13,626)			5.625	5.130	MN	50,313	393,750	10/02/2009	05/15/2033
976657-AL-0	WEC ENERGY GROUP INC				2FE	9,998,300	100.5620	10,056,260	10,000,000	9,998,296		(4)			3.550	3.550	JD	15,778	182,431	06/04/2015	06/15/2025
976843-BH-4	WISCONSIN PUBLIC SERVICE				1FE	5,000,000	91.1010	4,555,055	5,000,000	5,000,000					3.671	3.670	JD	15,296	183,550	11/26/2012	12/01/2042
97786#-AJ-1	WOLSELEY CAPITAL, INC				2FE	19,000,000	98.0400	18,627,600	19,000,000	19,000,000					3.430	3.430	MS	217,233		06/04/2015	09/01/2022
97786#-AK-8	WOLSELEY CAPITAL, INC				2FE	25,000,000	97.4740	24,368,500	25,000,000	25,000,000					3.730	3.730	MS	310,833		06/04/2015	09/01/2025
980242-AA-9	WOODSIDE HOMES CO LLC/FI				4FE	5,747,800	86.0000	4,988,000	5,800,000	5,754,365		5,959			6.750	6.910	JD	17,400	391,500	11/20/2014	12/15/2021
98161*-AA-7	WORLEYPARSONS US FINANCE SUB LIMITED		E		2	2,667,934	85.8330	2,158,087	2,514,286	2,649,972		(17,962)			5.560	4.390	MS	37,667	149,851	02/06/2015	03/24/2021
98161@-AC-1	WORLEY PARSONS US HOLDING CORPORATION		E		2	22,000,000	97.4610	21,441,420	22,000,000	22,000,000					5.760	5.760	MN	109,120	1,355,200	05/10/2007	05/30/2017
983024-AG-5	WYETH LLC				1FE	6,410,176	124.6850	7,979,866	6,400,000	6,408,991		(269)			6.500	6.480	FA	173,333	416,000	04/07/2009	02/01/2034
983024-AL-4	WYETH LLC				1FE	11,927,031	119.2270	14,307,264	12,000,000	11,935,711		1,555			6.000	6.040	FA	272,000	720,000	04/20/2009	02/15/2036
983130-AV-7	WYNN LAS VEGAS LLC/CORP				3FE	3,189,375	89.1250	3,119,375	3,500,000	3,195,142		5,767			5.500	6.790	MS	64,167		10/08/2015	03/01/2025
98385X-AM-8	XTO ENERGY INC				1FE	10,878,150	137.3340	13,733,490	10,000,000	10,767,995		(16,858)			6.750	6.100	FA	281,250	675,000	01/04/2008	08/01/2037
98385X-AP-1	XTO ENERGY INC				1FE	4,780,100	108.9670	5,448,365	5,000,000	4,928,580		26,121			5.500	6.130	JD	12,222	275,000	04/16/2009	06/15/2018
98385X-AQ-9	XTO ENERGY INC				1FE	17,575,130	130.8200	22,239,417	17,000,000	17,512,802		(11,838)			6.375	6.110	JD	48,167	1,083,750	10/02/2009	06/15/2038
98389B-AM-2	XCEL ENERGY INC				2FE	4,485,420	107.4740	4,836,371	4,500,000	4,492,555		1,452			4.700	4.740	MN	27,025	211,500	05/10/2010	05/15/2020
983919-AF-8	XILINX INC C.S.N.				1FE	14,960,079	162.3120	13,309,625	8,200,000	10,769,159		(2,154,448)			2.625	(15.680)	JD	9,567	215,250	03/12/2014	06/15/2017
98956P-AF-9	ZIMMER BIOMET HOLDINGS				2FE	9,976,500	97.1720	9,717,220	10,000,000	9,977,759		1,259			3.550	3.570	AO	88,750	189,333	03/10/2015	04/01/2025
98956P-AH-5	ZIMMER BIOMET HOLDINGS				2FE	8,431,660	91.9620	7,816,779	8,500,000	8,431,802		142			4.450	4.490	FA	142,894	153,401	03/10/2015	08/15/2045
989701-BE-6	ZIONS BANCORPORATION				2FE	7,737,154	102.7370	7,953,930	7,742,000	7,737,976		395			4.500	4.500	JD	17,420	348,390	06/17/2013	06/13/2023
BK0108-15-3	CLEARBRIDGE ENERGY MLP FUND INC				1FE	15,000,000	103.0890	15,463,350	15,000,000	15,000,000					4.180	4.180	MJSD	40,058	538,175	12/16/2014	01/08/2023
BK0122-14-7	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	105.4230	5,271,150	5,000,000	5,000,000					3.990	3.990	JJ	88,113	199,500	11/05/2013	01/22/2023
BK0122-40-2	TORTOISE ENERGY INFRASTRUCTURE				1FE	2,000,000	104.4930	2,089,860	2,000,000	2,000,000					3.770	3.770	JJ	33,302	75,400	11/05/2013	01/22/2022
BK0122-41-0	TORTOISE ENERGY INFRASTRUCTURE				1FE	5,000,000	106.8630	5,343,150	5,000,000	5,000,000					4.160	4.160	JJ	91,867	208,000	11/05/2013	01/22/2024
BK0710-12-3	CLEVELAND BROTHERS HOLDINGS INC				2FE	8,000,000	99.7700	7,981,600	8,000,000	8,000,000					4.250	4.250	JJ	161,500	340,000	05/25/2012	07/10/2022
BK1009-14-5	TORTOISE ENERGY INFRASTRUCTURE				1FE	12,000,000	102.7440	12,329,280	12,000,000	12,000,000					4.010	4.010	JD	259,313	295,999	09/30/2014	12/17/2021
BK1191-15-8	ROCKWOOD NORTH CAROLINA NOTE ISSUE II LL				1FE	4,577,703	1,646.6600	4,577,715	278,000	4,577,703					0.000	4.000	AO			11/16/2015	10/15/2019
BK1214-15-8	MESA AIRLINES INC				1Z	18,000,000	107.0610	19,270,980	18,000,000	18,000,000					4.750	4.750	JJ	11,363		11/24/2015	01/15/2028
LX1278-65-9	APEX TOOLS TLB				4FE	3,890,000	95.6250	3,815,192	3,989,744	3,893,081		3,291			4.500	5.200	JAJO	9,544	23,832	11/03/2015	02/01/2020
LX1282-99-0	ACCUDYNE (SILVER II) TLB				4FE	3,595,995	84.3500	3,296,981	3,908,691	3,614,985		25,675			4.000	6.150	JAJO	5,378	20,748	11/03/2015	12/13/2019
LX1283-21-2	BERRY PLASTICS TLD				3FE	10,119,230	97.9320	10,012,143	10,223,567	10,132,542		13,907			3.500	3.730	JAJO	24,896	347,865	01/30/2015	02/08/2020
LX1284-80-6	ASURION LLC TL B-1				4FE	7,192,140	93.4690	6,726,345	7,196,337	7,192,030		184			5.000	5.070	FMAN	10,689	382,865	02/05/2015	05/24/2019
LX1299-08-5	SCIENTIFIC GAMES TLB				3FE	10,675,951	91.2500	9,795,896	10,735,228	10,819,669		(13,759)			6.000	5.870	JAJO	35,751	494,464	01/30/2014	10/18/2020
LX1284-67-3	IMMUCOR TLB-2				4FE	8,604,690	95.0830	8,276,297	8,704,287	8,649,344		17,665			5.000	5.300	FMAN	14,630	428,458	02/02/2015	08/17/2018
LX1288-16-1	MONITRONICS TLB				4FE	4,877,789	96.2500	4,700,748	4,883,894	4,878,345		614			4.250	4.340	MJSD	1,460	217,835	01/29/2015	03/23/2018
LX1289-68-0	HERTZ CORPORATION TLB-2				3FE	2,894,061	98.9060	2,880,403	2,912,263	2,894,975		958			3.000	3.310	MJSD	1,434	12,330	10/30/2015	03/11/2018
LX1290-99-3	DYNEGY TL B2				3FE	11,442,719	96.3210	11,066,403	11,489,086	11,438,824		2,248			4.000	4.100	MJSD	5,748	422,725	01/30/2015	04/23/2020
LX1241-06-1	GENERAC POWER SYSTEMS TLB				3FE	4,999,306	97.8330	4,862,276	4,969,975	5,001,117		5,287			3.500	3.370	MJSD	2,992	169,543	01/13/2014	05/31/2020
LX1297-28-7	WMG ACQUISITION CORP TLB				4FE	10,228,194	94.4580	9,680,872	10,248,864	10,229,638		968			3.750	3.800	FMAN	16,525	366,222	04/14/2015	07/01/2020
LX1297-44-4	GRANDE COMMUNICATION TLB				4FE	5,898,912	97.9170	5,767,319	5,890,008	5,893,542		(2,547)			4.500	4.530	FMAN	6,838	304,364	04/22/2015	05/31/2020
LX1301-23-8	CARESTREAM HEALTH 1ST LIEN				4FE	11,222,115	89.4170	10,116,739	11,314,111	11,241,199		14,119			5.000	5.170	FMAN	25,207	576,230	06/19/2013	06/07/2019
LX1301-26-1	CARESTREAM HEALTH 2ND LIEN				5FE	5,808,243	88.0000	5,588,474	6,350,539	5,817,239		8,996			9.500	12.210	FMAN	26,883	27,257	11/30/2015	12/07/2019
LX1316-58-2	BOYD GAMING TLB				3FE	5,591,599	99.3570	5,655,047	5,691,644	5,602,592		18,217			4.000	4.370	JAJO	15,306	92,417	03/18/2015	08/14/2020
LX1317-76-2	LEVEL 3 TL B3				3FE	6,988,935	99.7500	6,982,500	7,000,000	6,989,083		1,312			4.000	4.090	FMAN	13,352	259,662	01/29/2015	08/01/2019
LX1318-34-9	REXNORD TLB				4FE	1,977,443	96.6880	1,928,827	1,994,898	1,977,554		156			4.000	4.240	FMAN	2,932	9,347	11/02/2015	08/21/2020
LX1320-85-7	QUIKRETE 1ST LIEN				4FE	2,493,036	98.7190	2,433,721	2,465,302	2,485,360		(3,284)			4.000	3.860	MJSD	308	151,687	01/09/2014	09/28/2020
LX1328-01-7	HILTON WORLDWIDE TLB				3FE	3,255,123	99.7190	3,214,473	3,223,531	3,244,097		(9,565)			3.500	3.360	FMAN	3,440	123,797	02/06/2014	10/26/2020
LX1335-81-4	BJ'S WHOLESALE 1ST LIEN				4FE	7,284,152	95.5830	7,031,566	7,356,503	7,296,797		9,641			4.500	4.720	JAJO	17,339	334,285	10/10/2014	09/26/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LX1335-83-0	BJ'S WHOLESALE 2ND LIEN				5FE	3,910,000	88.8330	3,553,320	4,000,000	3,912,228		2,228			8.500	9.130	JAJO	16,479	46,278	11/03/2015	03/26/2020
LX1342-69-5	USI INSURANCE TLB (AKA COMPASS)				4FE	6,690,198	96.5750	6,486,899	6,716,955	6,692,131		4,608			4.250	4.400	MJSD	1,116	291,794	12/30/2013	12/27/2019
LX1344-87-3	INFOR US INC TLB-5				4FE	9,922,666	93.6670	9,294,263	9,922,666	9,922,666					3.750	3.750	JAJO	26,180	260,780	04/13/2015	06/03/2020
LX1349-26-0	UNIVISION COMM TL C4				4FE	6,983,057	97.7000	6,777,070	6,936,612	6,964,157		(10,291)			4.000	3.890	MJSD	20,224	162,956	02/14/2014	03/01/2020
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN				3FE	6,404,887	98.9310	6,371,576	6,440,424	6,407,719		3,927			3.750	3.880	JAJO	17,419	235,481	02/20/2015	02/01/2020
LX1499-55-2	MILLENNIUM LABS TL				4FE	4,081,183	85.0000	4,317,078	5,078,916	4,084,074		2,891			7.500	13.000	MJSD	3,276		12/21/2015	12/21/2020
LX1353-56-9	ADS WASTE HOLDINGS TLB-2				4FE	4,715,366	96.6250	4,543,861	4,702,573	4,710,915		(2,679)			3.750	3.740	JAJO	11,580	176,644	02/14/2014	10/09/2019
LX1357-28-9	SELECT MEDICAL TLB - SERIES E				3FE	3,653,354	99.0000	3,620,523	3,657,094	3,670,152		16,992			5.000	4.500	FMAN	5,789	143,776	03/31/2014	06/01/2018
LX1359-08-7	NEIMAN MARCUS TLB				4FE	17,689,165	88.2500	15,726,452	17,820,343	17,701,579		12,014			4.250	4.410	FMAN	21,906	675,366	03/23/2015	10/25/2020
LX1360-51-5	KINDRED HEALTHCARE TLB				3FE	12,738,763	96.2500	12,310,099	12,789,713	12,743,664		1,082			4.250	4.350	MJSD	1,700	239,452	03/16/2015	04/09/2021
LX1366-09-0	TIME INC TLB-DD				3FE	4,872,047	98.5000	4,829,148	4,902,689	4,873,054		1,039			4.250	4.430	JAJO	11,239	26,976	11/04/2015	04/24/2021
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB				4FE	3,940,000	84.3750	3,366,456	3,989,873	3,940,817		941			4.750	5.060	MJSD	13,813	25,508	11/02/2015	06/30/2021
LX1366-86-8	CONNOLLY CORP (COTIVITI) 2ND LIEN				5FE	4,991,250	98.3330	4,916,650	5,000,000	4,991,753		503			8.000	8.070	JAJO	26,266	42,646	11/03/2015	05/14/2022
LX1378-51-7	GATES GLOBAL 1ST LIEN				4FE	14,761,875	93.5710	13,860,204	14,812,500	14,769,037		6,539			4.250	4.350	JAJO	39,863	628,705	07/23/2014	07/05/2021
LX1390-60-3	FIRST DATA TL - 2018				4FE	17,488,542	98.5000	17,308,292	17,571,870	17,555,298		55,324			3.917	4.000	MJSD	4,305	653,710	07/18/2014	09/24/2018
LX1400-73-3	TECOMET INC 1ST LIEN				4FE	4,738,035	89.5000	4,463,728	4,987,406	4,741,885		4,406			5.750	6.820	FMAN	8,295	24,743	10/28/2015	12/05/2021
LX1409-66-8	JELD-WEN TLB				4FE	3,979,900	98.9170	3,936,797	3,979,900	3,979,900					5.250	5.250	MJSD	1,307	70,185	08/21/2015	10/15/2021
LX1413-84-3	GRANITE ACQ (WHEELABRATOR) TLB				3FE	18,943,487	89.0000	16,879,310	18,965,517	18,941,873		(637)			5.000	5.050	JAJO	57,822	904,561	01/29/2015	12/19/2021
LX1413-85-0	GRANITE ACQ (WHEELABRATOR) TLC				3FE	841,858	89.0000	750,192	842,912	841,759		(99)			5.000	5.050	JAJO	2,570	40,565	01/29/2015	12/19/2021
LX1408-54-6	SCIENTIFIC GAMES TL B2				3FE	17,139,447	90.8570	15,727,415	17,310,075	17,153,139		14,636			6.000	6.260	JAJO	74,755	658,365	04/27/2015	10/01/2021
LX1424-46-9	ACCUVANT INC 1ST LIEN TLB				4FE	4,950,155	97.5000	4,838,438	4,962,500	4,949,990		(260)			6.250	6.370	FMAN	14,548	121,707	05/20/2015	01/28/2022
LX1439-53-3	STAPLES INC TLB				2FE	20,062,500	98.7080	19,741,600	20,000,000	20,055,607		(6,893)			0.000	(0.050)	JAJO			04/27/2015	04/24/2021
LX1439-49-1	COMMUNICATIONS SALES & LEASING TLB				4FE	21,483,283	92.1560	20,172,948	21,890,000	21,510,275		28,823			5.000	5.350	JAJO	65,882	756,275	04/16/2015	10/24/2022
LX1339-05-5	REYNOLDS GRP TLB-1		E		4FE	14,819,668	98.8960	14,559,715	14,722,248	14,806,398		(13,271)			4.500	4.340	MJSD	16,055	338,612	06/30/2015	12/01/2018
LX1435-61-4	SURGICAL CARE AFFILIATES, INC TLB				4FE	1,992,444	98.7500	1,960,188	1,985,000	1,991,416		(1,081)			4.250	4.220	MJSD	1,913	62,634	03/18/2015	03/17/2022
LX1439-33-5	MONITRONICS TLB ADD ON				4FE	6,866,939	95.0000	6,556,374	6,901,447	6,869,180		2,296			4.500	4.630	MJSD	1,457	219,984	04/02/2015	04/02/2022
LX1441-16-6	BUILDERS FIRSTSOURCE TLB				4FE	2,963,194	98.7500	2,955,711	2,993,125	2,963,975		813			6.000	6.210	MJSD	2,527	102,598	07/24/2015	07/31/2022
LX1442-79-2	CONCENTRA INC 1ST LIEN TL				3FE	7,977,506	99.2080	7,896,957	7,960,000	7,974,207		(3,305)			4.000	5.490	JAJO	29,091	85,851	10/28/2015	05/09/2022
LX1443-31-1	STERIGENICS-NORDION HOLDINGS, LLC TLB				4FE	10,956,291	97.0000	10,643,325	10,972,500	10,956,199		(137)			4.250	4.330	JAJO	24,060	297,152	05/08/2015	04/27/2022
LX1444-64-0	PETSMART TLB				3FE	13,968,224	97.2250	13,509,463	13,895,050	13,960,419		(8,148)			4.250	4.210	MJSD	10,156	583,681	05/15/2015	03/11/2022
LX1445-52-2	TRANSDIGM TLE				4FE	2,940,452	96.6430	2,892,357	2,992,826	2,940,971		618			3.500	3.840	FMAN	3,767	13,935	11/02/2015	05/14/2022
LX1445-31-6	AMERICAN AIRLINES TLB				3FE	8,860,471	98.3280	8,674,568	8,822,073	8,853,396		(7,075)			3.250	3.200	MJSD	1,345	181,357	05/21/2015	06/26/2020
LX1366-85-0	CONNOLLY CORP (COTIVITI 1ST LIEN				4FE	6,564,250	96.5000	6,319,659	6,548,870	6,561,989		(2,369)			5.000	4.510	FMAN	11,058	224,648	05/27/2015	05/14/2021
LX1448-58-3	BASS PRO GROUP TLB				4FE	9,340,032	96.0830	8,942,749	9,307,316	9,335,330		(4,922)			4.000	3.970	MJSD	7,911	123,203	06/05/2015	06/05/2020
LX1447-75-9	TRANSUNION TLB-2				4FE	13,694,633	96.9580	13,328,863	13,747,048	13,685,064		(9,271)			3.500	3.640	JAJO	32,320	303,492	06/02/2015	04/09/2021
LX1450-28-2	DOLLAR TREE TLB-1				3FE	17,836,510	99.5630	17,755,927	17,833,861	17,833,949		(2,565)			3.500	3.540	FMAN	17,566	310,385	06/11/2015	05/26/2022
LX1313-21-7	MEDIA GENERAL TL				3FE	4,539,314	98.5310	4,491,022	4,557,979	4,540,228		1,209			4.000	4.140	JAJO	8,837	106,060	06/22/2015	07/31/2020
LX1456-94-1	MINERALS TECHNOLOGIES INC TLB1				3FE	9,762,662	99.5000	9,756,348	9,805,375	9,764,339		3,456			3.750	3.880	FMAN	15,235	191,652	06/23/2015	05/09/2021
LX1453-76-5	TRIBUNE MEDIA TLB				3FE	8,074,557	98.3440	7,955,938	8,089,907	8,074,706		99			3.750	3.840	MJSD	1,186	218,598	06/24/2015	12/27/2020
LX1457-34-5	FIRST DATA CORPORATION TLB				4FE	6,962,500	98.4750	6,893,250	7,000,000	6,962,847		347			4.167	4.280	MJSD	4,859	24,224	11/05/2015	07/10/2022
LX1253-56-1	NAVISTAR INTERNATIONAL TLB				4FE	14,954,456	87.6670	13,020,741	14,852,500	14,946,412		(8,044)			6.500	6.410	FMAN	42,263	246,717	08/07/2015	08/07/2020
LX1469-18-3	ASURION LLC TLB-4				4FE	6,435,163	91.2000	5,898,360	6,467,500	6,435,499		397			5.000	5.110	MJSD	2,547	128,452	07/30/2015	08/04/2022
LX1470-43-9	PARTY CITY TLB				4FE	11,542,073	96.9380	11,216,696	11,571,000	11,542,318		217			4.250	4.330	FMAN	21,528	123,527	08/06/2015	08/19/2022
LX1470-71-0	US LBM TL 1ST LIEN				4FE	3,880,275	94.7500	3,780,525	3,990,000	3,880,631		574			6.250	6.840	FMAN	8,188	23,360	11/09/2015	08/20/2022
LX1470-95-9	KIK CUSTOM PRODUCTS TL		G		4FE	7,780,500	96.7500	7,720,650	7,980,000	7,787,377		7,296			6.000	6.520	FMAN	13,475	93,241	08/24/2015	08/26/2022
LX1471-81-7	TEAM HEALTH TLB 1ST LIEN				3FE	1,980,000	99.5630	1,991,260	2,000,000	1,980,311		311			4.500	4.710	FMAN	3,166	4,750	11/17/2015	11/23/2022
LX1472-05-4	DELTA AIR LINES TLB				2FE	2,977,538	99.6960	2,983,403	2,992,500	2,977,975		474			3.250	3.360	FMAN	3,953	14,633	08/18/2015	08/18/2022
LX1480-60-2	CABLEVISION SYSTEMS (NEPTUNE FINCO) TLB				3FE	10,342,500	99.7190	10,470,495	10,500,000	10,346,668		4,168			5.000	5.300	MJSD	3,694		09/25/2015	10/09/2022
LX1488-83-7	T-MOBILE TLB				2FE	3,980,000	99.8910	3,995,640	4,000,000	3,980,478		478			3.500	3.600	FMAN	6,457	16,333	11/03/2015	11/19/2022
LX1184-51-9	BROCK HOLDINGS TL 1ST LIEN				4FE	1,671,780	93.0000	1,594,621	1,714,646	1,676,262		4,564			6.000	8.010	MJSD	4,858	15,654	10/28/2015	03/16/2017
BS0402-15-3	AMERICAN ASSETS TRUST, LP				2Z	5,000,000	99.9780	4,998,900	5,000,000	5,000,000					4.500	4.500	JAJO	38,125	130,625	09/23/2014	04/02/2025
C1465*-AF-0	CGI GROUP INC		G		2	15,000,000	106.1790	15,926,850	15,000,000	15,000,000					4.990	4.990	JD	33,267	748,500	04/28/2011	12/15/2021
C1465*-AL-7	CGI GROUP INC.		G		2	28,000,000	98.9690	27,711,320	28,000,000	28,000,000					4.060	4.060	MS	344,198	1,136,800	07/31/2014	09/12/2024
C2617@-AC-0	COMPUTERSHARE INVESTOR SERVICES INC.				3	20,000,000	95.2000	19,040,000	20,000,000	20,000,000					4.270	4.270	FA	336,856	854,000	01/20/2012	02/09/2022
C4111#-AG-6	GRAYMONT WESTERN CANADA INC				2FE	10,057,143	101.7300	10,231,132	10,057,143	10,057,143					4.700	4.700	JD	13,130	472,686	06/06/2012	06/21/2027
C4111#-AH-4	GRAYMONT WESTERN CANADA INC				2FE	25,000,000	92.9060	23,226,500	25,000,000	25,000,000					3.590	3.590	MS	274,236	448,750	02/19/2015	03/11/2030
C4335*-AB-1	HEICO CANADA HOLDING COMPANY				2	6,500,000	111.7930	7,266,545	6,500,000	6,500,000					6.500	6.500	JD	11,736	422,500	12/08/2010	12/21/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
C4861#-AF-0	IRVING OIL LIMITED PRIV PLACE				3	2,000,000	100.9850	2,019,700	2,000,000	2,000,000					5.560	5.560	AO	25,947	111,200	03/10/2005	04/07/2017
C4861#-AG-8	IRVING OIL LIMITED PRIV PLACE				3	3,000,000	100.4000	3,012,000	3,000,000	3,000,000					5.710	5.710	AO	39,970	171,300	03/10/2005	04/07/2020
C4861*-AJ-6	IRVING OIL LIMITED		G		3	13,000,000	91.5290	11,898,770	13,000,000	13,000,000					4.910	4.910	FA	253,547	638,300	07/26/2013	08/08/2023
C4861*-AL-1	IRVING OIL LIMITED		G		3	3,000,000	90.1630	2,704,890	3,000,000	3,000,000					5.060	5.060	FA	60,298	151,800	07/26/2013	08/08/2025
D2736#-AH-2	FRITZ DRAXLMAIER GMBH & CO		E		2	5,000,000	109.7850	5,489,250	5,000,000	5,000,000					6.140	6.140	AO	76,750	307,000	08/05/2010	10/01/2020
G2083#-AC-9	CHEMRING GROUP PLC				3	9,829,979	100.3470	9,637,982	9,604,654	9,770,061		(59,918)			6.010	4.000	MN	67,345	288,620	08/20/2015	11/19/2016
G2083#-AD-7	CHEMRING GROUP PLC				3	13,987,411	100.0380	13,574,154	13,568,998	13,958,024		(29,387)			6.430	5.580	MN	101,790	644,568	08/20/2015	11/19/2019
G2083#-AE-5	CHEMRING GROUP PLC SERIES C				3	3,201,551	100.2080	3,208,211	3,201,551	3,201,551					6.430	6.430	MN	24,017	218,666	10/16/2009	11/19/2019
G3157#-AB-0	EUROPEAN METAL RECYCLING LIMITED		E		2	8,909,091	104.7990	9,336,639	8,909,091	8,909,091					4.600	4.600	JD	15,937	414,273	10/29/2010	12/17/2022
G3430*-AA-5	FILTRONA PLC				2	5,000,000	103.5390	5,176,950	5,000,000	5,000,000					5.370	5.370	AO	46,242	268,500	03/19/2010	04/29/2017
G3430*-AB-3	FILTRONA PLC				2	10,000,000	110.0300	11,003,000	10,000,000	10,000,000					5.910	5.910	AO	101,783	591,000	03/19/2010	04/29/2020
G5222#-AE-0	KELLER GROUP PLC				2	8,500,000	99.5820	8,464,470	8,500,000	8,500,000					4.170	4.170	JD	14,769	354,450	09/19/2014	12/16/2024
G6515#-AE-4	JOHN WOOD GROUP PLC		E		2	11,000,000	79.6490	8,761,390	11,000,000	11,000,000					3.870	3.870	MN	56,760	425,700	05/13/2014	11/13/2024
G7332#-AB-9	RRPF ENGINE LEASING LIMITED		E		1FE	9,000,000	103.3730	9,303,570	9,000,000	9,000,000					3.990	3.990	FA	139,650	359,100	10/16/2013	10/30/2023
G7332#-AF-0	RRPF ENGINE LEASING LIMITED AND RRPF ENG		E		1FE	11,000,000	96.9740	10,667,140	11,000,000	11,000,000					2.770	2.770	FA	118,494	99,874	03/17/2015	04/13/2022
G7333#-AD-4	RPC GROUP PLC		E		2	10,000,000	105.2280	10,522,800	10,000,000	10,000,000					4.810	4.810	JD	21,378	486,000	10/27/2011	12/15/2021
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERVICES LTD				1	25,000,000	98.5430	24,635,750	25,000,000	25,000,000					3.180	3.180	MN	101,583	795,000	11/02/2012	11/15/2022
G8967#-AQ-6	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	17,000,000	100.5400	17,091,800	17,000,000	17,000,000					4.260	4.260	JD	2,012	724,200	05/29/2014	06/30/2026
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	4,000,000	99.4460	3,977,840	4,000,000	4,000,000					3.230	3.230	MS	32,659	73,931	02/19/2015	03/31/2022
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	4,000,000	98.5130	3,940,520	4,000,000	4,000,000					3.610	3.610	MS	36,501	82,629	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONTAINER INTERNATIONAL LIMITED				2FE	4,000,000	97.4020	3,896,080	4,000,000	4,000,000					3.910	3.910	MS	39,534	89,496	02/19/2015	03/31/2027
G9298#-AG-6	URENCO LIMITED SERIES C				2	11,000,000	108.0210	11,882,310	11,000,000	11,000,000					5.660	5.660	JD	32,859	622,600	11/19/2007	12/12/2018
G9298#-AN-1	URENCO LIMITED				2	20,000,000	102.1130	20,422,600	20,000,000	20,000,000					6.470	6.470	JD	3,594	1,294,000	06/18/2009	06/30/2016
GF0707-15-8	BASIN ELECTRIC POWER COOPERATIVE				1FE	20,000,000	101.8300	20,366,000	20,000,000	20,000,000					3.740	3.740	JD	33,244	328,289	06/16/2015	06/15/2027
GF1008-51-5	BEAR SWAMP FINANCE				2Z	25,000,000	100.1010	25,025,250	25,000,000	25,000,000					4.890	4.890	MJSD	285,250		09/04/2015	09/30/2025
N9061#-AC-2	VTTI MLP B.V.		E		2Z	12,000,000	105.0180	12,602,160	12,000,000	12,000,000					4.970	4.970	JD	26,507		09/25/2015	12/15/2027
Q2096*-AB-9	CARDNO HOLDINGS PTY. LTD. CORPORATE		E		3	9,000,000	81.2640	7,313,760	9,000,000	9,000,000					4.150	4.150	FA	141,100	373,500	05/15/2014	08/15/2024
Q9103#-AC-9	TOLL FINANCE PTY LTD & TOLL GROUP		E		2	9,000,000	103.3590	9,302,310	9,000,000	9,000,000					4.340	4.340	JD	26,040	390,600	11/03/2010	12/07/2020
Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE) PTY		E		2	11,000,000	99.3570	10,929,270	11,000,000	11,000,000					3.750	3.750	MN	56,146	397,604	09/24/2014	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NETWORKS (FINANCE) PTY		E		2	6,000,000	99.7210	5,983,260	6,000,000	6,000,000					3.650	3.650	MN	29,808	211,092	09/24/2014	11/12/2024
TD0730-15-1	CHICAGO BRIDGE & IRON COMPANY (DELAWARE)				2Z	25,000,000	101.9140	25,478,500	25,000,000	25,000,000					4.530	4.530	JJ	475,021		06/30/2015	07/30/2025
TD0820-12-7	ADVANTAGE CAPITAL 2012 ST TAX CREDIT INV				1FE	4,708,820	469.8340	2,212,364	470,882	2,170,317		(561,950)			0.000	(21.740)	FA			08/15/2012	08/20/2022
TD1121-41-8	ADVANTAGE CAPITAL 2014 TAX CREDIT INVEST				1FE	5,651,356	501.2480	4,045,408	807,067	3,937,225		(1,513,528)			0.000	(30.020)	MN		1,280,000	11/19/2014	11/15/2020
TD1215-15-2	VTTI MLP B.V.		E		2Z	4,000,000	104.4160	4,176,640	4,000,000	4,000,000					4.870	4.870	JD	8,658		09/25/2015	12/15/2025
TD1215-51-7	VTTI MLP B.V.		E		2Z	4,000,000	102.9720	4,118,880	4,000,000	4,000,000					4.530	4.530	JD	8,053		09/25/2015	12/15/2022
T00730-15-7	CLARION PROPERTIES FUND HLDGS, LP				2Z	12,000,000	97.0610	11,647,320	12,000,000	12,000,000					3.710	3.710	JJ	186,737		05/01/2015	07/30/2027
TP0730-51-9	CLARION PROPERTIES FUND HLDGS, LP				2Z	4,000,000	97.6660	3,906,640	4,000,000	4,000,000					3.610	3.610	JJ	60,568		05/01/2015	07/30/2025
TP1015-15-9	I 595 EXPRESS, LLC				1FE	34,720,669	94.2090	32,709,995	34,720,669	34,720,669					3.310	3.310	MJSD	247,765		09/30/2015	12/31/2031
TP1029-14-3	KAYNE ANDERSON MLP INVESTMENT COMPANY				1FE	5,000,000	101.2930	5,064,650	5,000,000	5,000,000					3.860	3.860	FMAN	16,619	144,750	10/10/2014	10/29/2022
008474-B*-8	AGNICO-EAGLE MINES LIMITED PRIV PLACE		A		2	20,000,000	94.9830	18,996,600	20,000,000	20,000,000					4.870	4.870	JJ	424,772	974,000	06/26/2012	07/24/2022
008911-AX-7	AIR CANADA		A		3FE	5,525,000	103.8120	5,709,688	5,500,000	5,514,090		(4,750)			6.750	6.640	AO	92,813	371,250	09/20/2013	10/01/2019
012873-AK-1	ALBERTA ENERGY CO LTD		A		2FE	26,542,050	91.2430	21,898,464	24,000,000	25,836,294		(73,054)			7.375	6.520	MN	295,000	1,770,000	04/22/2009	11/01/2031
015644-A*-8	ALGOMA CENTRAL CORPORATION		A		2	8,000,000	106.8510	8,548,080	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,800	06/22/2011	07/19/2021
015644-A@-6	ALGOMA CENTRAL CORPORATION		C		2	7,200,905	79.5480	5,568,412	5,062,193	5,062,193				(964,497)	5.520	5.520	JJ	125,745	310,023	06/22/2011	07/19/2021
067901-AQ-1	BARRICK GOLD CORP		A		2FE	5,133,877	85.7860	4,572,394	5,330,000	5,143,676		9,799			4.100	4.660	MN	36,422	109,265	07/10/2015	05/01/2023
097751-BK-6	BOMBARDIER INC		A		4FE	4,741,250	91.7600	4,588,000	5,000,000	4,771,739		30,489			5.500	7.380	MS	80,972	139,028	07/30/2015	09/15/2018
136375-BA-9	CANADIAN NATL RAILWAY		A	1	1FE	2,008,820	111.3070	2,226,148	2,000,000	2,001,801		(658)			6.800	6.750	JJ	62,711	136,000	07/09/1998	07/15/2018
136375-BD-3	CANADIAN NATL RAILWAY		A	1	1FE	18,618,177	132.1390	21,816,297	16,510,000	18,001,516		(79,054)			6.900	5.860	JJ	525,293	1,139,190	10/12/2005	07/15/2028
136375-BL-5	CANADIAN NATL RAILWAY		A	1	1FE	9,975,100	125.8380	12,583,850	10,000,000	9,979,706		547			6.250	6.260	FA	260,417	625,000	07/06/2004	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY		A		1FE	8,522,100	125.9110	10,702,435	8,500,000	8,519,014		(469)			6.200	6.180	JD	43,917	527,000	06/02/2009	06/01/2036
136385-AE-1	CANADIAN NATL RESOURCES		A		2FE	8,633,393	96.1000	8,058,060	8,385,000	8,582,225		(6,098)			6.450	6.220	JD	1,502	540,833	07/21/2004	06/30/2033
136385-AJ-0	CANADIAN NATL RESOURCES		A		2FE	15,992,260	93.1610	13,974,150	15,000,000	15,927,341		(22,881)			6.500	5.960	FA	368,333	975,000	09/23/2013	02/15/2037
136385-AL-5	CANADIAN NATL RESOURCES		A		2FE	7,514,620	91.0180	6,371,274	7,000,000	7,459,603		(10,099)			6.250	5.720	MS	128,819	437,500	10/05/2009	03/15/2038
13643E-AH-8	CANADIAN OIL SANDS LTD		A		2FE	4,702,880	80.0070	3,200,304	4,000,000	4,666,633		(12,358)			6.000	4.860	AO	60,000	240,000	11/28/2012	04/01/2042
13645R-AE-4	CANADIAN PACIFIC RR CO		A		2FE	8,132,020	108.5450	8,683,664	8,000,000	8,101,453		(3,722)			5.750	5.620	MS	135,444	460,000	04/20/2006	03/15/2033
13805Q-A*-3	CANPOTEX LIMITED		A		1	17,000,000	98.6960	16,778,320	17,000,000	17,000,000					3.610	3.610	JJ	294,917	306,850	10/10/2014	01/08/2025
15135U-AD-1	CENOVUS ENERGY INC		A		2FE	10,137,480	104.8020	10,480,210	10,000,000	10,062,027		(14,730)			5.700	5.500	AO	120,333	570,000	10/20/2009	10/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15135U-AF-6	CENOVUS ENERGY INC		A		2FE	13,008,370	95.0880	11,410,632	12,000,000	12,918,822		(16,697)			6.750	6.130	MN	103,500	810,000	10/02/2009	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC		A		2FE	4,648,050	72.9050	3,645,285	5,000,000	4,662,293		6,026			4.450	4.900	MS	65,514	222,500	07/15/2013	09/15/2042
15135U-AK-5	CENOVUS ENERGY INC		A		2FE	18,838,130	78.2780	14,872,991	19,000,000	18,843,478		2,422			5.200	5.250	MS	290,911	988,000	09/16/2013	09/15/2043
19238V-B@-3	COGECO CABLE INC		A		2FE	14,000,000	97.8330	13,696,620	14,000,000	14,000,000					4.300	4.300	JD	307,689	602,000	06/27/2013	06/27/2025
19238V-C*-4	COGECO CABLE INC		A		2FE	18,000,000	96.9030	17,442,540	18,000,000	18,000,000					4.290	4.290	MS	257,400	782,925	07/31/2014	09/01/2026
22576C-D@-7	CRESCENT POINT ENERGY		A		2	15,000,000	89.9370	13,490,550	15,000,000	15,000,000					4.000	4.000	MN	65,000	600,000	04/24/2012	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY CORP		A		2	4,000,000	86.3530	3,454,120	4,000,000	4,000,000					3.780	3.780	JD	7,980	151,200	05/23/2013	06/12/2023
29250N-AJ-4	ENBRIDGE INC		A		2FE	4,974,650	68.2080	3,410,430	5,000,000	4,975,215		419			4.500	4.530	JD	13,125	225,000	05/28/2014	06/10/2044
292766-A#-9	ENERPLUS CORPORATION		A		2	10,000,000	92.1300	9,213,000	10,000,000	10,000,000					4.400	4.400	MN	56,222	440,000	03/30/2012	05/15/2024
294105-A*-2	EPCOR UTILITIES INC		A		2	15,000,000	102.7860	15,417,900	15,000,000	15,000,000					3.740	3.740	JD	24,933	561,040	09/22/2011	12/15/2021
30217V-AC-1	EXPRESS PIPELINE LLC		A		2FE	3,516,000	105.4490	3,707,590	3,516,000	3,516,000					7.390	7.390	JD	130,638	129,916	12/30/2003	12/31/2017
349553-B@-5	FORTIS, INC.		A		1	23,000,000	102.6200	23,602,600	23,000,000	23,000,000					3.840	3.840	AO	220,800	883,200	07/19/2013	10/01/2023
349553-D@-3	FORTIS INC.		A		1FE	22,000,000	104.2780	22,941,160	22,000,000	22,000,000					4.100	4.100	MS	265,589	902,000	03/28/2014	09/15/2024
374825-AA-5	GIBSON ENERGY INC		A		3FE	3,988,278	95.7500	3,877,875	4,050,000	4,004,003		6,569			6.750	7.000	JJ	126,056	273,375	06/25/2013	07/15/2021
41754W-AN-1	HARVEST OPERATIONS CORP		B		5FE	5,335,000	76.5000	3,825,000	5,000,000	5,178,576		(96,343)			6.875	4.690	AO	85,938	343,750	02/06/2014	10/01/2017
448055-AB-9	HUSKY ENERGY INC		A	1	2FE	4,978,750	106.8510	5,342,565	5,000,000	4,993,060		1,703			6.150	6.190	JD	13,667	307,500	06/15/2004	06/15/2019
448055-AD-5	HUSKY ENERGY INC		A		2FE	12,166,929	99.0630	11,590,418	11,700,000	12,112,311		(8,533)			6.800	6.490	MS	234,260	795,600	08/06/2009	09/15/2037
448055-AF-0	HUSKY ENERGY INC		A		2FE	4,988,350	110.4500	5,522,540	5,000,000	4,994,662		1,072			7.250	7.280	JD	16,111	362,500	05/06/2009	12/15/2019
48207L-AA-1	JUPITER RESOURCES INC		A		5FE	4,589,060	40.0000	1,916,000	4,790,000	1,916,000		18,567	2,693,959		8.500	9.250	AO	101,788	421,853	09/11/2014	10/01/2022
559222-AR-5	MAGNA INTERNATIONAL INC		A		1FE	5,079,150	101.8040	5,090,225	5,000,000	5,077,083		(2,067)			4.150	3.950	AO	56,486		09/17/2015	10/01/2025
65334H-AE-2	NEXEN ENERGY ULC		B		1FE	29,935,796	108.1490	33,850,856	31,300,000	30,107,707		27,745			5.875	6.190	MS	566,986	1,838,875	07/16/2013	03/10/2035
65334H-AG-7	NEXEN ENERGY ULC		B		1FE	2,249,520	111.8400	2,236,818	2,000,000	2,231,492		(5,609)			6.400	5.470	MN	16,356	128,000	07/19/2012	05/15/2037
68245X-AA-7	1011778 BC / NEW RED FIN		A		4FE	5,181,000	103.0000	5,150,000	5,000,000	5,168,216		(12,784)			6.000	5.000	AO	75,000	150,000	09/18/2015	04/01/2022
707886-A@-6	PENN WEST PETROLEUM		A		3	10,084,107	70.0000	7,058,875	10,084,107	10,084,107					5.800	5.800	MN	50,365	698,051	04/18/2007	05/31/2017
707886-B#-3	PENN WEST PETROLEUM		A		3	5,042,062	70.0000	3,529,443	5,042,062	5,042,062					6.300	6.300	MN	28,236	381,984	04/30/2008	05/29/2018
73755L-AD-9	POTASH CORP-SASKATCHEWAN		A		1FE	4,963,432	108.9380	5,528,649	5,075,000	4,976,232		2,301			5.875	6.030	JD	24,846	298,156	08/13/2009	12/01/2036
820439-A#-4	SHAWCOR LTD		A		2	4,000,000	71.6970	2,867,880	4,000,000	4,000,000					3.820	3.820	MS	38,624	152,800	02/21/2013	03/31/2025
820439-A@-6	SHAWCOR LTD		A		2	7,000,000	76.2050	5,334,350	7,000,000	7,000,000					3.670	3.670	MS	64,939	256,900	02/21/2013	03/31/2023
867229-AC-0	SUNCOR ENERGY INC		A		1FE	5,834,433	113.5330	5,676,695	5,000,000	5,677,395		(24,880)			7.150	5.830	FA	148,958	357,500	09/21/2006	02/01/2032
867229-AE-6	SUNCOR ENERGY INC		A		1FE	37,100,420	106.9970	39,589,186	37,000,000	37,116,755		(8,227)			6.500	6.450	JD	106,889	2,405,000	09/18/2013	06/15/2038
87952V-AJ-5	TELESAT CANADA/TELESAT L		A		4FE	3,201,750	100.7500	3,224,000	3,200,000	3,199,949		(582)			6.000	5.980	MN	24,533	192,000	05/01/2012	05/15/2017
887147-A@-5	TIMBERWEST FOREST CORP		A		3	28,000,000	95.9180	26,857,040	28,000,000	28,000,000					4.660	4.660	AO	282,707	1,304,800	09/21/2011	10/13/2021
89114Q-AV-0	TORONTO-DOMINION BANK		A		1FE	20,100,700	99.9400	19,988,040	20,000,000	20,080,148		(19,861)			2.250	2.140	MN	70,000	450,000	12/16/2014	11/05/2019
893526-8Z-9	TRANS-CANADA PIPELINES		A		1FE	5,131,250	122.5800	6,129,040	5,000,000	5,120,474		(1,951)			7.625	7.400	JJ	175,799	381,250	01/27/2009	01/15/2039
89352H-AB-5	TRANS-CANADA PIPELINES		A		1FE	5,250,000	102.8600	5,143,005	5,000,000	5,218,181		(5,802)			5.850	5.480	MS	86,125	292,500	10/01/2009	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES		A		1FE	15,946,311	105.2190	16,908,790	16,070,000	15,998,095		(2,715)			6.200	6.200	AO	210,338	996,340	09/23/2013	10/15/2037
89352H-AL-3	TRANS-CANADA PIPELINES		A		1FE	50,309,300	91.9670	45,983,750	50,000,000	50,300,901		(6,047)			5.000	4.950	AO	520,833	2,500,000	12/10/2014	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES		A		1FE	6,968,360	94.5470	6,618,290	7,000,000	6,969,801		1,024			4.625	4.660	MS	107,917	323,750	02/25/2014	03/01/2034
895945-G@-6	TRICAN WELL SERVICE LTD PRIV PLACE		A		3Z		0.0000	611,710							6.280	0.000	AO	2,988		12/17/2015	04/28/2021
98462Y-B#-6	YAMANA GOLD INC		B		2	12,000,000	94.9800	11,397,600	12,000,000	12,000,000					4.760	4.760	JD	12,693	571,200	03/08/2012	03/23/2022
98462Y-C#-5	YAMANA GOLD INC,		B		2	9,000,000	93.1710	8,385,390	9,000,000	9,000,000					4.780	4.780	JD	25,095	645,300	05/22/2013	06/10/2023
LX1234-63-7	TELESAT US TERM B-2		A		3FE	12,689,486	98.2080	12,443,603	12,670,661	12,679,085		(6,804)			3.500	3.500	MJSD	8,623	384,671	10/28/2015	03/28/2019
LX1446-13-2	BURGER KING TLB2		A		4FE	29,455,999	99.0000	29,273,395	29,569,086	29,462,534		6,660			3.750	3.870	MJSD	61,602	483,354	05/22/2015	12/12/2021
LX1281-35-6	BOMBARDIER TLB-2		A		3FE	5,056,242	98.7860	4,990,104	5,051,429	5,054,795		(1,447)			3.750	3.770	JAJO	33,676	96,819	05/29/2015	01/30/2019
BS1215-15-8	GCT CANADA LIMITED PARTNERSHIP		C		2Z	15,031,943	73.0400	14,608,042	14,463,408	14,463,408				(568,535)	3.860	3.860	JD	24,813		11/20/2015	12/15/2025
C0445#-AM-8	ARC RESOURCES LTD		A		2	15,000,000	88.3800	13,257,000	15,000,000	15,000,000					3.810	3.810	FA	203,200	571,500	07/27/2012	08/23/2024
C3322#-AE-8	ENERMARK INC. SENIOR NOTE SERIES C		A		2	17,000,000	108.8210	18,499,570	17,000,000	17,000,000					7.970	7.970	JD	48,927	1,354,900	05/14/2009	06/18/2021
C4861*-AE-7	IRVING OIL LIMITED		A		3	8,000,000	94.0710	7,525,680	8,000,000	8,000,000					4.960	4.960	JJ	166,436	396,800	11/17/2011	01/31/2022
C4931*-AJ-2	KEYERA ENERGY LP		A		2	10,000,000	106.9680	10,696,800	10,000,000	10,000,000					5.140	5.140	MS	161,339	514,000	06/24/2010	09/08/2020
C4931*-AP-8	KEYERA PARTNERSHIP		A		2	11,000,000	100.0640	11,007,040	11,000,000	11,000,000					4.190	4.190	JD	15,363	460,900	04/25/2012	06/19/2024
C5864@-AE-9	MULLEN GROUP LTD PRIV PLACE		A		2	7,000,000	98.7780	6,914,460	7,000,000	7,000,000					5.900	5.890	MS	107,839	413,000	05/01/2009	09/28/2017
C5864@-AG-4	MULLEN GROUP LTD		A		2	5,000,000	72.9540	3,647,700	5,000,000	5,000,000					3.840	3.840	AO	36,800	192,000	07/22/2014	10/22/2024
C9824@-AA-8	WORLEYPARSONS CANADIAN FINANCE SUB LTD		B		2	10,000,000	97.1900	9,719,000	10,000,000	10,000,000					6.500	6.500	AO	148,056	720,000	03/17/2008	04/09/2018
C9824@-AD-2	WORLEYPARSONS CANADIAN FINANCE SUB LTD		B		2	5,820,946	85.8330	4,708,553	5,485,714	5,781,756		(39,190)			5.560	4.390	MS	82,182	326,949	02/06/2015	03/24/2021
EB1120-13-9	KEYERA PARNTERSHIP		A		2	7,000,000	103.4850	7,243,950	7,000,000	7,000,000					4.750	4.750	MN	37,868	332,500	09/20/2013	11/20/2025
001688-AH-9	ALS GROUP GP		F		2	6,000,000	99.2790	5,956,740	6,000,000	6,000,000					4.170	4.170	JJ	112,590	250,200	08/15/2013	07/19/2022
00185A-AG-9	AON PLC		R		2FE	9,871,200	96.2760	9,627,610	10,000,000	9,874,644		2,073			4.600	4.680	JD	21,722	460,000	06/16/2014	06/14/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00205G-AA-5	APT PIPELINES LTD		F		2FE	19,882,650	96.1990	19,239,920	20,000,000	19,914,639		10,648			3.875	3.940	AO	172,222	775,000	10/17/2012	10/11/2022
00205G-AB-3	APT PIPELINES LTD		F		2FE	10,194,950	93.9130	9,391,380	10,000,000	10,182,824		(12,126)			4.200	3.950	MS	114,333	210,000	04/14/2015	03/23/2025
00386S-AJ-1	TAQA ABU DHABI NATL ENER		F		1FE	4,975,750	110.1750	5,508,750	5,000,000	4,983,711		2,197			5.875	5.940	JD	14,688	293,750	12/05/2011	12/13/2021
00386S-AL-6	ABU DHABI NATIONAL ENERG		F		1FE	21,083,740	95.7550	20,108,676	21,000,000	21,061,647		(7,646)			3.625	3.570	JJ	357,365	761,250	12/06/2012	01/12/2023
00388W-AB-7	TAQA ABU DHABI NATL ENER		F		1FE	17,000,000	106.1760	18,050,056	17,000,000	17,000,000					6.165	6.160	AO	192,143	1,048,050	10/19/2007	10/25/2017
00507U-AS-0	ACTAVIS FUNDING SCS		R		2FE	47,858,430	99.4890	46,759,971	47,000,000	47,805,716		(52,714)			3.800	3.570	MS	525,878	907,883	05/21/2015	03/15/2025
00507U-AU-5	ACTAVIS FUNDING SCS		R		2FE	9,758,080	97.5040	9,750,450	10,000,000	9,758,536		456			4.750	4.900	MS	139,861		11/03/2015	03/15/2045
00772B-AP-6	AERCAP IRELAND CAP LTD/A		F		3FE	5,022,500	101.1250	5,056,250	5,000,000	5,021,108		(1,392)			4.625	4.540	JJ	119,479		06/23/2015	07/01/2022
00928Q-AM-3	AIRCASTLE LTD		R		3FE	5,005,600	102.7500	5,137,500	5,000,000	5,004,827		(773)			5.125	5.100	MS	75,451	256,250	01/16/2015	03/15/2021
02364W-AJ-4	AMERICA MOVIL SAB DE CV		F		1FE	5,541,400	111.9190	5,595,990	5,000,000	5,510,043		(14,731)			6.375	5.500	MS	106,250	318,750	10/16/2013	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV		F		1FE	16,055,960	108.2410	16,777,355	15,500,000	16,001,465		(11,912)			6.125	5.850	MN	121,309	949,375	10/29/2010	11/15/2037
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	17,174,550	108.5130	16,276,965	15,000,000	16,356,101		(297,350)			5.000	2.730	MS	189,583	750,000	03/01/2013	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV		F		1FE	7,760,220	110.0100	7,700,742	7,000,000	7,706,855		(13,978)			6.125	5.370	MS	108,378	428,750	11/30/2011	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV		F		1FE	30,074,189	88.3250	26,497,620	30,000,000	30,052,271		(3,563)			4.375	4.350	JJ	601,563	1,312,500	10/29/2013	07/16/2042
046353-AD-0	ASTRAZENECA PLC		F		1FE	7,679,764	126.4590	9,358,033	7,400,000	7,649,601		(5,394)			6.450	6.160	MS	140,538	477,300	05/27/2009	09/15/2037
046353-AG-3	ASTRAZENECA PLC		F		1FE	11,855,238	93.2510	11,190,144	12,000,000	11,857,220		799			4.000	4.070	MS	137,333	400,000	12/28/2015	09/18/2042
046353-AL-2	ASTRAZENECA PLC		F		1FE	9,942,300	99.2750	9,927,580	10,000,000	9,942,382		82			3.375	3.440	MN	42,188		12/17/2015	11/16/2025
05070F-A*-1	AUCKLAND INTERNATIONAL AIRPORT LTD		F		1	20,000,000	105.7620	21,152,400	20,000,000	20,000,000					4.420	4.420	FA	333,956	884,000	11/18/2010	02/15/2021
052528-AH-9	AUST & NZ BANKING GROUP		F		1FE	14,983,530	100.3550	15,053,280	15,000,000	14,985,030		1,384			4.500	4.510	MS	191,250	675,000	03/13/2014	03/19/2024
05464H-AB-6	AXIS SPECIALTY FINAN PLC		R		2FE	19,996,050	98.0800	19,616,180	20,000,000	19,995,311		27			5.150	5.150	AO	257,500	1,030,000	03/24/2014	04/01/2045
055262-A#-6	BASF SE		F		1FE	13,000,000	101.8240	13,237,120	13,000,000	13,000,000					3.890	3.890	JD	28,094	505,700	10/08/2013	12/11/2025
05530H-A#-7	BBA AVIATION PLC		R		2	7,000,000	109.2710	7,648,970	7,000,000	7,000,000					5.910	5.910	MN	49,414	413,700	04/07/2011	05/18/2023
05530H-A@-9	BBA AVIATION PLC		R		2	18,000,000	108.4530	19,521,540	18,000,000	18,000,000					5.810	5.810	MN	124,915	1,045,800	04/07/2011	05/18/2021
05530H-B#-6	BBA AVIATION PLC		R		2	8,000,000	95.6840	7,654,720	8,000,000	8,000,000					4.170	4.170	JD	12,973	333,600	11/21/2014	12/17/2026
05530H-B@-8	BBA AVIATION PLC		R		2	10,000,000	96.5440	9,654,400	10,000,000	10,000,000					4.070	4.070	JD	15,828	407,000	11/21/2014	12/17/2024
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	9,884,700	105.5980	10,559,800	10,000,000	9,936,943		11,246			4.000	4.140	JD	24,444	400,000	12/02/2010	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	14,881,500	103.7800	15,567,105	15,000,000	14,924,966		11,158			4.000	4.090	AO	126,667	600,000	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC		F		1FE	32,960,357	97.2270	30,753,058	31,630,000	32,926,185		(26,336)			5.125	4.830	AO	342,219	1,621,037	09/08/2014	10/15/2041
055451-AU-2	BHP BILLITON FIN USA LTD		F		1FE	6,717,410	94.6810	6,627,719	7,000,000	6,718,501		1,091			3.850	4.460	MS	68,124		12/15/2015	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD		F		1FE	69,239,953	89.8800	60,489,509	67,300,000	69,199,460		(27,055)			5.000	4.810	MS	850,597	2,975,000	06/08/2015	09/30/2043
05565Q-BR-8	BP CAPITAL MARKETS PLC		F		1FE	15,534,800	109.8270	16,474,080	15,000,000	15,403,363		(70,671)			4.742	4.130	MS	217,342	711,300	02/10/2014	03/11/2021
05565Q-BZ-0	BP CAPITAL MARKETS PLC		F		1FE	25,142,200	98.7530	24,688,425	25,000,000	25,087,190		(12,773)			3.245	3.180	MN	123,941	811,250	02/10/2014	05/06/2022
05565Q-CD-8	BP CAPITAL MARKETS PLC		F		1FE	14,849,700	93.8980	14,084,835	15,000,000	14,885,048		13,810			2.750	2.860	MN	58,438	412,500	05/07/2013	05/10/2023
05565Q-DA-3	BP CAPITAL MARKETS PLC		F		1FE	6,876,940	96.8390	6,778,793	7,000,000	6,877,349		409			3.506	3.730	MS	70,899		12/15/2015	03/17/2025
05607M-AA-5	HEATHROW FUNDING LTD		F		1FE	14,848,600	107.4330	16,114,995	15,000,000	14,907,292		14,148			4.875	5.000	JJ	337,187	731,250	07/01/2011	07/15/2021
06739F-HT-1	BARCLAYS BANK PLC		F		1FE	10,152,300	100.2260	10,022,640	10,000,000	10,115,773		(35,378)			2.500	2.110	FA	90,972	250,000	12/16/2014	02/20/2019
06739F-HV-6	BARCLAYS BANK PLC		F		1FE	20,190,900	101.9270	20,385,460	20,000,000	20,190,423		(319)			3.750	3.610	MN	95,833	375,000	12/16/2015	05/15/2024
06739G-AR-0	BARCLAYS BANK PLC		F		1FE	25,715,238	109.9230	28,854,998	26,250,000	25,994,151		55,284			5.125	5.390	JJ	646,497	1,345,313	05/12/2010	01/08/2020
099514-A#-8	BORAL LIMITED		F		2	17,000,000	98.0730	16,672,410	17,000,000	17,000,000					4.010	4.010	MN	106,042	340,850	10/15/2014	05/05/2025
111021-AE-1	BRITISH TELECOM PLC		F		2FE	6,193,416	145.9150	7,295,775	5,000,000	5,989,471		(35,272)			9.625	7.410	JD	21,389	481,250	12/16/2002	12/15/2030
12657@-AA-7	CALITTUM HTCE I C.V. (PHILLIPS CTL)		F		1	9,832,046	100.0980	9,841,681	9,832,046	9,832,046					4.130	4.130	JAJO	101,516	406,063	03/09/2012	04/01/2027
14214X-C*-9	CARILLION PLC		F		2	25,000,000	102.8620	25,715,500	25,000,000	25,000,000					4.860	4.860	MN	114,750	1,214,950	10/23/2012	11/27/2022
191241-AF-5	COCA-COLA FEMSA SAB CV		F		1FE	20,285,620	104.1230	20,824,660	20,000,000	20,276,543		(4,560)			5.250	5.150	MN	102,083	1,050,000	01/09/2014	11/26/2043
2027A0-EL-9	COMMONWEALTH BANK AUST		F		1FE	9,969,700	109.6070	10,960,740	10,000,000	9,984,573		3,049			5.000	5.030	MS	141,667	500,000	03/15/2010	03/19/2020
2027A0-HR-3	COMMONWEALTH BANK AUST		F		1FE	9,979,300	99.1610	9,916,160	10,000,000	9,979,131		(169)			4.500	4.520	JD	27,500		12/02/2015	12/09/2025
21684A-AB-2	RABOBANK NEDERLAND		F		1FE	16,878,540	111.7820	19,002,957	17,000,000	16,880,937		1,604			5.750	5.800	JD	81,458	977,500	11/26/2013	12/01/2043
21684A-AC-0	RABOBANK NEDERLAND		F		1FE	9,984,800	101.7050	10,170,530	10,000,000	9,984,943		143			4.375	4.390	FA	178,646		07/29/2015	08/04/2025
21684A-AD-8	RABOBANK NEDERLAND		F		1FE	9,955,100	104.7890	10,478,900	10,000,000	9,954,842		(258)			5.250	5.280	FA	214,375		07/28/2015	08/04/2045
21685W-DF-1	RABOBANK NEDERLAND		F		1FE	55,567,500	101.2220	55,672,320	55,000,000	55,415,074		(52,385)			3.950	3.820	MN	313,806	2,172,500	04/04/2013	11/09/2022
22303Q-AH-3	COVIDIEN INTL FINANCE SA		R		1FE	12,190,998	125.3600	14,935,414	11,914,000	12,161,706		(5,208)			6.550	6.370	AO	164,744	780,367	06/11/2009	10/15/2037
22303Q-AP-5	COVIDIEN INTL FINANCE SA		R		1FE	21,509,210	98.4130	21,651,014	22,000,000	21,614,031		44,683			2.950	3.200	JD	28,844	649,000	02/05/2015	06/15/2023
225460-AD-9	CREDIT SUISSE NEW YORK		F		2FE	11,220,200	109.4910	10,949,130	10,000,000	10,898,267		(206,296)			5.400	3.010	JJ	250,500	540,000	05/30/2014	01/14/2020
225460-AF-4	CREDIT SUISSE NEW YORK		F		1FE	19,882,700	107.3760	21,475,240	20,000,000	19,937,617		11,828			4.375	4.440	FA	354,861	875,000	12/07/2010	08/05/2020
225460-AP-2	CREDIT SUISSE NEW YORK		F		1FE	9,943,600	100.7860	10,078,640	10,000,000	9,949,483		4,812			3.625	3.690	MS	112,778	362,500	09/04/2014	09/09/2024
247158-AQ-7	DELOITTE LLP (UK)		F		1	12,000,000	104.9190	12,590,280	12,000,000	12,000,000					4.400	4.400	AO	99,733	528,000	09/26/2013	10/23/2023
25156P-AC-7	DEUTSCHE TELEKOM INT FIN		F		2FE	38,023,530	138.6440	42,702,352	30,800,000	36,318,350		(219,642)			8.750	6.780	JD	119,778	2,695,000	10/31/2006	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN		F		2FE	6,114,947	146.6510	7,332,585	5,000,000	5,938,448		(29,023)			9.250	7.270	JD	38,542	462,500	12/13/2002	06/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25243Y-AH-2	DIAGEO CAPITAL PLC		F		1FE	5,763,281	116.8700	7,012,200	6,000,000	5,790,636		4,746			5.875	6.170	MS	89,104	352,500	02/23/2009	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC		F		1FE	13,794,300	96.6110	14,491,740	15,000,000	14,028,373		113,726			2.625	3.630	AO	67,813	393,750	11/21/2013	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC		F		1FE	4,554,150	93.0670	4,653,380	5,000,000	4,555,105		955			3.875	4.440	AO	33,368		11/09/2015	04/29/2043
256853-AA-0	DOLPHIN ENERGY LTD		F		1FE	5,368,488	105.6540	5,672,023	5,368,488	5,368,640					5.888	5.880	JD	14,049	316,097	07/23/2009	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD		F		1FE	10,000,000	109.9760	10,997,600	10,000,000	10,000,000					5.500	5.500	JD	24,444	550,000	02/07/2012	12/15/2021
268317-AC-8	ELECTRICITE DE FRANCE SA		F		1FE	15,345,550	122.8400	18,426,120	15,000,000	15,314,078		(5,716)			6.950	6.760	JJ	448,854	1,042,500	04/27/2009	01/26/2039
268317-AK-0	ELECTRICITE DE FRANCE SA		F		1FE	47,601,400	95.6150	43,027,155	45,000,000	47,563,315		(32,874)			4.875	4.510	JJ	968,906	1,462,500	08/03/2015	01/22/2044
29268B-AF-8	ENEL FINANCE INTL NV		F		2FE	5,101,050	111.8140	5,590,705	5,000,000	5,091,853		(1,761)			6.000	5.850	AO	70,000	300,000	12/24/2009	10/07/2039
303109-AA-0	FAGE DAIRY INDU/FAGE USA		F		4FE	4,220,000	104.0000	4,160,000	4,000,000	4,143,376		(76,624)			9.875	5.910	FA	164,583	197,500	06/17/2015	02/01/2020
344419-AB-2	FOMENTO ECONOMICO MEX		F		1FE	25,268,027	88.3570	26,507,310	30,000,000	25,411,826		67,728			4.375	5.450	MN	185,937	1,203,125	06/15/2015	05/10/2043
35177P-AL-1	ORANGE SA		F		2FE	26,998,200	141.1430	28,228,620	20,000,000	25,332,559		(206,466)			9.000	6.250	MS	600,000	1,800,000	05/25/2005	03/01/2031
36164N-FF-7	GE CAPITAL INTL FUNDING		R		1FE	25,072,704	99.1660	24,683,409	24,891,000	25,066,277		(6,427)			2.342	2.180	MN	105,254		10/27/2015	11/15/2020
36164N-FH-3	GE CAPITAL INTL FUNDING		R		1FE	58,711,882	102.0480	57,906,231	56,744,000	58,697,693		(14,189)			4.418	4.160	MN	452,644		10/27/2015	11/15/2035
40052V-AC-8	GRUPO BIMBO SAB DE CV		F		2FE	9,919,200	97.1880	9,718,880	10,000,000	9,922,826		3,626			3.875	3.980	JD	4,306	193,750	07/10/2015	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV		F		2FE	19,552,100	87.5060	17,501,300	20,000,000	19,562,225		6,809			4.875	5.020	JD	10,833	975,000	07/02/2014	06/27/2044
404280-AG-4	HSBC HOLDINGS PLC		F		1FE	32,811,805	119.3480	38,191,424	32,000,000	32,715,473		(17,501)			6.500	6.300	MN	340,889	2,080,000	01/07/2011	05/02/2036
404280-AK-5	HSBC HOLDINGS PLC		F		1FE	19,574,365	111.1750	20,567,542	18,500,000	19,173,669		(114,516)			5.100	4.290	AO	225,392	943,500	07/27/2012	04/05/2021
404280-AP-4	HSBC HOLDINGS PLC		F		1FE	14,924,380	100.3620	15,054,390	15,000,000	14,934,941		6,400			4.250	4.310	MS	189,479	637,500	03/06/2014	03/14/2024
404280-AQ-2	HSBC HOLDINGS PLC		F		1FE	30,859,880	103.7620	30,091,096	29,000,000	30,820,712		(26,660)			5.250	4.830	MS	452,521	1,391,250	08/04/2015	03/14/2044
423012-AE-3	HEINEKEN NV		F		2FE	12,506,740	89.0090	13,351,395	15,000,000	12,596,486		41,424			4.000	5.100	AO	150,000	600,000	09/26/2013	10/01/2042
43474T-AB-9	HOLCIM CAPITAL CORP		F		2FE	24,905,030	116.2350	27,896,496	24,000,000	24,826,380		(14,250)			6.875	6.580	MS	421,667	1,650,000	10/02/2009	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP		F		2FE	9,789,600	109.0220	10,902,260	10,000,000	9,793,905		2,526			6.500	6.660	MS	196,806	650,000	09/05/2013	09/12/2043
44328M-AK-0	HSBC BANK PLC		F		1FE	9,608,285	110.1510	10,464,355	9,500,000	9,564,506		(11,202)			4.750	4.590	JJ	203,063	451,250	10/06/2011	01/19/2021
449786-AP-7	ING BANK NV		F		1FE	24,709,670	110.0640	27,516,100	25,000,000	24,821,804		27,594			5.000	5.150	JD	76,389	1,250,000	10/12/2011	06/09/2021
458204-AQ-7	INTELSAT LUXEMBOURG SA		F		5FE	5,297,481	45.2500	2,307,750	5,100,000	5,263,150		(24,084)			8.125	7.380	JD	34,531	414,375	07/16/2014	06/01/2023
46115H-AT-4	INTESA SANPAOLO SPA		F		3FE	10,000,000	98.3840	9,838,490	10,000,000	10,000,000					5.017	5.010	JD	6,968	501,700	06/19/2014	06/26/2024
46132F-AB-6	INVESCO FINANCE PLC		R		1FE	4,964,200	103.3820	5,169,130	5,000,000	4,970,882		2,972			4.000	4.080	JJ	83,889	200,000	11/06/2013	01/30/2024
46132F-AC-4	INVESCO FINANCE PLC		R		1FE	33,081,125	109.5460	36,150,345	33,000,000	33,078,446		(1,390)			5.375	5.350	MN	152,740	1,773,750	11/26/2013	11/30/2043
493859-B*-2	KIER GROUP PLC PRIV PLACE		F		2	13,000,000	102.6310	13,342,030	13,000,000	13,000,000					4.830	4.830	JD	19,186	627,900	11/16/2012	12/20/2022
493859-B@-0	KIER GROUP PLC		F		2	8,000,000	100.3340	8,026,720	8,000,000	8,000,000					4.220	4.220	MN	38,449	337,600	11/05/2014	11/20/2021
493859-C*-1	KIER GROUP PLC		F		2	6,000,000	100.5150	6,030,900	6,000,000	6,000,000					4.610	4.610	MN	31,502	276,600	11/05/2014	11/20/2024
50247V-AB-5	LYB INTL FINANCE BV		R		2FE	25,072,450	96.0080	24,002,175	25,000,000	25,069,266		(1,199)			5.250	5.230	JJ	605,208	1,312,500	07/31/2013	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV		R		2FE	17,109,930	91.3190	15,524,298	17,000,000	17,101,457		(5,598)			4.875	4.830	MS	244,021	463,125	11/03/2015	03/15/2044
53944V-AA-7	LLOYDS BANK PLC		F		1FE	15,030,030	100.3970	15,059,550	15,000,000	15,018,312		(6,080)			2.300	2.250	MN	32,583	345,000	01/14/2014	11/27/2018
53944V-AB-5	LLOYDS BANK PLC		F		1FE	20,091,300	99.9880	19,997,780	20,000,000	20,072,040		(18,665)			2.350	2.240	MS	151,444	470,000	12/16/2014	09/05/2019
539473-AH-1	LLOYDS BANK PLC		F		1FE	5,772,350	117.4270	5,871,395	5,000,000	5,492,968		(85,882)			6.375	4.190	JJ	141,667	318,750	07/27/2012	01/21/2021
53947M-AB-2	LLOYDS BANK PLC		F		1FE	20,279,484	112.1260	22,425,260	20,000,000	20,146,050		(31,626)			5.800	5.590	JJ	541,333	1,160,000	04/14/2011	01/13/2020
552081-AD-3	LYONDELLBASELL IND NV		R		2FE	11,455,278	112.2480	10,944,209	9,750,000	10,972,800		(193,232)			6.000	3.520	MN	74,750	594,750	06/07/2013	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		R		2FE	8,854,080	106.3790	8,510,392	8,000,000	8,491,941		(152,777)			5.000	2.870	AO	84,444	408,000	07/26/2013	04/15/2019
552081-AK-7	LYONDELLBASELL IND NV		R		2FE	3,370,410	110.1680	3,305,055	3,000,000	3,359,797		(10,613)			5.750	3.990	AO	36,417	89,250	09/16/2015	04/15/2024
553799-AE-7	MU FINANCE PLC		F		2Z	15,000,000	96.4800	14,472,000	15,000,000	15,000,000					3.790	3.790	FA	236,875		05/06/2015	06/26/2027
55608J-AE-8	MACQUARIE GROUP LTD		F		2FE	24,895,000	111.6110	27,902,775	25,000,000	24,938,596		9,819			6.250	6.300	JJ	724,826	1,562,500	03/07/2011	01/14/2021
579254-A*-4	MCBRDE PLC		F		3	18,000,000	94.9490	17,090,820	18,000,000	18,000,000					6.000	6.000	MN	108,000	1,080,000	10/24/2013	11/25/2020
60688Q-AD-7	MIZUHO BANK LTD		F		1FE	4,985,400	98.4580	4,922,920	5,000,000	4,989,486		1,359			2.950	2.980	AO	30,319	147,500	10/10/2012	10/17/2022
62952Q-AB-6	NXP SEMICONDUCTOR NV C.S.N.		F		3FE	10,529,621	109.5620	11,394,500	10,400,000	10,502,030		(25,666)			1.000	0.740	JD	8,667	104,000	12/01/2014	12/01/2019
63250D-BY-6	NATIONAL AUSTRALIA BANK		F		1FE	6,078,120	107.3990	6,443,940	6,000,000	6,046,279		(8,288)			4.375	4.200	JD	15,313	262,560	11/29/2011	12/10/2020
65557F-AA-4	NORDEA BANK AB		F		1FE	19,790,300	107.9170	21,583,440	20,000,000	19,872,886		19,988			4.875	5.010	MN	130,000	975,000	07/29/2011	05/13/2021
65557F-AD-8	NORDEA BANK AB		F		1FE	9,958,120	102.4370	10,243,700	10,000,000	9,969,374		3,777			4.250	4.300	MS	118,056	425,000	09/19/2012	09/21/2022
656531-AF-7	STATOIL ASA		F		1FE	2,998,740	109.6060	3,288,198	3,000,000	2,999,713		74			6.700	6.700	JJ	92,683	201,000	02/20/1998	01/15/2018
685218-AB-5	ORANGE SA		F		2FE	5,513,900	106.1690	5,308,460	5,000,000	5,447,018		(44,211)			5.500	4.210	FA	110,764	275,000	06/16/2014	02/06/2044
68620Y-A@-1	ORIGIN ENERGY FINANCE LIMITED		F		2FE	20,000,000	105.1760	21,035,200	20,000,000	20,000,000					5.040	5.040	JD	33,600	1,008,000	12/11/2013	12/19/2023
706451-BG-5	PETROLEOS MEXICANOS		F		2FE	29,755,020	89.3750	25,918,750	29,000,000	29,752,142		(22,189)			6.625	6.370	JD	85,389	1,921,250	03/27/2014	06/15/2035
706451-BS-9	PETROLEOS MEXICANOS		F		2FE	8,996,584	104.1000	9,369,000	9,000,000	8,999,029		34			5.750	5.740	MS	329,649	517,500	10/20/2009	03/01/2018
714264-AA-6	PERNOD RICARD SA		F		2FE	26,752,440	110.3580	28,693,210	26,000,000	26,459,946		(76,287)			5.750	5.340	AO	348,833	1,495,000	12/02/2011	04/07/2021
714264-AD-0	PERNOD RICARD SA		F		2FE	18,632,820	103.6680	18,660,294	18,000,000	18,522,539		(76,671)			4.450	3.890	JJ	369,350	801,000	06/26/2014	01/15/2022
714264-AK-4	PERNOD RICARD SA		F		2FE	21,666,470	100.7400	20,148,020	20,000,000	21,591,897		(30,534)			5.500	4.940	JJ	507,222	1,100,000	08/09/2013	01/15/2042
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	10,196,968	100.8700	10,087,000	10,000,000	10,119,884		(20,644)			5.500	5.210	JJ	318,105	550,000	10/03/2011	01/21/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71654Q-AZ-5	PETROLEOS MEXICANOS		F		2FE	15,366,346	86.4500	12,967,500	15,000,000	15,355,286		(5,775)			6.500	6.300	JD	78,542	981,414	02/20/2014	06/02/2041
71654Q-BB-7	PETROLEOS MEXICANOS		F		2FE	26,729,710	96.2500	25,025,000	26,000,000	26,722,437		(103,136)			4.875	4.340	JJ	552,771	1,267,500	07/02/2014	01/24/2022
71654Q-BE-1	PETROLEOS MEXICANOS		F		2FE	19,062,500	75.2340	15,046,800	20,000,000	19,090,670		11,381			5.500	5.820	JD	12,222	1,100,000	08/13/2014	06/27/2044
71654Q-BG-6	PETROLEOS MEXICANOS		F		2FE	9,918,086	87.2500	8,725,000	10,000,000	9,933,084		8,132			3.500	3.600	JJ	146,806	350,000	02/11/2014	01/30/2023
71656L-BA-8	PETROLEOS MEXICANOS		F		2FE	9,942,300	87.5000	8,750,000	10,000,000	9,947,205		4,493			4.250	4.320	JJ	195,972	318,750	10/06/2014	01/15/2025
71656L-BE-0	PETROLEOS MEXICANOS		F		2FE	19,336,100	76.5200	15,304,000	20,000,000	19,337,958		1,858			5.625	5.850	JJ	493,750	421,875	11/03/2015	01/23/2046
74733L-AD-4	OOREDOO INTERNATIONAL FI		F		1FE	4,958,050	109.6250	5,481,250	5,000,000	4,976,178		3,959			4.750	4.850	FA	89,063	237,500	10/06/2010	02/16/2021
75405T-AA-7	RAS LAFFAN LNG II		F		1FE	2,625,500	106.0870	2,785,314	2,625,500	2,625,500					5.298	5.290	MS	35,161	139,099	08/04/2005	09/30/2020
75945E-A*-0	RELIANCE INFRASTRUCTURE LTD		F		4FE	20,000,000	98.0000	19,600,000	20,000,000	20,000,000					6.630	6.630	MN	151,017	1,326,000	10/17/2006	11/20/2016
759470-A*-8	RELIANCE INDUSTRIES LIMITED		F		2	10,000,000	102.7750	10,277,500	10,000,000	10,000,000					6.510	6.510	MS	186,258	651,000	08/11/2006	09/18/2016
759470-A@-6	RELIANCE INDUSTRIES LIMITED		F		2	10,000,000	109.6630	10,966,300	10,000,000	10,000,000					6.610	6.610	MS	189,119	661,000	08/11/2006	09/12/2018
761655-A@-8	REXAM PLC		F		2	24,000,000	98.5990	23,663,760	24,000,000	24,000,000					4.150	4.150	JD	35,967	996,000	09/18/2012	12/18/2022
767201-AC-0	RIO TINTO FIN USA LTD		F		1FE	25,772,740	108.3370	27,084,475	25,000,000	25,251,597		(94,335)			6.500	5.990	JJ	749,306	1,625,000	10/30/2009	07/15/2018
767201-AH-9	RIO TINTO FIN USA LTD		F		1FE	4,879,300	116.7410	5,837,055	5,000,000	4,946,220		12,902			9.000	9.370	MN	75,000	450,000	04/14/2009	05/01/2019
767201-AN-6	RIO TINTO FIN USA LTD		F		1FE	4,967,200	100.1410	5,007,095	5,000,000	4,980,460		3,139			4.125	4.200	MN	23,490	206,250	05/19/2011	05/20/2021
767201-AQ-9	RIO TINTO FIN USA LTD		F		1FE	9,961,150	97.2030	9,720,330	10,000,000	9,975,590		3,687			3.750	3.790	MS	105,208	375,000	09/15/2011	09/20/2021
76720A-AD-8	RIO TINTO FIN USA PLC		F		1FE	17,784,413	85.7900	16,085,700	18,750,000	17,819,420		16,623			4.750	5.090	MS	244,922	890,625	10/07/2013	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC		F		1FE	31,811,450	78.2410	26,211,037	33,500,000	31,863,490		30,081			4.125	4.430	FA	499,010	1,381,875	02/12/2015	08/21/2042
76720A-AM-8	RIO TINTO FIN USA PLC		F		1FE	4,998,350	97.5060	4,875,310	5,000,000	4,998,988		319			2.250	2.250	JD	5,313	112,500	01/17/2014	12/14/2018
77578J-AB-4	ROLLS-ROYCE PLC		F		1FE	9,990,000	97.9270	9,792,730	10,000,000	9,989,779		(221)			3.625	3.630	AO	77,535		10/06/2015	10/14/2025
780097-AW-1	ROYAL BK SCOTLND GRP PLC		F		2FE	9,989,100	110.9470	11,094,790	10,000,000	9,993,828		1,120			6.400	6.410	AO	124,444	640,000	10/14/2009	10/21/2019
780099-CH-8	ROYAL BK SCOTLND GRP PLC		F		3FE	9,921,300	101.3150	10,131,550	10,000,000	9,930,782		6,363			5.125	5.220	MN	46,979	512,500	05/21/2014	05/28/2024
78413H-AB-5	SES		F		2FE	5,304,100	96.1250	4,806,265	5,000,000	5,296,335		(5,112)			5.300	4.900	AO	64,042	265,000	06/13/2014	04/04/2043
78467K-A#-4	SSE PLC		F		1	25,000,000	103.4590	25,864,750	25,000,000	25,000,000					3.890	3.890	AO	202,604	972,500	02/14/2012	04/16/2022
786584-A@-1	SAFRAN		F		1	35,000,000	104.8000	36,680,000	35,000,000	35,000,000					4.280	4.280	FA	590,878	1,498,000	01/20/2012	02/09/2022
80105N-AG-0	SANOFI		F		1FE	9,402,720	107.0130	10,166,245	9,500,000	9,443,576		9,372			4.000	4.120	MS	97,111	380,000	03/22/2011	03/29/2021
80281T-AE-8	SANTANDER ISSUANCES		F		2FE	10,000,000	98.4840	9,848,480	10,000,000	10,000,000					5.179	5.170	MN	60,422		11/12/2015	11/19/2025
806261-AE-3	SCHAEFFLER FINANCE BV		F		3FE	1,531,400	100.5000	1,527,600	1,520,000	1,526,689		(1,815)			4.750	4.600	MN	9,226	72,200	04/23/2013	05/15/2021
806854-AB-1	SCHLUMBERGER INVESTMENT		R		1FE	4,983,950	99.9830	4,999,175	5,000,000	4,990,038		1,535			3.300	3.330	MS	49,042	165,000	09/07/2011	09/14/2021
822582-AD-4	SHELL INTERNATIONAL FIN		F		1FE	18,370,420	118.2200	20,097,417	17,000,000	18,217,572		(27,908)			6.375	5.780	JD	48,167	1,083,750	10/02/2009	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN		F		1FE	4,986,150	108.0610	5,403,065	5,000,000	4,986,924		244			5.500	5.510	MS	73,333	275,000	03/19/2010	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FIN		F		1FE	4,966,000	97.2020	4,860,125	5,000,000	4,967,112		579			4.550	4.590	FA	87,840	227,500	08/07/2013	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN		F		1FE	28,911,550	97.5970	28,303,275	29,000,000	28,915,611		4,061			3.250	3.280	MN	130,903	471,250	05/12/2015	05/11/2025
822582-BF-8	SHELL INTERNATIONAL FIN		F		1FE	33,932,340	94.4060	32,098,278	34,000,000	33,931,435		(905)			4.375	4.380	MN	206,597	743,750	05/06/2015	05/11/2045
82620K-AF-0	SIEMENS FINANCIERINGSMAT		F		1FE	54,703,820	102.1350	56,174,250	55,000,000	54,705,146		1,326			4.400	4.430	MN	228,556	1,210,000	08/03/2015	05/27/2045
83367T-BG-3	SOCIETE GENERALE		F		2FE	9,909,300	101.9300	10,193,040	10,000,000	9,923,371		7,504			5.000	5.110	JJ	227,778	500,000	01/14/2014	01/17/2024
83404D-AA-7	SOFTBANK GROUP CORP		F		3FE	1,283,750	99.5000	1,293,500	1,300,000	1,284,363		613			4.500	4.810	AO	12,350	29,250	10/08/2015	04/15/2020
85255A-A*-1	STAGECOACH GROUP PLC		F		2	15,000,000	102.1140	15,317,100	15,000,000	15,000,000					4.360	4.360	AO	132,617	654,000	09/12/2012	10/18/2022
853254-AJ-9	STANDARD CHARTERED PLC		F		1FE	38,569,035	96.1990	37,229,323	38,700,000	38,594,453		12,016			3.950	3.990	JJ	721,863	1,528,650	06/13/2013	01/11/2023
853254-AK-6	STANDARD CHARTERED PLC		F		1FE	15,672,870	95.6200	14,343,015	15,000,000	15,641,705		(11,041)			5.300	5.000	JJ	379,833	795,000	01/24/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC		F		2FE	24,744,140	100.0800	24,019,368	24,000,000	24,726,185		(10,961)			5.700	5.480	MS	361,000	1,368,000	06/13/2014	03/26/2044
85771P-AE-2	STATOIL ASA		F		1FE	19,739,700	94.2170	18,843,560	20,000,000	19,741,820		2,120			4.250	4.330	MN	89,722	425,000	10/07/2015	11/23/2041
85771P-AF-9	STATOIL ASA		F		1FE	6,988,100	99.6940	6,978,580	7,000,000	6,992,238		1,131			3.150	3.170	JJ	96,775	220,500	11/16/2011	01/23/2022
85771P-AQ-5	STATOIL ASA		F		1FE	38,443,050	101.4220	36,511,920	36,000,000	38,409,633		(29,556)			4.800	4.380	MN	254,400	1,104,000	06/23/2015	11/08/2043
86960B-AE-2	SVENSKA HANDELSBANKEN AB		F		1FE	20,151,050	100.9260	20,185,380	20,000,000	20,094,405		(29,409)			2.500	2.330	JJ	216,667	500,000	01/16/2014	01/25/2019
87124V-AD-1	SYDNEY AIRPORT FINANCE		F		2FE	23,812,490	99.8270	23,459,439	23,500,000	23,728,527		(27,305)			3.900	3.740	MS	252,038	916,500	12/05/2012	03/22/2023
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC		R		2FE	10,000,000	98.0310	9,803,100	10,000,000	10,000,000					4.060	4.060	AO	69,922		07/21/2015	10/29/2025
87656X-A@-0	TATE & LYLE INTERNATIONAL FINANCE PLC		R		2FE	5,000,000	98.0640	4,903,200	5,000,000	5,000,000					3.830	3.830	AO	32,981		07/21/2015	10/29/2023
87656X-B*-1	TATE & LYLE INTERNATIONAL FINANCE PLC		R		2FE	8,000,000	97.6380	7,811,040	8,000,000	8,000,000					4.160	4.160	AO	57,316		07/21/2015	10/29/2027
87938W-AC-7	TELEFONICA EMISIONES SAU		F		2FE	32,299,450	120.1740	30,644,574	25,500,000	32,034,900		(179,740)			7.045	5.020	JD	54,892	1,796,475	07/25/2014	06/20/2036
87938W-AP-8	TELEFONICA EMISIONES SAU		F		2FE	22,616,200	111.7610	22,352,280	20,000,000	22,068,841		(365,440)			5.462	3.250	FA	409,650	1,092,400	07/09/2014	02/16/2021
87946F-A@-9	TELEPERFORMANCE S.A.		R		2	21,000,000	98.1940	20,620,740	21,000,000	21,000,000					3.980	3.980	JD	51,077	835,800	10/22/2014	12/09/2024
88165F-AF-9	TEVA PHARMACEUT FIN BV		F		2FE	2,383,877	101.4120	2,282,786	2,251,000	2,344,016		(14,388)			3.650	2.870	MN	11,640	82,162	02/22/2013	11/10/2021
88166J-AA-1	TEVA PHARM FIN IV BV		F		2FE	4,484,571	101.4120	4,564,559	4,501,000	4,490,503		1,555			3.650	3.690	MN	23,274	164,287	11/07/2011	11/10/2021
89152U-AD-4	TOTAL CAPITAL SA		F		1FE	4,980,050	107.6300	5,381,530	5,000,000	4,989,913		1,981			4.450	4.500	JD	4,326	222,500	06/17/2010	06/24/2020
89153V-AG-4	TOTAL CAPITAL INTL SA		F		1FE	4,987,250	101.3540	5,067,700	5,000,000	4,989,603		1,084			3.700	3.730	JJ	85,306	185,000	08/05/2013	01/15/2024
89641U-AA-9	TRINITY ACQUISITION PLC		F		2FE	7,955,120	102.5140	8,201,152	8,000,000	7,963,589		3,848			4.625	4.690	FA	139,778	370,000	08/08/2013	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89641U-AB-7	TRINITY ACQUISITION PLC		F		2FE	14,986,450	106.8650	16,029,825	15,000,000	14,985,570		177			6.125	6.130	FA	347,083	918,750	08/09/2013	08/15/2043
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LTD		R		2	2,857,143	107.3440	3,066,971	2,857,143	2,857,143					6.070	6.070	AO	29,387	173,429	03/26/2010	04/30/2020
89675*-AP-2	TRITON CONTAINER INTERNATIONAL LTD		R		2	7,000,000	112.7070	7,889,490	7,000,000	7,000,000					6.600	6.600	AO	78,283	462,000	03/26/2010	04/30/2022
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL LTD		R		2	714,286	107.4550	767,536	714,286	714,286					6.120	6.120	AO	9,471	43,714	03/26/2010	04/30/2020
89675*-AR-8	TRITON CONTAINER INTERNATIONAL LTD		R		2	3,000,000	112.9060	3,387,180	3,000,000	3,000,000					6.650	6.650	AO	43,225	199,500	03/26/2010	04/30/2022
902118-BS-6	TYCO INTERNATIONAL FINAN		R		1FE	9,928,400	100.2220	10,022,290	10,000,000	9,929,607		1,207			3.900	3.980	FA	115,917		09/09/2015	02/14/2026
902118-BT-4	TYCO INTERNATIONAL FINAN		R		1FE	26,130,680	103.8200	26,993,226	26,000,000	26,128,197		(2,483)			5.125	5.090	MS	396,049		09/16/2015	09/14/2045
91911T-AG-8	VALE OVERSEAS LIMITED		F		2FE	12,997,420	99.8100	12,975,300	13,000,000	12,998,644		539			6.250	6.250	JJ	356,597	812,500	06/17/2008	01/23/2017
91911T-AM-5	VALE OVERSEAS LIMITED		F		2FE	4,879,750	75.6820	3,784,145	5,000,000	4,892,420		12,670			4.375	4.780	JJ	103,299	109,375	02/27/2015	01/11/2022
92857W-AQ-3	VODAFONE GROUP PLC		F		2FE	36,117,860	98.6800	34,538,140	35,000,000	36,086,005		(29,581)			6.150	5.870	FA	741,417	2,152,500	04/23/2014	02/27/2037
92857W-AS-9	VODAFONE GROUP PLC		F		2FE	4,822,377	109.6000	5,151,214	4,700,000	4,750,393		(13,187)			5.450	5.100	JD	14,942	256,150	10/26/2009	06/10/2019
92857W-BC-3	VODAFONE GROUP PLC		F		2FE	4,512,100	93.7080	4,685,445	5,000,000	4,620,964		44,713			2.950	4.190	FA	54,083	147,500	06/24/2013	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC		F		2FE	18,159,900	82.4310	16,486,260	20,000,000	18,219,625		29,871			4.375	4.970	FA	320,833	875,000	06/16/2014	02/19/2043
92927K-A*-3	WABCO HOLDINGS INC		F		2	13,000,000	94.8720	12,333,360	13,000,000	13,000,000					2.830	2.830	JJ	190,082		03/25/2015	06/25/2022
92927K-A@-1	WABCO HOLDINGS INC		F		2	12,000,000	92.5030	11,100,360	12,000,000	12,000,000					3.080	3.080	JJ	190,960		03/25/2015	06/25/2025
92936M-AD-9	WPP FINANCE 2010		F		2FE	10,340,000	94.3000	9,430,090	10,000,000	10,332,256		(5,962)			5.125	4.900	MS	162,292	512,500	09/29/2014	09/07/2042
92936M-AE-7	WPP FINANCE 2010		F		2FE	16,294,250	101.4520	15,217,875	15,000,000	16,264,222		(20,397)			5.625	5.050	MN	107,813	843,750	07/31/2014	11/15/2043
92936M-AF-4	WPP FINANCE 2010		F		2FE	12,743,770	99.4810	12,932,569	13,000,000	12,770,683		21,551			3.750	3.990	MS	138,125	487,500	09/16/2014	09/19/2024
94707V-AD-2	WEATHERFORD BERMUDA		R		3FE	9,531,135	70.2500	5,971,250	8,500,000	9,503,137		(18,438)			5.950	5.120	AO	106,769	505,750	06/13/2014	04/15/2042
961214-CF-8	WESTPAC BANKING CORP		F		1FE	14,968,950	100.2580	15,038,730	15,000,000	14,980,571		6,067			2.250	2.290	JJ	153,750	337,500	01/16/2014	01/17/2019
97063P-AB-0	WILLIS TOWERS WATSON PLC		R		2FE	29,345,669	110.5110	31,164,243	28,200,000	28,972,065		(131,790)			5.750	5.110	MS	477,442	1,621,500	12/20/2012	03/15/2021
97314X-AJ-3	WIND ACQUISITION FIN SA		F		3FE	4,236,120	104.6250	4,185,000	4,000,000	4,216,616		(19,504)			6.500	4.500	AO	44,056	130,000	10/21/2015	04/30/2020
980236-AE-3	WOODSIDE FINANCE LTD		F		2FE	12,731,198	114.7260	14,816,902	12,915,000	12,835,728		20,056			8.750	8.960	MS	376,688	1,130,063	05/01/2009	03/01/2019
980236-AM-5	WOODSIDE FINANCE LTD		F		2FE	9,994,200	88.5700	8,857,090	10,000,000	9,994,223		23			3.650	3.650	MS	117,611	182,500	02/26/2015	03/05/2025
980888-A#-8	WOOLWORTHS SERIES B		F		2FE	20,000,000	103.3790	20,675,800	20,000,000	20,000,000					5.160	5.160	AO	186,333	1,032,000	02/24/2005	04/26/2017
98372P-AK-4	XLIT LTD		F		2FE	28,625,777	115.0350	34,315,060	29,830,000	28,922,268		45,762			6.250	6.590	MN	238,226	1,864,375	05/05/2011	05/15/2027
98420E-AB-1	XLIT LTD		F		2FE	23,527,950	103.4290	24,306,027	23,500,000	23,527,664		(446)			5.250	5.240	JD	54,833	1,233,750	11/22/2013	12/15/2043
98420E-AD-7	XLIT LTD		F		2FE	23,933,310	93.4270	22,422,504	24,000,000	23,931,719		(1,591)			5.500	5.510	MS	333,667	660,000	03/25/2015	03/31/2045
B0408#-AF-9	FAGRON NV		F		3	18,000,000	93.3700	16,806,600	18,000,000	18,000,000					5.780	5.780	AO	219,640	1,040,400	03/27/2014	04/15/2021
B6398#-AB-7	ALIAXIS FINANCE S.A.		F		2	20,000,000	106.0160	21,203,200	20,000,000	20,000,000					4.940	4.940	JJ	480,278	988,000	05/31/2011	07/06/2021
B6398#-AC-5	ALIAXIS FINANCE SA		F		2	10,789,400	106.4030	10,640,300	10,000,000	10,617,293		(68,786)			5.090	4.120	JJ	247,431	509,000	05/21/2013	07/06/2023
B6398#-AD-3	ALIAXIS FINANCE S.A.		F		2	5,000,000	99.8260	4,991,300	5,000,000	5,000,000					4.260	4.260	JJ	93,483		07/01/2015	07/23/2025
LX1308-34-0	DRILLSHIPS (OCEAN RIG) TL B1		F		5FE	12,840,672	39.6250	5,050,438	12,745,584	12,810,006		(18,448)			6.000	5.900	MJSD	63,728	630,296	02/24/2014	03/31/2021
LX1339-66-7	PATHEON TLB (DPX HOLDINGS BV)		R		4FE	20,546,991	96.2500	19,853,453	20,626,964	20,549,851		5,806			4.250	4.350	FMAN	94,970	848,881	03/18/2015	03/11/2021
LX1364-52-5	AVAGO TECHNOLOGIES TLB		F		3FE	3,998,323	99.6670	3,975,071	3,988,352	4,008,495		10,124			3.750	3.650	MJSD	6,647	15,986	10/28/2015	05/06/2021
LX1353-84-1	SEADRILL OPERATING TLB		F		4FE	13,848,288	41.3330	5,788,715	14,005,068	13,871,468		18,279			4.000	4.210	JAJO	126,046	579,064	07/10/2014	02/21/2021
LX1250-97-1	FLY FUNDING TL		F		3FE	3,851,279	98.8500	3,798,203	3,842,391	3,848,912		(2,699)			3.500	3.480	FMAN	19,799	109,307	04/22/2015	08/09/2019
LX1446-54-6	VIRGIN MEDIA TLF		F		3FE	7,077,896	97.7970	6,943,410	7,099,819	7,078,518		621			3.500	3.590	MJSD	17,257	91,114	06/05/2015	06/07/2023
LX1489-31-4	AVAGO TECHNOLOGIES TLB REFI		F		3FE	3,960,000	98.8130	3,952,520	4,000,000	3,960,602		602			0.000	0.140	FMAN			11/13/2015	11/11/2022
C1467@-AA-7	LIBERTY LIVING PROPERTIES LTD.		F		2	8,000,000	104.5640	8,365,120	8,000,000	8,000,000					4.600	4.600	MS	93,022	368,000	01/20/2012	02/28/2022
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO. KG		F		2	10,000,000	101.9640	10,196,400	10,000,000	10,000,000					4.440	4.440	AO	109,767	444,000	02/21/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO. KG		F		2	8,500,000	103.4820	8,795,970	8,500,000	8,500,000					5.000	5.000	AO	105,069	425,000	02/21/2014	04/02/2024
D3141#-AB-2	HAUS CRAMER HOLDING KG		F		2Z	20,000,000	101.4180	20,283,600	20,000,000	20,000,000					6.330	6.330	MN	179,350	1,266,000	04/07/2006	05/10/2016
D3141#-AC-0	HAUS CRAMER HOLDING KG		F		2Z	10,000,000	99.7420	9,974,200	10,000,000	10,000,000					4.380	4.380	MN	64,483	438,000	03/21/2013	05/08/2023
D5472#-AF-7	MOLKEREI ALOIS MULLER GMBH & CO KG		F		2	10,000,000	98.7130	9,871,300	10,000,000	10,000,000					3.720	3.720	JJ	169,467	372,000	05/24/2012	07/18/2022
D6574*-AB-5	CLAAS KGAA MBH		F		2	25,000,000	100.1000	25,025,000	25,000,000	25,000,000					3.980	3.980	FA	375,889	995,000	06/15/2012	08/15/2022
F0868*-AB-1	BARILLA FRANCE S.A.S.		F		2	12,000,000	105.1130	12,613,560	12,000,000	12,000,000					4.760	4.760	JJ	263,387	571,200	05/03/2011	07/15/2021
F0868*-AC-9	BARILLA FRANCE S.A.S.		F		2	3,000,000	104.9230	3,147,690	3,000,000	3,000,000					4.860	4.860	JJ	67,230	145,800	05/03/2011	07/15/2023
F0933*-AA-4	BELLON S.A.		F		2	11,000,000	102.7060	11,297,660	11,000,000	11,000,000					5.200	5.200	FA	216,089	572,000	03/16/2012	02/15/2022
F1068#-AD-9	BONDUELLE S.A.		F		2FE	15,000,000	105.1340	15,770,100	15,000,000	15,000,000					5.040	5.040	FA	312,900	756,000	07/15/2010	08/02/2022
F3166#-AF-1	ESSILOR INTERNATIONAL COMPAGNIE GENERALE		R		1	5,000,000	99.0640	4,953,200	5,000,000	5,000,000					3.400	3.400	MN	26,444	170,000	06/19/2013	11/05/2023
F4162@-AB-4	SAFT GROUPE S.A.		F		2	15,000,000	102.7650	15,414,750	15,000,000	15,000,000					4.730	4.730	FA	242,413	709,500	02/02/2012	02/28/2022
F7908@-AA-8	ROQUETTE FRERES SA		F		1FE	25,000,000	104.1530	26,038,250	25,000,000	25,000,000					4.180	4.180	MS	275,764	1,045,000	02/03/2012	03/26/2024
F8493@-AC-3	SODEXO		F		2	15,000,000	109.5470	16,432,050	15,000,000	15,000,000					6.430	6.430	MS	243,804	964,500	08/11/2008	09/29/2018
F8493@-AE-9	SODEXO		F		2	12,000,000	106.8040	12,816,480	12,000,000	12,000,000					4.850	4.850	MS	148,733	873,000	02/11/2011	03/29/2021
F8568@-AA-7	SONEPAR		F		2	25,000,000	104.8330	26,208,250	25,000,000	25,000,000					4.780	4.780	MN	152,694	1,195,000	03/23/2012	05/15/2024
F8568@-AD-1	SONEPAR		R		2	30,000,000	94.4720	28,341,600	30,000,000	30,000,000					3.540	3.540	MN	159,300	531,000	04/10/2015	05/07/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
F9731#-AF-4	VICAT SA		F		2	15,000,000	108.9860	16,347,900	15,000,000	15,000,000					5.960	5.960	JD	74,500	894,000	12/03/2010	12/01/2020
G0369@-AK-2	ANGLIAN WATER SERVICES FINANCING PLC		F		2FE	20,000,000	106.0780	21,215,600	20,000,000	20,000,000					5.180	5.180	JD	74,822	1,036,000	10/20/2011	12/05/2021
G0369@-AQ-9	ANGLIAN WATER SERVICES FINANCING PLC		F		2FE	8,000,000	104.9370	8,394,960	8,000,000	8,000,000					5.000	5.000	AO	100,000	400,000	07/03/2012	10/01/2022
G0566*-AA-7	ARQIVA PP FINANCING PLC		F		2FE	16,000,000	102.3650	16,378,400	16,000,000	16,000,000					4.420	4.420	JD	1,964	707,200	06/27/2013	06/30/2025
G0646#-AC-3	ASSOCIATED BRITISH FOODS PLC		F		1	6,000,000	100.9390	6,056,340	6,000,000	6,000,000					7.270	7.270	MS	140,553	436,200	02/06/2009	03/05/2016
G0646#-AD-1	ASSOCIATED BRITISH FOODS PLC		F		1	10,000,000	114.8720	11,487,200	10,000,000	10,000,000					7.730	7.730	MS	249,078	773,000	02/06/2009	03/05/2019
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PLC		F		2	25,000,000	107.5990	26,899,750	25,000,000	25,000,000					5.640	5.640	MS	407,333	1,410,000	03/01/2011	03/17/2021
G0977*-AB-8	BELRON FINANCE LIMITED		R		2	10,000,000	105.2160	10,521,600	10,000,000	10,000,000					5.130	5.130	MS	129,675	513,000	02/04/2011	03/25/2021
G1591#-AK-8	BRITVIC PLC SERIES D NOTES		F		2	6,000,000	106.1940	6,371,640	6,000,000	6,000,000					5.240	5.240	JD	12,227	314,400	11/10/2009	12/17/2019
G1696#-BA-3	BUNZL FINANCE, PLC		F		2	15,000,000	96.2150	14,432,250	15,000,000	15,000,000					3.620	3.620	AO	111,617	543,000	10/16/2012	04/17/2024
G1696#-BB-1	BUNZL FINANCE PLC		R		2	5,000,000	98.3540	4,917,700	5,000,000	5,000,000					4.050	4.050	MN	25,875	202,500	04/02/2014	05/15/2025
G1696#-BC-9	BUNZL FINANCE PLC		R		2	13,000,000	99.1200	12,885,600	13,000,000	13,000,000					4.150	4.150	MN	68,936	539,500	04/02/2014	05/15/2025
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK PLC		F		2FE	18,000,000	103.5950	18,647,100	18,000,000	18,000,000					4.290	4.290	AO	158,730	772,200	03/13/2013	04/17/2023
G1846@-AD-9	CAPITA HOLDINGS LIMITED SERIES B		F		2	20,000,000	109.3750	21,875,000	20,000,000	20,000,000					6.510	6.510	MS	390,600	1,302,000	07/16/2008	09/13/2018
G1846@-AM-9	CAPITA HOLDINGS LIMITED		F		2	15,000,000	103.8190	15,572,850	15,000,000	15,000,000					4.500	4.500	JJ	303,750	675,000	06/24/2011	07/19/2021
G1910#-AG-1	COBHAM PLC		R		2	12,600,000	111.3660	14,032,116	12,600,000	12,600,000					7.010	7.010	MS	255,164	883,260	02/20/2009	03/17/2019
G1969#-AD-8	BALFOUR BEATTY PLC SERIES C		F		4	21,000,000	86.5460	18,174,660	21,000,000	21,000,000					5.140	5.140	MS	347,807	1,079,400	01/31/2013	03/05/2023
G2044@-BB-0	COMPASS GROUP PLC		F		1	15,000,000	98.2430	14,736,450	15,000,000	15,000,000					3.540	3.540	AO	132,750	438,075	09/23/2014	12/04/2024
G2044@-BC-8	COMPASS GROUP PLC		F		1	5,000,000	97.5180	4,875,900	5,000,000	5,000,000					3.640	3.640	AO	45,500	150,150	09/23/2014	12/04/2026
G2163#-AH-1	VESUVIUS PLC		F		2FE	18,000,000	105.7180	19,029,240	18,000,000	18,000,000					4.870	4.870	MS	260,545	894,600	10/20/2010	12/16/2020
G2615*-AC-0	DCC TREASURY 2010 LIMITED		F		2	12,000,000	109.9670	13,196,040	12,000,000	12,000,000					5.710	5.710	AO	171,300	685,200	02/11/2010	03/24/2020
G2615@-AB-0	DCC TREASURY IRELAND 2013 LIMITED		F		2	7,000,000	101.0800	7,075,600	7,000,000	7,000,000					4.040	4.040	AO	51,847	282,800	02/28/2013	04/25/2023
G2922#-AB-6	ED & F MAN TREASURY MANAGEMENT PLC		F		2	18,000,000	107.9800	19,436,400	18,000,000	18,000,000					5.620	5.620	JJ	427,120	1,011,600	06/11/2014	07/29/2024
G2956@-AE-1	ABP AQUISITIONS UK LIMITED		F		2	13,000,000	101.7950	13,233,350	13,000,000	13,000,000					4.350	4.350	FA	207,350	565,500	11/14/2013	02/19/2023
G2956@-AF-8	ABP AQUISITIONS UK LIMITED		F		2	15,000,000	103.2120	15,481,800	15,000,000	15,000,000					4.620	4.620	FA	254,100	693,000	11/14/2013	02/19/2024
G2956@-AK-7	ABP ACQUISITIONS UK LTD		F		2	10,000,000	99.4480	9,944,800	10,000,000	10,000,000					4.110	4.110	JJ	187,233	411,000	05/09/2014	07/17/2024
G2978#-AN-3	ELECTRICITY SUPPLY BOARD		F		2	15,000,000	115.0860	17,262,900	15,000,000	15,000,000					7.530	7.530	JD	50,200	1,129,500	05/29/2009	06/15/2019
G3424#-AD-3	G4S PLC		R		2	21,000,000	109.2280	22,937,880	21,000,000	21,000,000					6.780	6.780	JJ	656,530	1,423,800	05/29/2008	07/15/2018
G3646#-AA-1	FORTH PORTS FINANCE LIMITED		F		2	13,000,000	105.0870	13,661,310	13,000,000	13,000,000					4.890	4.890	JD	45,912	635,700	11/13/2013	12/05/2023
G4146*-AD-2	G4S PLC		F		2	10,775,660	109.9200	10,442,400	9,500,000	10,664,288		(111,372)			6.060	3.810	MS	191,900		04/16/2015	03/01/2022
G4445*-AA-6	HS1 LIMITED		F		1FE	50,000,000	92.3100	46,155,000	50,000,000	50,000,000					3.790	3.790	MS	479,014	1,895,000	09/20/2012	03/30/2028
G4588#-AU-5	INTERMEDIATE CAPITAL GROUP PLC		F		2	10,000,000	104.5060	10,450,600	10,000,000	10,000,000					6.600	6.600	FA	225,500	660,000	01/24/2007	02/28/2017
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP PLC		F		2	9,000,000	111.4090	10,026,810	9,000,000	9,000,000					6.250	6.250	MN	82,813	562,500	04/03/2013	05/08/2023
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC		F		2	5,000,000	103.4310	5,171,550	5,000,000	5,000,000					4.520	4.520	MN	31,389	113,000	03/27/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC		F		2	5,000,000	103.8260	5,191,300	5,000,000	5,000,000					4.950	4.950	MN	34,375	123,750	03/27/2015	05/11/2022
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC		F		2	5,000,000	105.0980	5,254,900	5,000,000	5,000,000					5.210	5.210	MN	36,181	130,250	03/27/2015	05/11/2025
G4691*-AD-1	IAWS FINANCE PP		R		2	10,000,000	106.4850	10,648,500	10,000,000	10,000,000					5.410	5.410	JD	33,061	591,000	10/28/2009	12/09/2021
G4691*-AK-5	IAWS FINANCE PP		R		2	5,000,000	106.7780	5,338,900	5,000,000	5,000,000					5.460	5.460	AO	47,775	298,000	03/26/2010	05/12/2021
G4691*-AL-3	IAWS FINANCE PP		R		2	5,000,000	106.9210	5,346,050	5,000,000	5,000,000					5.510	5.510	AO	48,213	300,500	03/26/2010	05/12/2022
G4691*-AQ-2	IAWS FINANCE PP		R		2	16,000,000	100.2880	16,046,080	16,000,000	16,000,000					4.450	4.450	FA	288,756	768,000	11/21/2013	02/05/2023
G4706#-AA-6	ICON INVESTMENTS FIRE UNLIMITED COMPANY		F		2Z	17,000,000	98.6290	16,766,930	17,000,000	17,000,000					3.640	3.640	JD	27,502		11/17/2015	12/15/2020
G4803#-AE-0	INFORMA GROUP HOLDINGS LIMITED		F		2	20,000,000	103.2680	20,653,600	20,000,000	20,000,000					4.680	4.680	JD	41,600	936,000	10/01/2010	12/15/2020
G4910#-AB-6	INTERSERVE GROUP HOLDING LIMITED		F		2	18,000,000	104.6280	18,833,040	18,000,000	18,000,000					5.170	5.170	JD	31,020	930,600	04/30/2014	06/19/2024
G4939@-AF-6	IRISH FOOD PROCESSORS		F		2	10,000,000	109.8220	10,982,200	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/02/2010	12/23/2020
G6177#-AA-1	INCHCAPE PLC		F		2	17,285,714	104.4880	18,061,497	17,285,714	17,285,714					5.940	5.940	MN	108,381	1,026,771	04/30/2007	05/23/2017
G6515#-AB-0	JOHN WOOD GROUP PLC		F		2	12,000,000	79.5370	9,544,440	12,000,000	12,000,000					3.770	3.770	FA	173,420	452,400	05/13/2014	08/13/2024
G6750*-AB-8	THE 1887 COMPANY LIMITED 5.01%		F		2	25,000,000	107.5600	26,890,000	25,000,000	25,000,000					5.010	5.010	AO	302,688	1,252,500	01/20/2011	04/04/2021
G6750*-AC-6	THE 1887 COMPANY LIMITED PRIV PLACE		D		2	20,026,500	130.2110	16,927,524	19,154,200	19,154,200				(872,300)	2.840	2.840	AO	93,685	282,844	02/26/2015	04/29/2025
G6970*-AB-2	PEEL PORTS LIMITED		F		2FE	23,000,000	107.3140	24,682,220	23,000,000	23,000,000					5.250	5.250	JD	674,188	1,207,500	11/20/2012	12/10/2022
G7125@-AC-0	PIRELLI INTERNATIONAL LIMITED PRIV PLACE		R		2	15,000,000	104.8580	15,728,700	15,000,000	15,000,000					5.200	5.200	JD	56,333	780,000	10/31/2012	12/05/2022
G7219*-AC-9	PREMIER OIL UK LIMITED		F		2	23,000,000	94.3050	21,690,150	23,000,000	23,000,000					5.780	5.780	JD	81,241	1,428,108	05/13/2011	06/09/2021
G7219*-AF-2	PREMIER OIL UK LIMITED		F		2	10,000,000	90.4630	9,046,300	10,000,000	10,000,000					5.290	5.290	MS	155,761	554,417	02/09/2012	03/15/2022
G8038#-AG-3	SERCO GROUP PLC		F		3	3,153,564	90.9380	2,867,788	3,153,564	3,153,564					4.480	4.480	AO	27,863	256,368	10/04/2011	10/20/2019
G8038#-AH-1	SERCO GROUP PLC		F		3	3,153,564	88.5600	2,792,796	3,153,564	3,153,564					5.170	5.170	AO	32,155	309,962	10/04/2011	10/20/2021
G8038#-AJ-7	SERCO GROUP PLC		F		3	6,307,128	86.6500	5,465,126	6,307,128	6,307,128					5.570	5.570	AO	69,286	703,996	10/04/2011	10/20/2023
G8038#-AM-0	SERCO GROUP PLC		F		3	6,307,128	82.8200	5,223,563	6,307,128	6,307,128					5.080	5.080	MN	41,830	592,829	03/28/2013	05/14/2024
G8781#-AD-9	THAMES WATER UTILITIES CAYMAN FINANCE LT		F		2S	25,000,000	103.2990	25,824,750	25,000,000	25,000,000					4.690	4.690	FA	403,861	1,172,500	01/20/2012	02/27/2019

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G8967#-AF-0	TRITON CONTAINER INTERNATIONAL LIMITED		R		2	6,214,286	108.4660	6,740,387	6,214,286	6,214,286					7.660	7.660	MS	120,326	476,014	08/21/2008	09/30/2018
G9160@-AA-6	UK POWER NETWORKS SERVICES		F		2	17,000,000	107.8830	18,340,110	17,000,000	17,000,000					5.000	5.000	JD	40,139	850,000	11/23/2011	12/14/2021
G9224*-AF-1	UNITED DRUG FINANCE LIMITED		R		2	15,000,000	100.1900	15,028,500	15,000,000	15,000,000					4.480	4.480	MS	179,200	1,008,000	06/27/2013	09/25/2023
G9224*-AG-9	UNITED DRUG FINANCE LIMITED		R		2	2,000,000	99.8970	1,997,940	2,000,000	2,000,000					4.590	4.590	MS	24,480	91,800	06/27/2013	09/25/2025
G9284#-AY-3	VITOL FINANCE LTD		F		2	20,156,200	109.9990	21,999,800	20,000,000	20,137,323		(18,877)			5.740	5.590	JJ	487,900	574,000	03/03/2015	07/28/2021
G9605@-AB-5	WHITBREAD GROUP PLC		F		2	12,500,000	107.3540	13,419,250	12,500,000	12,500,000					5.230	5.230	FA	250,604	653,750	06/24/2010	08/13/2020
G9605@-AF-6	WHITBREAD GROUP PLC		F		2	11,000,000	105.4530	11,599,830	11,000,000	11,000,000					4.860	4.860	JJ	230,175	534,600	06/23/2011	01/26/2022
G9850@-AG-8	YORKSHIRE WATER SERVICES		F		2Z	20,000,000	105.5020	21,100,400	20,000,000	20,000,000					5.070	5.070	FA	363,350	1,014,000	09/14/2012	01/05/2022
GF0527-15-0	DYSON FINANCE LIMITED		D		2Z	22,671,000	145.1290	21,769,485	22,101,000	22,101,000				(570,000)	2.770	2.770	MN	78,225	294,844	04/24/2015	05/27/2025
GF1008-15-0	CSL FINANCE PTY LIMITED		D		1Z	20,502,307	99.0290	19,805,942	20,006,002	20,006,002				(496,305)	0.955	0.950	OCT	44,049		09/11/2015	10/08/2025
GF1216-15-9	WINDMW GMBH		F		2FE	20,000,000	96.8140	19,362,800	20,000,000	20,000,000					5.020	5.020	JD	41,833		12/07/2015	06/30/2027
H4777*-AA-3	SBM DEEP PANUKE S.A.		F		3FE	18,001,667	91.6080	16,490,967	18,001,667	18,001,667					3.500	3.500	JD	28,003	630,058	10/02/2014	12/15/2021
K3752#-AG-3	COPENHAGEN AIRPORTS A/S		F		2	10,500,000	99.3880	10,435,740	10,500,000	10,500,000					4.010	4.010	FA	150,876	421,020	06/06/2013	08/22/2023
K3752@-AD-2	COPENHAGEN AIRPORTS DENMARK APS		F		2FE	4,000,000	103.9760	4,159,040	4,000,000	4,000,000					5.060	5.060	JD	562	303,600	01/23/2014	12/30/2022
K3752@-AE-0	COPENHAGEN AIRPORTS DENMARK APS		F		2FE	5,000,000	105.2640	5,263,200	5,000,000	5,000,000					5.260	5.260	JD	1,461	394,500	01/23/2014	12/29/2023
K7017#-AA-8	MERIDIAN SPIRIT APS		F		2FE	7,599,214	78.7960	5,987,876	7,599,214	7,599,214					4.110	4.110	MJSD	868	312,328	06/27/2013	08/01/2030
L4804#-AB-9	HOLCIM US FINANCE		F		2	25,000,000	102.3060	25,576,500	25,000,000	25,000,000					6.100	6.100	FA	512,569	1,525,000	08/04/2006	08/30/2016
L4804#-AC-7	HOLCIM US FINANCE		F		2	10,000,000	108.5070	10,850,700	10,000,000	10,000,000					6.210	6.210	FA	208,725	621,000	08/04/2006	08/30/2018
L5115#-AC-8	INGENIUM FINANCING S.A. (ALLSEAS)		F		2	25,000,000	78.5040	19,626,000	25,000,000	25,000,000					4.970	4.970	MS	327,882	1,242,500	07/20/2012	09/26/2022
L8038*-AA-4	SBM BALEIA		F		3FE	17,114,001	63.0000	10,781,821	17,114,001	17,114,001					5.500	5.500	MJSD	41,834	941,270	10/10/2012	09/15/2027
L9082*-AF-6	TRAFIGURA FUNDING S.A.		F		2	18,000,000	106.8540	19,233,720	18,000,000	18,000,000					5.530	5.530	MS	265,440	995,400	02/15/2013	03/25/2023
M2512*-AC-7	COCA-COLA ICECEK A.S.		F		2	8,000,000	100.0890	8,007,120	8,000,000	8,000,000					4.440	4.440	MN	30,587	355,200	04/05/2013	05/30/2023
N1492@-AE-6	BOSKALIS FINANCE B.V.		F		2	11,000,000	97.1880	10,690,680	11,000,000	11,000,000					3.660	3.660	JJ	177,815	402,600	05/08/2013	07/22/2023
N3386#-AF-6	FUGRO N.V.		F		3	11,616,828	85.0000	9,874,304	11,616,828	11,616,828					4.780	4.780	FA	206,689	858,297	07/20/2011	08/17/2021
N4281@-BB-0	KONINKLIJKE VOPAK N.V.		F		2	6,000,000	104.6430	6,278,580	6,000,000	6,000,000					5.890	5.890	JD	11,780	353,400	04/17/2007	06/19/2017
N4281@-BC-8	KONINKLIJKE VOPAK N.V.		F		2	7,000,000	109.3610	7,655,270	7,000,000	7,000,000					5.990	5.990	JD	13,977	419,300	04/17/2007	06/19/2019
N4281@-BS-3	KONINKLIJKE VOPAK N.V.		F		2	18,000,000	97.7810	17,600,580	18,000,000	18,000,000					3.740	3.740	JD	22,440	673,200	09/28/2012	06/19/2023
N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA N.V.		F		2	25,000,000	99.7910	24,947,750	25,000,000	25,000,000					4.170	4.170	FA	350,396	1,042,500	06/29/2012	08/30/2024
N4345#-AD-9	IBERDROLA INTERNATIONAL B.V.		F		2	10,181,300	110.1850	11,018,500	10,000,000	10,070,484		(17,200)			5.920	5.700	FA	217,067	592,000	03/07/2008	08/19/2019
N4345#-AF-4	IBERDROLA INTERNATIONAL B.V.		F		2	20,000,000	105.6970	21,139,400	20,000,000	20,000,000					5.530	5.530	JD	30,722	1,659,000	12/12/2005	12/21/2017
N4434*-AF-0	IKEA CAPITAL B.V.		F		1	13,333,334	109.9030	14,653,734	13,333,334	13,333,334					5.940	5.940	JJ	358,600	792,000	06/28/2007	07/18/2022
N6510*-AE-5	NUTRECO HOLDING N.V.		F		2	5,000,000	101.5070	5,075,350	5,000,000	5,000,000					7.870	7.870	AO	90,724	393,500	03/10/2009	04/08/2016
N6510*-AF-2	NUTRECO HOLDING N.V.		F		2	15,000,000	115.9470	17,392,050	15,000,000	15,000,000					8.220	8.220	AO	284,275	1,233,000	03/10/2009	04/08/2019
N6510@-AC-7	NUTRECO N.V.		F		2	10,000,000	101.5810	10,158,100	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	05/23/2012	07/11/2022
N6777#-AF-6	OVERSEAS ASSISTANCE FINANC B.V.		R		2FE	3,571,430	105.5670	3,770,252	3,571,430	3,571,430					6.810	6.810	MN	27,024	243,214	04/18/2008	05/21/2018
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE BV		R		2FE	15,000,000	104.5620	15,684,300	15,000,000	15,000,000					5.000	5.000	JD	2,083	750,000	02/24/2012	03/30/2024
N7334#-AF-0	WERELDHAVE NV		F		2	23,000,000	98.6800	22,696,400	23,000,000	23,000,000					4.300	4.300	JJ	434,061	988,980	07/01/2014	07/23/2024
N7660#-AM-9	SHV NEDERLAND B.V.		F		2FE	15,000,000	104.1950	15,629,250	15,000,000	15,000,000					4.420	4.420	MS	171,275	663,000	02/28/2012	03/28/2022
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV		F		2	10,000,000	102.5070	10,250,700	10,000,000	10,000,000					4.150	4.150	JD	27,667	415,000	09/16/2010	12/07/2020
N9146#-AB-3	VAN OORD FINANCE B.V.		F		2	10,000,000	108.2710	10,827,100	10,000,000	10,000,000					5.410	5.410	AO	106,697	541,000	03/04/2011	04/20/2021
P0091#-AA-7	AERIS HOLDING COSTA RICA SA		F		3FE	17,000,000	97.7510	16,617,670	17,000,000	17,000,000					7.250	7.250	MN	99,285		10/21/2015	11/15/2025
P4368#-AA-5	FORTIS TCI LIMITED		F		2	17,000,000	106.4260	18,092,420	17,000,000	17,000,000					4.750	4.750	JD	29,160	807,500	12/04/2014	12/18/2029
P4950*-AA-3	GRAND BAHAMA POWER COMPANY LIMITED		F		2	22,000,000	113.9630	25,071,860	22,000,000	22,000,000					6.960	6.950	MN	165,880	1,531,350	07/22/2010	05/22/2020
Q0063#-AA-0	ACE PROPERTY FINANCE PTY LTD		F		2FE	2,600,000	99.9820	2,599,532	2,600,000	2,600,000					4.270	4.270	MN	17,887	111,020	03/22/2012	05/03/2016
Q0063#-AB-8	ACE PROPERTY FINANCE PTY LTD		F		2FE	2,600,000	99.5230	2,587,598	2,600,000	2,600,000					4.270	4.270	MN	17,887	111,020	03/22/2012	05/03/2017
Q0063#-AC-6	ACE PROPERTY FINANCE PTY LTD		F		2FE	2,600,000	98.9170	2,571,842	2,600,000	2,600,000					4.270	4.270	MN	17,887	111,020	03/22/2012	05/03/2018
Q0063#-AD-4	ACE PROPERTY FINANCE PTY LTD		F		2FE	2,600,000	97.5420	2,536,092	2,600,000	2,600,000					4.270	4.270	MN	17,887	111,020	03/22/2012	05/03/2019
Q0063#-AE-2	ACE PROPERTY FINANCE PTY LTD		F		2FE	2,600,000	95.6740	2,487,524	2,600,000	2,600,000					4.270	4.270	MN	17,887	111,020	03/22/2012	05/03/2020
Q0063#-AM-4	ACE PROPRTY FINANCE PTY LTD		F		2FE	8,500,000	90.5630	7,697,855	8,500,000	8,500,000					4.550	4.550	MS	125,694	386,750	06/06/2013	09/04/2023
Q0102#-AA-3	ADANI ABBOT POINT TERMINAL PTY LTD		F		2	18,000,000	89.6930	16,144,740	18,000,000	18,000,000					4.430	4.430	MS	219,285	797,400	07/16/2014	09/22/2021
Q0455#-AF-5	APT PIPELINES LIMITED		F		2	25,000,000	104.3510	26,087,750	25,000,000	25,000,000					5.890	5.890	MN	188,153	1,472,500	03/29/2007	05/15/2017
Q0458*-AB-5	AQUASURE FINANCE LIMITED		F		2FE	33,000,000	98.9680	32,659,440	33,000,000	33,000,000					4.480	4.480	JJ	694,027	1,478,400	11/20/2013	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE PTY LIMITED		F		2FE	10,000,000	86.1760	8,617,600	10,000,000	10,000,000					3.280	3.280	JJ	153,067		04/15/2015	07/12/2027
Q0845#-AA-5	AUSTALIAN GAS NETWORKS LIMITED		F		2FE	15,000,000	97.6700	14,650,500	15,000,000	15,000,000					3.620	3.620	MS	167,425		06/04/2015	09/10/2027
Q1297#-AF-5	CSL FINANCE PTY. LIMITED		D		1	25,920,000	108.1160	21,623,340	21,732,000	21,732,000				(2,468,000)	1.930	1.930	NOV	57,456	414,139	09/17/2014	11/12/2024
Q1629#-AA-5	BRISBANE AIRPORT CORPORATION PTY LTD		F		2	7,000,000	107.4920	7,524,440	7,000,000	7,000,000					5.240	5.240	JJ	170,154	366,800	03/22/2011	07/14/2021
Q1629#-AB-3	BRISBANE AIRPORT CORPORATION PTY LTD		F		2	3,000,000	108.0070	3,240,210	3,000,000	3,000,000					5.340	5.340	JJ	74,315	160,200	03/22/2011	07/14/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
Q1798#-AB-8	BROADCAST AUSTRALIA FINANCE PTY		F		2	20,000,000	103.3740	20,674,800	20,000,000	20,000,000					4.350	4.350	JD	38,667	870,000	10/25/2010	12/15/2020
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD		F		2	17,000,000	92.1190	15,660,230	17,000,000	17,000,000					4.230	4.230	MS	187,765	719,100	03/07/2013	03/27/2023
Q1842#-AH-1	BROOKFIELD WA RAIL PTY LTD		F		2	18,000,000	91.7370	16,512,660	18,000,000	18,000,000					4.790	4.790	JJ	395,175	862,200	04/16/2014	07/16/2026
Q2107#-AK-2	CONTACT ENERGY LIMITED		F		2	19,000,000	102.7670	19,525,730	19,000,000	19,000,000					4.190	4.190	JD	26,537	796,100	06/13/2013	12/19/2023
Q2107#-AL-0	CONTACT ENERGY LIMITED		F		2	4,000,000	102.9360	4,117,440	4,000,000	4,000,000					4.330	4.330	JD	5,773	173,200	06/13/2013	12/19/2025
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LIMITED		F		3	13,000,000	86.3380	11,223,940	13,000,000	13,000,000					4.470	4.470	AO	103,307	581,100	09/22/2011	10/27/2021
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD		F		1FE	18,000,000	89.2260	16,060,680	18,000,000	18,000,000					3.400	3.400	JD	51,000	45,900	08/13/2015	09/01/2032
Q2759@-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD.		F		2FE	12,000,000	99.6200	11,954,400	12,000,000	12,000,000					4.210	4.210	JD	258,843	12,000	05/21/2015	06/18/2022
Q2759@-AB-5	CONSOLIDATED PRESS (FINANCE) PTY LTD.		F		2FE	12,000,000	99.6800	11,961,600	12,000,000	12,000,000					4.540	4.540	JD	19,673	284,400	05/21/2015	06/18/2025
Q3079#-AA-6	DBCT FINANCE PTY LIMITED		F		2	14,000,000	97.4780	13,646,920	14,000,000	14,000,000					5.230	5.230	AO	128,135	732,200	02/16/2011	04/28/2020
Q3261#-AL-0	DOWNER GROUP		F		2	7,790,160	111.3850	7,796,950	7,000,000	7,492,250		(121,303)			6.500	4.400	MS	151,667	455,000	05/13/2013	09/01/2019
Q3261#-AP-1	DOWNER GROUP		F		2Z	15,000,000	102.2600	15,339,000	15,000,000	15,000,000					4.570	4.570	JJ	329,421	10,000	06/10/2015	07/08/2025
Q3300*-AA-1	DULUXGROUP (FINANCE) PTY LIMITED		F		2	4,500,000	99.5460	4,479,570	4,500,000	4,500,000					3.680	3.680	MS	47,380	165,600	06/18/2014	09/18/2021
Q3300*-AC-7	DULUXGROUP (FINANCE) PTY LIMITED		F		2	5,500,000	98.8880	5,438,840	5,500,000	5,500,000					4.230	4.230	MS	66,564	232,650	06/18/2014	09/18/2026
Q3383#-AA-7	STAR ENTERTAINMENT GROUP LIMITED		F		2FE	10,000,000	104.9960	10,499,600	10,000,000	10,000,000					5.070	5.070	JD	22,533	517,000	05/05/2011	06/15/2018
Q3383#-AB-5	STAR ENTERTAINMENT GROUP LIMITED		F		2FE	10,000,000	107.8920	10,789,200	10,000,000	10,000,000					5.690	5.690	JD	25,289	579,000	05/05/2011	06/15/2021
Q3393*-AH-4	ELECTRANET PTY LTD		F		1	12,000,000	99.8800	11,985,600	12,000,000	12,000,000					3.710	3.710	MN	56,887	445,200	02/13/2013	05/15/2025
Q3393*-AK-7	ELECTRA NET PTY LTD		F		1	20,000,000	97.8070	19,561,400	20,000,000	20,000,000					3.110	3.110	FA	229,794		05/14/2015	08/18/2022
Q3393*-AL-5	ELECTRA NET PTY LTD		F		2FE	12,000,000	97.5520	11,706,240	12,000,000	12,000,000					3.440	3.440	FA	152,507		05/14/2015	08/18/2025
Q3629#-AD-5	ETSA UTILITIES FINANCE PTY LTD		F		1	20,000,000	102.5380	20,507,600	20,000,000	20,000,000					5.890	5.890	MS	343,583	1,178,000	07/15/2009	09/16/2016
Q3629#-AE-3	ETSA UTILITIES FINANCE PTY LTD		F		1	5,000,000	112.2460	5,612,300	5,000,000	5,000,000					6.310	6.310	MS	92,021	315,500	07/15/2009	09/16/2019
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD		F		1	13,000,000	100.6790	13,088,270	13,000,000	13,000,000					3.740	3.740	MS	149,912	486,200	05/08/2014	09/10/2026
Q3915#-AA-4	FLETCHER BUILDING LIMITED		F		2	25,000,000	102.5980	25,649,500	25,000,000	25,000,000					6.230	6.230	MS	436,965	1,557,500	08/23/2007	09/20/2016
Q3917#-AA-2	FLINDERS PORT HOLDING PTY LTD		F		2FE	4,000,000	99.7490	3,989,960	4,000,000	4,000,000					4.170	4.170	MS	47,723	166,800	06/12/2014	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDING PTY LTD		F		2FE	13,000,000	99.2270	12,899,510	13,000,000	13,000,000					4.270	4.270	MS	158,820	555,100	06/12/2014	09/18/2026
Q3920#-AD-1	FONTERRA CO-OPERATIVE GROUP LIMTIED		F		1	25,000,000	107.4240	26,856,000	25,000,000	25,000,000					5.750	5.750	MN	127,778	1,437,500	05/12/2008	05/29/2018
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LIMITED		F		1	11,000,000	94.6000	10,406,000	11,000,000	11,000,000					3.550	3.550	MS	104,133	390,500	08/19/2014	09/25/2029
Q3946*-AC-7	FOXTEL MGMT. PTY LTD.		F		2FE	14,000,000	110.4520	15,463,280	14,000,000	14,000,000					6.200	6.200	MS	233,878	868,000	08/21/2009	09/24/2019
Q3946*-AE-3	FOXTEL MANAGEMENT PTY LIMITED		F		2FE	15,000,000	101.8250	15,273,750	15,000,000	15,000,000					4.270	4.270	JJ	277,550	640,500	05/24/2012	07/25/2022
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD		F		2FE	12,896,354	92.0180	11,866,967	12,896,354	12,896,354					3.780	3.780	MJSD	5,416	284,364	03/17/2015	06/27/2027
Q5516*-AB-4	CIMIC GROUP LIMITED		F		2	14,292,170	103.8150	14,534,100	14,000,000	14,143,499		(87,976)			5.220	4.520	JJ	324,800	730,800	11/06/2014	07/21/2017
Q5516@-AC-0	CIMIC GROUP LIMITED		F		2	5,000,000	112.1390	5,606,950	5,000,000	5,000,000					7.660	7.660	AO	80,856	383,000	09/12/2008	10/15/2018
Q5995*-AB-4	MERIDIAN ENERGY		F		2FE	18,000,000	100.9260	18,166,680	18,000,000	18,000,000					3.920	3.920	MS	203,840	705,600	06/03/2014	09/17/2026
Q6077#-AA-1	MIGHTY RIVER POWER LIMITED		F		2	22,000,000	104.7520	23,045,440	22,000,000	22,000,000					4.250	4.250	JD	59,736	935,000	11/02/2010	12/08/2020
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED		F		2Z	7,000,000	92.9700	6,507,900	7,000,000	7,000,000					3.340	3.340	AO	40,266	116,910	03/19/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMITED		F		2Z	4,000,000	91.5710	3,662,840	4,000,000	4,000,000					3.440	3.440	AO	23,698	68,810	03/19/2015	04/29/2027
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY PTY LTD		F		2FE	5,000,000	95.5500	4,777,500	5,000,000	5,000,000					3.730	3.730	MS	54,914		05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY PTY LTD		F		2FE	9,000,000	94.7260	8,525,340	9,000,000	9,000,000					3.830	3.830	MS	101,495		05/05/2015	09/14/2027
Q7160#-AF-6	ORICA FINANCE LIMITED		F		2	9,992,540	95.0740	9,507,400	10,000,000	9,992,114		(426)			4.630	4.640	AO	84,883	231,500	08/21/2015	10/25/2022
Q7160#-AJ-8	ORICA FINANCE LIMITED		F		2FE	22,000,000	93.6700	20,607,400	22,000,000	22,000,000					4.590	4.590	MS	288,915	1,009,800	08/07/2013	09/18/2023
Q7397#-AN-4	PRATT FINANCE PTY. LTD.		F		2FE	7,000,000	108.5250	7,596,750	7,000,000	7,000,000					5.420	5.420	JJ	177,053	379,400	05/17/2011	07/13/2023
Q7397#-AQ-7	PRATT FINANCE PTY. LTD.		F		2FE	13,000,000	102.1700	13,282,100	13,000,000	13,000,000					4.480	4.480	MN	92,213	582,400	04/22/2014	05/04/2024
Q7397#-AS-3	PRATT FINANCE PTY. LTD.		F		2FE	8,000,000	94.5060	7,560,480	8,000,000	8,000,000					3.790	3.790	JJ	141,493		03/11/2015	07/13/2027
Q7450@-AE-0	PERTH AIRPORT PTY LTD		F		2FE	6,000,000	93.9640	5,637,840	6,000,000	6,000,000					3.500	3.500	JJ	100,333		04/28/2015	07/09/2025
Q7794#-AB-9	QPH FINANCE CO PTY LTD PORT OF BRISBANE		F		2FE	23,000,000	100.0750	23,017,250	23,000,000	23,000,000					3.980	3.980	FA	328,018	915,400	06/28/2012	08/22/2022
Q8815#-AE-6	TABCORP INVESTMENTS NO. 4 PTY LTD		F		2FE	22,000,000	104.0080	22,881,760	22,000,000	22,000,000					4.580	4.580	AO	179,129	1,007,600	03/27/2012	04/27/2019
Q9103#-AF-2	TOLL FINANCE PTY LTD		F		2	16,000,000	101.6020	16,256,320	16,000,000	16,000,000					4.370	4.370	JD	52,440	699,200	09/19/2013	12/04/2023
Q9193@-AH-1	TRANSPACIFIC INDUSTRIES GROUP LTD		F		3Z	9,000,000	104.7940	9,431,460	9,000,000	9,000,000					8.540	8.540	JD	29,890	768,600	11/13/2007	12/17/2017
Q9194#-AF-2	TRANSURBAN FINANCE COMPANY PTY LTD		F		2	12,500,000	104.1400	13,017,500	12,500,000	12,500,000					5.190	5.190	FA	254,094	652,500	05/26/2005	08/10/2017
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE PTY LTD		F		2FE	12,000,000	98.9080	11,868,960	12,000,000	12,000,000					4.165	4.160	MS	137,445		07/01/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE PTY LTD		F		2FE	12,000,000	98.6070	11,832,840	12,000,000	12,000,000					4.260	4.260	MS	140,580		07/01/2015	09/22/2027
Q9194@-AA-5	TRANSPOWER NEW ZEALAND LIMITED		F		1	20,000,000	101.7740	20,354,800	20,000,000	20,000,000					3.430	3.430	AO	148,633	686,000	09/21/2011	10/13/2021
Q9328*-AA-6	UNISON NETWORKS LIMITED		F		2	10,000,000	101.4600	10,146,000	10,000,000	10,000,000					3.780	3.780	AO	64,050	378,000	08/30/2011	10/31/2021
Q9328*-AB-4	UNISON NETWORKS LIMITED		F		2	3,000,000	101.4010	3,042,030	3,000,000	3,000,000					3.980	3.980	AO	20,232	119,400	08/30/2011	10/31/2023
Q9395*-AA-4	VICINITY CENTRES		F		1FE	20,000,000	101.9830	20,396,600	20,000,000	20,000,000					3.860	3.860	JD	21,444		09/24/2015	12/21/2025
Q9749#-AF-2	WESTRAC PTY LTD		F		2FE	5,000,000	95.6170	4,780,850	5,000,000	5,000,000					5.190	5.190	JD	17,300	259,500	03/28/2011	06/07/2023
Q9749#-AG-0	WESTRAC PTY SENIOR UNSECURED NOTES		F		2FE	4,000,000	95.5410	3,821,640	4,000,000	4,000,000					5.190	5.190	JJ	100,340	207,600	03/28/2011	07/07/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
R67788-AA-4	ORKLA ASA		F		2	25,000,000	105.6010	26,400,250	25,000,000	25,000,000					6.090	6.090	MS	435,604	1,522,500	06/21/2007	09/18/2017
R8047#-AA-3	SOLVEIG GAS NORWAY AS		F		1FE	25,000,000	91.8630	22,965,750	25,000,000	25,000,000					4.000	4.000	JD	2,778	1,000,000	06/11/2012	12/27/2027
TP0611-15-6	ETSA UTILITIES FINANCE PTY LTD		F		1FE	18,000,000	94.3000	16,974,000	18,000,000	18,000,000					3.090	3.090	JD	30,900	278,100	03/19/2015	06/11/2027
TP0625-15-6	SHURGARD LUXEMBOURG SARL PRIV PLACE		D		2Z	22,504,000	105.2640	21,052,875	21,732,000	21,732,000				(772,000)	2.770	2.770	JD	10,033	303,370	06/03/2015	06/25/2027
TP0709-51-3	PERTH AIRPORT PTY LTD		F		2FE	8,000,000	92.8130	7,425,040	8,000,000	8,000,000					3.600	3.600	JJ	137,600		04/28/2015	07/09/2027
TP1218-14-2	NORTH WEST ELECTRICITY NETWORKS LIMITED		D		2FE	19,270,800	150.2860	18,034,416	17,680,800	17,680,800				(1,016,400)	4.070	4.070	JD	21,988	747,667	10/08/2014	12/20/2029
W0805#-AC-2	ASSA ABLOY FINANCIAL SERVICES		F		1	3,000,000	103.8590	3,115,770	3,000,000	3,000,000					5.260	5.260	MN	19,725	157,800	03/17/2005	05/16/2017
W0805#-AE-8	ASSA ABLOY FINANCIAL SERVICES		F		1	2,000,000	109.6430	2,192,860	2,000,000	2,000,000					5.410	5.410	MN	13,525	108,200	03/17/2005	05/16/2020
W0805#-AK-4	ASSA ABLOY FINANCIAL SERVICES		F		1	15,141,500	107.4060	16,110,900	15,000,000	15,251,774		(82,976)			5.370	4.690	MN	100,688	805,500	10/01/2014	12/21/2018
W2469*-AC-9	ELEKTA AB		F		2FE	8,000,000	105.1080	8,408,640	8,000,000	8,000,000					5.110	5.110	MN	64,727	408,800	05/04/2011	05/04/2021
W2469*-AD-7	ELEKTA AB		F		2FE	10,270,200	104.9010	10,490,100	10,000,000	10,258,972		(11,228)			5.210	4.780	MN	82,492	260,500	08/17/2015	05/04/2023
W7468#-AD-3	SANDVIK TREASURY AB		F		2	35,646,450	109.7650	38,417,750	35,000,000	35,485,401		(129,562)			6.100	5.630	JD	17,792	2,135,000	10/01/2014	06/28/2019
X89768-AC-9	TEOLLISUUDEN VOIMA OYS		F		2	25,000,000	107.2560	26,814,000	25,000,000	25,000,000					5.300	5.300	FA	460,069	1,324,930	07/09/2010	08/26/2020
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIAL LLC		F		2FE	9,235,963	79.5220	7,344,622	9,235,963	9,235,963					4.960	4.950	MN	287,587	458,104	11/29/2013	11/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,175,441,681	XXX	25,424,573,267	24,823,673,241	25,061,654,062		(29,636,002)	20,312,837	(7,728,037)	XXX	XXX	XXX	291,264,545	1,046,044,320	XXX	XXX
000780-MP-8	AMAC 2003-11 A4			2	1FM	1,152,232	105.0120	1,143,181	1,088,616	1,147,934		(9,091)			5.500	3.990	MON	4,989	58,827	10/19/2010	10/25/2033
03072S-FY-6	AMSI 2003-5 A6			2	1FM	2,053,896	101.5200	2,059,062	2,028,227	2,037,176		(13,633)			4.365	4.140	MON	7,378	88,246	04/19/2004	04/25/2033
05948X-YD-7	BOAMS 2003-J 2A2			2	1FM	3,130,611	99.8190	3,251,945	3,257,823	3,137,625		61,728			3.048	3.890	MON	8,275	95,870	08/29/2013	11/25/2033
05951U-AE-1	BAFC 2006-8T2 A4				1FM	3,351,761	83.3530	3,393,518	4,071,222	3,355,250		152,602			5.834	11.650	MON	19,793	235,194	01/14/2015	10/25/2036
05951V-AA-7	BAFC 2006-I 1A1				1FM	5,248,586	100.8320	5,267,852	5,224,374	5,247,448		(12,125)			2.452	2.310	MON	10,678	126,558	08/04/2014	12/20/2036
06051G-DM-8	BAFC 2005-D A1			2	1FM	1,872,528	101.7040	1,894,377	1,862,633	1,872,093		(4,633)			2.754	2.580	MON	4,275	50,098	09/30/2013	05/25/2035
07386H-CT-6	BALTA 2003-3 2A			2	1FM	7,994,930	100.3670	7,963,099	7,933,942	7,992,751		(23,790)			2.672	2.420	MON	17,669	210,791	01/29/2014	10/25/2033
07386H-JU-6	BALTA 2004-6 1A			2	1FM	3,966,839	95.7380	3,991,359	4,169,008	4,033,184		85,868			1.061	2.860	MON	861	35,137	01/17/2014	07/25/2034
07386H-KK-6	BALTA 2004-7 2A1				2FM	3,406,169	101.0030	3,407,135	3,373,271	3,405,013		(7,159)			2.624	2.370	MON	7,377	86,168	05/08/2014	08/25/2034
12668A-VL-6	CWALT 2005-61 1A1				1FM	2,243,083	89.1410	2,270,561	2,547,149	2,266,907		46,842			0.681	4.670	MON	338	13,491	02/06/2015	12/25/2035
12669E-CV-6	CWHL 2003-21 A2			2	1FM	2,536,013	100.7180	2,511,837	2,493,928	2,533,234		(26,857)			2.760	2.270	MON	5,737	67,232	05/07/2013	05/25/2033
12669E-G6-7	CWHL 2003-46 4A1			2	1FM	2,513,926	100.0150	2,549,370	2,548,975	2,515,184		9,073			2.695	2.970	MON	5,834	64,694	08/08/2013	01/19/2034
12669F-WD-1	CWHL 2004-5 2A9			2	1FM	1,816,771	100.9170	1,790,382	1,774,114	1,816,239		(15,586)			5.250	4.170	MON	7,762	93,141	04/23/2012	05/25/2034
161546-FX-9	CFAB 2003-4 1M1				1FM	2,046,795	96.2820	2,050,151	2,129,306	2,048,479		1,684			5.159	6.460	MON	9,154	18,308	09/28/2015	11/25/2032
16162W-KQ-1	CHASE 2005-S1 1A10			2	1FM	15,286	100.0000	15,256	15,256	15,251		(10)			5.500	5.140	MON	70	724	05/08/2012	05/25/2035
161630-AE-8	CHASE 2007-A1 1A5			2	1FM	1,357,424	97.4060	1,346,816	1,382,682	1,358,720		3,314			2.701	3.190	MON	3,113	35,741	08/28/2013	02/25/2037
161630-AG-3	CHASE 2007-A1 2A1			2	1FM	5,296,090	100.2110	5,311,358	5,300,149	5,295,849		622			2.656	2.630	MON	11,732	136,520	03/20/2014	02/25/2037
161630-AU-2	CHASE 2007-A1 7A1			2	1FM	2,161,369	100.2810	2,232,938	2,226,681	2,165,708		31,175			2.606	3.410	MON	4,836	56,134	06/06/2014	02/25/2037
161630-AY-4	CHASE 2007-A1 9A1			2	1FM	5,592,320	99.1590	5,590,154	5,637,543	5,595,574		7,545			2.686	2.770	MON	12,621	145,243	01/17/2014	02/25/2037
172973-5E-5	CMSI 2006-1 1A13			2	1FM	1,080,523	103.9580	1,197,784	1,152,174	1,014,615					5.500	7.690	MON	5,281	63,334	03/24/2008	02/25/2036
22541S-GE-2	CSFB 2004-3 1A4			2	3FM	2,011,963	102.1160	1,945,709	1,905,381	2,007,893		(52,329)			5.250	3.300	MON	8,336	100,032	06/01/2011	06/25/2034
22541S-GJ-1	CSFB 2004-3 1A8			2	3FM	1,657,346	101.3340	1,620,711	1,599,369	1,655,516		(28,827)			5.250	3.910	MON	6,997	83,967	07/08/2011	06/25/2034
225470-EC-3	CSFB 2005-10 5A1				1FM	6,245,398	73.9950	6,060,772	8,190,686	6,265,740		311,117			1.121	10.220	MON	1,531	52,797	04/16/2015	11/25/2035
25150U-AA-6	DBALT 2007-OA2 A1				1FM	8,892,107	85.2730	8,613,977	10,101,575	8,911,699		144,663			1.026	3.330	MON	8,644	93,986	12/15/2014	04/25/2047
25150V-BA-3	DBALT 2007-AR3 2A2B				1FM	13,104,689	83.7120	13,207,223	15,776,901	13,571,097		1,065,178			0.661	10.120	MON	2,030	68,429	10/28/2014	06/25/2037
288547-AD-4	ELAT 2007-2 A2C				4AM	8,675,000	85.2200	8,522,010	10,000,000	8,753,213		78,213			1.521	5.950	MON	1,691	34,059	10/15/2015	05/25/2037
30246Q-CQ-4	FBRSI 2005-5 M2				1AM	9,830,819	69.1940	9,796,501	14,158,000	10,053,441		222,622			0.891	12.840	MON	1,403	30,987	11/30/2015	11/25/2035
36228F-YY-6	GSR 2003-13 1A1			2	1FM	780,881	100.6390	772,225	767,317	767,317					2.667	0.610	MON	1,706	20,131	12/10/2012	10/25/2033
362341-RT-8	GSR 2005-AR6 1A1				1FM	5,227,295	100.7760	5,183,044	5,143,098	5,222,465		(24,900)			2.793	2.300	MON	11,972	139,670	04/14/2014	09/25/2035
362341-RX-9	GSR 2005-AR6 2A1				1FM	2,769,727	102.1660	2,786,188	2,727,116	2,767,582		(19,025)			2.806	2.280	MON	6,377	73,788	03/17/2014	09/25/2035
36242D-5W-9	GSR 2005-5F 2A2			2	1FM	1,094,890	104.1750	1,143,462	1,097,634	1,094,566		884			5.500	5.460	MON	5,031	60,370	09/30/2009	06/25/2035
36242D-ET-6	GSR 2004-10F 2A4			2	1FM	719,958	101.3730	711,312	701,675	711,162		(8,211)			5.000	3.870	MON	2,924	35,084	03/26/2010	08/25/2019
36242D-EY-5	GSR 2004-10F 6A1			2	1FM	2,326,673	103.5100	2,328,828	2,249,841	2,321,355		(27,872)			5.000	3.580	MON	9,374	112,492	05/06/2011	09/25/2034
36242D-QY-2	GSR 2004-15F 2A2			2	1FM	451,007	99.4890	454,674	457,005	451,177		1,596			5.000	5.270	MON	1,904	22,850	01/05/2012	12/25/2034
36242D-RF-2	GSR 2004-15F 5A1			2	2FM	1,602,886	102.1070	1,595,446	1,562,510	1,586,817		(16,402)			5.500	4.200	MON	7,162	85,981	04/04/2012	01/25/2020
43739E-BL-0	HMBT 2005-3 M1				1FM	12,910,978	79.3600	12,907,159	16,264,000	13,027,873		116,895			0.861	4.670	MON	2,725	27,259	10/27/2015	07/25/2035
45071K-BM-5	IXIS 2005-HE2 M4				1FM	2,992,458	93.9160	2,990,788	3,184,525	2,991,034		1,907			1.041	4.340	MON	369	3,508	11/16/2015	09/25/2035
45254N-KF-3	IMM 2004-7 1A1				1FM	6,258,098	94.2610	6,184,965	6,561,532	6,299,815		93,791			1.161	2.360	MON	1,482	64,012	07/09/2014	11/25/2034
45660N-B9-5	RAST 2004-A2 1A8			2	1FM	914,906	102.8770	1,711,336	1,663,465	938,931		220,413			5.250	25.500	MON	7,278	87,201	03/03/2009	05/25/2034
45660N-VH-5	RAST 2003-A11 A9			2	1FM	1,415,291	102.6280	1,420,536	1,384,148	1,413,534		(1,116)			5.750	5.030	MON	6,632	79,589	01/31/2012	11/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-HP-1	JPMMT 2004-S2 1A3			2	1FM	1,538,011	101.0860	1,531,490	1,515,025	1,527,254		(9,266)			4.750	4.020	MON	5,997	71,964	05/24/2011	11/25/2019
466247-K7-7	JPMMT 2006-A2 5A1			2	1FM	3,211,761	100.9540	3,248,732	3,218,026	3,211,788		1,385			2.676	2.680	MON	7,178	80,974	06/26/2012	11/25/2033
466247-LZ-4	JPMMT 2005-A1 6T1			2	1FM	1,369,378	99.7460	1,401,064	1,404,630	1,370,477		20,021			2.709	3.430	MON	3,172	36,509	03/18/2013	02/25/2035
466247-QA-4	JPMMT 2005-A3 3A4			2	1FM	4,426,915	99.8340	4,436,202	4,443,578	4,427,905		3,722			2.326	2.350	MON	8,615	100,805	02/21/2013	06/25/2035
466247-QY-2	JPMMT 2005-A3 11A2			2	1FM	3,040,267	101.8030	3,129,697	3,074,243	3,054,950		12,992			2.801	2.960	MON	7,176	81,119	06/02/2011	06/25/2035
466275-AA-2	JPALT 2007-S1 A1				1FM	8,181,980	90.3320	8,189,432	9,065,906	8,247,683		171,713			0.701	3.990	MON	1,237	39,324	01/30/2015	04/25/2047
46630G-AS-4	JPMMT 2007-A1 5A2			2	1FM	4,961,426	101.5120	5,072,202	4,996,652	4,963,090		6,212			2.725	2.840	MON	11,349	129,825	03/19/2014	07/25/2035
55265K-R4-3	MASTR 2003-9 5A2			2	1FM	657,544	101.8630	643,646	631,874	644,360		(13,551)			4.750	2.960	MON	2,501	29,995	05/16/2012	10/25/2018
55265K-XJ-3	MASTR 2003-5 2A1			2	1FM	892,408	102.8050	898,153	873,645	879,170		(7,775)			5.000	4.190	MON	3,640	43,583	11/09/2012	06/25/2018
576433-UE-4	MARM 2004-13 2A1			2	1FM	6,528,553	100.4810	6,606,682	6,574,998	6,530,913		12,499			2.775	2.890	MON	15,207	176,834	08/02/2013	04/21/2034
576433-UF-1	MARM 2004-13 3A1			2	1FM	3,296,656	102.1640	3,269,911	3,200,637	3,293,829		(42,165)			2.771	1.890	MON	7,393	86,745	06/04/2013	11/21/2034
57643M-KK-9	MASTR 2005-1 2A8			2	1FM	3,212,422	105.8390	3,382,557	3,195,943	3,211,249		(13,695)			5.500	5.270	MON	14,823	175,235	06/16/2011	05/25/2035
59020U-SH-9	MLMI 2005-A2 A1			2	1FM	12,722,259	97.9200	12,590,817	12,858,164	12,724,275		46,852			2.496	2.720	MON	26,745	317,657	02/04/2014	02/25/2035
61748H-CE-9	MSM 2004-7AR 2A1			2	1FM	6,205,844	98.2030	6,121,117	6,233,114	6,209,022		6,522			2.483	2.560	MON	12,902	152,836	02/11/2013	09/25/2034
61913P-AA-0	MHL 2004-1 A1			2	1FM	12,968,057	94.6550	12,868,121	13,594,689	13,091,712		222,984			1.201	2.160	MON	3,176	138,316	08/12/2014	11/25/2034
61915R-AU-0	MHL 2005-5 A1			2	1FM	17,031,426	90.5290	16,630,597	18,370,362	17,262,468		367,345			0.681	2.600	MON	2,435	83,660	08/21/2014	12/25/2035
74160M-CS-9	PRIME 2003-3 A9			2	1FM	6,029,009	99.9020	5,712,501	5,718,088	6,005,911		(90,846)			5.500	4.220	MON	26,768	310,263	10/21/2010	01/25/2034
761118-KU-1	RALI 2005-Q03 A1				1FM	8,912,615	71.2220	8,086,296	11,353,649	8,947,231		235,626			0.821	4.400	MON	1,814	67,909	01/09/2015	10/25/2045
76112B-SE-1	RAAC 2005-SP1 1A5			2	1FM	1,439,585	101.7350	1,442,921	1,418,311	1,426,805		(13,283)			5.000	4.050	MON	6,051	70,512	03/28/2012	09/25/2034
81744L-AZ-7	SEMT 2007-2 1A2			2	1FM	4,634,467	90.8570	4,638,805	5,105,594	4,681,573		118,246			0.592	2.030	MON	924	19,526	03/21/2014	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1			2	1FM	7,351,110	90.5270	7,212,688	7,967,373	7,396,084		218,925			0.602	2.200	MON	1,466	31,808	08/21/2014	07/20/2036
86359A-3E-1	SASC 2003-31A 2A7			2	1FM	2,702,492	98.8030	2,681,896	2,714,368	2,702,791		2,765			2.527	2.590	MON	5,716	67,022	10/25/2012	10/25/2033
86359A-3X-9	SASC 2003-30 1A1			2	1FM	3,346,289	105.0010	3,721,841	3,544,563	3,354,734		57,843			5.500	7.160	MON	16,246	194,951	06/26/2008	10/25/2033
86359A-5A-7	SASC 2003-34A 3A2				1FM	6,908,175	98.1340	6,739,275	6,867,400	6,906,970		(27,806)			2.613	2.430	MON	15,032	175,374	02/20/2014	11/25/2033
86359A-5M-1	SASC 2003-34A 5A4			2	1FM	6,280,359	101.3810	6,343,108	6,256,654	6,279,484		(7,517)			2.872	2.730	MON	14,977	157,481	03/25/2014	11/25/2033
86359A-W3-3	SASC 2003-29 2A1			2	1FM	1,596,809	102.0560	1,578,350	1,546,547	1,583,790		(18,267)			5.250	4.290	MON	6,766	81,194	11/17/2011	09/25/2023
86359B-J6-9	SASC 2004-20 7A1			2	1FM	2,427,206	101.2800	2,447,952	2,417,000	2,423,079		(3,196)			5.250	4.770	MON	10,574	119,924	01/13/2012	11/25/2034
86359B-PQ-8	SARM 2004-5 3A1			2	1FM	6,526,244	100.1810	6,612,550	6,600,550	6,528,147		22,119			2.551	2.800	MON	14,034	170,696	08/21/2013	05/25/2034
86359B-TC-5	SARM 2004-6 3A1			2	1FM	6,720,063	99.4240	6,652,252	6,690,791	6,719,518		883			2.542	2.360	MON	14,173	167,850	09/20/2013	06/25/2034
86359B-TJ-0	SARM 2004-6 5A4			2	1FM	657,930	99.6700	637,275	639,380	643,921		(6,802)			2.454	0.580	MON	1,308	15,114	03/04/2013	06/25/2034
86359L-DX-4	SAMI 2004-AR5 1A1				1FM	3,533,093	95.6220	3,548,074	3,710,501	3,551,123		42,532			1.062	1.960	MON	1,314	31,432	08/13/2014	10/19/2034
86359L-FN-4	SAMI 2004-AR7 A1A				1FM	1,112,722	96.5870	1,118,146	1,157,650	1,112,156		3,836			0.752	1.610	MON	290	10,545	05/13/2014	04/19/2035
86364D-AA-8	SARM 2007-7 1A1			2	1FM	611,047	84.5190	1,110,655	1,314,079	647,843		107,169			0.721	21.540	MON	105	6,662	12/17/2008	08/25/2037
949757-AD-0	WFMBS 2004-6 A4			2	1FM	4,893,884	102.2420	4,697,550	4,594,522	4,891,383		(164,820)			5.500	2.800	MON	21,058	246,711	10/26/2010	06/25/2034
949758-AD-8	WFMBS 2004-O A1			2	1FM	4,318,865	99.6530	4,222,206	4,236,870	4,317,048		(38,685)			2.742	2.150	MON	9,684	113,223	11/06/2013	08/25/2034
949769-AA-1	WFMBS 2003-L 1A1			2	1FM	1,251,418	99.9980	1,241,055	1,241,076	1,241,076					2.637	0.980	MON	2,728	30,861	06/07/2013	11/25/2033
949779-AB-8	WFMBS 2004-EE 2A1			2	1FM	4,508,889	102.1660	4,582,471	4,485,280	4,508,371		(7,278)			2.738	2.520	MON	10,236	119,751	10/03/2013	12/25/2034
949808-AP-4	WFMBS 2003-J 2A1			2	1FM	2,507,258	100.7190	2,494,168	2,476,358	2,506,006		(4,613)			2.633	2.200	MON	5,435	63,138	04/24/2014	10/25/2033
94980P-AH-4	WFMBS 2004-L A8			2	1FM	2,258,705	102.7830	2,254,392	2,193,349	2,245,573		(8,480)			2.753	2.210	MON	5,033	59,134	03/23/2012	07/25/2034
94980Q-AH-2	WFMBS 2004-W A8			2	1FM	1,593,859	100.0310	1,574,196	1,573,696	1,593,056		(5,932)			2.753	2.410	MON	3,611	41,733	04/12/2013	11/25/2034
94980Q-AJ-8	WFMBS 2004-W A9			2	1FM	6,122,667	101.6100	6,370,201	6,269,210	6,128,861		40,140			2.753	3.260	MON	14,386	166,252	09/07/2012	11/25/2034
94980R-AD-9	WFMBS 2004-Z 2A2			2	1FM	3,879,203	99.9080	3,955,994	3,959,633	3,891,964		34,239			2.851	3.470	MON	9,408	105,052	03/21/2012	12/25/2034
94981G-AF-7	WFMBS 2004-R 2A1			2	1FM	2,756,862	101.3000	2,804,936	2,768,940	2,757,147		2,921			2.762	2.830	MON	6,374	73,873	06/01/2012	09/25/2034
94981Q-AF-5	WFMBS 2005-AR16 3A2			2	1FM	10,871,943	100.6940	10,852,932	10,778,078	10,865,604		(18,846)			2.708	2.450	MON	24,323	286,291	04/22/2014	03/25/2035
94981R-AC-0	WFMBS 2005-AR3 2A1			2	1FM	3,487,950	101.0460	3,621,552	3,584,063	3,491,409		34,174			2.735	3.410	MON	8,172	95,922	02/25/2013	03/25/2035
94982A-AH-5	WFMBS 2004-Y 3A1			2	1FM	8,457,255	100.7390	8,460,961	8,398,851	8,454,868		(18,460)			2.799	2.580	MON	19,593	231,295	05/30/2013	11/25/2034
94982F-AQ-4	WFMBS 2005-2 2A1			2	1FM	800,402	102.3750	815,893	796,961	798,232		(1,723)			4.750	4.460	MON	3,155	37,877	09/06/2011	04/25/2020
94982J-AD-5	WFMBS 2005-6 A4			2	1FM	1,739,948	104.1050	1,766,119	1,696,475	1,739,519		(21,337)			5.500	4.220	MON	7,776	93,308	03/11/2011	08/25/2035
94983C-AJ-6	WFMBS 2005-AR10 2A6			2	1FM	4,697,972	100.6200	4,764,326	4,734,964	4,698,675		11,818			2.737	2.900	MON	10,802	126,022	05/23/2012	06/25/2035
94983C-AV-9	WFMBS 2005-AR10 2A17			2	1FM	11,604,017	101.6980	11,626,757	11,432,530	11,601,563		(61,270)			2.737	2.270	MON	26,082	305,031	09/23/2013	06/25/2035
94983E-AH-6	WFMBS 2005-AR12 2A5			2	1FM	4,169,833	102.1470	4,436,457	4,343,183	4,175,732		49,033			2.737	3.760	MON	9,908	111,315	05/31/2013	06/25/2035
94985T-BC-1	WFMBS 2007-3 3A1			2	1FM	415,227	101.5960	407,614	401,209	412,740		(14,684)			5.500	3.820	MON	1,839	22,051	01/31/2013	04/25/2022
12638G-AB-5	CSMC 2006-OF3 M1				1FM	10,886,231	87.9570	10,982,361	12,486,000	11,011,480		125,249			0.871	2.870	MON	6,360	61,922	04/20/2015	10/25/2036
36242D-2B-8	GSAMP 2005-AHL M2				1FM	7,250,625	81.2490	7,312,437	9,000,000	7,458,587		207,962			1.071	5.360	MON	1,072	50,830	04/30/2015	04/25/2035
437084-LQ-7	HEAT 2005-4 M5				1FM	5,242,500	87.6840	5,261,070	6,000,000	5,318,072		75,572			1.071	3.180	MON	714	59,429	03/19/2015	10/25/2035
456606-HV-7	INABS 2005-C M2				1FM	17,219,472	81.6560	17,457,722	21,379,490	17,667,485		448,013			0.921	3.990	MON	2,189	120,799	03/24/2015	10/25/2035
542514-HB-3	LBMLT 2004-5 A5				1FM	2,322,924	88.5850	2,351,742	2,654,771	2,330,217		93,100			0.981	3.830	MON	290	15,571	04/14/2015	09/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57643L-QV-1	MABS 2006-HE1 M1				1FM	13,196,094	75.8790	13,278,983	17,500,000	14,169,000		972,906			0.791	9.370	MON	1,539	83,340	02/26/2015	01/25/2036
61744C-QN-9	MSHEL 2005-2 M4				1FM	6,941,619	92.5310	6,972,226	7,535,000	7,003,403		61,784			1.051	2.280	MON	880	72,711	02/25/2015	05/25/2035
61744C-VY-9	MSAC 2005-HE6 M2				1FM	16,531,250	81.9950	16,399,140	20,000,000	17,068,409		537,159			0.841	4.780	MON	1,870	103,746	03/11/2015	11/25/2035
805564-ST-9	SAST 2005-3 M2				1FM	20,199,844	86.7690	20,390,715	23,500,000	20,756,492		556,648			1.141	5.530	MON	2,981	99,907	07/13/2015	11/25/2035
863576-EH-3	SASC 2006-GEL1 M2				1FM	11,417,845	88.5110	11,537,461	13,035,000	11,732,981		315,136			1.221	4.830	MON	1,769	99,875	04/06/2015	11/25/2035
86358E-MR-4	SAIL 2004-9 M1				1FM	6,345,842	86.1810	6,272,651	7,278,385	6,350,264		4,422			1.071	4.130	MON	867	65,603	04/16/2015	10/25/2034
86359D-CR-6	SASC 2005-NC2 M5				1FM	4,050,000	81.4420	4,072,105	5,000,000	4,194,906		144,906			1.041	6.930	MON	1,013	31,091	05/22/2015	05/25/2035
881561-UK-8	TMTS 2005-8HE M3				1FM	13,981,500	73.8640	14,122,835	19,120,000	14,479,334		497,834			1.321	5.390	MON	2,808	172,729	03/03/2015	07/25/2035
88522Y-AB-5	TMST 2007-4 2A1				1FM	17,512,547	96.1750	17,151,383	17,833,385	17,541,894		78,507			2.382	3.010	MON	35,736	389,944	08/21/2015	09/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						543,188,094	XXX	544,012,617	596,274,114	548,629,117		7,719,583			XXX	XXX	XXX	774,136	10,157,624	XXX	XXX
03027W-AJ-1	AMERICAN TOWER TRUST I				1FE	4,500,000	97.9180	4,406,351	4,500,000	4,500,000					3.070	3.070	MON	6,140	138,150	03/06/2013	03/15/2023
05357H-AG-5	AVMT 2013-AVM B				1FM	6,720,750	103.1070	6,598,854	6,400,000	6,652,041		(47,431)			3.867	2.870	MON	20,626	242,858	07/11/2014	12/05/2032
05524U-AA-7	BAMLL 2012-PARK A			2	1FM	14,006,047	99.3770	13,912,864	14,000,000	13,989,307		(761)			2.959	2.950	MON	34,522	414,260	10/30/2014	12/10/2030
05526Q-AE-6	BAMLL 2015-200P B				1FM	10,299,430	97.9660	9,796,610	10,000,000	10,280,894		(18,536)			3.490	3.120	MON	29,083	232,667	04/14/2015	04/14/2033
05526Q-AG-1	BAMLL 2015-200P C				1FM	15,308,862	97.2180	14,485,512	14,900,000	15,283,716		(25,147)			3.595	3.250	MON	46,136	363,136	04/22/2015	04/14/2033
05950V-AH-3	BACM 2006-6 AM				1FM	17,916,914	102.5360	16,918,572	16,500,000	16,974,307		(541,216)			5.390	2.010	MON	74,113	889,350	07/11/2014	10/10/2045
059512-AJ-2	BACM 2007-3 AM				1FM	11,710,197	103.8490	10,997,641	10,590,000	11,088,732		(357,812)			5.742	2.040	MON	50,563	597,455	03/27/2014	06/10/2049
059513-AE-1	BACM 2007-4 A4			2	1FM	10,374,633	104.0420	9,440,643	9,073,816	9,380,549		(254,051)			5.932	1.440	MON	43,415	593,000	05/09/2012	02/10/2051
05952A-AE-4	BACM 2008-1 A4			2	1FM	11,445,439	105.9060	10,040,572	9,480,618	10,001,455		(315,532)			6.423	0.540	MON	50,755	597,789	10/24/2012	02/10/2051
07388N-AF-3	BSCMS 2006-T24 AM			2	1FM	5,516,999	102.0320	5,127,108	5,025,000	5,161,131		(169,268)			5.568	2.100	MON	23,316	279,792	03/13/2014	10/12/2041
12514A-AE-1	CD 2007-CD5 A4			2	1FM	8,041,362	103.7000	7,235,800	6,977,567	7,288,184		(200,834)			5.886	0.570	MON	34,225	410,700	08/22/2012	11/15/2044
12527D-AR-1	CFCRE 2011-C2 A4			2	1FM	13,342,243	105.6260	13,731,445	13,000,000	13,248,558		(43,703)			3.834	3.410	MON	41,538	492,069	02/20/2015	12/15/2047
125354-AA-8	CGRBS 2013-VN05 A			2	1FM	15,391,667	100.4120	15,061,920	15,000,000	15,320,255		(38,683)			3.369	3.020	MON	42,113	477,275	02/19/2015	03/13/2035
12591Q-AT-9	COMM 2014-UBS4 AM				1FM	5,312,500	100.3850	5,019,290	5,000,000	5,285,840		(26,661)			3.968	3.180	MON	16,533	165,333	01/29/2015	08/10/2047
12593A-BA-2	COMM 2015-CR23 A4				1FM	9,784,219	100.3380	9,532,139	9,500,000	9,768,184		(16,035)			3.497	3.130	MON	27,685	193,792	05/06/2015	05/10/2048
12624N-AC-4	COMM 2012-LTRT A2				1FM	10,041,211	99.9960	9,999,600	10,000,000	10,035,614		(5,597)			3.399	3.330	MON	28,330	184,145	08/14/2015	10/05/2030
12624Q-BA-0	COMM 2012-CR4 B			2	1FM	5,242,188	101.1680	5,058,440	5,000,000	5,178,708		(24,233)			3.703	3.090	MON	15,429	185,150	04/18/2013	10/15/2045
12625C-AC-7	COMM 2013-WWP A2				1FM	5,134,732	100.8610	5,073,328	5,030,000	5,128,291		(6,442)			3.424	3.100	MON	14,354	69,259	09/08/2015	03/10/2031
12625C-AJ-2	COMM 2013-WWP B				1FM	6,507,753	100.1270	6,308,014	6,300,000	6,494,346		(13,407)			3.725	3.220	MON	19,559	113,240	10/29/2015	03/10/2031
12625E-AC-3	COMM 2013-SFS A2			2	1FM	2,982,025	99.4050	2,982,159	3,000,000	2,985,728		1,395			2.986	3.040	MON	7,716	90,850	04/04/2013	04/12/2035
12625E-AG-4	COMM 2013-SFS B			2	1FM	5,878,459	98.8300	5,929,818	6,000,000	5,906,461		10,568			2.986	3.210	MON	15,432	181,700	04/04/2013	04/12/2035
12625U-BF-9	COMM 2013-CR9 A4			2	1FM	5,149,829	107.4590	5,372,955	5,000,000	5,116,312		(13,934)			4.373	3.850	MON	18,232	214,679	07/01/2013	07/10/2045
12625X-AA-5	COMM 2013-300P A1			2	1FM	22,275,549	106.4690	22,166,971	20,820,000	22,132,344		(121,174)			4.353	3.380	MON	75,525	747,991	06/25/2015	08/10/2030
12625X-AG-2	COMM 2013-300P B			2	1FM	7,780,277	104.3820	7,828,718	7,500,000	7,734,221		(27,130)			4.539	3.890	MON	28,375	334,089	05/01/2014	08/10/2030
12626B-AN-4	COMM 2013-CR10 AM				1FM	8,810,000	107.1520	8,572,168	8,000,000	8,736,964		(73,036)			4.517	3.130	MON	30,113	301,133	02/19/2015	08/10/2046
12626G-AP-8	COMM 2013-LC13 B				1FM	7,885,898	108.8730	7,556,924	6,941,000	7,818,177		(67,721)			5.009	3.130	MON	28,973	231,783	04/24/2015	08/10/2046
12630B-BC-1	COMM 2013-CR13 AM				1FM	11,051,172	106.7440	10,674,420	10,000,000	10,984,150		(67,022)			4.449	3.030	MON	37,075	278,063	06/01/2015	12/10/2023
12630D-BA-1	COMM 2014-CR14 AM				1FM	11,131,616	107.2860	10,750,107	10,020,000	11,061,297		(70,318)			4.526	3.040	MON	37,792	245,611	05/28/2015	02/10/2047
12634N-AT-5	CSAIL 2015-C2 A4				1FM	10,299,980	100.8980	10,089,830	10,000,000	10,283,185		(16,795)			3.504	3.130	MON	29,200	204,400	05/06/2015	06/15/2057
12649A-AC-3	CSMC 2014-USA A2				1FM	17,262,358	102.7160	17,050,906	16,600,000	17,218,341		(38,567)			3.953	3.480	MON	54,683	482,266	08/03/2015	09/15/2037
12649A-AJ-8	CSMC 2014-USA B				1FM	6,153,930	101.7510	6,074,576	5,970,000	6,138,185		(12,820)			4.184	3.810	MON	20,818	219,378	09/10/2015	09/15/2037
17310M-AG-5	CGCMT 2006-C5 AM			2	1FM	13,300,100	102.0740	12,687,798	12,430,000	12,570,146		(204,120)			5.462	3.730	MON	56,577	678,927	03/22/2012	10/15/2049
17318U-AF-1	CGCMT 2012-GC8 AS			2	1FM	5,124,586	102.2620	5,113,110	5,000,000	5,086,182		(12,232)			3.683	3.370	MON	15,346	184,150	09/10/2012	09/10/2045
17320D-AN-8	CGCMT 2013-GC11 AS			2	1FM	12,348,942	100.5180	12,062,160	12,000,000	12,287,674		(29,342)			3.422	3.030	MON	34,220	325,090	06/02/2015	04/10/2046
17320Q-AA-7	CGCMT 2013-375P A				1FM	5,140,625	99.1460	4,957,310	5,000,000	5,127,253		(13,372)			3.251	2.850	MON	13,546	135,458	02/24/2015	05/10/2035
17320Q-AG-4	CGCMT 2013-375P B			2	1FM	11,334,871	101.3880	11,274,435	11,120,000	11,286,195		(19,460)			3.634	3.270	MON	33,683	359,926	10/29/2015	05/10/2035
17322F-AC-5	CGCMT 2014-388G B				1FM	7,000,000	98.0500	6,863,549	7,000,000	7,000,000					1.380	1.320	MON	4,563	87,622	06/05/2014	06/15/2033
17323Y-AD-1	CGCMT 2015-GC31 A4				1FM	10,299,177	102.2230	10,222,350	10,000,000	10,286,452		(12,725)			3.762	3.390	MON	31,350	156,750	06/24/2015	06/10/2048
20048E-AY-7	COMM 2013-LC6 A4			2	1FM	4,584,375	99.4570	4,972,890	5,000,000	4,673,844		39,773			2.941	4.010	MON	12,254	147,050	09/05/2013	01/10/2046
22545L-AG-4	CSMC 2006-C5 AM				1FM	7,106,484	101.9790	6,883,596	6,750,000	6,962,407		(144,078)			5.343	1.640	MON	30,054	210,381	05/26/2015	12/15/2039
22822R-AZ-3	CROWN CASTLE TOWERS LLC				1FE	20,000,000	106.9020	21,380,440	20,000,000	20,000,000					4.883	4.880	MON	43,404	976,599	07/29/2010	08/15/2020
30605X-AA-1	FWAY 2012-1A A2			2	1FE	7,286,747	99.7460	7,268,239	7,286,747	7,286,747					4.212	4.210	MON	13,641	306,918	10/19/2012	10/15/2042
350910-AN-5	FTST 2006-4TS A			2	1FM	9,044,838	110.3300	9,929,727	9,000,000	9,011,927		(4,469)			5.401	5.340	MON	27,005	486,090	12/11/2006	12/13/2028
36192H-AA-2	GSMS 2012-ALOH A			2	1FM	20,081,606	102.7720	20,040,657	19,500,000	19,890,776		(58,015)			3.551	3.180	MON	57,704	692,445	08/22/2012	04/10/2034
36192K-AT-4	GSMS 2012-GCJ7 A4			2	1FM	5,099,940	102.3310	5,116,580	5,000,000	5,062,762		(10,845)			3.377	3.110	MON	14,071	168,850	05/18/2012	05/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36192K-AV-9	GSMS 2012-GCJ7 AS			2	1FM	10,418,557	104.2490	10,424,920	10,000,000	10,285,055		(41,473)			4.085	3.550	MON	34,042	408,500	09/14/2012	05/10/2045
36198F-AE-2	GSMS 2013-GC14 A5			2	1FM	10,157,617	106.9480	10,694,840	10,000,000	10,123,632		(14,973)			4.243	4.030	MON	35,358	424,300	09/05/2013	08/10/2046
36228C-UV-3	GSMS 2005-ROCK A			2	1FM	15,143,216	115.9360	17,390,430	15,000,000	15,082,589		(7,099)			5.366	5.280	MON	67,075	804,900	01/11/2006	05/03/2032
36248F-AG-7	GSMS 2011-GC3 A4			2	1FM	11,304,688	108.4980	10,849,860	10,000,000	10,592,433		(236,210)			4.753	2.450	MON	39,608	475,300	07/12/2012	03/10/2044
36248F-AL-6	GSMS 2011-GC3 B			2	1FM	9,345,488	108.6010	8,688,080	8,000,000	8,939,791		(172,012)			5.361	2.840	MON	35,740	428,880	11/13/2014	03/10/2044
36248G-AD-2	GSMS 2013-GC16 A4				1FM	11,028,711	107.1190	10,711,910	10,000,000	10,936,417		(92,294)			4.271	2.900	MON	35,592	355,917	02/18/2015	11/10/2046
36250H-AE-3	GSMS 2014-GC26 A5				1FM	10,299,599	101.6350	10,163,570	10,000,000	10,270,946		(26,972)			3.629	3.260	MON	30,242	362,900	11/21/2014	11/10/2047
38406H-AA-0	GRCE 2014-GRCE A				1FM	8,275,000	102.4230	8,193,856	8,000,000	8,231,146		(39,938)			3.368	2.770	MON	22,458	269,496	11/20/2014	06/10/2028
38406H-AE-2	GRCE 2014-GRCE B				1FM	7,207,806	101.5750	7,110,285	7,000,000	7,165,149		(28,523)			3.520	3.030	MON	20,533	246,400	10/06/2014	06/10/2028
43289U-AN-5	HILT 2013-HLT AFX				1FM	5,999,994	100.0740	6,004,494	6,000,000	5,999,284		(353)			2.662	2.650	MON	13,311	159,726	11/22/2013	11/05/2030
44217N-AJ-5	HGMT 2015-HGLR B				1FM	10,099,999	95.7070	9,570,750	10,000,000	10,093,214		(6,785)			3.186	3.060	MON	26,550	238,951	03/19/2015	03/05/2037
46361T-AG-7	ICOT 2013-IRV B			2	1FM	7,751,601	98.4470	7,678,936	7,800,000	7,762,030		4,080			3.173	3.240	MON	15,125	250,943	05/07/2013	05/15/2048
46628F-AM-3	JPMCC 2006-LDP7 AM			2	1FM	15,363,845	100.9520	14,193,907	14,060,000	14,194,563		(357,435)			5.908	3.280	MON	71,527	839,813	08/02/2012	04/15/2045
46629Y-AC-3	JPMCC 2007-CB18 A4			2	1FM	5,150,149	102.4000	4,615,980	4,507,789	4,620,767		(116,326)			5.440	0.790	MON	20,435	246,032	08/14/2012	06/12/2047
46632H-AJ-0	JPMCC 2007-LD12 AM				1FM	5,839,245	105.2210	5,473,633	5,202,000	5,528,216		(209,067)			6.009	1.830	MON	26,916	316,944	06/30/2014	02/15/2051
46636V-AC-0	JPMCC 2011-C5 A3			2	1FM	15,621,555	106.4890	15,973,395	15,000,000	15,278,633		(87,708)			4.171	3.500	MON	52,140	625,680	11/30/2011	08/15/2046
46637E-AC-7	JPMCC 2011-PLSD A2			2	1FM	5,024,995	101.2600	5,063,020	5,000,000	5,003,200		(5,679)			3.363	3.240	MON	10,278	168,190	12/02/2011	11/13/2028
46637Y-AA-7	JPMCC 2012-HSBC A			2	1FM	15,549,168	100.2480	15,638,782	15,600,000	15,546,352		10,368			3.093	3.170	MON	40,214	482,570	11/08/2013	07/05/2032
46638U-AH-9	JPMCC 2012-C8 AS				1FM	4,983,836	100.1380	4,906,772	4,900,000	4,971,763		(10,318)			3.423	3.150	MON	13,981	167,771	10/23/2014	10/15/2045
46639E-AJ-0	JPMCC 2012-LC9 AS				1FM	6,076,875	100.9930	6,059,622	6,000,000	6,065,734		(9,372)			3.353	3.150	MON	16,767	201,198	10/16/2014	12/15/2047
46639N-AQ-4	JPMBB 2013-C12 A5			2	1FM	9,269,964	102.8120	9,253,116	9,000,000	9,206,501		(25,861)			3.663	3.290	MON	27,478	329,733	06/14/2013	07/15/2045
46640U-AH-5	JPMBB 2013-C17 AS				1FM	16,498,438	105.9070	15,886,155	15,000,000	16,404,818		(93,620)			4.458	3.100	MON	55,730	352,957	06/03/2015	01/15/2047
46641W-AU-1	JPMBB 2014-C19 A3				1FM	2,094,766	102.5800	2,051,616	2,000,000	2,079,229		(14,185)			3.669	2.830	MON	6,116	73,388	11/21/2014	04/15/2047
50179A-AG-2	LBUBS 2007-C1 AM			2	1FM	12,516,407	103.0550	11,552,488	11,210,000	11,592,676		(367,079)			5.455	2.070	MON	33,973	611,505	01/10/2014	02/15/2040
52108M-FU-2	LBUBS 2006-C3 AM			2	1FM	5,330,859	100.3520	5,017,610	5,000,000	5,012,071		(90,986)			5.712	3.840	MON	15,867	285,600	04/19/2012	03/15/2039
55660C-AG-3	MAD 2013-650M B			2	1FM	9,240,656	105.7040	9,513,432	9,000,000	9,168,138		(33,768)			4.034	3.580	MON	31,267	368,140	10/10/2013	10/12/2032
59023B-AG-9	MLMT 2006-C1 AM			2	1FM	19,902,132	100.3860	19,548,166	19,473,000	19,456,696		(59,638)			5.666	5.340	MON	95,122	1,427,718	05/30/2007	05/12/2039
617451-FM-6	MSC 2006-HQ8 AM			2	1FM	11,258,375	99.9450	10,772,793	10,778,668	10,778,668		(105,156)			5.479	4.310	MON	51,445	597,223	02/16/2012	03/12/2044
61750C-AG-2	MSC 2006-HQ9 AM			2	1FM	10,553,701	101.2290	10,477,233	10,350,000	10,355,979		(37,325)			5.773	5.040	MON	49,792	597,505	07/12/2012	07/12/2044
61761D-AE-2	MSBAM 2012-C6 AS			2	1FM	5,149,595	102.1250	5,106,250	5,000,000	5,104,199		(14,654)			3.476	3.100	MON	14,483	173,800	10/03/2012	11/15/2045
61761Q-AH-6	MSBAM 2013-C8 B			2	1FM	13,421,170	100.8100	13,105,391	13,000,000	13,311,344		(40,746)			3.672	3.270	MON	41,290	489,210	04/04/2013	12/15/2048
61762D-AW-1	MSBAM 2013-C9 A4			2	1FM	4,147,610	99.5940	4,424,961	4,443,000	4,211,830		26,442			3.102	3.900	MON	11,485	137,822	06/26/2013	05/15/2046
61762D-AY-7	MSBAM 2013-C9 AS			2	1FM	16,774,577	100.3010	16,319,087	16,270,000	16,700,230		(42,246)			3.456	3.030	MON	46,858	428,803	05/08/2015	05/15/2046
61762M-BW-0	MSBAM 2013-C10 A4			2	1FM	5,085,913	106.3020	5,315,125	5,000,000	5,065,531		(8,399)			4.081	3.850	MON	17,573	206,941	06/24/2013	07/15/2046
61763B-AR-5	MSBAM 2013-C13 A2				1FM	5,664,783	101.9460	5,607,041	5,500,000	5,596,131		(34,428)			2.936	2.260	MON	13,457	161,480	11/26/2013	11/15/2046
682439-AC-8	AACMT 2005-C6A A2			2	1FM	20,170,692	117.8010	23,560,220	20,000,000	20,108,417		(7,816)			5.689	5.610	MON	63,218	1,137,920	10/24/2005	10/13/2037
74824D-AA-8	QCMT 2013-QCA A			2	1FM	10,982,578	99.7850	11,974,224	12,000,000	11,147,283		74,662			3.275	4.200	MON	32,750	393,000	06/19/2014	01/11/2037
78403D-AF-7	SBA TOWER TRUST				1FE	5,000,000	98.2140	4,910,735	5,000,000	5,000,000					3.722	3.720	MON	8,788	186,100	04/04/2013	04/17/2023
78403D-AG-5	SBA TOWER TRUST				1FE	5,000,000	97.7200	4,886,045	5,000,000	5,000,000					2.898	2.890	MON	6,843	144,901	10/07/2014	10/15/2019
90268T-AJ-3	UBSC 2011-C1 AS				1FM	4,630,469	112.5560	4,502,264	4,000,000	4,567,741		(62,728)			5.154	2.500	MON	17,180	137,440	04/17/2015	01/10/2045
90270R-AG-9	UBSBB 2012-C4 B			2	1FM	5,250,000	98.7140	4,935,735	5,000,000	5,187,042		(24,369)			3.718	3.100	MON	15,492	185,905	05/02/2013	12/10/2045
90270Y-AA-7	UBSBB 2013-C5 AS			2	1FM	4,634,964	99.5960	4,481,843	4,500,000	4,599,460		(12,842)			3.346	2.980	MON	12,551	150,606	02/15/2013	03/10/2046
90270Y-AG-4	UBSBB 2013-C5 B				1FM	5,377,529	100.2460	5,202,814	5,190,000	5,358,193		(19,336)			3.648	3.120	MON	15,781	157,806	02/03/2015	03/10/2046
90270Y-BF-5	UBSBB 2013-C5 A4			2	1FM	4,661,719	100.3650	5,018,290	5,000,000	4,732,702		31,560			3.184	4.040	MON	13,270	159,235	09/05/2013	03/10/2046
90349D-AE-2	UBSBB 2012-C3 AS			2	1FM	10,249,268	102.6970	10,269,700	10,000,000	10,174,206		(23,944)			3.814	3.500	MON	31,783	381,400	09/14/2012	08/10/2049
90349G-AN-5	UBSBB 2013-C6 B			2	1FM	8,972,005	99.7480	8,678,085	8,700,000	8,905,683		(25,581)			3.875	3.480	MON	28,094	337,134	05/21/2013	04/10/2046
90349G-BF-1	UBSBB 2013-C6 A4			2	1FM	4,821,094	100.2300	5,011,530	5,000,000	4,860,804		16,231			3.244	3.670	MON	13,518	162,215	06/21/2013	04/10/2046
90349G-BH-7	UBSBB 2013-C6 AS			2	1FM	5,149,970	100.3840	5,019,240	5,000,000	5,112,611		(14,292)			3.468	3.100	MON	14,453	173,440	04/11/2013	04/10/2046
91830C-AA-6	VNDO 2012-6AVE A			2	1FM	9,800,000	98.5160	9,851,650	10,000,000	9,859,901		17,433			2.995	3.380	MON	24,963	299,560	06/13/2013	11/15/2030
91830C-AG-3	VNDO 2012-6AVE B			2	1FM	10,152,708	98.2570	9,825,760	10,000,000	10,111,967		(16,080)			3.297	3.090	MON	27,481	329,770	12/02/2014	11/15/2030
92930R-AC-6	WFRBS 2012-C9 AS			2	1FM	9,655,576	100.6550	9,498,822	9,437,000	9,616,226		(14,069)			3.388	3.050	MON	26,644	181,927	11/05/2015	11/15/2045
92935J-BC-8	WFRBS 2011-C2 A4			2	1FM	12,675,854	109.2040	12,776,868	11,700,000	12,287,769		(112,731)			4.869	3.690	MON	47,473	569,673	07/10/2012	02/15/2044
92936J-BB-9	WFRBS 2011-C5 A4			2	1FM	7,069,440	103.9320	7,275,282	7,000,000	7,039,063		(7,811)			3.667	3.520	MON	21,391	256,690	11/01/2011	11/15/2044
92937E-AZ-7	WFRBS 2013-C11 A5			2	1FM	4,917,188	99.7000	4,985,000	5,000,000	4,935,424		7,388			3.071	3.250	MON	12,796	153,550	06/18/2013	03/15/2045
92937F-AF-8	WFRBS 2013-C12 AS				1FM	5,086,937	101.1620	4,946,827	4,890,000	5,068,701		(18,237)			3.560	2.970	MON	14,507	130,563	03/10/2015	03/15/2048
92939K-AE-8	WFRBS 2014-C24 A5				1FM	6,734,279	101.4380	6,375,422	6,285,000	6,696,386		(37,893)			3.607	2.740	MON	18,892	188,917	02/03/2015	11/15/2047
92939K-AG-3	WFRBS 2014-C24 AS				1FM	6,884,828	103.0370	6,851,967	6,650,000	6,873,105		(11,723)			3.931	3.460	MON	21,784	130,706	06/18/2015	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
92978M-AH-9	WBCMT 2006-C28 AM				1FM	6,774,064	102.1660	6,359,890	6,225,000	6,387,266		(218,932)			5.603	1.990	MON	29,066	348,787	03/17/2014	10/15/2048
92978N-AJ-3	WBCMT 2007-C33 AM				1FM	13,969,531	105.0440	13,130,575	12,500,000	13,223,919		(477,056)			5.952	1.970	MON	64,066	754,209	06/24/2014	02/15/2051
92978T-AH-4	WBCMT 2007-C31 AM				1FM	4,712,125	103.6550	4,560,820	4,400,000	4,584,560		(127,565)			5.591	2.110	MON	20,500	205,003	02/13/2015	04/15/2047
94988H-AE-1	WFCM 2012-LC5 AS				1FM	5,201,953	101.6590	5,082,975	5,000,000	5,181,755		(20,199)			3.539	2.910	MON	14,746	132,713	03/09/2015	10/15/2045
94988M-AA-8	WFCM 2013-BTC A				1FM	15,752,344	103.0250	15,453,825	15,000,000	15,685,530		(66,814)			3.544	2.820	MON	44,300	398,700	04/07/2015	04/16/2035
94989A-AW-5	WFCM 2014-LC18 AS				1FM	9,870,824	100.9030	9,434,487	9,350,000	9,828,082		(42,742)			3.808	3.130	MON	29,671	296,707	01/29/2015	12/15/2047
05526W-AA-1	BAMLL 2015-HAUL A1				1FM	5,002,663	102.1540	4,961,645	4,857,025	4,997,293		(9,537)			3.418	2.740	MON	13,834	55,338	07/28/2015	07/05/2043
12593J-BF-2	COMM 2015-CR24 A5				1FM	3,604,729	101.6420	3,557,488	3,500,000	3,601,011		(3,718)			3.696	3.330	MON	10,780	43,120	07/24/2015	08/10/2055
36250P-AD-7	GSMS 2015-GC32 A4				1FM	4,119,707	102.2020	4,088,104	4,000,000	4,115,314		(4,393)			3.764	3.390	MON	12,547	62,733	07/16/2015	07/10/2048
44217N-AC-0	HGMT 2015-HGLR A1A2				1FM	9,806,250	97.3480	9,734,860	10,000,000	9,808,968		2,718			3.086	3.320	MON	25,721	25,721	11/02/2015	03/05/2037
46634S-AC-9	JPMCC 2012-C6 A3				1FM	18,583,590	103.1190	18,491,389	17,932,000	18,579,973		(3,618)			3.507	2.480	MON	52,412		12/21/2015	05/15/2045
46637W-AF-0	JPMCC 2012-CBX AS				1FM	7,219,733	105.5030	7,132,037	6,760,000	7,217,025		(2,708)			4.270	3.080	MON	24,058		12/11/2015	06/15/2045
46645F-AG-5	JPMCC 2015-UES B				1FM	5,150,000	101.3870	5,069,375	5,000,000	5,144,712		(5,288)			3.386	2.710	MON	14,112	28,223	10/07/2015	09/05/2032
46643P-BJ-8	JPMBB 2014-C25 AS				1FM	10,420,117	102.8330	10,283,380	10,000,000	10,401,366		(18,751)			4.065	3.510	MON	33,876	169,379	07/30/2015	11/15/2047
61690V-BB-3	MSBAM 2015-C26 AS				1FM	5,149,684	101.0260	5,051,345	5,000,000	5,147,872		(1,812)			3.885	3.500	MON	16,188	16,188	10/28/2015	10/15/2048
90117P-AC-9	AOTA 2015-1211 A1A2				1FM	10,299,940	103.4360	10,343,610	10,000,000	10,290,968		(8,972)			3.900	3.530	MON	32,504	130,017	08/07/2015	08/10/2035
92890N-AW-9	WFRBS 2012-C10 AS				1FM	10,023,438	99.4770	9,947,760	10,000,000	10,022,895		(543)			3.241	3.180	MON	27,008	27,008	11/10/2015	12/15/2045
78403D-AJ-9	SBA TOWER TRUST				1FE	8,000,000	98.3770	7,870,160	8,000,000	8,000,000					3.156	3.150	MON	11,923	42,781	10/06/2015	10/15/2020
46645J-AD-4	JPMBB 2015-C33 A4				1FE	10,299,960	101.9880	10,198,810	10,000,000	10,297,700		(2,260)			3.769	3.390	MON	31,414	31,414	11/17/2015	12/15/2048
61690A-AE-4	MSBAM 2015-C27 A4				1FE	6,694,604	101.7240	6,612,073	6,500,000	6,692,831		(1,773)			3.753	3.370	MON	20,329	20,329	11/19/2015	12/15/2047
61691A-BL-6	MSC 2015-UBS8 A4				1FE	9,269,637	101.7250	9,155,250	9,000,000	9,268,594		(1,043)			3.809	3.430	MON	28,568		12/02/2015	12/15/2048
05490V-AC-1	BBCMS 2015-MSQ B				1FE	5,149,740	102.9630	5,148,170	5,000,000	5,144,739		(5,001)			3.894	3.390	MON	11,898	48,675	09/17/2015	09/15/2032
12650Y-AA-1	CSMC 2015-GLPB A				1FE	9,578,991	102.6400	9,545,557	9,300,000	9,578,073		(918)			3.639	3.130	MON	28,205		12/04/2015	11/15/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,141,092,142	XXX	1,127,976,510	1,096,985,230	1,124,885,927		(6,743,629)			XXX	XXX	XXX	3,616,993	37,589,358	XXX	XXX
03789X-AA-6	DIN 2014-1 A2				2AM	5,000,000	101.2640	5,063,220	5,000,000	5,000,000					4.277	4.270	MJSD	15,445	252,462	08/13/2014	09/05/2044
05377R-BN-3	AESOP 2014-1A A				1FE	9,995,453	100.3160	10,031,660	10,000,000	9,997,023		842			2.460	2.460	MON	7,517	246,000	02/05/2014	07/20/2020
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	2,508,516	114.0290	2,860,435	2,508,516	2,508,516					6.550	6.540	FA	57,051	164,308	03/05/2009	02/26/2021
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	2,414,302	114.0290	2,753,004	2,414,302	2,414,302					6.550	6.540	FA	54,909	158,137	03/05/2009	02/26/2021
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	742,796	114.0290	847,003	742,796	742,796					6.550	6.540	FA	16,893	48,653	03/05/2009	02/26/2021
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	759,174	114.0290	865,679	759,174	759,174					6.550	6.540	FA	17,266	49,726	03/05/2009	02/26/2021
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE				1	307,004	114.0290	350,073	307,004	307,004					6.550	6.540	FA	6,982	20,109	03/05/2009	02/26/2021
06742L-AE-3	DROCK 2014-3 A				1FE	9,497,375	100.1130	9,510,783	9,500,000	9,498,018		504			2.410	2.410	MON	10,176	228,950	09/12/2014	07/15/2022
10117@-AA-5	BOSTONIA WAG TRUST 2009-1				2	3,972,434	104.8200	3,974,860	3,792,082	3,860,880		(47,321)			6.942	6.250	MON	4,701	260,325	08/07/2009	11/25/2018
10623*-AA-4	BRAZOS SANDY CREEK ELEC. COOPERATIVE INC				1	15,181,945	120.2370	18,254,315	15,181,945	15,181,945					6.540	6.540	JD	2,758	992,899	09/23/2009	06/30/2024
126650-BP-4	CVS PASS-THROUGH TRUST				2FE	17,828,185	109.8180	19,123,236	17,413,461	17,721,143		(35,884)			6.036	5.720	MON	61,313	1,051,135	09/10/2010	12/10/2028
171855-AA-7	CINCP VA A			2	2AM	1,172,547	102.5960	1,202,987	1,172,547	1,172,547					9.230	9.230	MON	7,816	113,034	02/05/1999	11/05/2016
210795-QB-9	CONTL AIRLINES 2012-2 A				1FE	13,667,600	102.5000	13,790,934	13,454,570	13,619,248		(24,944)			4.000	3.830	AO	92,687	538,183	10/01/2012	10/29/2024
21079N-AA-9	CONTL AIRLINES 2007-1				1FE	70,344	110.4300	77,681	70,344	70,344					5.983	5.980	AO	842	4,208	03/27/2007	04/19/2022
233046-AD-3	DNKN 2015-1A A2II				2AM	9,925,000	99.6930	9,894,610	9,925,000	9,925,000					3.980	3.970	FMAN	44,988	322,596	01/22/2015	02/20/2045
25755T-AC-4	DPABS 2012-1A A2			2	2AM	6,112,500	102.8630	6,287,513	6,112,500	6,112,500					5.216	5.210	JAJO	58,452	318,828	03/06/2012	01/25/2042
31953*-AJ-1	UNION PACIFIC RAILROAD				1	3,866,667	108.5380	4,196,803	3,866,667	3,866,667					5.470	5.460	JJ	105,166	211,507	05/01/2007	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD				1	3,600,001	108.5650	3,908,341	3,600,001	3,600,001					5.470	5.470	JJ	84,238	196,920	05/01/2007	11/15/2022
31953*-AL-6	BNSF RAILWAY COMPANY (LESSEE)				1	2,729,065	114.3430	3,120,494	2,729,065	2,729,065					5.960	5.960	MN	20,783	162,652	10/22/2007	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY (LESSEE)				1	272,230	114.3430	311,276	272,230	272,230					5.960	5.960	MN	2,073	16,225	10/22/2007	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY (LESSEE)				1	1,702,516	114.3430	1,946,708	1,702,516	1,702,516					5.960	5.960	MN	12,966	101,489	10/22/2007	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY (LESSEE)				1	689,545	114.3430	788,447	689,545	689,545					5.960	5.960	MN	5,251	41,097	10/22/2007	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY (LESSEE)				1	924,897	114.3430	1,057,555	924,897	924,897					5.960	5.960	MN	93,243	55,124	10/22/2007	10/15/2027
31953*-AR-3	BNSF RAILWAY COMPANY (LESSEE)				1	805,433	114.3430	920,956	805,433	805,433					5.960	5.960	MN	6,134	48,004	09/25/2007	12/13/2027
344868-AA-2	FOOTBALL TRUST V				1FE	11,000,000	110.4170	12,145,870	11,000,000	11,000,000					5.350	5.350	OCT	143,856	595,039	03/24/2010	10/05/2020
34487*-AA-9	NFL FOOTBALL TRUST IV				1FE	7,000,000	109.3990	7,657,930	7,000,000	7,000,000					6.110	6.190	NOV	59,403	432,452	10/09/2009	11/12/2018
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH TRUST				2	7,568,116	118.8500	8,994,706	7,568,116	7,568,116					8.000	8.000	JJ	301,043	605,493	08/06/2009	01/02/2024
41242*-AJ-1	HARDWOOD FUNDING, LLC				1FE	15,000,000	110.7810	16,617,150	15,000,000	15,000,000					5.670	5.670	JD	56,700	848,138	05/12/2010	06/08/2020
49238#-AA-5	KERR-MCGEE/BOOMVANG PLATFORM				2	465,590	101.9520	474,678	465,590	465,590					7.370	7.360	JJ	14,393	34,314	10/18/2001	01/30/2019
49238#-AB-3	KERR-MCGEE/BOOMVANG PLATFORM				2	464,124	101.9300	473,082	464,124	464,124					7.370	7.360	JJ	14,348	34,206	10/01/2010	01/30/2019
501673-AA-5	LAAF 1 A			2	2AM	3,697,921	110.0900	4,071,041	3,697,921	3,697,921					7.656	7.650	JD	12,583	283,113	04/13/1999	12/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60527T-A*-5	MISSISSIPPI BUS(MS PR)				2	2,503,520	119.7950	2,395,900	2,000,000	2,421,987		(65,370)			7.130	3.120	AO	35,254	142,600	10/01/2014	10/20/2021
63615#-AD-3	NATIONAL FOOTBALL LEAGUE				1	11,702,404	110.9810	12,987,445	11,702,404	11,702,404					5.600	5.600	AO	138,348	655,335	01/25/2008	02/27/2024
73020*-AC-7	PNG COMPANIES LLC				2	15,000,000	108.0950	16,214,250	15,000,000	15,000,000					5.530	5.530	FA	288,021	829,500	02/12/2010	02/26/2020
877280-AA-5	TAYLOR STREET CO LLC				3AM	633,547	105.6870	656,316	621,000	625,352		(1,270)			6.460	6.010	MS	13,372	40,117	01/11/1999	03/01/2019
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL C PRIV PLACE				3	9,110,875	109.8830	9,966,207	9,069,835	9,097,953		(3,020)			6.250	6.210	MON	47,239	566,863	05/04/2004	02/01/2028
95058X-AB-4	WEN 2015-1A A2II				2AM	9,975,000	99.1760	9,892,826	9,975,000	9,975,000					4.080	4.070	MJSD	18,088	219,317	05/19/2015	06/15/2045
96928#-AH-6	WILLIAM BLAIR & COMPANY SERIES 2006-A				2Z	5,711,687	111.9240	6,392,748	5,711,687	5,711,687					6.130	6.130	MON	15,561	350,126	11/03/2005	01/15/2032
97181#-HG-1	WILMINGTON TRUST CO (BORDERS) PVT PLC				6	69,317	0.0000		69,254						0.000	0.000	MON			05/31/2011	03/01/2016
97181#-KV-4	UNION PACIFIC RAILROAD				1	3,801,197	109.5010	4,162,349	3,801,197	3,801,197					5.360	5.360	JJ	101,306	203,744	03/30/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD				1	2,342,567	109.4510	2,563,963	2,342,567	2,342,567					5.360	5.360	JJ	62,432	125,562	03/30/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD				1	1,859,430	109.3350	2,033,008	1,859,430	1,859,430					5.360	5.360	JJ	49,556	99,665	03/30/2005	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD				1	1,218,250	109.3530	1,332,193	1,218,250	1,218,250					5.380	5.380	JJ	32,589	65,542	03/30/2005	07/02/2028
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVELOPMENT LTD		F		2	19,620,462	108.6890	21,325,284	19,620,462	19,620,462					6.090	6.090	JJ	597,443	1,194,885	01/01/2007	01/01/2023
Q1296#-AB-5	VICINITY CENTRES		F		1	12,000,000	103.2850	12,394,200	12,000,000	12,000,000					5.380	5.380	FA	258,240	681,600	12/07/2006	02/07/2017
Q7397#-AP-9	PRATT FINANCE PTY LTD		F		2AM	10,000,000	113.2460	11,324,600	10,000,000	10,000,000					6.250	6.250	FMAN	98,958	625,000	11/18/2010	11/04/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						264,489,536	XXX	285,214,319	263,131,432	264,052,834		(176,463)			XXX	XXX	XXX	3,148,383	14,235,182	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						27,124,211,453	XXX	27,381,776,713	26,780,064,017	26,999,221,940		(28,836,511)	20,312,837	(7,728,037)	XXX	XXX	XXX	298,804,057	1,108,026,484	XXX	XXX
171232-AP-6	CHUBB CORP				1FE	6,947,268	96.0330	6,504,315	6,773,000	6,812,506		(29,234)			6.375	5.880	AO	91,153	431,779	10/28/2010	04/15/2037
293791-AV-1	ENTERPRISE PRODUCTS OPER				2FE	25,525,761	89.5000	20,585,000	23,000,000	23,321,012		(532,223)			8.375	5.880	FA	802,604	1,926,250	06/13/2013	08/01/2066
677412-AF-5	OHIO NATIONAL LIFE INS				1FE	10,133,310	120.5310	12,053,190	10,000,000	10,127,602		(1,812)			6.875	6.760	JD	30,556	687,500	07/27/2012	06/15/2042
744320-AN-2	PRUDENTIAL FINANCIAL INC				2FE	3,000,000	96.5500	2,896,500	3,000,000	3,000,000					5.200	5.200	MS	45,933	156,000	03/19/2013	03/15/2044
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						45,606,339	XXX	42,039,005	42,773,000	43,261,120		(563,269)			XXX	XXX	XXX	970,246	3,201,529	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I				2AM	9,838,950	111.5000	11,150,000	10,000,000	9,844,485		764			6.613	6.720	JJ	304,933	661,300	02/06/2007	12/15/2055
36830G-AA-2	GE CAPITAL TRUST I				1FE	6,000,000	103.9370	6,236,250	6,000,000	6,000,000					6.375	6.370	MN	48,875	382,500	11/06/2007	11/15/2067
59156R-AE-8	METLIFE INC				1FE	5,395,500	122.7900	6,139,520	5,000,000	5,301,969		(10,128)			6.500	5.930	JD	14,444	325,000	03/06/2003	12/15/2032
98877C-AA-5	ZFS FINANCE USA TRUST V		E		1FE	10,195,618	102.0000	10,200,000	10,000,000	10,047,825		(33,576)			6.500	6.110	MN	93,889	650,000	04/20/2011	05/09/2037
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						31,430,068	XXX	33,725,770	31,000,000	31,194,279		(42,940)			XXX	XXX	XXX	462,141	2,018,800	XXX	XXX
4899999. Total - Hybrid Securities						77,036,407	XXX	75,764,775	73,773,000	74,455,399		(606,209)			XXX	XXX	XXX	1,432,387	5,220,329	XXX	XXX
24272#-AA-5	DEASIL LAND PARTNERS LLC				5*	8,023,779	100.0000	8,023,779	8,023,779	8,023,779					8.000	7.990	MON		617,281	01/15/2015	01/15/2030
58940*-AA-9	MERCURY LAND PARTNERS CORPORATE				5Z	6,101,182	100.0000	6,101,182	6,101,182	6,101,182					8.000	8.000	MON	63,141	66,006	12/15/2015	09/04/2030
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						14,124,961	XXX	14,124,961	14,124,961	14,124,961					XXX	XXX	XXX	63,141	683,287	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						14,124,961	XXX	14,124,961	14,124,961	14,124,961					XXX	XXX	XXX	63,141	683,287	XXX	XXX
7799999. Total - Issuer Obligations						29,201,467,835	XXX	29,696,237,777	28,738,536,202	29,066,546,305		(37,824,579)	20,312,837	(7,728,037)	XXX	XXX	XXX	331,904,659	1,179,257,162	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,207,686,302	XXX	1,221,233,888	1,252,323,058	1,212,547,473		5,346,554			XXX	XXX	XXX	2,728,976	24,871,175	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,156,853,353	XXX	1,143,497,136	1,112,535,230	1,140,587,175		(6,764,552)			XXX	XXX	XXX	3,659,522	38,099,709	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						296,919,604	XXX	320,091,449	295,131,432	296,247,113		(219,403)			XXX	XXX	XXX	3,625,837	16,315,232	XXX	XXX
8399999 - Total Bonds						31,862,927,094	XXX	32,381,060,250	31,398,525,922	31,715,928,066		(39,461,980)	20,312,837	(7,728,037)	XXX	XXX	XXX	341,918,994	1,258,543,278	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
00170F-20-9	AFFILIATED MANAGERS GROUP 5.15% P			295,000.000	50.00	0.000	17,611,754	56.125	16,556,875	17,611,754	189,906	386,250							P2UFE	11/02/2015
036752-20-2	ANTHEM INC MAND PFRD 05/0			360,000.000	50.00	0.000	16,650,000	46.250	16,650,000	19,006,950		443,625		(2,356,950)			(2,356,950)		P2LFE	05/18/2015
059165-68-8	BALTIMORE GAS & ELECTRIC 6.70 PFD			40,500.000	100.00	0.000	4,050,000	100.156	4,056,330	4,050,000	67,838	271,350							P2UFE	10/08/1993
059165-69-6	BALTIMORE GAS & ELECTRIC			35,000.000	100.00	0.000	3,576,250	100.156	3,505,471	3,576,250	60,988	243,950							P2UFE	08/26/1993
059165-77-9	BALTIMORE GAS & ELECTRIC 7.125% PFD			19,500.000	100.00	0.000	1,852,500	100.188	1,953,656	1,852,500	34,734	138,938							P2UFE	04/13/1994
223622-40-8	COWEN GROUP INC PREFE			6,900.000	1,000.00	0.000	5,175,000	750.000	5,175,000	6,994,875		189,750		(1,819,875)			(1,819,875)		P5L	05/14/2015
25746U-86-9	DOMINION RESOURCES INC 6.375/17 MA			260,000.000	50.00	0.000	12,516,400	48.140	12,516,400	13,376,706	207,186	828,750		(860,306)			(860,306)		P2LFE	07/09/2014
35906A-20-7	FRONTIER COMM MAND PFRD 06/29/1			100,000.000	100.00	0.000	9,081,250	90.813	9,081,250	10,059,580		624,235		(978,330)			(978,330)		P4LZ	06/08/2015
46269C-40-9	IRIDIUM COMMUNICATIONS, INC. CV.PF			20,600.000	250.00	0.000	5,911,110	307.563	6,335,788	5,911,110		347,625							P5L	07/10/2014
493267-40-5	KEYCORP PREFE			80,000.000	100.00	0.000	10,335,960	131.250	10,500,000	10,335,960		620,000							P3LFE	11/26/2013
64944P-30-7	NEW YORK COMMUNITY BANCORP CV PFD			150,000.000	50.00	0.000	7,368,789	49.130	7,369,500	7,368,789		450,000							P3LFE	10/16/2014
65339F-84-6	NEXTERA ENERGY INC MAND PS 09/0			283,000.000	50.00	0.000	14,500,589	52.240	14,783,920	14,500,589		187,811							P2LFE	09/24/2015
EMONEY-12-7	EMONEY PREFER STK			10.000	100.00	2,598,609.000	25,986,092	3,093,876.000	30,938,765	25,986,092									P6UZ	03/31/2015
EP0496-76-0	TEVA PHARMACEUTICAL MAND PFD 12/		F	12,000.000	1,000.00	0.000	12,005,400	1,023.500	12,282,000	12,005,400									P2LZ	12/03/2015
G0177J-11-6	ALLERGAN PLC MAND PS 03/01		F	10,300.000	1,000.00	0.000	10,367,516	1,028.120	10,589,688	10,367,516		423,330							P2L	02/26/2015
G16962-20-4	BUNGE LTD 4.875 PERP PFD		R	104,500.000	100.00	0.000	9,846,733	92.250	9,640,125	9,846,733		509,438							P3LFE	08/20/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							166,835,343	XXX	171,934,768	172,850,804	560,652	5,665,052		(6,015,461)			(6,015,461)		XXX	XXX
8999999 - Total Preferred Stocks							166,835,343	XXX	171,934,768	172,850,804	560,652	5,665,052		(6,015,461)			(6,015,461)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00101J-10-6	ADT CORP/ THE			783.000	25,823	32.980	25,823	31,660		508		(1,792)		(1,792)		L	08/27/2015
001055-10-2	AFLAC INC.			2,026.000	121,357	59.900	121,357	112,619		2,473		(584)		(584)		L	08/27/2015
001204-10-6	AGL RESOURCES INC.			563.000	35,925	63.810	35,925	27,888		867		4,073		4,073		L	08/27/2015
00130H-10-5	AES CORP.			3,194.000	30,567	9.570	30,567	42,193		941		(11,281)		(11,281)		L	12/02/2015
00206R-10-2	AT&T, INC.			29,196.000	1,004,634	34.410	1,004,634	1,041,454		35,475		22,781		22,781		L	12/22/2015
002824-10-0	ABBOTT LABORATORIES			7,079.000	317,918	44.910	317,918	281,357		5,126		(1,427)		(1,427)		L	12/22/2015
00287Y-10-9	ABBVIE INC			7,759.000	459,643	59.240	459,643	416,404		11,282		(45,061)		(45,061)		L	12/02/2015
00507V-10-9	ACTIVISION BLIZZARD INC			2,394.000	92,672	38.710	92,672	74,249				18,423		18,423		L	12/22/2015
00724F-10-1	ADOBE SYSTEMS INC			2,367.000	222,356	93.940	222,356	139,422				44,155		44,155		L	12/22/2015
00751Y-10-6	ADVANCED AUTO PARTS INC			344.000	51,775	150.510	51,775	58,606	21	21		(6,831)		(6,831)		L	08/27/2015
00817Y-10-8	AETNA INC - NEW			1,654.000	178,830	108.120	178,830	126,790		1,255		17,450		17,450		L	12/22/2015
008252-10-8	AFFILIATED MANAGERS GROUP INC..			254.000	40,579	159.760	40,579	51,196				(11,601)		(11,601)		L	08/27/2015
00846U-10-1	AGILENT TECHNOLOGIES INC.			1,572.000	65,725	41.810	65,725	50,457	181	479		3,577		3,577		L	12/22/2015
009158-10-6	AIR PRODUCTS AND CHEMICALS IN			920.000	119,701	130.110	119,701	97,682	745	2,201		(11,821)		(11,821)		L	12/22/2015
009363-10-2	AIRGAS INC.			317.000	43,847	138.320	43,847	30,792		624		9,221		9,221		L	08/27/2015
00971T-10-1	AKAMAI TECHNOLOGIES			844.000	44,420	52.630	44,420	44,263				(10,563)		(10,563)		L	12/22/2015
013817-10-1	ALCOA INC			6,217.000	61,362	9.870	61,362	58,985		534		(20,046)		(20,046)		L	12/22/2015
015351-10-9	ALEXION PHARMACEUTICALS INC.			1,069.000	203,912	190.750	203,912	145,363				8,001		8,001		L	12/22/2015
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STK			290.000	80,205	276.570	80,205	76,583				(733)		(733)		L	08/27/2015
020002-10-1	ALLSTATE CORP			1,839.000	114,184	62.090	114,184	96,011	564	1,477		(8,095)		(8,095)		L	08/27/2015
02079K-10-7	ALPHABET INC-CL-C			1,410.000	1,070,021	758.880	1,070,021	676,016				394,005		394,005		L	12/22/2015
02079K-30-5	ALPHABET, INC.			1,382.000	1,075,210	778.010	1,075,210	697,446				278,428		278,428		L	12/22/2015
02209S-10-3	ALTRIA GROUP INC.			9,304.000	541,586	58.210	541,586	391,625	5,214	15,044		69,785		69,785		L	12/22/2015
023135-10-6	AMAZON.COM INC.			1,824.000	1,232,823	675.890	1,232,823	629,001				540,441		540,441		L	12/22/2015
023608-10-2	AMEREN CORP.			1,151.000	49,758	43.230	49,758	43,450		1,587		(1,284)		(1,284)		L	12/22/2015
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK			2,991.000	126,669	42.350	126,669	146,333		695		(19,665)		(19,665)		L	12/22/2015
025537-10-1	AMERICAN ELECTRIC POWER			2,329.000	135,711	58.270	135,711	122,571		3,782		(1,240)		(1,240)		L	12/22/2015
025816-10-9	AMERICAN EXPRESS			3,971.000	276,183	69.550	276,183	282,034		3,348		(72,694)		(72,694)		L	12/02/2015
026874-78-4	AMERICAN INTERNATIONAL GROUP			5,871.000	363,826	61.970	363,826	279,825		4,269		26,484		26,484		L	12/02/2015
03027X-10-0	AMERICAN TOWER CORP CL A			2,010.000	194,870	96.950	194,870	177,217	974	2,546		(337)		(337)		L	12/22/2015
03073E-10-5	AMERISOURCEBERGEN CORP.			928.000	96,243	103.710	96,243	65,327		849		8,938		8,938		L	08/27/2015
03076C-10-6	AMERIPRISE FINANCIAL, INC			827.000	88,009	106.420	88,009	71,556		1,666		(16,961)		(16,961)		L	08/27/2015
031100-10-0	AMETEK INC			1,137.000	60,932	53.590	60,932	57,714		345		548		548		L	09/30/2015
031162-10-0	AMGEN INC			3,579.000	580,979	162.330	580,979	435,228		8,573		15,158		15,158		L	12/22/2015
032095-10-1	AMPHENOL CORP. - CL A			1,462.000	76,360	52.230	76,360	62,278	203	573		(1,802)		(1,802)		L	12/22/2015
032511-10-7	ANADARKO PETROLEUM CORP			2,411.000	117,126	48.580	117,126	191,701		2,151		(70,165)		(70,165)		L	12/22/2015
032654-10-5	ANALOG DEVICES INC			1,472.000	81,431	55.320	81,431	70,898		1,786		(537)		(537)		L	09/30/2015
03674X-10-6	ANTERO RESOURCES CORP. COMMON STK			3,500.000	76,300	21.800	76,300	150,707				(74,407)		(74,407)		L	05/07/2015
036752-10-3	ANTHEM INC			1,238.000	172,627	139.440	172,627	117,833		2,582		10,597		10,597		L	12/22/2015
037411-10-5	APACHE CORP			1,793.000	79,735	44.470	79,735	113,846		1,350		(20,637)		(20,637)		L	12/22/2015
03748R-10-1	APARTMENT INVT & MGMT CO - A			742.000	29,702	40.030	29,702	25,058		659		2,015		2,015		L	12/22/2015
037833-10-0	APPLE INC.			26,460.000	2,785,180	105.260	2,785,180	2,078,587		41,200		(151,101)		(151,101)		L	12/02/2015
038222-10-5	APPLIED MATERIALS INC			5,454.000	101,826	18.670	101,826	83,466		1,647		(17,979)		(17,979)		L	12/02/2015
039483-10-2	ARCHER-DANIELS-MIDLAND CO			2,832.000	103,878	36.680	103,878	106,028		2,429		(37,000)		(37,000)		L	08/27/2015
04621X-10-8	ASSURANT INC			317.000	25,531	80.540	25,531	17,619		353		3,235		3,235		L	08/27/2015
052769-10-6	AUTODESK INC			1,064.000	64,830	60.930	64,830	46,177				4,135		4,135		L	08/27/2015
053015-10-3	AUTOMATIC DATA PROCESSING			2,187.000	185,283	84.720	185,283	142,706	1,159	3,301		6,226		6,226		L	08/27/2015
05329W-10-2	AUTONATION, INC.			367.000	21,895	59.660	21,895	19,032				(239)		(239)		L	09/30/2015
053332-10-2	AUTOZONE INC			145.000	107,577	741.910	107,577	73,778				12,798		12,798		L	08/27/2015
053484-10-1	AVALON BAY COMMUNITIES INC			649.000	119,500	184.130	119,500	95,859	811	2,318		11,697		11,697		L	12/22/2015
053611-10-9	AVERY-DENNISON CORP			425.000	26,631	62.660	26,631	19,952		525		3,636		3,636		L	08/27/2015
054937-10-7	BB&T CORPORATION			3,702.000	139,973	37.810	139,973	125,127		2,806		(2,180)		(2,180)		L	12/22/2015
057224-10-7	BAKER HUGHES INC.			2,069.000	95,484	46.150	95,484	98,675		1,157		(17,905)		(17,905)		L	12/22/2015
058498-10-6	BALL CORP			644.000	46,838	72.730	46,838	32,748		283		3,440		3,440		L	08/27/2015

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
060505-10-4	BANK OF AMERICA CORP.			49,415.000	831,654	16.830	831,654	672,890		8,265		(27,504)		(27,504)		L	12/22/2015
064058-10-0	BANK OF NEW YORK MELLON CORP			5,187.000	213,808	41.220	213,808	166,842		2,704		3,499		3,499		L	12/02/2015
067383-10-9	BARD (C.R.) INC			348.000	65,925	189.440	65,925	45,116		245		4,804		4,804		L	08/27/2015
07177M-10-3	BAXALTA INC - WI			2,575.000	100,502	39.000	100,502	85,704	178	178		14,798		14,798		L	12/22/2015
071813-10-9	BAXTER INTERNATIONAL INC			2,596.000	99,037	38.150	99,037	98,667	294	2,987		(5,419)		(5,419)		L	12/22/2015
075887-10-9	BECTON DICKINSON & CO			1,000.000	154,090	154.090	154,090	113,811		1,996		13,611		13,611		L	12/22/2015
075896-10-0	BED BATH & BEYOND INC.			800.000	38,600	48.250	38,600	53,333				(18,810)		(18,810)		L	08/27/2015
084670-70-2	BERKSHIRE HATHAWAY INC-CL B			8,890.000	1,173,836	132.040	1,173,836	1,041,491				(111,957)		(111,957)		L	12/22/2015
086516-10-1	BEST BUY COMPANY INC			1,416.000	43,117	30.450	43,117	43,662		1,486		(10,693)		(10,693)		L	09/30/2015
09062X-10-3	BIOGEN INC			1,057.000	323,812	306.350	323,812	264,210				(22,862)		(22,862)		L	12/22/2015
09247X-10-1	BLACKROCK INC			601.000	204,653	340.520	204,653	170,604		4,367		(1,460)		(1,460)		L	09/30/2015
093671-10-5	BLOCK H & R INC			1,110.000	36,974	33.310	36,974	33,576	222	632		(572)		(572)		L	09/30/2015
097023-10-5	BOEING CO.			2,989.000	432,180	144.590	432,180	311,384		8,348		41,997		41,997		L	12/02/2015
099724-10-6	BORG-WARNER AUTOMOTIVE INC			1,062.000	45,910	43.230	45,910	43,764		465		(8,973)		(8,973)		L	09/30/2015
101121-10-1	BOSTON PROPERTIES INC			720.000	91,829	127.540	91,829	80,397	1,368	3,609		2,174		2,174		L	08/27/2015
101137-10-7	BOSTON SCIENTIFIC CORP			6,383.000	117,703	18.440	117,703	68,737				24,934		24,934		L	12/22/2015
110122-10-8	BRISTOL-MYERS SQUIBB CO			7,917.000	544,610	68.790	544,610	373,029	3,008	8,810		72,176		72,176		L	12/22/2015
111320-10-7	BROADCOM CORP- CL A			2,662.000	153,917	57.820	153,917	110,598		1,092		30,933		30,933		L	12/22/2015
115637-20-9	BROWN-FORMAN CORP. B			483.000	47,952	99.280	47,952	40,115		481		3,297		3,297		L	08/27/2015
124857-20-2	CBS CORP - CL B			2,059.000	97,041	47.130	97,041	93,997	313	942		(10,402)		(10,402)		L	08/27/2015
12504L-10-9	CBRE GROUP INC			1,379.000	47,686	34.580	47,686	37,916				1,185		1,185		L	12/22/2015
125269-10-0	CF INDUSTRIES HOLDINGS INC			1,099.000	44,850	40.810	44,850	47,590		1,016		(15,850)		(15,850)		L	08/27/2015
12541W-20-9	C H ROBINSON WORLDWIDE INC			681.000	42,236	62.020	42,236	42,290		887		(7,133)		(7,133)		L	12/22/2015
125509-10-9	CIGNA CORP			1,222.000	178,815	146.330	178,815	109,409		33		38,884		38,884		L	12/22/2015
12572Q-10-5	CME Group Inc. (CI A)			1,605.000	145,413	90.600	145,413	117,950	4,655	4,468		533		533		L	12/22/2015
125896-10-0	CMS ENERGY CORP.			1,314.000	47,409	36.080	47,409	40,967		1,143		2,253		2,253		L	12/22/2015
126408-10-3	CSX CORP.			4,630.000	120,149	25.950	120,149	117,915		2,491		(34,838)		(34,838)		L	12/02/2015
12650T-10-4	CSRA INC			644.000	19,320	30.000	19,320	14,122	64			5,198		5,198		L	11/30/2015
126650-10-0	CVS HEALTH CORPORATION			5,246.000	512,901	97.770	512,901	383,546		5,591		(6,886)		(6,886)		L	12/02/2015
12673P-10-5	CA, INC			1,477.000	42,183	28.560	42,183	39,886		1,141		(1,230)		(1,230)		L	08/27/2015
12686C-10-9	CABLEVISION SYSTEMS NY GRP A			1,056.000	33,686	31.900	33,686	19,521		315		10,350		10,350		L	12/22/2015
127097-10-3	CABOT OIL & GAS CORP CL A			1,964.000	34,743	17.690	34,743	59,371		118		(18,762)		(18,762)		L	12/22/2015
13342B-10-5	CAMERON INTERNATIONAL CORP.			898.000	56,754	63.200	56,754	55,523				8,394		8,394		L	09/30/2015
134429-10-9	CAMPBELL SOUP CO			845.000	44,405	52.550	44,405	39,644		795		6,121		6,121		L	09/30/2015
14040H-10-5	CAPITAL ONE FINANCIAL CORP			2,525.000	182,255	72.180	182,255	160,922		2,927		(21,553)		(21,553)		L	08/27/2015
14149Y-10-8	CARDINAL HEALTH INC			1,561.000	139,350	89.270	139,350	90,815	604	1,716		11,255		11,255		L	12/22/2015
143130-10-2	CARMAX INC			962.000	51,919	53.970	51,919	48,275				(10,049)		(10,049)		L	08/27/2015
143658-30-0	CARNIVAL CORP - CL A			2,184.000	118,984	54.480	118,984	87,499		1,796		16,693		16,693		L	12/22/2015
149123-10-1	CATERPILLAR INC			2,764.000	187,841	67.960	187,841	226,799		6,221		(50,730)		(50,730)		L	09/30/2015
151020-10-4	CELGENE CORP			3,721.000	445,627	119.760	445,627	293,931				17,955		17,955		L	12/02/2015
15189T-10-7	CENTERPOINT ENERGY			2,041.000	37,473	18.360	37,473	46,325		1,522		(7,120)		(7,120)		L	12/22/2015
156700-10-6	CENTURYLINK INC			2,606.000	65,567	25.160	65,567	88,819		4,737		(26,828)		(26,828)		L	09/30/2015
156782-10-4	CERNER CORP.			1,445.000	86,946	60.170	86,946	77,205				(5,380)		(5,380)		L	12/02/2015
165167-10-7	CHESAPEAKE ENERGY			2,456.000	11,052	4.500	11,052	36,836		290		(26,937)		(26,937)		L	12/22/2015
166764-10-0	CHEVRONTEXACO CORP			8,931.000	803,433	89.960	803,433	961,764		28,884		(98,818)		(98,818)		L	12/22/2015
169656-10-5	CHIPOTLE MEXICAN GRILL			148.000	71,018	479.850	71,018	70,881				(31,351)		(31,351)		L	12/22/2015
171232-10-1	CHUBB CORP			1,077.000	142,853	132.640	142,853	106,350	608	1,815		25,176		25,176		L	12/22/2015
171798-10-1	CIMAREX ENERGY CO			443.000	39,595	89.380	39,595	58,601		205		(7,570)		(7,570)		L	09/30/2015
172062-10-1	CINCINNATI FINANCIAL CORP			691.000	40,886	59.170	40,886	34,684	318	1,273		4,850		4,850		L	08/27/2015
17275R-10-2	CISCO SYSTEMS INC			24,089.000	654,137	27.155	654,137	544,878		14,991		(1,139)		(1,139)		L	12/22/2015
172908-10-5	CINTAS CORPORATION			419.000	38,150	91.050	38,150	24,162		440		4,390		4,390		L	08/27/2015
172967-42-4	CITIGROUP INC			14,138.000	731,642	51.750	731,642	689,833		1,778		(29,065)		(29,065)		L	12/02/2015
177376-10-0	CITRIX SYSTEMS INC.			731.000	55,300	75.650	55,300	47,120				7,375		7,375		L	08/27/2015
189054-10-9	CLOROX COMPANY			604.000	76,605	126.830	76,605	57,393		1,384		12,207		12,207		L	08/27/2015

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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
189754-10-4	COACH INC.			1,317.000	43,105	32.730	43,105	64,772		1,464		(3,154)		(3,154)		L	12/22/2015
191216-10-0	COCA-COLA CO.			18,575.000	797,982	42.960	797,982	768,104		20,434		30,614		30,614		L	12/22/2015
19122T-10-9	COCA COLA ENTERPRISES			990.000	48,748	49.240	48,748	40,965		936		2,613		2,613		L	08/27/2015
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK			2,885.000	173,158	60.020	173,158	123,638				11,289		11,289		L	12/22/2015
194162-10-3	COLGATE PALMOLIVE CO.			4,256.000	283,535	66.620	283,535	259,512		4,616		(1,459)		(1,459)		L	12/22/2015
198280-10-9	COLUMBIA PIPELINE GROUP - W/I			1,846.000	36,920	20.000	36,920	37,619		313		699		699		L	12/22/2015
20030N-10-1	COMCAST CORP.-SPECIAL CL A			11,589.000	653,967	56.430	653,967	562,825		7,670		(13,044)		(13,044)		L	12/14/2015
200340-10-7	COMERICA INC			835.000	34,928	41.830	34,928	32,135	175	527		(3,354)		(3,354)		L	09/30/2015
205887-10-2	CONAGRA FOODS INC.			2,054.000	86,597	42.160	86,597	76,920		1,526		8,267		8,267		L	12/22/2015
20825C-10-4	CONOCOPHILLIPS			5,859.000	273,557	46.690	273,557	329,777		12,987		(87,561)		(87,561)		L	12/22/2015
20854P-10-9	CONSOL ENERGY INC.			1,087.000	8,587	7.900	8,587	29,384		110		(20,801)		(20,801)		L	12/22/2015
209115-10-4	CONSOLIDATED EDISON INC			1,391.000	89,400	64.270	89,400	88,548		2,725		(1,424)		(1,424)		L	12/22/2015
21036P-10-8	CONSTELLATION BRANDS INC			821.000	116,943	142.440	116,943	63,804		584		27,982		27,982		L	12/22/2015
219350-10-5	CORNING, INC.			5,615.000	102,642	18.280	102,642	86,047		2,031		(15,012)		(15,012)		L	12/02/2015
22160K-10-5	COSTCO WHOLESALE CORP			2,075.000	335,113	161.500	335,113	247,440		9,429		41,473		41,473		L	12/22/2015
22822V-10-1	CROWN CASTLE INTL CORP.			1,584.000	136,937	86.450	136,937	125,595		4,401		9,436		9,436		L	12/22/2015
231021-10-6	CUMMINS INC.			783.000	68,912	88.010	68,912	87,201		2,155		(39,025)		(39,025)		L	08/27/2015
23331A-10-9	D.R. HORTON INC			1,557.000	49,871	32.030	49,871	41,283		321		8,036		8,036		L	12/22/2015
233331-10-7	DTE ENERGY COMPANY			851.000	68,242	80.190	68,242	63,568	614	1,775		(2,898)		(2,898)		L	12/22/2015
235851-10-2	DANAHER CORP			2,829.000	262,758	92.880	262,758	200,953	377	1,075		17,659		17,659		L	12/22/2015
237194-10-5	DARDEN RESTAURANTS INC			547.000	34,811	63.640	34,811	28,414		864		3,913		3,913		L	12/22/2015
23918K-10-8	DAVITA HEALTHCARE PARTNER,INC			792.000	55,210	69.710	55,210	51,664				(5,064)		(5,064)		L	08/27/2015
244199-10-5	DEERE & CO			1,479.000	112,803	76.270	112,803	128,327	887	2,649		(14,698)		(14,698)		L	12/22/2015
247361-70-2	DELTA AIR LINES INC.			3,733.000	189,226	50.690	189,226	111,273		1,306		12,341		12,341		L	12/02/2015
249030-10-7	DENTSPLY INTERNATIONAL INC.			663.000	40,344	60.850	40,344	30,444	47	143		4,968		4,968		L	12/22/2015
25179M-10-3	DEVON ENERGY CORP NEW			1,833.000	58,656	32.000	58,656	92,670		1,453		(40,856)		(40,856)		L	12/22/2015
252603-10-5	DIAMOND FOODS INC			84.000	3,238	38.550	3,238					3,238		3,238		L	03/31/2015
25271C-10-2	DIAMOND OFFSHORE DRILLING			303.000	6,393	21.100	6,393	16,435		116		(3,335)		(3,335)		L	08/27/2015
254687-10-6	DISNEY (WALT) CO HOLDING CO			7,218.000	758,467	105.080	758,467	547,326	5,189	8,854		59,352		59,352		L	12/02/2015
254709-10-8	DISCOVER FINANCIAL SERVICES			2,029.000	108,795	53.620	108,795	95,291		1,691		(17,019)		(17,019)		L	08/27/2015
25470F-10-4	DISCOVERY COMMUNICATIONS-A			709.000	18,916	26.680	18,916	25,431				(3,779)		(3,779)		L	12/22/2015
25470F-30-2	DISCOVERY COMMUNICATIONS-C			1,224.000	30,869	25.220	30,869	41,799				(7,184)		(7,184)		L	12/22/2015
256677-10-5	DOLLAR GENERAL CORP			1,383.000	99,396	71.870	99,396	82,067	304	721		147		147		L	08/27/2015
256746-10-8	DOLLAR TREE INC			1,114.000	86,023	77.220	86,023	67,558				4,734		4,734		L	12/22/2015
25746U-10-9	DOMINION RESOURCES INC.			2,825.000	191,083	67.640	191,083	183,727		5,467		(20,142)		(20,142)		L	12/22/2015
260003-10-8	DOVER CORP			734.000	45,002	61.310	45,002	42,550		929		(4,924)		(4,924)		L	08/27/2015
260543-10-3	DOW CHEMICAL			5,337.000	274,749	51.480	274,749	201,798	2,455	6,166		36,081		36,081		L	12/02/2015
26138E-10-9	DR. PEPPER SNAPPLE GROUP INC			897.000	83,600	93.200	83,600	51,289	431	1,288		18,013		18,013		L	08/27/2015
263534-10-9	DU PONT (E.I.) DE NEMOURS			4,160.000	277,056	66.600	277,056	216,594		5,340		6,894		6,894		L	12/02/2015
26441C-20-4	DUKE ENERGY CORP			3,266.000	233,160	71.390	233,160	242,787		8,048		(28,200)		(28,200)		L	12/22/2015
26483E-10-0	DUN & BRADSTREET CORP			168.000	17,460	103.930	17,460	15,806		240		(2,149)		(2,149)		L	08/27/2015
268648-10-2	EMC CORP/MASS			9,201.000	236,282	25.680	236,282	215,340	1,058	3,203		(23,421)		(23,421)		L	12/22/2015
26875P-10-1	EOG RESOURCES INC			2,608.000	184,620	70.790	184,620	172,496		1,315		(40,827)		(40,827)		L	12/22/2015
26884L-10-9	EQT CORPORATION			715.000	37,273	52.130	37,273	54,141		65		(16,821)		(16,821)		L	09/30/2015
269246-40-1	E TRADE FINANCIAL CORP			1,390.000	41,200	29.640	41,200	22,288				6,348		6,348		L	12/22/2015
277432-10-0	EASTMAN CHEMICAL			705.000	47,595	67.510	47,595	48,178	319	854		(5,009)		(5,009)		L	12/22/2015
278642-10-3	EBAY INC			5,243.000	144,078	27.480	144,078	123,929				7,202		7,202		L	12/02/2015
278865-10-0	ECOLAB INC			1,261.000	144,233	114.380	144,233	116,864	438	1,268		10,244		10,244		L	12/22/2015
281020-10-7	EDISON INTERNATIONAL, INC.			1,546.000	91,539	59.210	91,539	86,414	742	1,948		(6,961)		(6,961)		L	12/22/2015
285512-10-9	ELECTRONIC ARTS INC.			1,475.000	101,362	68.720	101,362	50,942				22,313		22,313		L	12/22/2015
291011-10-4	EMERSON ELECTRIC CO			3,106.000	148,560	47.830	148,560	164,976		4,481		(29,430)		(29,430)		L	12/22/2015
29364G-10-3	ENTERGY CORP			841.000	57,491	68.360	57,491	58,639		2,155		(10,359)		(10,359)		L	08/27/2015
294429-10-5	EQUIFAX INC			555.000	61,810	111.370	61,810	40,219		497		14,003		14,003		L	08/27/2015
29444U-70-0	EQUINIX INC			35,986.840	10,882,420	302.400	10,882,420	6,574,739		338,700		2,930,130		2,930,130		L	12/22/2015

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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
29476L-10-7	EQUITY RESIDENTIAL			1,728.000	140,988	81.590	140,988	109,561	955	2,800		16,145		16,145		L	12/22/2015
297178-10-5	ESSEX PROPERTY TRUST INC.			306.000	73,259	239.410	73,259	59,832	441	1,303		8,484		8,484		L	08/27/2015
30040W-10-8	EVERSOURCE ENERGY			1,505.000	76,860	51.070	76,860	69,937		2,087		(1,297)		(1,297)		L	12/22/2015
30161N-10-1	EXELON CORP			4,364.000	121,188	27.770	121,188	152,937		3,822		(30,669)		(30,669)		L	12/22/2015
30212P-30-3	EXPEDIA INC. CL A			558.000	69,359	124.300	69,359	46,898		302		13,136		13,136		L	12/22/2015
302130-10-9	EXPEDITORS INTL WASH INC			890.000	40,139	45.100	40,139	35,772		544		(1,008)		(1,008)		L	08/27/2015
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.			3,209.000	280,499	87.410	280,499	211,378				8,425		8,425		L	12/22/2015
30231G-10-2	EXXON MOBIL CORP			19,756.000	1,539,980	77.950	1,539,980	1,664,992		43,273		(171,531)		(171,531)		L	12/22/2015
302445-10-1	FLIR SYSTEMS INC.			652.000	18,302	28.070	18,302	16,745		221		(2,054)		(2,054)		L	08/27/2015
302491-30-3	FMC CORP			627.000	24,535	39.130	24,535	34,287	103	306		(8,211)		(8,211)		L	09/30/2015
30249U-10-1	FMC TECHNOLOGIES INC			1,080.000	31,331	29.010	31,331	51,397				(14,441)		(14,441)		L	12/02/2015
30303M-10-2	FACEBOOK INC -A			10,775.000	1,127,712	104.660	1,127,712	800,387				236,951		236,951		L	12/22/2015
311900-10-4	FASTENAL COMPANY			1,374.000	56,087	40.820	56,087	61,691		1,095		(4,401)		(4,401)		L	12/22/2015
313388-99-3	FEDERAL HOME LOAN BANK			70.000	7,000	100.000	7,000	7,000								L	03/31/2011
31428X-10-6	FEDEX CORP			1,246.000	185,642	148.990	185,642	140,617	307	859		(22,122)		(22,122)		L	12/22/2015
315616-10-2	F5 NETWORKS INC.			335.000	32,482	96.960	32,482	30,155				(10,585)		(10,585)		L	08/27/2015
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES			1,323.000	80,174	60.600	80,174	67,150		1,163		(5,385)		(5,385)		L	08/27/2015
316773-10-0	FIFTH THIRD BANCORP			3,770.000	75,777	20.100	75,777	67,435	490	1,507		(366)		(366)		L	12/02/2015
336433-10-7	FIRST SOLAR INC			359.000	23,690	65.990	23,690	17,251				7,166		7,166		L	12/22/2015
337738-10-8	FISERV, INC.			1,085.000	99,234	91.460	99,234	62,834				17,267		17,267		L	08/27/2015
337932-10-7	FIRSTENERGY CORP			2,007.000	63,682	31.730	63,682	83,576		2,171		(10,166)		(10,166)		L	12/22/2015
343412-10-2	FLUOR CORP - NEW			681.000	32,157	47.220	32,157	36,378	143	445		(5,968)		(5,968)		L	08/27/2015
34354P-10-5	FLOWSERVE CORPORATION			627.000	26,384	42.080	26,384	31,500	113	341		(8,242)		(8,242)		L	08/27/2015
345370-86-0	FORD MOTOR CO.			18,497.000	260,623	14.090	260,623	256,113		8,330		(15,299)		(15,299)		L	12/22/2015
34988V-10-6	FOSSIL GROUP INC			200.000	7,312	36.560	7,312	17,346				(11,799)		(11,799)		L	08/27/2015
354613-10-1	FRANKLIN RESOURCES INC			1,799.000	66,239	36.820	66,239	86,725	324	1,451		(25,147)		(25,147)		L	08/27/2015
35671D-85-7	FREEPORT MCMORAN INC			5,485.000	37,133	6.770	37,133	120,043		1,949		(59,648)		(59,648)		L	12/22/2015
35906A-10-8	FRONTIER COMMUNICATIONS CO.			5,544.000	25,890	4.670	25,890	25,317		1,770		(6,830)		(6,830)		L	12/22/2015
36467W-10-9	GAMESTOP CORP			498.000	13,964	28.040	13,964	19,040		610		(4,689)		(4,689)		L	08/27/2015
364760-10-8	GAP INC			1,088.000	26,874	24.700	26,874	39,676		793		(15,387)		(15,387)		L	08/27/2015
369550-10-8	GENERAL DYNAMICS CORP			1,411.000	193,815	137.360	193,815	136,724		2,892		(3,424)		(3,424)		L	08/27/2015
369604-10-3	GENERAL ELECTRIC			44,790.000	1,395,209	31.150	1,395,209	1,041,668	10,205	30,041		268,791		268,791		L	12/22/2015
370023-10-3	GENERAL GROWTH PROPERTIES			2,763.000	75,181	27.210	75,181	64,697	521	1,413		(601)		(601)		L	12/22/2015
370334-10-4	GENERAL MILLS INC			2,836.000	163,524	57.660	163,524	148,741		3,709		9,252		9,252		L	12/22/2015
37045V-10-0	GENERAL MOTORS CORP			6,721.000	228,581	34.010	228,581	224,022		7,371		8,848		8,848		L	12/02/2015
372460-10-5	GENUINE PARTS CO			710.000	60,982	85.890	60,982	55,660	437	1,318		(9,431)		(9,431)		L	08/27/2015
375558-10-3	GILEAD SCIENCES INC			6,840.000	692,140	101.190	692,140	475,573		7,885		16,480		16,480		L	12/02/2015
38141G-10-4	GOLDMAN SACHS			1,888.000	340,274	180.230	340,274	301,030		4,054		(21,663)		(21,663)		L	09/30/2015
382550-10-1	GOODYEAR TIRE & RUBBER CO			1,268.000	41,426	32.670	41,426	24,860		245		5,014		5,014		L	12/02/2015
384802-10-4	GRAINGER WW INC			278.000	56,320	202.590	56,320	66,629		1,006		(11,982)		(11,982)		L	08/27/2015
40412C-10-1	HCA HOLDINGS INC			1,490.000	100,769	67.630	100,769	113,896				(13,128)		(13,128)		L	09/30/2015
40414L-10-9	HCP INC			2,206.000	84,357	38.240	84,357	105,633		3,726		(8,231)		(8,231)		L	12/22/2015
40434L-10-5	HP INC			8,572.000	101,492	11.840	101,492	88,887	1,054	4,360		(100,562)		(100,562)		L	12/22/2015
406216-10-1	HALLIBURTON CO			4,061.000	138,236	34.040	138,236	167,831		2,399		(18,356)		(18,356)		L	12/22/2015
410345-10-2	HANESBRANDS INC			1,860.000	54,740	29.430	54,740	61,008		438		(6,268)		(6,268)		L	09/30/2015
412822-10-8	HARLEY DAVIDSON			904.000	41,033	45.390	41,033	49,844		937		(15,640)		(15,640)		L	08/27/2015
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.			331.000	31,184	94.210	31,184	21,833		336		(3,792)		(3,792)		L	08/27/2015
413875-10-5	HARRIS CORP			590.000	51,271	86.900	51,271	36,074		870		7,156		7,156		L	12/22/2015
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP			1,947.000	84,617	43.460	84,617	66,640	409	1,136		544		544		L	08/27/2015
418056-10-7	HASBRO INC			532.000	35,836	67.360	35,836	29,490		738		3,537		3,537		L	12/22/2015
423452-10-1	HELMERICH AND PAYNE			506.000	27,096	53.550	27,096	29,663		1,059		(4,792)		(4,792)		L	09/30/2015
427866-10-8	HERSHEY FOODS CORP			685.000	61,150	89.270	61,150	61,274		1,186		(7,150)		(7,150)		L	08/27/2015
42809H-10-7	HESS CORP			1,135.000	55,025	48.480	55,025	75,872		958		(22,130)		(22,130)		L	12/02/2015
42824C-10-9	HEWLETT PACKARD ENTERPRISE			8,533.000	129,702	15.200	129,702	106,366	468			23,336		23,336		L	12/22/2015

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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
437076-10-2	HOME DEPOT INC			6,018.000	795,881	132.250	795,881	527,918		11,913		139,464		139,464		L	12/02/2015
438516-10-6	HONEYWELL INTERNATIONAL INC.			3,658.000	378,859	103.570	378,859	301,652		6,037		13,332		13,332		L	12/02/2015
440452-10-0	HORMEL FOODS CORP			631.000	49,899	79.080	49,899	30,117		479		15,184		15,184		L	08/27/2015
44107P-10-4	HOST HOTELS & RESORTS INC			3,566.000	54,702	15.340	54,702	65,282	713	2,298		(23,416)		(23,416)		L	12/22/2015
444859-10-2	HUMANA INC			702.000	125,314	178.510	125,314	75,913	204	613		15,897		15,897		L	08/27/2015
445658-10-7	HUNT (JB) TRANSPRT SVCS INC			431.000	31,618	73.360	31,618	34,302		153		(2,684)		(2,684)		L	08/27/2015
446150-10-4	HUNTINGTON BANCSHARES INC			3,780.000	41,807	11.060	41,807	31,406	265	696		1,754		1,754		L	12/02/2015
45168K-30-6	IDERA PHARMACEUTICALS INC.			371,759.000	1,148,735	3.090	1,148,735	3,420,230				(490,722)		(490,722)		L	01/30/2004
452308-10-9	ILLINOIS TOOL WORKS			1,546.000	143,283	92.680	143,283	109,353	850	2,403		1,781		1,781		L	08/27/2015
452327-10-9	ILLUMINA INC.			694.000	133,210	191.945	133,210	126,107				7,103		7,103		L	12/22/2015
458140-10-0	INTEL CORP.			22,395.000	771,508	34.450	771,508	565,743		16,317		20,338		20,338		L	12/22/2015
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.			521.000	133,511	256.260	133,511	106,900		1,291		17,565		17,565		L	08/27/2015
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.			4,242.000	583,784	137.620	583,784	785,831		16,261		(80,055)		(80,055)		L	12/02/2015
459506-10-1	INTL FLAVORS & FRAGRANCES			376.000	44,985	119.640	44,985	33,069	211	576		5,658		5,658		L	08/27/2015
460146-10-3	INTERNATIONAL PAPER			1,964.000	74,043	37.700	74,043	89,034		2,499		(24,818)		(24,818)		L	08/27/2015
460690-10-0	INTERPUBLIC GROUP COS INC			1,927.000	44,861	23.280	44,861	30,809		782		5,689		5,689		L	08/27/2015
461202-10-3	INTUIT INC			1,253.000	120,915	96.500	120,915	86,298		1,008		7,851		7,851		L	09/30/2015
46120E-60-2	INTUITIVE SURGICAL INC.			177.000	96,670	546.160	96,670	88,512				3,982		3,982		L	12/22/2015
46284V-10-1	IRON MOUNTAIN INC			911.000	24,606	27.010	24,606	29,938		1,411		(7,288)		(7,288)		L	12/22/2015
464287-23-4	ISHARES MSCI EMERGING MKT IN			288,955.000	9,301,461	32.190	9,301,461	12,944,625		231,768		(2,051,580)		(2,051,580)		L	07/23/2014
464287-46-5	ISHARES MSCI EAFE INDEX FUND			326,488.000	19,181,170	58.750	19,181,170	22,591,342		1,021,247		(736,836)		(736,836)		L	02/11/2015
464287-49-9	ISHARES RUSSELL MIDCAP INDEX FUND			235,307.000	37,724,418	160.320	37,724,418	40,068,076		393,200		(2,343,658)		(2,343,658)		L	02/11/2015
464287-65-5	ISHARES RUSSELL 2000			331,853.000	37,336,781	112.510	37,336,781	36,981,698		410,361		(2,376,067)		(2,376,067)		L	12/10/2013
46428Q-10-9	ISHARES SILVER TRUST			791,914.000	10,445,346	13.190	10,445,346	12,044,708				(1,556,433)		(1,556,433)		L	12/02/2015
46625H-10-0	JP MORGAN CHASE & CO.			17,469.000	1,153,478	66.030	1,153,478	941,970		22,460		52,496		52,496		L	12/22/2015
469814-10-7	JACOBS ENGINEERING GROUP INC.			582.000	24,415	41.950	24,415	27,419				(594)		(594)		L	08/27/2015
478160-10-4	JOHNSON & JOHNSON			13,131.000	1,348,816	102.720	1,348,816	1,168,746		29,414		11,698		11,698		L	12/22/2015
478366-10-7	JOHNSON CONTROLS			3,069.000	121,195	39.490	121,195	113,508	890	2,445		(20,317)		(20,317)		L	09/30/2015
48203R-10-4	JUNIPER NETWORKS INC			1,684.000	46,478	27.600	46,478	33,147		556		6,811		6,811		L	12/22/2015
482480-10-0	KLA-TENCOR CORPORATION			744.000	51,596	69.350	51,596	39,243		1,174		4,035		4,035		L	08/27/2015
485170-30-2	KANSAS CITY SOUTHERN INDS			512.000	38,231	74.670	38,231	53,316	169	496		(19,668)		(19,668)		L	08/27/2015
487836-10-8	KELLOGG CO			1,210.000	87,447	72.270	87,447	79,665		1,963		7,315		7,315		L	12/22/2015
49271M-10-0	KEURIG GREEN MOUNTAIN INC			552.000	49,669	89.980	49,669	50,815		458		(7,933)		(7,933)		L	09/30/2015
493267-10-8	KEYCORP			3,958.000	52,206	13.190	52,206	44,053		975		(2,615)		(2,615)		L	12/02/2015
494368-10-3	KIMBERLY-CLARK CORP			1,714.000	218,192	127.300	218,192	174,166	1,498	4,566		24,402		24,402		L	12/02/2015
49446R-10-9	KIMCO REALTY CORP			1,961.000	51,888	26.460	51,888	46,700	500	1,417		3,431		3,431		L	12/22/2015
49456B-10-1	KINDER MORGAN INC.			8,684.000	129,565	14.920	129,565	326,446		11,981		(198,421)		(198,421)		L	12/22/2015
500255-10-4	KOHLS CORP			901.000	42,915	47.630	42,915	44,453		1,369		(9,414)		(9,414)		L	08/27/2015
500754-10-6	KRAFT HEINZ CO /THE			2,821.000	205,256	72.760	205,256	207,190	1,604	2,654		(1,935)		(1,935)		L	12/22/2015
501044-10-1	KROGER CO			4,619.000	193,213	41.830	193,213	108,286		1,388		39,102		39,102		L	12/22/2015
501797-10-4	L BRANDS INC			1,205.000	115,463	95.820	115,463	75,638		3,306		12,256		12,256		L	09/30/2015
502424-10-4	L-3 COMMUNICATIONS HLDGS INC.			373.000	44,577	119.510	44,577	33,347		742		(277)		(277)		L	08/27/2015
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS			480.000	59,347	123.640	59,347	51,431				4,240		4,240		L	12/22/2015
512807-10-8	LAM RESEARCH CORP.			751.000	59,644	79.420	59,644	41,051	221	562		1,476		1,476		L	12/22/2015
518439-10-4	LAUDER ESTEE			1,059.000	93,256	88.060	93,256	77,146		833		11,219		11,219		L	09/30/2015
524660-10-7	LEGGETT & PLATT INC			643.000	27,019	42.020	27,019	23,051	206	613		(570)		(570)		L	08/27/2015
524901-10-5	LEGG MASON INC			514.000	20,164	39.230	20,164	18,954	103	259		(5,239)		(5,239)		L	09/30/2015
526057-10-4	LENNAR CORP			849.000	41,525	48.910	41,525	37,649		100		1,813		1,813		L	12/22/2015
527288-10-4	LEUCADIA NATIONAL CORP			1,583.000	27,528	17.390	27,528	42,892		312		(7,268)		(7,268)		L	09/30/2015
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.			1,369.000	74,419	54.360	74,419	66,938				7,988		7,988		L	12/22/2015
532457-10-8	LILLY (ELI) & CO			4,631.000	390,208	84.260	390,208	297,881		7,009		49,846		49,846		L	12/22/2015
534187-10-9	LINCOLN NATIONAL CORP			1,177.000	59,156	50.260	59,156	46,409		727		(6,193)		(6,193)		L	08/27/2015
535678-10-6	LINEAR TECHNOLOGY CORP			1,134.000	48,161	42.470	48,161	43,350		1,026		(1,724)		(1,724)		L	12/22/2015
539830-10-9	LOCKHEED MARTIN CORP			1,253.000	272,089	217.150	272,089	167,248		6,521		25,758		25,758		L	09/30/2015

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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
540424-10-8	LOEWS CORP			1,329.000	51,034	38.400	51,034	55,821		253		(2,390)		(2,390)		L	08/27/2015
548661-10-7	LOWE'S COMPANIES			4,343.000	330,242	76.040	330,242	209,890		3,414		30,911		30,911		L	12/02/2015
55261F-10-4	M & T BANK CORPORATION			753.000	91,249	121.180	91,249	83,418		1,372		(1,399)		(1,399)		L	11/02/2015
554382-10-1	MACERICH CO/THE			632.000	50,996	80.690	50,996	42,825		2,512		(382)		(382)		L	08/27/2015
55616P-10-4	MACYS INC			1,491.000	52,155	34.980	52,155	73,500	533	1,512		(42,358)		(42,358)		L	12/22/2015
565849-10-6	MARATHON OIL CORP			3,214.000	40,464	12.590	40,464	87,144		1,521		(37,140)		(37,140)		L	12/22/2015
56585A-10-2	MARATHON PETROLEM CORP			2,522.000	130,740	51.840	130,740	104,436		2,249		15,853		15,853		L	08/27/2015
571748-10-2	MARSH & MCLENNAN COS			2,476.000	137,294	55.450	137,294	107,396		2,247		(2,132)		(2,132)		L	08/27/2015
571903-20-2	MARRIOTT INTERNATIONAL INC			916.000	61,409	67.040	61,409	47,478		667		(7,955)		(7,955)		L	08/27/2015
573284-10-6	MARTIN MARIETTA MATERIALS			314.000	42,886	136.580	42,886	45,084		388		1,766		1,766		L	09/30/2015
574599-10-6	MASCO CORP			1,597.000	45,195	28.300	45,195	31,817		448		7,090		7,090		L	08/27/2015
57636Q-10-4	MASTERCARD INC-CL A			4,697.000	457,300	97.360	457,300	319,895		2,235		41,875		41,875		L	12/02/2015
577081-10-2	MATTEL INC			1,610.000	43,744	27.170	43,744	61,035		1,839		(1,625)		(1,625)		L	12/22/2015
579780-20-6	MCCORMICK & CO-NON VTG SHRS			545.000	46,630	85.560	46,630	40,388	234	663		5,371		5,371		L	08/27/2015
580135-10-1	MCDONALD'S CORP			4,358.000	514,854	118.140	514,854	437,359		12,587		102,339		102,339		L	12/02/2015
580645-10-9	MCGRAW HILL FINANCIAL INC			1,282.000	126,380	98.580	126,380	88,545		1,289		8,243		8,243		L	12/02/2015
581550-10-3	MCKESSON CORP			1,090.000	214,981	197.230	214,981	150,921	305	835		(8,498)		(8,498)		L	09/30/2015
582839-10-6	MEAD JOHNSON NUTRITION CO			936.000	73,897	78.950	73,897	75,402	390	1,145		(13,713)		(13,713)		L	08/27/2015
58933Y-10-5	MERCK & COMPANY, INC.			13,258.000	700,288	52.820	700,288	659,082	6,099	18,226		(45,217)		(45,217)		L	12/02/2015
59156R-10-8	METLIFE INC.			5,275.000	254,308	48.210	254,308	226,805		5,924		(23,994)		(23,994)		L	12/22/2015
594918-10-4	MICROSOFT CORP			37,908.000	2,103,136	55.480	2,103,136	1,445,222		37,477		370,173		370,173		L	12/22/2015
595017-10-4	MICROCHIP TECHNOLOGY INC			964.000	44,865	46.540	44,865	37,605		1,118		2,328		2,328		L	09/30/2015
595112-10-3	MICRON TECHNOLOGY			5,152.000	72,952	14.160	72,952	64,910				(73,801)		(73,801)		L	12/22/2015
608190-10-4	MOHAWK INDUSTRIES INC			298.000	56,438	189.390	56,438	48,683				6,224		6,224		L	09/30/2015
60871R-20-9	MOLSON COORS BREWING CO. CL-B			746.000	70,064	93.920	70,064	42,648		935		16,098		16,098		L	08/27/2015
609207-10-5	MONDELEZ INTERNATIONAL INC			7,542.000	338,183	44.840	338,183	263,754	1,282	3,602		49,430		49,430		L	12/02/2015
61166W-10-1	MONSANTO CO			2,087.000	205,611	98.520	205,611	217,479		3,149		(29,024)		(29,024)		L	12/22/2015
61174X-10-9	MONSTER BEVERAGE CORPORATION			713.000	106,208	148.960	106,208	64,281				20,400		20,400		L	09/30/2015
615369-10-5	MOODY'S CORP			818.000	82,078	100.340	82,078	60,932		851		1,504		1,504		L	08/27/2015
617446-44-8	MORGAN STANLEY			7,172.000	228,141	31.810	228,141	196,819		3,049		(39,039)		(39,039)		L	12/02/2015
61945C-10-3	MOSAIC CO/THE			1,582.000	43,647	27.590	43,647	82,889		1,333		(23,733)		(23,733)		L	09/30/2015
620076-30-7	MOTOROLA SOLUTIONS INC.			755.000	51,680	68.450	51,680	44,971	310	757		1,872		1,872		L	08/27/2015
626717-10-2	MURPHY OIL CORP			763.000	17,129	22.450	17,129	35,412		831		(16,633)		(16,633)		L	08/27/2015
629377-50-8	NRG ENERGY, INC.			1,492.000	17,561	11.770	17,561	38,254		658		(19,305)		(19,305)		L	09/30/2015
631103-10-8	NASDAQ, INC COMMON STK			551.000	32,052	58.170	32,052	20,194		425		5,148		5,148		L	08/27/2015
637071-10-1	NATIONAL-OILWELL INC			1,784.000	59,746	33.490	59,746	95,863		2,769		(43,608)		(43,608)		L	12/02/2015
63938C-10-8	NAVIENT CORP			1,720.000	19,694	11.450	19,694	22,601		928		(12,772)		(12,772)		L	08/27/2015
64110D-10-4	NETAPP INC			1,388.000	36,824	26.530	36,824	46,786		730		(16,106)		(16,106)		L	08/27/2015
64110L-10-6	NETFLIX INC.			2,028.000	231,963	114.380	231,963	121,862				87,440		87,440		L	12/22/2015
64940*-10-9	NEW YORK BUSINESS DEVELOPMENT CORP			4,750.000	321,860	67.760	321,860	23,750								U	04/16/1956
651229-10-6	NEWELL RUBBERMAID INC.			1,260.000	55,541	44.080	55,541	39,215		734		6,125		6,125		L	12/02/2015
651290-10-8	NEWFIELD EXPLORATION COMPANY			764.000	24,876	32.560	24,876	20,466				2,433		2,433		L	09/30/2015
651639-10-6	NEWMONT MINING CORP NEW			2,511.000	45,173	17.990	45,173	67,028		202		(1,173)		(1,173)		L	12/22/2015
65249B-10-9	NEW CORP-CLASS A			1,810.000	24,182	13.360	24,182	25,750		179		(2,716)		(2,716)		L	12/22/2015
65249B-20-8	NEWS CORP-CLASS B			506.000	7,064	13.960	7,064	6,492				572		572		L	09/30/2015
65339F-10-1	NEXTERA ENERGY INC.			2,185.000	227,000	103.890	227,000	196,390		4,880		(1,469)		(1,469)		L	12/22/2015
654106-10-3	NIKE, INC. CL B			6,404.000	400,250	62.500	400,250	253,510	1,021	2,705		76,714		76,714		L	12/22/2015
65473P-10-5	NISOURCE INC.			1,512.000	29,499	19.510	29,499	20,890		912		(2,824)		(2,824)		L	12/22/2015
655044-10-5	NOBLE ENERGY INC			2,019.000	66,486	32.930	66,486	94,605		1,017		(18,011)		(18,011)		L	12/22/2015
655664-10-0	NORDSTROM INC			646.000	32,177	49.810	32,177	40,109		3,861		(17,959)		(17,959)		L	08/27/2015
655844-10-8	NORFOLK SOUTHERN CORP			1,414.000	119,610	84.590	119,610	109,882		2,595		(21,673)		(21,673)		L	08/27/2015
665859-10-4	NORTHERN TRUST CORP			1,030.000	74,253	72.090	74,253	60,631	367	1,095		4,004		4,004		L	12/02/2015
666807-10-2	NORTHROP GRUMMAN CORP			866.000	163,509	188.810	163,509	90,563		2,052		30,607		30,607		L	08/27/2015
670346-10-5	NUCOR CORP.			1,516.000	61,095	40.300	61,095	65,793	569	1,693		(10,072)		(10,072)		L	12/22/2015

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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
67066G-10-4	NVDIA CORP			2,425.000	79,928	32.960	79,928	40,673		737		29,217		29,217		L	12/22/2015
67103H-10-7	O'REILLY AUTOMOTIVE INC			467.000	118,347	253.420	118,347	70,120				21,020		21,020		L	08/27/2015
674599-10-5	OCCIDENTAL PETROLEUM			3,624.000	245,019	67.610	245,019	291,776	2,697	8,089		(34,216)		(34,216)		L	12/22/2015
681919-10-6	OMNICOM GROUP			1,141.000	86,328	75.660	86,328	71,313	571	1,768		1,123		1,123		L	08/27/2015
682680-10-3	ONEOK INC			993.000	24,487	24.660	24,487	41,370		1,808		(19,663)		(19,663)		L	12/22/2015
68389X-10-5	ORACLE SYSTEMS			15,194.000	555,037	36.530	555,037	518,539		6,507		(86,325)		(86,325)		L	12/02/2015
690768-40-3	OWENS-ILLINOIS INC			763.000	13,291	17.420	13,291	18,722				(5,719)		(5,719)		L	12/22/2015
69331C-10-8	PG&E CORPORATION			2,327.000	123,773	53.190	123,773	113,774	1,059	3,087		2,213		2,213		L	12/22/2015
693475-10-5	PNC FINANCIAL SERVICES GROUP			2,417.000	230,364	95.310	230,364	182,354		3,740		10,200		10,200		L	12/02/2015
693506-10-7	PPG INDUSTRIES INC			1,272.000	125,699	98.820	125,699	102,181		1,383		(13,316)		(13,316)		L	08/27/2015
69351T-10-6	PPL CORPORATION			3,188.000	108,806	34.130	108,806	98,386	1,190	3,553		2,940		2,940		L	12/22/2015
693656-10-0	PVH CORP			390.000	28,724	73.650	28,724	45,415		44		(19,630)		(19,630)		L	08/27/2015
693718-10-8	PACCAR INC			1,677.000	79,490	47.400	79,490	88,976	2,331	2,301		(29,750)		(29,750)		L	12/22/2015
701094-10-4	PARKER-HANNIFIN CORP			645.000	62,552	96.980	62,552	60,433		1,255		(16,007)		(16,007)		L	08/27/2015
703395-10-3	PATTERSON COS INC			405.000	18,310	45.210	18,310	16,525		265		(931)		(931)		L	08/27/2015
704326-10-7	PAYCHEX INC			1,522.000	80,499	52.890	80,499	60,174		1,856		10,487		10,487		L	12/22/2015
70450Y-10-3	PAYPAL HOLDINGS INC			5,276.000	190,991	36.200	190,991	165,644				25,347		25,347		L	12/22/2015
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			1,472.000	23,773	16.150	23,773	20,470		738		1,323		1,323		L	12/22/2015
713291-10-2	PEPCO HOLDINGS INC			1,203.000	31,290	26.010	31,290	27,810		1,074		148		148		L	12/22/2015
713448-10-8	PEPSICO INC			6,915.000	690,947	99.920	690,947	594,177	4,844	14,445		39,101		39,101		L	12/02/2015
714046-10-9	PERKIN ELMER INC			529.000	28,339	53.570	28,339	19,480		113		4,328		4,328		L	08/27/2015
717081-10-3	PFIZER, INC.			29,295.000	945,643	32.280	945,643	891,822		24,661		13,240		13,240		L	12/22/2015
718172-10-9	PHILIP MORRIS INTERNATIONAL			7,352.000	646,314	87.910	646,314	667,085	7,438	22,282		49,512		49,512		L	12/22/2015
718546-10-4	PHILLIPS 66			2,247.000	183,805	81.800	183,805	147,735		3,654		20,185		20,185		L	08/27/2015
723484-10-1	PINNACLE WEST CAPITAL CORP.			519.000	33,465	64.480	33,465	31,529		949		(624)		(624)		L	08/27/2015
723787-10-7	PIONEER NATURAL RESOURCE CO			701.000	87,891	125.380	87,891	90,012		46		(8,974)		(8,974)		L	09/30/2015
724479-10-0	PITNEY BOWES INC			936.000	19,328	20.650	19,328	14,820		533		(2,104)		(2,104)		L	09/30/2015
729251-10-8	PLUM CREEK TIMBER CO INC			822.000	39,226	47.720	39,226	39,001		1,109		5,046		5,046		L	08/27/2015
73936B-10-1	POWERSHARES DB ENERGY FUND			318,823.000	3,569,829	11.197	3,569,829	8,835,309				(1,910,183)		(1,910,183)		L	07/31/2015
73936B-40-8	POWERSHARES DB AGRICULTURE F			1,032,823.000	21,286,482	20.610	21,286,482	28,881,508				(4,184,826)		(4,184,826)		L	10/20/2015
73936B-50-7	POWERSHARES DB OIL FUND			801,525.000	7,253,801	9.050	7,253,801	13,699,906				(3,826,196)		(3,826,196)		L	12/28/2015
74005P-10-4	PRAXAIR INC			1,348.000	138,035	102.400	138,035	150,571		3,262		(26,764)		(26,764)		L	08/27/2015
740189-10-5	PRECISION CASTPARTS CORP			648.000	150,342	232.010	150,342	131,577	19	46		(3,347)		(3,347)		L	08/27/2015
74144T-10-8	T ROWE PRICE GROUP INC.			1,192.000	85,216	71.490	85,216	86,910		3,693		(12,080)		(12,080)		L	08/27/2015
741503-40-3	THE PRICELINE GROUP INC			238.000	303,438	1,274.950	303,438	212,172				24,172		24,172		L	08/27/2015
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.			1,286.000	57,844	44.980	57,844	52,845		1,616		(8,617)		(8,617)		L	09/30/2015
742718-10-9	PROCTER & GAMBLE CO.			12,911.000	1,025,263	79.410	1,025,263	971,849		25,511		(68,939)		(68,939)		L	12/22/2015
743315-10-3	PROGRESSIVE CORP OH			2,773.000	88,181	31.800	88,181	75,681		1,132		9,713		9,713		L	12/22/2015
74340W-10-3	PROLOGIS INC			2,488.000	106,785	42.920	106,785	101,269		3,122		3,680		3,680		L	12/22/2015
744320-10-2	PRUDENTIAL FINANCIAL INC.			2,130.000	173,403	81.410	173,403	142,580		4,030		(12,543)		(12,543)		L	12/22/2015
744573-10-6	PUBLIC SVC ENTERPRISES			2,401.000	92,895	38.690	92,895	91,208		3,119		(5,935)		(5,935)		L	12/22/2015
74460D-10-9	PUBLIC STORAGE INC.			698.000	172,895	247.700	172,895	125,584		3,749		38,368		38,368		L	12/22/2015
745867-10-1	PULTE HOMES INC.			1,507.000	26,855	17.820	26,855	31,297	136	371		(4,921)		(4,921)		L	08/27/2015
74736K-10-1	QORVO INC.			666.000	33,899	50.900	33,899	50,126				(16,226)		(16,226)		L	08/27/2015
747525-10-3	QUALCOMM INC			7,134.000	356,593	49.985	356,593	430,775		11,112		(132,275)		(132,275)		L	12/02/2015
74762E-10-2	QUANTA SERVICES INC			767.000	15,532	20.250	15,532	20,051				(4,798)		(4,798)		L	08/27/2015
74834L-10-0	QUEST DIAGNOSTICS			671.000	47,735	71.140	47,735	40,454		756		2,350		2,350		L	08/27/2015
751212-10-1	RALPH LAUREN CORP.			282.000	31,437	111.480	31,437	44,740	141	421		(14,006)		(14,006)		L	08/27/2015
75281A-10-9	RANGE RESOURCES CORP.			794.000	19,540	24.610	19,540	48,881		105		(18,439)		(18,439)		L	09/30/2015
755111-50-7	RAYTHEON COMPANY			1,420.000	176,833	124.530	176,833	105,874		2,879		24,600		24,600		L	08/27/2015
756109-10-4	REALTY INCOME CORP			1,184.000	61,130	51.630	61,130	57,168	226	1,385		3,962		3,962		L	12/22/2015
756577-10-2	RED HAT INC.			858.000	71,051	82.810	71,051	48,008				10,493		10,493		L	08/27/2015
75886F-10-7	REGENERON PHARMACEUTICALS INC			363.000	197,062	542.870	197,062	128,585				32,723		32,723		L	09/30/2015
7591EP-10-0	REGIONS FINANCIAL CORP			6,196.000	59,482	9.600	59,482	55,158	374	1,059		(3,949)		(3,949)		L	12/02/2015

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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
760759-10-0	REPUBLIC SERVICES INC			1,130.000	49,709	43.990	49,709	41,001	339	988		3,946		3,946		L	08/27/2015
761713-10-6	REYNOLDS AMERICAN INC			3,933.760	181,543	46.150	181,543	128,648	1,405	3,132		38,429		38,429		L	12/22/2015
770323-10-3	ROBERT HALF INTERNATIONAL INC.			628.000	29,604	47.140	29,604	24,269		391		(5,984)		(5,984)		L	08/27/2015
773903-10-9	ROCKWELL AUTOMATION INC			627.000	64,336	102.610	64,336	57,903		1,318		(5,266)		(5,266)		L	08/27/2015
774341-10-1	ROCKWELL INTL CORP (NEW)			619.000	57,134	92.300	57,134	42,752		616		5,137		5,137		L	08/27/2015
776696-10-6	ROPER TECHNOLOGIES INC			478.000	90,720	189.790	90,720	64,597		355		14,764		14,764		L	12/22/2015
778296-10-3	ROSS STORES INC			1,923.000	103,477	53.810	103,477	73,611		758		11,408		11,408		L	12/02/2015
783549-10-8	RYDER SYSTEM INC NOTE			248.000	14,094	56.830	14,094	16,344		291		(7,987)		(7,987)		L	08/27/2015
78440X-10-1	SL GREEN REALTY CORP			468.000	52,875	112.980	52,875	57,669	337	660		(4,795)		(4,795)		L	08/27/2015
78463V-10-7	SPDR GOLD TRUST			239,884.000	24,338,631	101.460	24,338,631	27,792,162				(3,028,446)		(3,028,446)		L	12/02/2015
790849-10-3	ST. JUDE MEDICAL INC.			1,341.000	82,834	61.770	82,834	69,392	389	1,147		(7,192)		(7,192)		L	12/22/2015
79466L-30-2	SALESFORCE.COM INC			2,962.000	232,221	78.400	232,221	158,190				44,766		44,766		L	12/22/2015
80004C-10-1	SANDISK CORP			960.000	72,950	75.990	72,950	50,474		594		(7,112)		(7,112)		L	08/27/2015
80589M-10-2	SCANA CORP.			671.000	40,589	60.490	40,589	36,307	366	1,097		1,486		1,486		L	08/27/2015
806407-10-2	HENRY SCHEIN INC			391.000	61,852	158.190	61,852	54,755				7,098		7,098		L	08/27/2015
806857-10-8	SCHLUMBERGER LTD			5,984.000	417,384	69.750	417,384	442,586	2,969	8,663		(69,809)		(69,809)		L	12/22/2015
808513-10-5	SCHWAB CHARLES CORP			5,685.000	187,207	32.930	187,207	125,673		994		15,435		15,435		L	12/22/2015
811065-10-1	SCRIPP NETWORK			446.000	24,624	55.210	24,624	27,720		314		(5,763)		(5,763)		L	08/27/2015
81211K-10-0	SEALED AIR CORP			937.000	41,790	44.600	41,790	31,269		407		(969)		(969)		L	08/27/2015
816851-10-9	SEMPRA ENERGY			1,119.000	105,197	94.010	105,197	99,218	783	2,274		(14,191)		(14,191)		L	12/22/2015
824348-10-6	SHERWIN-WILLIAMS CO			375.000	97,350	259.600	97,350	78,006		762		(1,116)		(1,116)		L	12/22/2015
828806-10-9	SIMON PROPERTY GROUP INC.			1,460.000	283,882	194.440	283,882	252,151		6,772		17,186		17,186		L	08/27/2015
83088M-10-2	SKYWORKS SOLUTIONS INC.			907.000	69,685	76.830	69,685	88,065		471		(18,380)		(18,380)		L	12/22/2015
832696-40-5	JM SMUCKER CO/THE-NEWW COM WI			563.000	69,440	123.340	69,440	61,770		920		8,362		8,362		L	12/02/2015
833034-10-1	SNAP-ON INC.			272.000	46,629	171.430	46,629	29,827		458		7,504		7,504		L	08/27/2015
842587-10-7	SOUTHERN CO			4,313.000	201,805	46.790	201,805	201,218		6,994		(2,804)		(2,804)		L	12/22/2015
844741-10-8	SOUTHWEST AIRLINES			3,095.000	133,271	43.060	133,271	65,747	232	578		7,047		7,047		L	08/27/2015
845467-10-9	SOUTHWESTERN ENERGY CO			1,824.000	12,969	7.110	12,969	53,057				(29,231)		(29,231)		L	12/22/2015
847560-10-9	SPECTRA ENERGY CORP			3,186.000	76,273	23.940	76,273	97,136		3,554		(30,644)		(30,644)		L	12/22/2015
854502-10-1	STANLEY BLACK + DECKER INC			717.000	76,525	106.730	76,525	59,500		1,301		6,822		6,822		L	08/27/2015
855030-10-2	STAPLES INC			3,054.000	28,921	9.470	28,921	40,623	362	1,095		(21,631)		(21,631)		L	12/22/2015
855244-10-9	STARBUCKS CORP.			7,046.000	422,971	60.030	422,971	272,374		3,699		100,657		100,657		L	12/22/2015
85590A-40-1	STARWOOD HOTELS & RESORTS WORLDWIDE			795.000	55,078	69.280	55,078	53,505		1,013		(7,373)		(7,373)		L	08/27/2015
857477-10-3	STATE STREET CORP			1,921.000	127,478	66.360	127,478	120,656	653	1,903		(19,885)		(19,885)		L	12/02/2015
858912-10-8	STERICYCLE INC.			399.000	48,119	120.600	48,119	47,295				(5,364)		(5,364)		L	08/27/2015
863667-10-1	STRYKER CORP.			1,498.000	139,224	92.940	139,224	117,527	569	1,448		(4,544)		(4,544)		L	12/22/2015
867914-10-3	SUNTRUST BANK			2,419.000	103,630	42.840	103,630	79,305		1,699		3,929		3,929		L	09/30/2015
871503-10-8	SYMANTEC CORP			3,206.000	67,326	21.000	67,326	74,395		1,461		(9,945)		(9,945)		L	12/02/2015
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK			3,957.000	120,332	30.410	120,332	125,977				(5,644)		(5,644)		L	12/22/2015
871829-10-7	SYSCO CORP			2,491.000	102,131	41.000	102,131	91,924		2,178		2,715		2,715		L	12/22/2015
872375-10-0	TECO ENERGY INC			1,116.000	29,741	26.650	29,741	21,952		758		6,590		6,590		L	12/22/2015
872540-10-9	TJX COMPANIES, INC.			3,177.000	225,281	70.910	225,281	177,485		1,963		4,795		4,795		L	12/22/2015
87612E-10-6	TARGET CORP.			2,924.000	212,312	72.610	212,312	212,744		4,809		(11,325)		(11,325)		L	08/27/2015
87901J-10-5	TEGNA			1,058.000	27,000	25.520	27,000	19,645	148	436		(1,100)		(1,100)		L	08/27/2015
88033G-40-7	TENET HEALTHCARE CORP.			467.000	14,150	30.300	14,150	21,714				(9,212)		(9,212)		L	09/30/2015
88076W-10-3	TERADATA CORP			627.000	16,565	26.420	16,565	27,745				(8,012)		(8,012)		L	08/27/2015
881609-10-1	TESORO PETROLEUM CORP			578.000	60,904	105.370	60,904	37,835		820		14,839		14,839		L	08/27/2015
882508-10-4	TEXAS INSTRUMENTS INC			4,815.000	263,910	54.810	263,910	190,449		5,231		16,117		16,117		L	12/02/2015
883203-10-1	TEXTRON			1,301.000	54,655	42.010	54,655	39,310	26	79		1,106		1,106		L	12/02/2015
883556-10-2	THERMO FISHER SCIENTIFIC INC			1,894.000	268,664	141.850	268,664	192,313	281	852		29,805		29,805		L	12/22/2015
88579Y-10-1	3M CO			2,932.000	441,676	150.640	441,676	347,731		9,238		(21,274)		(21,274)		L	08/27/2015
886547-10-8	TIFFANY & CO.			522.000	39,823	76.290	39,823	40,433	209	625		(12,019)		(12,019)		L	08/27/2015
887317-30-3	TIME WARNER INC.			3,795.000	245,423	64.670	245,423	236,405		4,047		(63,843)		(63,843)		L	12/02/2015
88732J-20-7	TIME WARNER CABLE INC			1,343.000	249,247	185.590	249,247	168,232	1,007	3,017		29,766		29,766		L	12/22/2015

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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
891027-10-4	TORCHMARK CORP			546.000	31,209	57.160	31,209	25,619		222		822		822		L	08/27/2015
891906-10-9	TOTAL SYSTEM SERVICES			794.000	39,541	49.800	39,541	24,681	79	233		9,458		9,458		L	09/30/2015
892356-10-6	TRACTOR SUPPLY COMPANY			637.000	54,464	85.500	54,464	46,451		373		2,480		2,480		L	08/27/2015
89417E-10-9	THE TRAVELERS COMPANIES INC			1,444.000	162,970	112.860	162,970	130,370		2,901		12,538		12,538		L	08/27/2015
896945-20-1	TRIPADVISOR INC			536.000	45,694	85.250	45,694	31,785				6,265		6,265		L	12/22/2015
90130A-10-1	TWENTY FIRST CENTURY FOX INC			5,557.000	150,928	27.160	150,928	153,633		1,285		(36,177)		(36,177)		L	12/02/2015
90130A-20-0	TWENTY FIRST CENTURY FOX			2,046.000	55,713	27.230	55,713	55,418				295		295		L	12/22/2015
902494-10-3	TYSON FOODS, INC.			1,404.000	74,875	53.330	74,875	45,351		521		17,525		17,525		L	09/30/2015
902973-30-4	U.S. BANCORP			7,803.000	332,954	42.670	332,954	283,111	1,990	5,907		(11,088)		(11,088)		L	12/22/2015
904311-10-7	UNDER ARMOUR, INC.			854.000	68,841	80.610	68,841	60,138				1,842		1,842		L	12/22/2015
907818-10-8	UNION PACIFIC CORP			4,054.000	317,023	78.200	317,023	313,387		8,269		(123,177)		(123,177)		L	08/27/2015
910047-10-9	UNITED CONTINENTAL HOLDINGS COMMON STK			1,779.000	101,937	57.300	101,937	94,394				7,543		7,543		L	09/30/2015
911312-10-6	UNITED PARCEL SERVICE CL B			3,303.000	317,848	96.230	317,848	297,608		7,263		(36,072)		(36,072)		L	12/22/2015
911363-10-9	UNITED RENTALS INC			447.000	32,425	72.540	32,425	43,687				(8,592)		(8,592)		L	08/27/2015
912318-20-1	US NATURAL GAS FUND LP			334,012.000	2,895,884	8.670	2,895,884	4,407,679				(1,258,945)		(1,258,945)		L	12/28/2015
91288V-10-3	UNITED STATES 12 MONTH OIL			30,652.000	521,697	17.020	521,697	1,343,135				(300,516)		(300,516)		L	04/16/2015
913017-10-9	UNITED TECHNOLOGIES CORP			3,914.000	376,018	96.070	376,018	361,630		7,598		(46,381)		(46,381)		L	12/22/2015
91324P-10-2	UNITEDHEALTH GROUP INC.			4,523.000	532,086	117.640	532,086	353,114		7,151		52,558		52,558		L	12/22/2015
913903-10-0	UNIVERSAL HEALTH SERVICES CL.B			430.000	51,381	119.490	51,381	51,957		143		(438)		(438)		L	09/30/2015
91529Y-10-6	UNUMPROVIDENT CORP			1,158.000	38,550	33.290	38,550	34,274		627		(1,316)		(1,316)		L	08/27/2015
917047-10-2	URBAN OUTFITTERS INC.			413.000	9,396	22.750	9,396	15,587				(4,453)		(4,453)		L	08/27/2015
918204-10-8	VF CORP			1,618.000	100,721	62.250	100,721	86,818		1,801		(19,083)		(19,083)		L	12/22/2015
91913Y-10-0	VALERO ENERGY CORP			2,286.000	161,643	70.710	161,643	105,717		3,011		41,648		41,648		L	08/27/2015
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.			465.000	37,572	80.800	37,572	32,573				(1,858)		(1,858)		L	08/27/2015
92276F-10-0	VENTAS INC			1,580.000	89,159	56.430	89,159	102,794		3,873		(7,114)		(7,114)		L	12/22/2015
92343E-10-2	VERISIGN INC.			469.000	40,972	87.360	40,972	25,006				12,471		12,471		L	08/27/2015
92343V-10-4	VERIZON COMMUNICATIONS INC			19,309.000	892,462	46.220	892,462	932,648		32,359		(6,046)		(6,046)		L	12/22/2015
92345Y-10-6	VERISK ANALYTICS INC - CL A			739.000	56,814	76.880	56,814	55,423				1,391		1,391		L	12/22/2015
92532F-10-0	VERTEX PHARMACEUTICALS INC			1,166.000	146,718	125.830	146,718	105,395				2,853		2,853		L	12/22/2015
92553P-20-1	VIACOM INC- CLASS B			1,647.000	67,791	41.160	67,791	92,500	652	1,833		(37,241)		(37,241)		L	12/22/2015
92826C-83-9	VISA INC - CLASS A			9,237.000	716,329	77.550	716,329	479,467		3,516		91,417		91,417		L	12/22/2015
929042-10-9	VORNADO REALTY TRUST			841.000	84,066	99.960	84,066	70,077		1,573		(2,525)		(2,525)		L	12/22/2015
929160-10-9	VULCAN MATERIALS CO			632.000	60,021	94.970	60,021	40,395		188		13,212		13,212		L	12/22/2015
92939U-10-6	WEC ENERGY CORP INC			1,498.000	76,862	51.310	76,862	68,839		943		8,023		8,023		L	12/22/2015
931142-10-3	WAL-MART STORES INC			7,445.000	456,379	61.300	456,379	551,024	3,628	9,867		(135,629)		(135,629)		L	12/22/2015
931427-10-8	WALGREENS BOOTS ALLIANCE INC			4,133.000	351,946	85.155	351,946	258,577		4,372		21,838		21,838		L	12/22/2015
94106L-10-9	WASTE MANAGEMENT INC			1,974.000	105,352	53.370	105,352	86,643		2,558		4,895		4,895		L	08/27/2015
941848-10-3	WATERS CORPORATION			386.000	51,948	134.580	51,948	39,431				6,992		6,992		L	08/27/2015
949746-10-1	WELLS FARGO COMPANY			22,058.000	1,199,073	54.360	1,199,073	950,921		24,826		(657)		(657)		L	12/22/2015
95040Q-10-4	WELLTOWER INC			1,679.000	114,222	68.030	114,222	116,394		4,062		(7,177)		(7,177)		L	12/22/2015
958102-10-5	WESTERN DIGITAL CORPORATION			1,099.000	65,995	60.050	65,995	73,486	550	1,458		(42,955)		(42,955)		L	12/22/2015
959802-10-9	WESTERN UNION			2,403.000	43,038	17.910	43,038	38,348		1,262		(464)		(464)		L	08/27/2015
96145D-10-5	WESTROCK CO			1,229.000	56,067	45.620	56,067	72,977		805		(16,910)		(16,910)		L	09/30/2015
962166-10-4	WEYERHAEUSER			2,420.000	72,552	29.980	72,552	71,612		2,466		(8,277)		(8,277)		L	08/27/2015
963320-10-6	WHIRLPOOL CORP.			366.000	53,754	146.870	53,754	48,786		959		(14,656)		(14,656)		L	08/27/2015
966837-10-6	WHOLE FOODS MARKET, INC.			1,620.000	54,270	33.500	54,270	65,788		636		(18,374)		(18,374)		L	09/30/2015
969457-10-0	WILLIAMS COMPANIES INC.			3,237.000	83,191	25.700	83,191	138,953		6,567		(63,432)		(63,432)		L	12/22/2015
98310W-10-8	WYNDHAM WORLDWIDE CORP			560.000	40,684	72.650	40,684	36,495		727		(5,823)		(5,823)		L	08/27/2015
983134-10-7	WYNN RESORTS LTD			380.000	26,292	69.190	26,292	44,691		828		(21,319)		(21,319)		L	08/27/2015
98389B-10-0	XCEL ENERGY INC.			2,408.000	86,471	35.910	86,471	77,956	764	2,277		1,489		1,489		L	12/22/2015
983919-10-1	XILINX INC			1,219.000	57,256	46.970	57,256	48,247		1,136		4,873		4,873		L	12/22/2015
984121-10-3	XEROX CORP.			4,516.000	48,005	10.630	48,005	41,226	316	920		(8,922)		(8,922)		L	12/22/2015
98419M-10-0	XYLEM INC			851.000	31,062	36.500	31,062	24,784		402		267		267		L	09/30/2015
984332-10-6	YAHOO! INC			4,123.000	137,131	33.260	137,131	113,737				(48,767)		(48,767)		L	12/22/2015

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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
988498-10-1	YUM BRANDS INC			2,046.000	149,460	73.050	149,460	148,198		2,649		(5,332)		(5,332)		L	12/22/2015
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC			812.000	83,303	102.590	83,303	69,556	179	532		(6,054)		(6,054)		L	12/22/2015
989701-10-7	ZIONS BANCORPORATION			969.000	26,454	27.300	26,454	25,635		161		(1,203)		(1,203)		L	12/22/2015
98978V-10-3	ZOETIS INC			2,173.000	104,130	47.920	104,130	80,320		538		8,751		8,751		L	12/22/2015
G0176J-10-9	ALLEGION PLC		E	446.000	29,400	65.920	29,400	19,035		151		4,046		4,046		L	08/27/2015
G0177J-10-8	ALLERGAN PLC			1,870.000	584,375	312.500	584,375	499,753				41,113		41,113		L	12/22/2015
G47791-10-1	INGERSOLL-RAND PLC		E	1,245.000	68,836	55.290	68,836	54,545		1,213		(7,225)		(7,225)		L	09/30/2015
G491BT-10-8	INVESCO LTD			2,011.000	67,328	33.480	67,328	65,578		1,636		(8,938)		(8,938)		L	09/30/2015
G5785G-10-7	MALLINCKRODT PLC			558.000	41,644	74.630	41,644	48,553				(11,710)		(11,710)		L	08/27/2015
G7945M-10-7	SEAGATE TECHNOLOGY			1,418.000	51,984	36.660	51,984	58,636		2,474		(34,826)		(34,826)		L	08/27/2015
G7S00T-10-4	PENTAIR LTD		E	855.000	42,348	49.530	42,348	46,778		827		(11,425)		(11,425)		L	12/22/2015
G91442-10-6	TYCO INTERNATIONAL PLC		E	2,006.000	63,971	31.890	63,971	66,624		1,199		(18,202)		(18,202)		L	12/22/2015
G97822-10-3	PERRIGO CO PLC			685.000	99,120	144.700	99,120	107,919		256		(20,353)		(20,353)		L	08/27/2015
G98290-10-2	XL GROUP PLC		E	1,419.000	55,596	39.180	55,596	48,582		842		4,568		4,568		L	08/27/2015
H0023R-10-5	ACE LTD		E	1,538.000	179,715	116.850	179,715	144,148	1,030	3,075		8,706		8,706		L	12/22/2015
H8817H-10-0	TRANSOCEAN INC.		E	1,622.000	20,080	12.380	20,080	59,062		1,139		(6,371)		(6,371)		L	12/22/2015
N53745-10-0	LYONDELLBASELL INDU-CL A			1,707.000	148,338	86.900	148,338	119,232		3,946		9,863		9,863		L	08/27/2015
N59465-10-9	MYLAN NV			1,960.000	105,977	54.070	105,977	79,454				(4,306)		(4,306)		L	12/22/2015
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD.			805.000	81,474	101.210	81,474	68,214	302	602		13,228		13,228		L	09/30/2015
28176E-10-8	EDWARDS LIFESCIENCES SP - WI		R	1,023.000	80,797	78.980	80,797	47,226				12,334		12,334		L	12/22/2015
B3DDYK-40-5	CHINA FORESTRY HOLDINGS CO FOREIGN EQ		D	984,000.000	1,270	0.001	1,270					(8,570)		(8,570)		L	01/25/2011
G0408V-10-2	AON PLC		F	1,300.000	119,873	92.210	119,873	92,162		1,144		(2,864)		(2,864)		U	08/27/2015
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ		F	2,965.000	309,843	104.500	309,843	255,163		5,288		38,720		38,720		L	12/22/2015
G27823-10-6	DELPHI AUTOMOTIVE PLC		R	1,335.000	114,450	85.730	114,450	75,980		1,028		16,248		16,248		L	08/27/2015
G29183-10-3	EATON CORP PLC NPV		F	2,193.000	114,124	52.040	114,124	131,688		3,693		(26,677)		(26,677)		L	09/30/2015
G30401-10-6	ENDO INTERNATIONAL PLC		R	987.000	60,424	61.220	60,424	79,337				(18,912)		(18,912)		L	12/22/2015
G3157S-10-6	ENSCO PLC-CL A		F	1,117.000	17,191	15.390	17,191	48,825		551		(11,088)		(11,088)		L	12/22/2015
G5960L-10-3	MEDTRONIC PLC		R	6,673.000	513,287	76.920	513,287	371,608	2,530	5,678		141,680		141,680		L	12/22/2015
G60754-10-1	MICHAEL KORS HOLDINGS LTD		F	874.000	35,012	40.060	35,012	59,208				(22,027)		(22,027)		L	08/27/2015
G6518L-10-8	NIELSEN N.V.		F	1,727.000	80,478	46.600	80,478	74,195		1,309		2,527		2,527		L	08/27/2015
G65431-10-1	NOBLE CORPORATION PLC		F	3.000	32	10.550	32	157		4		(18)		(18)		L	07/23/2014
G81276-10-0	SIGNET JEWLERS LTD		F	379.000	46,879	123.690	46,879	47,258		83		(379)		(379)		L	08/27/2015
H2906T-10-9	GARMIN LTD		F	562.000	20,890	37.170	20,890	20,208		961		(6,270)		(6,270)		L	08/27/2015
H84989-10-4	TE CONNECTIVITY LTD		F	1,834.000	118,495	64.610	118,495	88,711		1,792		5,453		5,453		L	08/27/2015
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		F	1,244.000	180,567	145.150	180,567	113,788		1,679		43,838		43,838		L	12/22/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					271,068,231	XXX	271,068,231	292,392,968	112,172	3,771,945		(20,652,123)		(20,652,123)		XXX	XXX
319983-10-2	FIRST COMMONWEALTH			1,000.000	437,571,181	437,571.181	437,571,181	445,242,469				21,262,239		21,262,239		U	07/30/1999
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)			100.000	3,672,071	36,720.710	3,672,071	1,085,935		800,000		342,975		342,975		U	02/09/2000
401352-39-8	MANAGED DENTAL GUARD INC (NJ)			100.000	415,038	4,150.380	415,038	200,000				(22,127)		(22,127)		U	03/04/2002
40137*-10-2	GUARDIAN INS & ANNUITY CO NY NY			20,000.000	259,762,086	13,012.676	259,762,086	384,000,000				(17,422,735)		(17,422,735)		U	06/08/1970
45767@-10-6	INNOVATIVE UNDERWRITERS INC			100.000	6,451,723	64,517.230	6,451,723	6,000,000		143,500		308,094		308,094		U	07/21/1999
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA			23,120.000	6,066,562	262.395	6,066,562	3,300,000		2,543,200		1,119,706		1,119,706		U	04/25/1996
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY			100,000.000	50,674,336	506.443	50,674,336	175,283,195		25,000,000		(25,015,620)		(25,015,620)		U	12/23/1996
70016#-20-0	BLICOA			100.001	207,942,489	2,079,404.096	207,942,489	204,459,688				3,479,987		3,479,987		U	12/26/2000
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					972,555,486	XXX	972,555,486	1,219,571,287		28,486,700		(15,947,481)		(15,947,481)		XXX	XXX
700159-57-7	RS HIGH YIELD FUND CLASS C			2,081,028.554	12,194,827	5.860	12,194,827	15,843,478		735,600		(1,394,289)		(1,394,289)		L	11/30/2011
74972H-13-5	RS GLOBAL GROWTH FUND CLASS Y			983,055.595	11,403,445	11.600	11,403,445	9,995,168		440,606		9,831		9,831		L	12/19/2013
74972H-14-3	RS GLOBAL GROWTH FUND CLASS K			457,178.420	5,257,552	11.500	5,257,552	4,640,811		169,567						L	12/19/2013
74972H-15-0	RS GLOBAL GROWTH FUND CLASS C			454,501.653	5,190,409	11.420	5,190,409	4,609,744		152,258		(4,545)		(4,545)		L	12/19/2013
74972H-16-8	RS GLOBAL GROWTH FUND CLASS A			770,210.605	8,903,635	11.560	8,903,635	7,859,902		326,723						L	12/19/2013
74972H-24-2	RS STRATEGIC INCOME BOND FUND CLASS Y			247,052.304	2,379,114	9.630	2,379,114	2,487,911		86,597		(103,762)		(103,762)		L	01/31/2014
74972H-25-9	RS STRATEGIC INCOME BOND FUND CLASS K			239,938.484	2,334,601	9.730	2,334,601	2,415,279		70,516		(103,174)		(103,174)		L	01/31/2014
74972H-26-7	RS STRATEGIC INCOME BOND FUND CLASS C			237,371.939	2,307,255	9.720	2,307,255	2,388,258		60,194		(102,070)		(102,070)		L	01/31/2014
74972H-27-5	RS STRATEGIC INCOME BOND FUND CLASS A			2,777,961.053	26,890,663	9.680	26,890,663	28,102,461		921,959		(1,166,744)		(1,166,744)		L	01/31/2014

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
74972H-41-6	RS EMERGING MARKETS FUND CLASS Y			482,271.793	7,045,991	14.610	7,045,991	9,253,278		201,831		(1,258,729)		(1,258,729)		L	12/20/2013
74972H-63-0	RS INVESTORS FUND CLASS Y			2,999,880.373	37,648,499	12.550	37,648,499	38,178,343				(1,499,940)		(1,499,940)		L	12/19/2013
74972K-10-4	RS GREATER CHINA FUND CLASS A			875,405.467	9,007,922	10.290	9,007,922	8,730,353		127,109		(533,997)		(533,997)		L	12/27/2013
74972K-20-3	RS GREATER CHINA FUND CLASS C			403,939.092	4,144,415	10.260	4,144,415	4,038,171		24,519		(242,363)		(242,363)		L	12/27/2013
74972K-30-2	RS GREATER CHINA FUND CLASS K			407,421.282	4,184,217	10.270	4,184,217	4,068,850		42,494		(248,527)		(248,527)		L	12/27/2013
74972K-40-1	RS GREATER CHINA FUND CLASS Y			446,467.219	4,589,683	10.280	4,589,683	4,432,515		79,203		(272,345)		(272,345)		L	12/27/2013
74972K-42-7	RS FOCUSED GROWTH OPPORTUNITY CLASS Y			1,200,000.000	11,784,000	9.820	11,784,000	12,000,000				(216,000)		(216,000)		L	02/27/2015
74972K-43-5	RS FOCUSED GROWH OPPORTUNITY CLASS C			200,000.000	1,948,000	9.740	1,948,000	2,000,000				(52,000)		(52,000)		L	02/27/2015
74972K-44-3	RS FOCUSED GROWTH OPPORTUNITY CLASS A			600,000.000	5,880,000	9.800	5,880,000	6,000,000				(120,000)		(120,000)		L	02/27/2015
74972K-45-0	RS FOCUSED OPPORTUNITY CLASS Y			600,000.000	5,646,000	9.410	5,646,000	6,000,000				(354,000)		(354,000)		L	02/27/2015
74972K-46-8	RS FOCUSED OPPORTUNITY CLASS C			100,000.000	933,000	9.330	933,000	1,000,000				(67,000)		(67,000)		L	02/27/2015
74972K-47-6	RS FOCUSED OPPORTUNITY FUND CLASS A			300,000.000	2,817,000	9.390	2,817,000	3,000,000				(183,000)		(183,000)		L	02/27/2015
74972K-48-4	RS EMERGING MARKET SMALL CAP FUND CL Y			1,750,000.000	17,045,000	9.740	17,045,000	17,500,000				(1,015,000)		(1,015,000)		L	01/31/2014
74972K-49-2	RS EMERGING MARKET SMALL CAP FUND CL C			250,000.000	2,390,000	9.560	2,390,000	2,500,000				(167,500)		(167,500)		L	01/31/2014
74972K-51-8	RS EMERGING MARKET SMALL CAP FUND CL A			500,000.000	4,845,000	9.690	4,845,000	5,000,000				(310,000)		(310,000)		L	01/31/2014
74972K-58-3	RS HIGH YIELD FUND CLASS K			2,511,177.566	14,740,612	5.870	14,740,612	17,765,123		945,507		(1,682,489)		(1,682,489)		L	01/31/2014
74972K-62-5	RS HIGH YIELD FUND CLASS A			1,235,921.275	7,230,139	5.850	7,230,139	9,005,413		491,644		(579,325)		(579,325)		L	04/30/2014
9299999. Subtotal - Mutual Funds					218,740,979	XXX	218,740,979	228,815,058		4,876,327		(11,666,968)		(11,666,968)		XXX	XXX
9799999 - Total Common Stocks					1,462,364,696	XXX	1,462,364,696	1,740,779,313	112,172	37,134,972		(48,266,572)		(48,266,572)		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,629,200,039	XXX	1,634,299,464	1,913,630,117	672,824	42,800,024		(54,282,033)		(54,282,033)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 10 , the total $ value (included in Column 8) of all such issues $ 973,488,653

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
912810-RE-0	US TREASURY N/B		09/15/2015	UBS SECURITIES		6,672,656	6,000,000	20,095
912810-RH-3	US TREASURY N/B		02/12/2015	VARIOUS		16,471,659	14,575,000	158,631
912810-RJ-9	US TREASURY N/B		05/15/2015	VARIOUS		104,857,181	97,805,000	1,038,433
912810-RK-6	US TREASURY N/B		08/04/2015	VARIOUS		35,476,167	40,091,000	427,059
912810-RM-2	US TREASURY N/B		10/28/2015	ROYAL BANK OF SCOTLAND		1,838,672	1,800,000	24,505
912810-RN-0	US TREASURY N/B		12/17/2015	VARIOUS		63,735,156	65,900,000	528,086
912828-H5-2	US TREASURY N/B		05/19/2015	GOLDMAN SACHS		138,129,688	140,000,000	533,149
912828-H8-6	US TREASURY N/B		01/29/2015	CITICORP SECURITIES		57,682,406	58,000,000	4,807
912828-J2-7	US TREASURY N/B		06/02/2015	VARIOUS		77,414,766	79,000,000	407,403
912828-J7-6	US TREASURY N/B		05/29/2015	CREDIT SUISSE FIRST BOSTON		39,760,938	40,000,000	118,579
912828-K7-4	US TREASURY N/B		11/23/2015	VARIOUS		326,208,895	330,000,000	1,209,043
912828-L5-7	US TREASURY N/B		11/17/2015	VARIOUS		53,762,031	54,000,000	53,265
912828-L6-5	US TREASURY N/B		10/07/2015	GOLDMAN SACHS		29,996,484	30,000,000	9,016
912828-L9-9	US TREASURY N/B		11/25/2015	MIZUHO SECURITIES		5,914,688	6,000,000	7,026
912828-M5-6	US TREASURY N/B		12/31/2015	VARIOUS		209,543,977	209,500,000	326,201
912828-M8-0	US TREASURY N/B		12/09/2015	GOLDMAN SACHS		29,975,391	30,000,000	16,393
912828-N4-8	US TREASURY N/B		12/31/2015	VARIOUS		38,971,836	39,000,000	
912828-XB-1	US TREASURY N/B		08/04/2015	VARIOUS		160,522,070	162,800,000	720,257
912828-XG-0	US TREASURY N/B		07/16/2015	PARIBAS SECURITIES		9,330,516	9,300,000	11,278
0599999. Subtotal - Bonds - U.S. Governments						1,406,265,177	1,413,771,000	5,613,226
105756-BV-1	FED REPUBLIC OF BRAZIL	F	08/24/2015	VARIOUS		9,200,000	10,000,000	59,028
195325-CX-1	REPUBLIC OF COLOMBIA	F	10/14/2015	BANK OF AMERICA		10,100,000	10,000,000	26,250
46513B-3H-9	STATE OF ISRAEL 10 YR JUBILEE SERIES	F	06/15/2015	DIRECT(1)		5,000,000	5,000,000	
900123-CJ-7	REPUBLIC OF TURKEY	F	12/10/2015	MIZUHO SECURITIES		9,400,000	10,000,000	72,014
910860-BF-4	UNITED MEXICAN STATES	F	10/30/2015	HSBC SECURITIES, INC.		9,350,000	10,000,000	129,056
1099999. Subtotal - Bonds - All Other Governments						43,050,000	45,000,000	286,348
13063C-MA-5	CALIFORNIA ST		01/07/2015	FIRST SOUTHWEST		5,892,800	5,000,000	65,972
13063C-MC-1	CALIFORNIA ST		04/30/2015	VARIOUS		18,000,284	15,445,000	184,015
20772J-A7-7	CONNECTICUT ST		04/22/2015	WELLS FARGO SECURITIES LLC		13,746,678	11,750,000	52,222
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						37,639,762	32,195,000	302,209
023051-UH-6	AMARILLO TX INDEP SCH DIST		04/22/2015	FIRST SOUTHWEST		9,273,205	8,020,000	37,872
103405-PH-3	BOYERTOWN PA AREA SCH DIST		02/10/2015	WELLS FARGO SECURITIES LLC		5,853,881	5,225,000	36,285
167593-SC-7	CHICAGO IL OHARE INTERNATIONA,,5.000000,		12/09/2015	HERBERT J. SIMS		1,948,363	1,770,000	14,504
213185-FM-8	COOK CNTY IL		11/06/2015	MESIROW		836,943	785,000	20,263
521841-GZ-3	LEANDER TX INDEP SCH DIST		07/21/2015	CITICORP SECURITIES		9,067,920	8,000,000	32,222
549108-NG-9	LUBBOCK COOPER TX INDEP SCH DI		03/06/2015	WELLS FARGO SECURITIES LLC		17,228,400	15,000,000	
587601-PD-1	MERCED CA CITY SCH DIST		12/04/2015	PIPER, JAFFRAY & HOPWOOD INC		2,828,025	2,500,000	
64966L-K4-2	NEW YORK NY		08/27/2015	EXCHANGE		225,488	220,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						47,262,225	41,520,000	141,146
072868-AA-0	BAYLOR UNIV TX		12/28/2015	DIRECT(1)		7,789,680	8,000,000	112,138
114894-WH-7	BROWARD CNTY FL ARPT SYS REVEN		12/02/2015	RAYMOND JAMES		18,186,684	16,490,000	18,929
13077C-X2-5	CALIFORNIA ST UNIV REVENUE		07/16/2015	J.P. MORGAN		13,592,280	12,000,000	
167593-QQ-8	CHICAGO IL OHARE INTERNATIONA,,5.000000,		10/08/2015	J.P. MORGAN		1,614,525	1,500,000	
3138EP-AM-6	FN 4.500000 11/1/2044		05/11/2015	BARCLAY'S		14,018,223	13,000,000	19,500
3138W7-5S-9	FN 3.000000 4/1/2043		06/08/2015	MORGAN STANLEY		1,442,746	1,481,139	1,234
3138W9-2G-4	FN 3.000000 10/1/2043		06/08/2015	MORGAN STANLEY		3,500,447	3,593,597	2,995
3138WD-5T-4	FN 3.500000 2/1/2045		10/02/2015	CITICORP SECURITIES		62,939,062	60,000,000	75,833
3138WD-BH-3	FN 4.000000 10/1/2044		05/06/2015	CITICORP SECURITIES		3,192,305	3,000,000	3,333
3138WD-Y8-8	FN 3.000000 1/1/2045		11/09/2015	CITICORP SECURITIES		1,010,171	1,034,593	948
3138WD-Y9-6	FN 3.000000 1/1/2045		11/09/2015	CITICORP SECURITIES		1,338,284	1,370,639	1,256
3138WE-KS-7	FN 3.500000 4/1/2045		10/02/2015	CITICORP SECURITIES		41,959,375	40,000,000	50,556
3138WE-Q3-6	FN 3.000000 5/1/2045		06/08/2015	MORGAN STANLEY		486,193	499,131	416
3138WF-D8-6	FN 3.500000 7/1/2045		10/02/2015	CITICORP SECURITIES		20,979,687	20,000,000	25,278
3138WF-KF-2	FN 3.000000 8/1/2045		09/10/2015	CITICORP SECURITIES		1,948,251	1,999,999	2,167
3138WF-LC-8	FN 3.500000 9/1/2045		10/02/2015	BARCLAY'S		11,537,110	11,000,001	13,903
3138X0-Y3-6	FN 3.000000 7/1/2043		06/08/2015	MORGAN STANLEY		9,021,628	9,261,701	7,718
3138X3-GV-8	FN 3.000000 8/1/2043		06/08/2015	MORGAN STANLEY		330,539	339,335	283
3138XJ-CK-1	FN 4.500000 1/1/2044		05/11/2015	BARCLAY'S		12,939,899	12,000,002	18,000
3138XM-MN-7	FN 4.500000 3/1/2044		05/11/2015	BARCLAY'S		14,018,221	12,999,999	19,500
3138Y2-3J-0	FN 3.000000 11/1/2044		11/09/2015	CITICORP SECURITIES		78,203	80,093	73
3138Y5-YH-3	FN 3.000000 2/1/2045		11/09/2015	CITICORP SECURITIES		898,975	920,709	844
3138Y9-EJ-3	FN 3.000000 9/1/2044		11/09/2015	CITICORP SECURITIES		2,038,640	2,087,927	1,914
3138Y9-M4-7	FN 3.000000 1/1/2045		11/09/2015	CITICORP SECURITIES		42,593,225	43,622,977	39,988
3138YB-Q5-5	FN 4.000000 1/1/2045		05/06/2015	CITICORP SECURITIES		4,256,406	4,000,000	4,444

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
3138YD-DQ-9	FN 3.000000 1/1/2045		11/09/2015	CITICORP SECURITIES		1,061,627	1,087,293	997
3138YD-F4-6	FN 3.000000 12/1/2044		11/09/2015	CITICORP SECURITIES		982,147	1,005,891	922
3138YE-RQ-2	FN 3.000000 4/1/2045		11/09/2015	CITICORP SECURITIES		33,978,186	34,799,657	31,900
3138YF-AZ-7	FN 3.000000 1/1/2045		11/09/2015	CITICORP SECURITIES		1,330,164	1,362,323	1,249
3138YF-GV-0	FN 4.000000 2/1/2045		05/06/2015	CITICORP SECURITIES		1,064,101	1,000,000	1,111
3138YJ-MR-4	FN 3.000000 6/1/2045		09/10/2015	CITICORP SECURITIES		2,922,377	3,000,001	3,250
3138YK-2N-2	FN 3.000000 4/1/2045		11/09/2015	CITICORP SECURITIES		11,457,872	11,734,882	10,757
3138YN-PE-1	FN 3.000000 7/1/2045		11/09/2015	CITICORP SECURITIES		871,935	893,015	819
3138YP-AY-8	FN 3.000000 5/1/2045		09/10/2015	CITICORP SECURITIES		974,125	1,000,000	1,083
3138YS-BR-6	FN 3.000000 8/1/2045		09/10/2015	CITICORP SECURITIES		1,948,253	2,000,002	2,167
3138YT-4Q-4	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		974,126	1,000,000	1,083
3138YV-ZN-2	FN 3.000000 7/1/2045		09/10/2015	CITICORP SECURITIES		974,126	1,000,000	1,083
3138YX-4Z-5	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		974,028	999,900	1,083
3138YX-RQ-0	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		1,948,251	2,000,000	2,167
3138YX-Y6-6	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		974,029	999,901	1,083
3140E1-4J-9	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		5,844,754	6,000,000	6,500
3140E1-BU-6	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		1,948,251	2,000,000	2,167
3140E1-SF-1	FN 3.000000 9/1/2045		09/10/2015	CITICORP SECURITIES		8,767,131	9,000,000	9,750
31417E-MS-7	FN 3.000000 1/1/2043		06/08/2015	MORGAN STANLEY		1,059,051	1,087,234	906
31417E-MU-2	FN 3.000000 1/1/2043		06/08/2015	MORGAN STANLEY		3,250,116	3,336,605	2,781
31417F-NR-5	FN 3.000000 2/1/2043		06/08/2015	MORGAN STANLEY		232,363	238,547	199
31418A-XY-9	FN 4.500000 9/1/2043		05/11/2015	BARCLAY'S		8,626,597	7,999,999	12,000
31418B-V5-2	FN 3.000000 10/1/2045		09/10/2015	CITICORP SECURITIES		974,028	999,900	1,083
31418B-WF-9	FN 3.500000 11/1/2045		10/02/2015	BARCLAY'S		14,683,594	14,000,000	17,694
38122N-YJ-5	GOLDEN ST TOBACCO SECURITIZATI		09/21/2015	WELLS FARGO SECURITIES LLC		10,998,300	10,000,000	156,944
38122N-YP-1	GOLDEN ST TOBACCO SECURITIZATI		11/24/2015	CANTOR, FITZGERALD & CO, INC		5,687,027	5,045,000	125,424
419794-ZN-5	HAWAII ST ARPTS SYS REVENUE		11/06/2015	MORGAN STANLEY		2,183,340	2,000,000	
45201L-VF-9	ILLINOIS ST HSG DEV AUTH		12/28/2015	DIRECT(1)		1,775,501	1,820,000	39,731
452252-LE-7	ILLINOIS ST TOLL HIGHWAY AUTH		12/22/2015	VARIOUS		13,085,610	11,600,000	7,639
452252-LG-2	ILLINOIS ST TOLL HIGHWAY AUTH		12/09/2015	RBC CAPITAL MARKETS		4,658,320	4,000,000	
544495-H6-4	LOS ANGELES CA DEPT WTR & PWRR		10/05/2015	VARIOUS		7,133,749	6,210,000	83,356
546398-4E-5	LOUISIANA ST PUBLIC FACS AUTHR		08/31/2015	EXCHANGE		2,826,315	2,805,000	
59259Y-5W-5	MET TRANSPRTN AUTH NY REVENUE		07/24/2015	SIEBERT		5,668,200	5,000,000	
59259Y-5X-3	MET TRANSPRTN AUTH NY REVENUE		07/24/2015	SIEBERT		5,654,400	5,000,000	
649451-DM-0	NEW YORK ST CONVENTION CENTERD		09/02/2015	CITICORP SECURITIES		14,723,139	13,150,000	10,563
64971W-UD-0	NEW YORK CITY NY TRANSITIONAL		04/22/2015	CITICORP SECURITIES		12,464,368	10,900,000	6,056
64971W-XP-0	NEW YORK CITY NY TRANSITIONAL		10/23/2015	J.P. MORGAN		6,185,646	5,400,000	
64972G-FU-3	NEW YORK CITY NY MUNI WTR FINA		04/08/2015	VARIOUS		23,150,800	20,000,000	36,111
64972G-HK-3	NEW YORK CITY NY MUNI WTR FINA		10/05/2015	SOUTHWEST SECURITIES		5,726,350	5,000,000	78,472
66285W-PS-9	N TX TOLLWAY AUTH REVENUE		10/13/2015	EXCHANGE		5,413,832	5,315,000	
66285W-QC-3	N TX TOLLWAY AUTH REVENUE		10/13/2015	EXCHANGE		6,452,799	6,335,000	
68608W-AA-0	OREGON ST UNIV GEN REVENUE		04/23/2015	CITICORP SECURITIES		13,776,120	12,000,000	
709224-GN-3	PENNSYLVANIA ST TURNPIKE COMMI		04/22/2015	PIPER, JAFFRAY & HOPWOOD INC		16,751,100	15,000,000	
71884A-ZF-9	PHOENIX AZ CIVIC IMPT CORP EXC		04/22/2015	WELLS FARGO SECURITIES LLC		11,500,500	10,000,000	
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE		12/28/2015	DIRECT(1)		4,841,200	5,000,000	53,868
73358W-QZ-0	PORT AUTH OF NEW YORK & NEW JE		09/08/2015	SOUTHWEST SECURITIES		168,800	150,000	2,083
73358W-ZH-0	PORT AUTH OF NEW YORK & NEW JE		10/09/2015	WELLS FARGO SECURITIES LLC		13,614,120	12,000,000	
914440-PP-1	UNIV OF MASSACHUSETTS MA BLDGA		02/10/2015	SOUTHWEST SECURITIES		2,305,694	1,975,000	27,979
91754T-NX-7	UTAH ST CHRT SCH FIN AUTH CHRT		12/10/2015	D.A. DAVIDSON		2,811,650	2,500,000	
91754T-NY-5	UTAH ST CHRT SCH FIN AUTH CHRT		12/10/2015	D.A. DAVIDSON		4,956,700	5,000,000	
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU		02/10/2015	CANTOR, FITZGERALD & CO, INC		705,264	600,000	4,833
944514-TA-6	WAYNE CNTY MI ARPT AUTH REVENU		09/23/2015	CITICORP SECURITIES		3,863,079	3,655,000	
944514-TL-2	WAYNE CNTY MI ARPT AUTH REVENU		09/23/2015	CITICORP SECURITIES		3,752,770	3,500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						612,366,684	579,786,992	1,168,143
00037B-AC-6	ABB FINANCE USA INC	E	08/19/2015	MITSUBISHI SECURITIES		9,991,600	10,000,000	128,819
00206R-CN-0	AT&T INC		04/23/2015	J.P. MORGAN		9,970,400	10,000,000	
00287Y-AS-8	ABBVIE INC		11/09/2015	VARIOUS		11,430,200	12,000,000	276,778
00440E-AQ-0	ACE INA HOLDINGS		07/01/2015	VARIOUS		11,434,610	12,000,000	148,824
00440E-AS-6	ACE INA HOLDINGS		12/16/2015	VARIOUS		19,879,450	20,000,000	84,000
00440E-AW-7	ACE INA HOLDINGS		11/23/2015	VARIOUS		34,991,150	35,000,000	79,750
00841#-AA-7	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV		07/22/2015	DIRECT(1)		3,275,224	327,522	
00841#-AB-5	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV		07/22/2015	DIRECT(1)		2,952,351	295,235	
00841#-AC-3	ADVANTAGE CAPITAL 2015 ST TAX CREIDT INV		07/22/2015	DIRECT(1)		2,473,254	247,325	
008558-AA-2	AGREE LIMITED PARTNERSHIP		03/02/2015	JEFFERIES & COMPANY, INC.		13,500,000	13,500,000	
008558-AB-0	AGREE LIMITED PARTNERSHIP		03/02/2015	JEFFERIES & COMPANY, INC.		13,500,000	13,500,000	

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008674-AH-6	AHERN RENTALS INC		09/29/2015	VARIOUS		3,534,000	4,000,000	107,347
020002-BA-8	ALLSTATE CORP		11/20/2015	VARIOUS		15,863,105	15,500,000	261,500
02079D-AB-9	ALPHABET HOLDING CO INC		11/06/2015	BARCLAY'S		1,975,000	2,000,000	4,736
021345-AA-1	ALTA WIND HOLDINGS LLC		09/15/2015	VARIOUS		9,253,630	8,470,142	126,405
023608-AF-9	AMEREN CORP		11/17/2015	BARCLAY'S		9,997,700	10,000,000	
023608-AG-7	AMEREN CORP		11/17/2015	BARCLAY'S		6,993,770	7,000,000	
02401@-AB-5	AMERICAN ASSETS TRUST, LP PRIV PLACE		02/28/2015	BANK OF AMERICA		5,000,000	5,000,000	
024747-AD-9	ABC SUPPLY CO INC		11/19/2015	DEUTSCHE BANK		1,000,000	1,000,000	
026874-DB-0	AMERICAN INTL GROUP		01/13/2015	VARIOUS		24,872,600	25,000,000	608
026874-DF-1	AMERICAN INTL GROUP		11/03/2015	UBS SECURITIES		5,034,200	5,000,000	77,333
03040W-AM-7	AMERICAN WATER CAPITAL C		08/12/2015	VARIOUS		16,859,870	17,000,000	956
03073E-AN-5	AMERISOURCEBERGEN CORP		12/28/2015	DIRECT(1)		5,565,948	6,000,000	82,875
032654-AJ-4	ANALOG DEVICES INC		12/15/2015	VARIOUS		27,614,975	27,500,000	4,333
034164-C@-0	THE ANDERSONS, INC		03/03/2015	RABOBANK NEDERLAND		10,000,000	10,000,000	
035242-AB-2	ANHEUSER-BUSCH INBEV FIN	E	10/14/2015	BARCLAY'S		4,502,000	5,000,000	51,111
037411-BC-8	APACHE CORP		06/10/2015	VARIOUS		8,974,650	10,000,000	157,014
037411-BD-6	APACHE CORP		05/06/2015	CITICORP SECURITIES		4,787,400	5,000,000	42,292
037735-CU-9	APPALACHIAN POWER CO		05/11/2015	GOLDMAN SACHS		9,964,500	10,000,000	
037735-CV-7	APPALACHIAN POWER CO		05/11/2015	GOLDMAN SACHS		8,438,545	8,500,000	
037833-AT-7	APPLE INC		08/17/2015	VARIOUS		31,585,850	30,000,000	617,437
037833-BG-4	APPLE INC		05/06/2015	GOLDMAN SACHS		9,965,200	10,000,000	
037833-BH-2	APPLE INC		08/18/2015	VARIOUS		34,910,490	35,000,000	162,847
03836W-D#-7	AQUA AMERICA INC.		04/30/2015	ROYAL BANK OF SCOTLAND		17,000,000	17,000,000	
038522-AH-1	ARAMARK SERVICES INC		12/03/2015	J.P. MORGAN		5,030,000	5,000,000	
040555-CN-2	ARIZONA PUBLIC SERVICE		08/19/2015	KEY BANK		5,378,122	5,300,000	79,475
048303-E*-8	ATLANTIC CITY ELECTRIC COMPANY		11/19/2015	MORGAN STANLEY		14,000,000	14,000,000	
05237*-AG-9	AUSTIN POWDER HOLDINGS COMPANY		05/14/2015	US BANCORP INC		6,000,000	6,000,000	
05237*-AH-7	AUSTIN POWDER HOLDINGS COMPANY		05/14/2015	US BANCORP INC		8,000,000	8,000,000	
05329W-AM-4	AUTONATION INC		09/16/2015	BANK OF AMERICA		6,976,410	7,000,000	
05348E-AV-1	AVALONBAY COMMUNITIES		05/06/2015	DEUTSCHE BANK		6,987,540	7,000,000	
05490V-AC-1	BBCMS 2015-MSQ B		09/17/2015	BARCLAY'S		5,149,740	5,000,000	10,817
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	E	12/03/2015	J.P. MORGAN		6,917,400	7,000,000	
05526Q-AE-6	BAMLL 2015-200P B		04/14/2015	BANK OF AMERICA		10,299,430	10,000,000	21,328
05526Q-AG-1	BAMLL 2015-200P C		04/22/2015	BANK OF AMERICA		15,308,862	14,900,000	34,699
05526W-AA-1	BAMLL 2015-HAUL A1		07/28/2015	BANK OF AMERICA		5,149,925	5,000,000	5,697
057224-AZ-0	BAKER HUGHES INC		06/22/2015	VARIOUS		15,932,110	15,000,000	199,590
05951U-AE-1	BAFC 2006-BT2 A4		01/14/2015	MORGAN STANLEY		4,115,090	4,998,401	15,391
06051G-EM-7	BANK OF AMERICA CORP		01/28/2015	INCAPITAL LLC		2,687,182	2,300,000	2,913
06051G-FL-8	BANK OF AMERICA CORP		09/16/2015	VARIOUS		9,907,650	10,000,000	174,132
06051G-FP-9	BANK OF AMERICA CORP		04/16/2015	BANK OF AMERICA		11,964,600	12,000,000	
06887#-AC-5	BARRY-WEHMILLER COMPANIES, INC		04/07/2015	BANK OF AMERICA		15,000,000	15,000,000	
06887#-AE-1	BARRY-WEHMILLER COMPANIES, INC		04/07/2015	BANK OF AMERICA		15,000,000	15,000,000	
07177M-AE-3	BAXALTA INC		06/18/2015	VARIOUS		10,049,400	10,000,000	
07177M-AK-9	BAXALTA INC		06/18/2015	J.P. MORGAN		4,995,700	5,000,000	
072863-AC-7	BAYLOR SCOTT & WHITE HOL		12/28/2015	VARIOUS		24,945,360	25,400,000	47,058
075887-BG-3	BECTON DICKINSON AND CO		02/18/2015	WELLS FARGO SECURITIES LLC		5,416,100	5,000,000	44,247
075887-BM-0	BECTON DICKINSON AND CO		04/24/2015	EXCHANGE		29,599,705	26,500,000	
100743-AJ-2	BOSTON GAS COMPANY		06/09/2015	JEFFERIES & COMPANY, INC.		9,976,300	10,000,000	145,828
103304-BK-6	BOYD GAMING CORP		10/08/2015	VARIOUS		5,270,050	5,250,000	6,827
11120V-AA-1	BRIXMOR OPERATING PART		04/08/2015	VARIOUS		23,563,995	23,454,000	81,302
115637-AP-5	BROWN-FORMAN CORP		07/10/2015	VARIOUS		29,651,300	30,000,000	20,000
120111-BN-8	BUILDING MATERIALS CORP		09/22/2015	DEUTSCHE BANK		5,100,000	5,100,000	
124857-AN-3	CBS CORP		10/26/2015	VARIOUS		30,394,370	30,975,000	69,192
124857-AP-8	CBS CORP		02/05/2015	CITICORP SECURITIES		5,073,600	5,000,000	13,611
124857-AQ-6	CBS CORP		07/07/2015	BANK OF AMERICA		9,818,800	10,000,000	
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		08/06/2015	MARKET AXESS		1,009,000	1,000,000	19,104
12527D-AR-1	CFCRE 2011-C2 A4		02/20/2015	BARCLAY'S		1,065,781	1,000,000	2,556
125354-AA-8	CGRBS 2013-VN05 A		02/19/2015	CREDIT SUISSE FIRST BOSTON		5,156,250	5,000,000	10,762
12543D-AV-2	CHS/COMMUNITY HEALTH SYS		09/29/2015	VARIOUS		5,179,725	5,000,000	43,637
125509-BU-2	CIGNA CORP		03/11/2015	J.P. MORGAN		9,993,800	10,000,000	
12591Q-AT-9	COMM 2014-UBS4 AM		01/29/2015	CREDIT SUISSE FIRST BOSTON		5,312,500	5,000,000	1,102
12593A-BA-2	COMM 2015-CR23 A4		05/06/2015	DEUTSCHE BANK		9,784,219	9,500,000	12,919
12593J-BF-2	COMM 2015-CR24 A5		07/24/2015	DEUTSCHE BANK		3,604,729	3,500,000	1,797
12624N-AC-4	COMM 2012-LTRT A2		08/14/2015	VARIOUS		10,041,211	10,000,000	10,860
12625C-AC-7	COMM 2013-WWP A2		09/08/2015	VARIOUS		10,282,193	10,030,000	10,162

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12625C-AJ-2	COMM 2013-WWP B		10/29/2015	VARIOUS		6,507,753	6,300,000	9,373
12625X-AA-5	COMM 2013-300P A1		06/25/2015	VARIOUS		14,588,222	13,320,000	33,895
12626B-AN-4	COMM 2013-CR10 AM		02/19/2015	BANK OF AMERICA		8,810,000	8,000,000	23,087
12626G-AP-8	COMM 2013-LC13 B		04/24/2015	MORGAN STANLEY		7,885,898	6,941,000	27,041
12626P-AM-5	CRH AMERICA INC	E	05/12/2015	BANK OF AMERICA		9,987,700	10,000,000	
12630B-BC-1	COMM 2013-CR13 AM		06/01/2015	VARIOUS		11,051,172	10,000,000	8,033
12630D-BA-1	COMM 2014-CR14 AM		05/28/2015	VARIOUS		11,131,616	10,020,000	6,917
12634N-AT-5	CSAIL 2015-C2 A4		05/06/2015	CREDIT SUISSE FIRST BOSTON		10,299,980	10,000,000	18,493
12638G-AB-5	CSMC 2006-CF3 M1		04/20/2015	CREDIT SUISSE FIRST BOSTON		10,886,231	12,486,000	10,800
12646R-AB-1	CST BRANDS INC		09/15/2015	MARKET AXESS		2,725,901	2,733,000	43,253
12649A-AC-3	CSMC 2014-USA A2		08/03/2015	WELLS FARGO SECURITIES LLC		6,922,266	6,600,000	3,624
12649A-AJ-8	CSMC 2014-USA B		09/10/2015	SOUTHWEST SECURITIES		1,003,950	970,000	1,579
12650Y-AA-1	CSMC 2015-GLPB A		12/04/2015	CREDIT SUISSE FIRST BOSTON		9,578,991	9,300,000	19,743
126650-CN-8	CVS HEALTH CORP		09/16/2015	VARIOUS		15,255,000	15,000,000	43,420
12668A-VL-6	CWALT 2005-61 1A1		02/06/2015	NOMURA SECURITIES INTERNATIONAL		2,423,198	2,751,680	524
12680@-AG-5	CABELA'S INCORPORATED		06/09/2015	WELLS FARGO SECURITIES LLC		24,000,000	24,000,000	
12680@-AJ-9	CABELA'S INCORPORATED		06/09/2015	WELLS FARGO SECURITIES LLC		16,000,000	16,000,000	
14149Y-BD-9	CARDINAL HEALTH INC		06/16/2015	BANK OF AMERICA		9,989,800	10,000,000	
149123-CD-1	CATERPILLAR INC		06/26/2015	VARIOUS		12,663,990	13,000,000	61,872
14916R-AD-6	CATHOLIC HEALTH INITIATI		01/09/2015	MORGAN STANLEY		3,039,840	3,000,000	26,463
151020-AR-5	CELGENE CORP		08/03/2015	DEUTSCHE BANK		5,485,095	5,500,000	
151020-AS-3	CELGENE CORP		12/15/2015	BANK OF AMERICA		9,917,600	10,000,000	135,625
153527-AL-0	CENTRAL GARDEN & PET CO		11/12/2015	J.P. MORGAN		5,030,000	5,000,000	5,444
15678#-AJ-4	CERNER CORP		01/29/2015	US BANCORP INC		15,000,000	15,000,000	
15724*-AN-3	CF INDUSTRIES, INC		09/11/2015	MORGAN STANLEY		18,000,000	18,000,000	
15724*-AP-8	CF INDUSTRIES, INC		09/11/2015	MORGAN STANLEY		5,000,000	5,000,000	
16115Q-AC-4	CHART INDUSTRIES INC S.C.B.		05/07/2015	MIZUHO SECURITIES		3,060,000	3,000,000	16,833
161175-AL-8	CCO SAFARI II LLC		07/09/2015	GOLDMAN SACHS		10,000,000	10,000,000	
161175-AM-6	CCO SAFARI II LLC		10/06/2015	VARIOUS		25,008,270	25,000,000	128,835
161175-AP-9	CCO SAFARI II LLC		10/30/2015	VARIOUS		13,466,930	13,000,000	51,152
161546-FX-9	CFAB 2003-4 1M1		09/28/2015	RBC CAPITAL MARKETS		2,046,795	2,129,306	
16876A-AA-2	CHILDRENS HOSPITAL MEDI,,4.268000,5/15/2		12/28/2015	DIRECT(1)		4,939,540	5,000,000	25,489
172967-JT-9	CITIGROUP INC		11/03/2015	CITICORP SECURITIES		30,354,550	30,000,000	414,944
17320D-AN-8	CGCMT 2013-GC11 AS		06/02/2015	BARCLAY'S		5,139,258	5,000,000	1,901
17320Q-AA-7	CGCMT 2013-375P A		02/24/2015	J.P. MORGAN		5,140,625	5,000,000	11,740
17320Q-AG-4	CGCMT 2013-375P B		10/29/2015	RAYMOND JAMES		1,132,950	1,120,000	219
17323Y-AD-1	CGCMT 2015-GC31 A4		06/24/2015	CITICORP SECURITIES		10,299,177	10,000,000	7,315
18469P-2#-6	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND		03/10/2015	MORGAN STANLEY		3,000,000	3,000,000	
18469P-3#-5	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND		03/10/2015	MORGAN STANLEY		3,000,000	3,000,000	
18469Q-2#-4	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND		03/10/2015	MORGAN STANLEY		3,000,000	3,000,000	
18469Q-3#-3	CLEARBRIDGE ENERGY MLP TOTAL RETURN FUND		03/10/2015	MORGAN STANLEY		3,000,000	3,000,000	
18586*-AE-4	CLEVELAND BROTHERS HOLDINGS, INC.		05/05/2015	BANK OF AMERICA		8,000,000	8,000,000	
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS INC		08/20/2015	BANK OF AMERICA		10,000,000	10,000,000	
191216-BS-8	COCA-COLA CO/THE		12/15/2015	PARIBAS SECURITIES		9,786,600	10,000,000	40,729
195869-AN-2	COLONIAL PIPELINE CO		09/21/2015	KEY BANK		4,568,250	5,000,000	92,750
198280-AE-9	COLUMBIA PIPELINE GROUP		05/19/2015	J.P. MORGAN		9,984,700	10,000,000	
20030N-BE-0	COMCAST CORP		05/14/2015	VARIOUS		22,043,274	20,800,000	303,438
20030N-BQ-3	COMCAST CORP		08/03/2015	VARIOUS		34,392,363	34,200,000	60,056
202795-JD-3	COMMONWEALTH EDISON CO		06/08/2015	J.P. MORGAN		5,696,260	5,435,000	103,597
202795-JF-8	COMMONWEALTH EDISON CO		12/09/2015	JEFFERIES & COMPANY, INC.		8,175,780	9,000,000	95,275
202795-JG-6	COMMONWEALTH EDISON CO		12/14/2015	VARIOUS		6,092,970	6,000,000	19,213
207597-EH-4	CONNECTICUT LIGHT & PWR		06/26/2015	VARIOUS		21,304,830	22,000,000	46,688
20826F-AC-0	CONOCOPHILLIPS COMPANY		05/12/2015	VARIOUS		19,993,850	20,000,000	314,736
20826F-AG-1	CONOCOPHILLIPS COMPANY		05/13/2015	MITSUBISHI SECURITIES		10,962,050	11,000,000	
21036P-AP-3	CONSTELLATION BRANDS INC		11/25/2015	VARIOUS		5,063,500	5,000,000	
210518-CX-2	CONSUMERS ENERGY CO		12/28/2015	DIRECT(1)		4,797,735	5,000,000	71,292
21079N-AA-9	CONTL AIRLINES 2007-1		06/11/2015	CAPITALIZED INTEREST		634	634	
221643-AK-5	COTT BEVERAGES INC	G	11/18/2015	BARCLAY'S		3,613,750	3,500,000	93,188
22545L-AG-4	CSMC 2006-C5 AM		05/26/2015	BANK OF AMERICA		7,106,484	6,750,000	28,051
225470-EC-3	CSFB 2005-10 5A1		04/16/2015	WELLS FARGO SECURITIES LLC		7,311,599	9,588,983	6,051
22822R-BB-5	CROWN CASTLE TOWERS LLC		04/30/2015	MORGAN STANLEY		6,000,000	6,000,000	
22822R-BD-1	CROWN CASTLE TOWERS LLC		04/30/2015	MORGAN STANLEY		7,000,000	7,000,000	
22959#-AA-9	CSOLAR IV SOUTH, LLC		09/11/2015	CAPITALIZED INTEREST			874	
231021-AQ-9	CUMMINS INC		09/17/2015	VARIOUS		10,612,750	10,000,000	162,500
233046-AD-3	DNKN 2015-1A A2II		01/22/2015	GUGGENHEIM CAPITAL		10,000,000	10,000,000	

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23317H-AE-2	DDR CORP		10/14/2015	CITICORP SECURITIES		5,945,640	6,000,000	
23386#-AK-8	DAIRY FARMERS OF AMERICA, INC.		01/06/2015	BANK OF AMERICA		12,000,000	12,000,000	
23386#-AL-6	DAIRY FARMERS OF AMERICA, INC.		01/06/2015	BANK OF AMERICA		2,000,000	2,000,000	
235825-AD-8	DANA HOLDING CORP		01/21/2015	J.P. MORGAN		3,127,500	3,000,000	65,500
235851-AR-3	DANAHER CORP		09/22/2015	VARIOUS		17,130,440	17,000,000	12,153
23918K-AQ-1	DAVITA HEALTHCARE PARTNE		10/08/2015	VARIOUS		4,581,155	4,570,000	35,224
242370-AD-6	DEAN FOODS CO		10/13/2015	VARIOUS		4,032,655	3,950,000	15,447
244199-BF-1	DEERE & COMPANY		06/10/2015	J.P. MORGAN		9,214,700	10,000,000	6,500
25245B-AA-5	DIAGEO INVESTMENT CORP	E	10/19/2015	STIFEL NICOLAUS & COMPANY INC		8,432,935	8,500,000	160,260
25271C-AN-2	DIAMOND OFFSHORE DRILL		11/10/2015	FTN FINANCIAL SECURITIES CORP		3,657,650	5,000,000	10,156
254010-AB-7	DIGNITY HEALTH		01/07/2015	VARIOUS		8,354,050	8,000,000	71,000
256677-AD-7	DOLLAR GENERAL CORP		10/15/2015	GOLDMAN SACHS		8,985,960	9,000,000	
260543-CL-5	DOW CHEMICAL CO/THE		10/22/2015	MIZUHO SECURITIES		1,638,362	1,730,000	5,779
267475-AA-9	DYCOM INDUSTRIES INC. C.B.		09/11/2015	VARIOUS		8,703,535	8,600,000	45
26860#-AA-8	EIF PIO PICO LLC		01/23/2015	SG AMERICAS SECURITIES CORP		10,000,000	10,000,000	
278062-AE-4	EATON CORP		12/28/2015	DIRECT(1)		6,515,992	7,000,000	45,189
27875T-AA-9	ECHO GLOBAL LOGISTICS INC C.S.N.		05/05/2015	VARIOUS		7,186,597	7,000,000	764
288547-AD-4	ELAT 2007-2 A2C		10/15/2015	BREAN CAPITAL LLC		8,675,000	10,000,000	8,985
29250R-AW-6	ENBRIDGE ENERGY PARTNERS		10/14/2015	STIFEL NICOLAUS & COMPANY INC		5,120,650	5,000,000	10,608
29273R-BD-0	ENERGY TRANSFER PARTNERS		04/08/2015	PARIBAS SECURITIES		5,115,450	5,000,000	17,438
29273R-BF-5	ENERGY TRANSFER PARTNERS		03/06/2015	VARIOUS		23,883,030	24,000,000	
29364@-10-7	ENTERGY UTILITY HOLDING COMPANY		08/26/2015	MORGAN STANLEY		20,000,000	20,000,000	
29379V-BA-0	ENTERPRISE PRODUCTS OPER		11/05/2015	SUSQUEHANNA		4,565,700	5,000,000	37,049
29717P-AP-2	ESSEX PORTFOLIO LP		03/10/2015	WELLS FARGO SECURITIES LLC		14,962,050	15,000,000	
29736R-AG-5	ESTEE LAUDER CO INC		07/10/2015	VARIOUS		14,493,550	15,000,000	42,413
30246Q-CQ-4	FBRSI 2005-5 M2		11/30/2015	VARIOUS		9,830,819	14,158,000	6,874
30256Y-AA-1	FPL ENERGY MARCUS HOOK L		05/01/2015	BARCLAY'S		16,036,399	14,780,091	361,472
30571#-AA-0	FAIRVIEW HEALTH SERVICES		07/23/2015	CITICORP SECURITIES		15,000,000	15,000,000	
31428X-BD-7	FEDEX CORP		01/07/2015	VARIOUS		14,917,650	15,000,000	938
31620M-AK-2	FIDELITY NATIONAL INFORM		10/09/2015	BARCLAY'S		9,400,400	10,000,000	
31620M-AR-7	FIDELITY NATIONAL INFORM		10/22/2015	VARIOUS		16,023,480	16,000,000	1,944
319963-BN-3	FIRST DATA CORPORATION		09/09/2015	VARIOUS		5,067,500	5,000,000	14,781
337738-AP-3	FISERV INC		05/19/2015	BANK OF AMERICA		9,993,300	10,000,000	
341081-FM-4	FLORIDA POWER & LIGHT CO		11/16/2015	J.P. MORGAN		9,983,700	10,000,000	
345370-CQ-1	FORD MOTOR COMPANY		11/23/2015	VARIOUS		9,724,150	10,000,000	162,292
35906A-AP-3	FRONTIER COMMUNICATIONS		01/28/2015	MARKET AXESS		1,024,555	1,000,000	23,021
36242D-2B-8	GSAMP 2005-AHL M2		04/30/2015	RBC CAPITAL MARKETS		7,250,625	9,000,000	1,663
36246M-AT-6	GTP ACQUISITION PARTNERS		05/20/2015	BARCLAY'S		8,000,000	8,000,000	
36248G-AD-2	GSMS 2013-GC16 A4		02/18/2015	VARIOUS		11,028,711	10,000,000	26,101
36250P-AD-7	GSMS 2015-GC32 A4		07/16/2015	VARIOUS		4,119,707	4,000,000	12,547
36803R-AA-1	GATOR POWER II HOLDINGS LLC		08/14/2015	MITSUBISHI SECURITIES		20,000,000	20,000,000	
37045V-AJ-9	GENERAL MOTORS CO		11/10/2015	VARIOUS		9,759,700	10,000,000	56,333
37045X-AS-5	GENERAL MOTORS FINL CO		07/08/2015	VARIOUS		19,654,800	20,000,000	382,778
37045X-BD-7	GENERAL MOTORS FINL CO		11/19/2015	BARCLAY'S		9,992,800	10,000,000	
37244D-AC-3	GENON ENERGY INC		09/15/2015	MARKET AXESS		3,525,750	3,600,000	130,704
372546-AU-5	GEORGE WASHINGTON UNIVER		06/26/2015	BARCLAY'S		14,978,600	15,000,000	
375558-AX-1	GILEAD SCIENCES INC		06/15/2015	VARIOUS		17,136,620	16,500,000	167,667
375558-BA-0	GILEAD SCIENCES INC		06/10/2015	VARIOUS		39,573,305	38,500,000	875,500
375558-BG-7	GILEAD SCIENCES INC		09/09/2015	BANK OF AMERICA		7,973,200	8,000,000	
377372-AJ-6	GLAXOSMITHKLINE CAP INC	E	12/28/2015	DIRECT(1)		5,098,045	5,000,000	58,333
38141E-C3-1	GOLDMAN SACHS GROUP INC		08/04/2015	GOLDMAN SACHS		10,271,600	10,000,000	38,667
38141G-GS-7	GOLDMAN SACHS GROUP INC		01/29/2015	GOLDMAN SACHS		7,088,160	6,000,000	8,625
38141G-VR-2	GOLDMAN SACHS GROUP INC		10/16/2015	GOLDMAN SACHS		14,895,000	15,000,000	
38141G-VS-0	GOLDMAN SACHS GROUP INC		10/19/2015	VARIOUS		19,929,700	20,000,000	1,319
38148L-AA-4	GOLDMAN SACHS GROUP INC		07/28/2015	GOLDMAN SACHS		14,963,250	15,000,000	106,167
382550-BE-0	GOODYEAR TIRE & RUBBER		11/09/2015	GOLDMAN SACHS		5,025,000	5,000,000	2,278
384802-AB-0	WW GRAINGER INC		08/03/2015	VARIOUS		45,479,040	45,000,000	43,444
39121J-B*-0	GREAT RIVER ENERGY		02/04/2015	GOLDMAN SACHS		12,000,000	12,000,000	
402740-AD-6	GULFSTREAM NATURAL GAS		10/14/2015	SMBC NIKKO SECURITIES		5,053,400	5,000,000	15,972
402740-AE-4	GULFSTREAM NATURAL GAS		11/03/2015	VARIOUS		15,882,920	16,000,000	27,767
404119-BN-8	HCA INC		09/29/2015	VARIOUS		5,036,438	5,000,000	24,722
406216-BA-8	HALLIBURTON CO		06/09/2015	JEFFERIES & COMPANY, INC.		4,976,850	5,000,000	16,875
406216-BE-0	HALLIBURTON CO		11/05/2015	MORGAN STANLEY		3,872,720	4,000,000	52,250
406216-BJ-9	HALLIBURTON CO		11/05/2015	BANK OF AMERICA		11,996,880	12,000,000	
412822-AE-8	HARLEY-DAVIDSON INC		12/28/2015	VARIOUS		19,937,400	20,000,000	96,868

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
413875-AR-6	HARRIS CORPORATION		05/01/2015	VARIOUS		21,561,130	21,500,000	11,070
413875-AT-2	HARRIS CORPORATION		11/24/2015	RBC CAPITAL MARKETS		7,149,687	7,254,000	33,607
41781#-AA-3	HARVEY STONE, LLC		06/08/2015	PARETO SECURITIES INC		20,000,000	20,000,000	
421924-BK-6	HEALTHSOUTH CORP		01/21/2015	BANK OF AMERICA		3,842,500	3,750,000	52,708
423074-AV-5	KRAFT HEINZ FOODS CO		09/16/2015	VARIOUS		8,301,070	8,000,000	89,122
423074-AX-1	KRAFT HEINZ FOODS CO		09/16/2015	VARIOUS		17,119,540	17,000,000	67,699
423074-AZ-6	KRAFT HEINZ FOODS CO		06/23/2015	CITICORP SECURITIES		8,979,570	9,000,000	
427866-AU-2	HERSHEY COMPANY		08/18/2015	CITICORP SECURITIES		13,459,905	13,500,000	
42824C-AP-4	HP ENTERPRISE CO		10/08/2015	VARIOUS		24,805,350	25,000,000	14,972
432891-AD-1	HILTON WORLDWIDE FIN LLC		11/06/2015	MARKET AXESS		2,904,870	2,775,000	7,957
437076-BH-4	HOME DEPOT INC		06/09/2015	VARIOUS		34,432,650	35,000,000	21,840
437076-BK-7	HOME DEPOT INC		09/08/2015	BANK OF AMERICA		9,985,700	10,000,000	
437084-LQ-7	HEAT 2005-4 M5		03/19/2015	BANK OF AMERICA		5,242,500	6,000,000	5,157
43739E-BL-0	HMBT 2005-3 M1		10/27/2015	VARIOUS		12,910,978	16,264,000	3,000
44217N-AC-0	HGMT 2015-HGLR A1A2		11/02/2015	J.P. MORGAN		9,806,250	10,000,000	3,430
44217N-AJ-5	HGMT 2015-HGLR B		03/19/2015	J.P. MORGAN		10,099,999	10,000,000	25,665
44416*-AA-4	HUDSON TRANSMISSION MISSION PARTNERS		08/11/2015	CAPITALIZED INTEREST		197	197	
446413-AH-9	HUNTINGTON INGALLS INDUS		11/06/2015	J.P. MORGAN		5,040,000	5,000,000	
447462-AB-8	HURON CONSULTING GROUP INC C.S.N.		03/04/2015	GOLDMAN SACHS		2,327,235	2,100,000	12,935
44929B-AH-7	ICRE REIT HOLDING		10/22/2015	BANK OF AMERICA		7,000,000	7,000,000	
45071K-BM-5	IXIS 2005-HE2 M4		11/16/2015	PIERPONT SECURITIES		3,045,763	3,241,251	2,435
452308-AQ-2	ILLINOIS TOOL WORKS INC		06/30/2015	J.P. MORGAN		11,710,710	11,000,000	165,344
452308-AR-0	ILLINOIS TOOL WORKS INC		07/10/2015	VARIOUS		19,269,890	21,000,000	269,642
456606-HV-7	INABS 2005-C M2		03/24/2015	RBC CAPITAL MARKETS		17,219,472	21,379,490	332
458118-AB-2	INTEGRATED DEVICE TECH. C.S.N.		11/03/2015	VARIOUS		9,880,092	9,500,000	143
458140-AS-9	INTEL CORP		12/15/2015	VARIOUS		35,611,950	35,000,000	285,722
458140-AT-7	INTEL CORP		08/03/2015	VARIOUS		35,439,790	35,000,000	3,947
460146-CN-1	INTERNATIONAL PAPER CO		11/05/2015	J.P. MORGAN		4,874,600	5,000,000	117,306
460690-BL-3	INTERPUBLIC GROUP COS		10/22/2015	CREDIT SUISSE FIRST BOSTON		5,056,450	5,000,000	7,000
46121Y-A@-1	INTREPID POTASH INC		05/28/2015	CRT CAPITAL GROUP		6,079,800	6,000,000	45,430
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF		12/16/2015	CANTOR, FITZGERALD & CO, INC		70,209,601	820,000	
46625H-KC-3	JPMORGAN CHASE & CO		01/15/2015	J.P. MORGAN		19,955,600	20,000,000	
46625H-LW-8	JPMORGAN CHASE & CO		07/30/2015	J.P. MORGAN		50,042,350	50,000,000	72,951
46625H-MN-7	JPMORGAN CHASE & CO		12/15/2015	J.P. MORGAN		10,241,500	10,000,000	159,250
466275-AA-2	JPALT 2007-S1 A1		01/30/2015	WELLS FARGO SECURITIES LLC		9,255,181	10,255,048	1,277
46634S-AC-9	JPMCC 2012-C6 A3		12/21/2015	VARIOUS		18,583,590	17,932,000	38,611
46637W-AF-0	JPMCC 2012-CBX AS		12/11/2015	J.P. MORGAN		7,219,733	6,760,000	12,029
46640U-AH-5	JPMBB 2013-C17 AS		06/03/2015	VARIOUS		16,498,438	15,000,000	11,146
46643P-BJ-8	JPMBB 2014-C25 AS		07/30/2015	J.P. MORGAN		10,420,117	10,000,000	15,244
46645F-AG-5	JPMCC 2015-UES B		10/07/2015	J.P. MORGAN		5,150,000	5,000,000	11,760
46645J-AD-4	JPMBB 2015-C33 A4		11/17/2015	J.P. MORGAN		10,299,960	10,000,000	30,367
471109-AN-8	JARDEN CORP		10/21/2015	BARCLAY'S		500,000	500,000	
478165-AH-6	JOHNSON (S.C.) & SON INC		10/30/2015	VARIOUS		20,483,850	20,000,000	20,781
482480-AE-0	KLA-TENCOR CORP		04/16/2015	RBC CAPITAL MARKETS		15,815,150	15,000,000	310,646
482688-AL-8	KPMG LLP		05/07/2015	US BANCORP INC		15,000,000	15,000,000	
48305Q-AB-9	KAISER FOUNDATION HOSPIT		06/16/2015	VARIOUS		6,732,442	6,450,000	65,420
49446R-AN-9	KIMCO REALTY CORP		10/07/2015	WELLS FARGO SECURITIES LLC		4,965,950	5,000,000	
49456B-AF-8	KINDER MORGAN INC/DELAWA		10/16/2015	JEFFERIES & COMPANY, INC.		4,575,000	5,000,000	83,611
49803#-AA-0	KITE REALTY GROUP L.P.		07/09/2015	WELLS FARGO SECURITIES LLC		8,000,000	8,000,000	
49803#-AB-8	KITE REALTY GROUP L.P.		07/09/2015	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	
50076Q-AE-6	KRAFT FOODS GROUP INC		06/19/2015	VARIOUS		10,163,290	10,000,000	54,444
502413-BD-8	L-3 COMMUNICATIONS CORP		09/16/2015	MORGAN STANLEY		2,836,170	3,000,000	37,196
50540R-AS-1	LABORATORY CORP OF AMER		02/06/2015	VARIOUS		35,022,780	35,000,000	7,181
53117C-AR-3	LIBERTY PROPERTY LP		03/17/2015	WELLS FARGO SECURITIES LLC		9,964,400	10,000,000	
53359#-AA-0	LINCOLN ELECTRIC HOLDING COMPANY		02/20/2015	BANK OF AMERICA		15,000,000	15,000,000	
534187-BE-8	LINCOLN NATIONAL CORP		03/04/2015	BARCLAY'S		6,988,800	7,000,000	
535555-A*-7	LINDSAY CORPORATION		01/23/2015	WELLS FARGO CAPITAL MARKETS		16,000,000	16,000,000	
539830-BB-4	LOCKHEED MARTIN CORP		06/25/2015	JEFFERIES & COMPANY, INC.		5,640,540	6,000,000	10,175
539830-BL-2	LOCKHEED MARTIN CORP		11/16/2015	CITICORP SECURITIES		9,851,900	10,000,000	
542514-HB-3	LBMLT 2004-5 A5		04/14/2015	J.P. MORGAN		3,014,094	3,444,679	1,615
546676-AX-5	LOUISVILLE GAS & ELEC		09/21/2015	VARIOUS		12,073,730	12,000,000	
548661-DD-6	LOWES COS INC,,3.125000,9/15/2024,0,0.00		04/02/2015	CREDIT SUISSE FIRST BOSTON		5,195,050	5,000,000	9,983
548661-DE-4	LOWES COS INC,,4.250000,9/15/2044,0,0.00		06/09/2015	VARIOUS		14,392,500	15,000,000	154,063
55280M-AA-4	MAS GEORGIA LFG, LLC		05/27/2015	JEFFERIES & COMPANY, INC.		18,473,000	18,473,000	
55608B-AA-3	MACQUARIE INFRASTRUCTURE C.S.N		03/26/2015	VARIOUS		4,674,982	4,000,000	32,344

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565849-AL-0	MARATHON OIL CORP		06/01/2015	J.P. MORGAN		8,979,390	9,000,000	
56585A-AH-5	MARATHON PETROLEUM CORP		11/13/2015	VARIOUS		18,730,350	20,000,000	259,271
57643L-QV-1	MABS 2006-HE1 M1		02/26/2015	RBC CAPITAL MARKETS		13,196,094	17,500,000	1,578
58013M-EX-8	MCDONALDS CORP,,2.750000,12/9/2020,0,0.0		12/02/2015	MORGAN STANLEY		2,994,450	3,000,000	
58013M-EZ-3	MCDONALDS CORP,,4.700000,12/9/2035,0,0.0		12/03/2015	VARIOUS		10,042,700	10,000,000	
580645-AL-3	MCGRAW HILL FINANCIAL IN		08/13/2015	VARIOUS		9,981,330	10,000,000	
581557-BC-8	MCKESSON CORP		02/18/2015	VARIOUS		8,481,906	7,500,000	160,732
581557-BE-4	MCKESSON CORP		02/05/2015	MORGAN STANLEY		5,340,550	5,000,000	76,447
582839-AH-9	MEAD JOHNSON NUTRITION C		10/29/2015	J.P. MORGAN		6,997,060	7,000,000	
584688-AD-7	MEDICINES COMPANY C.S.N.		01/08/2015	VARIOUS		8,738,495	8,600,000	
585055-BS-4	MEDTRONIC INC		02/18/2015	VARIOUS		15,544,300	15,000,000	81,181
585055-BU-9	MEDTRONIC INC		03/06/2015	VARIOUS		22,161,950	20,000,000	195,920
586054-AC-2	MEMORIAL SLOAN-KETTERING		02/13/2015	VARIOUS		24,849,750	25,000,000	8,167
59156R-BN-7	METLIFE INC		07/13/2015	VARIOUS		32,168,240	34,000,000	252,563
594918-BE-3	MICROSOFT CORP		07/10/2015	CITICORP SECURITIES		40,471,600	45,000,000	675,556
594918-BM-5	MICROSOFT CORP		10/29/2015	VARIOUS		20,011,950	20,000,000	
595017-AC-8	MICROCHIP TECHNOLOGY INC C.S.N.		02/06/2015	VARIOUS		10,020,350	10,000,000	
609207-AB-1	MONDELEZ INTERNATIONAL		03/30/2015	J.P. MORGAN		6,502,440	6,000,000	40,667
61690A-AE-4	MSBAM 2015-C27 A4		11/19/2015	MORGAN STANLEY		6,694,604	6,500,000	15,585
61690V-BB-3	MSBAM 2015-C26 AS		10/28/2015	MORGAN STANLEY		5,149,684	5,000,000	5,935
61691A-BL-6	MSC 2015-UBS8 A4		12/02/2015	MORGAN STANLEY		9,269,637	9,000,000	13,332
617446-7X-1	MORGAN STANLEY		01/23/2015	MORGAN STANLEY		8,180,775	7,500,000	66,667
617446-8C-6	MORGAN STANLEY		12/15/2015	MORGAN STANLEY		20,226,300	20,000,000	161,111
61744C-QN-9	MSHEL 2005-2 M4		02/25/2015	CITICORP SECURITIES		6,941,619	7,535,000	1,168
61744C-VY-9	MSAC 2005-HE6 M2		03/11/2015	RBC CAPITAL MARKETS		16,531,250	20,000,000	6,238
61746B-DJ-2	MORGAN STANLEY		04/21/2015	VARIOUS		10,494,300	10,000,000	61,458
61747Y-DY-8	MORGAN STANLEY		12/28/2015	VARIOUS		19,260,790	20,000,000	108,097
61761J-B3-2	MORGAN STANLEY		07/28/2015	MORGAN STANLEY		15,062,400	15,000,000	52,500
61761J-ZN-2	MORGAN STANLEY		04/20/2015	VARIOUS		11,235,830	11,250,000	
61762D-AY-7	MSBAM 2013-C9 AS		05/08/2015	VARIOUS		9,564,905	9,270,000	8,951
620076-BF-5	MOTOROLA SOLUTIONS INC		04/29/2015	VARIOUS		15,071,750	15,000,000	105,000
628852-AH-8	NCI BUILDING SYSTEMS INC		10/07/2015	GUGGENHEIM CAPITAL		1,045,000	1,000,000	20,167
62927#-AF-3	NFL VENTURES LP		06/12/2015	BANK OF AMERICA		5,000,000	5,000,000	
62927#-AG-1	NFL VENTURES LP		06/12/2015	BANK OF AMERICA		10,000,000	10,000,000	
62952E-AC-1	NYU HOSPITALS CENTER		07/01/2015	VARIOUS		10,431,470	10,000,000	117,474
631005-BF-1	NARRAGANSETT ELECTRIC	E	06/10/2015	GOLDMAN SACHS		1,884,140	2,000,000	1,158
637071-AK-7	NATIONAL OILWELL VARCO I		07/21/2015	VARIOUS		17,211,840	19,500,000	192,343
64072T-AC-9	NEPTUNE FINCO CORP		09/28/2015	J.P. MORGAN		4,965,000	5,000,000	
64110L-AG-1	NETFLIX INC		03/12/2015	EXCHANGE		5,041,391	5,000,000	
649322-AA-2	NY & PRESBYTERIAN HOSPIT		06/18/2015	RAYMOND JAMES		18,565,100	20,000,000	299,006
65364U-AE-6	NIAGARA MOHAWK POWER		12/28/2015	VARIOUS		9,473,366	10,025,000	24,637
65409Q-BB-7	NIELSEN FINANCE LLC/CO		10/08/2015	VARIOUS		4,922,500	5,000,000	117,917
654106-AE-3	NIKE INC		10/26/2015	BANK OF AMERICA		9,907,000	10,000,000	
655044-AJ-4	NOBLE ENERGY INC		04/01/2015	VARIOUS		9,546,900	9,000,000	186,008
655663-E@-7	NORDSON CORPORATION		05/05/2015	WELLS FARGO SECURITIES LLC		18,000,000	18,000,000	
67020Y-AH-3	NUANCE COMMUNICATIONS C.B.		12/02/2015	BARCLAYS CAPITAL		9,038,000	9,000,000	
670346-AN-5	NUCOR CORP		12/03/2015	VARIOUS		9,307,858	9,550,000	159,301
682189-AJ-4	ON SEMICONDUCTOR CORP. C.S.N.		06/04/2015	VARIOUS		10,696,338	10,400,000	119
68389X-BG-9	ORACLE CORP		07/29/2015	VARIOUS		34,418,025	35,000,000	59,366
68715#-AA-7	ORORA DGP	E	04/28/2015	J.P. MORGAN		8,000,000	8,000,000	
694308-HL-4	PACIFIC GAS & ELECTRIC		08/05/2015	BANK OF AMERICA		10,001,300	10,000,000	173,194
70109H-AN-5	PARKER-HANNIFIN CORP		06/23/2015	VARIOUS		11,037,000	11,000,000	37,207
703426-AG-3	PATTERSON COMPANIES INC		03/05/2015	BANK OF AMERICA		12,000,000	12,000,000	
70509@-AA-5	PEBBLEBROOK HOTEL TRUST		09/09/2015	WELLS FARGO SECURITIES LLC		9,000,000	9,000,000	
70509@-AB-3	PEBBLEBROOK HOTEL TRUST		09/09/2015	WELLS FARGO SECURITIES LLC		16,000,000	16,000,000	
707569-AR-0	PENN NATIONAL GAMING INC		09/29/2015	VARIOUS		2,804,720	2,750,000	64,542
713448-BS-6	PEPSICO INC		06/26/2015	VARIOUS		18,001,240	17,000,000	115,781
713448-CQ-9	PEPSICO INC		07/01/2015	VARIOUS		27,921,154	28,800,000	194,461
713448-DD-7	PEPSICO INC		10/08/2015	BANK OF AMERICA		6,981,450	7,000,000	
717081-DE-0	PFIZER INC		07/10/2015	VARIOUS		26,457,710	27,000,000	36,908
717081-DK-6	PFIZER INC		06/03/2015	VARIOUS		31,248,640	31,000,000	325,478
717081-DT-7	PFIZER INC		12/28/2015	DIRECT(1)		5,806,320	5,000,000	80,111
718172-BD-0	PHILIP MORRIS INTL INC		07/29/2015	VARIOUS		10,489,900	10,000,000	102,240
718549-AC-2	PHILLIPS 66 PARTNERS LP		03/27/2015	VARIOUS		21,912,360	22,000,000	64,740
723787-AM-9	PIONEER NATURAL RESOURCE		11/30/2015	MORGAN STANLEY		9,988,900	10,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
737446-AG-9	POST HOLDINGS INC		08/04/2015	BARCLAY'S		1,952,500	2,000,000	17,333
740189-AP-0	PRECISION CASTPARTS CORP		06/17/2015	VARIOUS		25,230,105	25,500,000	7,413
741503-AX-4	PRICELINE.COM INC C.S.N.		09/25/2015	VARIOUS		18,956,008	19,000,000	6,758
74834L-AY-6	QUEST DIAGNOSTICS INC		03/26/2015	JEFFERIES & COMPANY, INC.		5,902,110	6,000,000	3,264
74986@-AP-6	RREEF AMERICA REIT II, INC		04/01/2015	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
755111-BW-0	RAYTHEON COMPANY		06/22/2015	JEFFERIES & COMPANY, INC.		4,157,080	4,000,000	70,631
755111-BZ-3	RAYTHEON COMPANY		06/10/2015	JEFFERIES & COMPANY, INC.		4,814,850	5,000,000	
761118-KU-1	RALI 2005-QO3 A1		01/09/2015	RBC CAPITAL MARKETS		9,685,610	12,338,357	3,909
76131V-AA-1	RETAIL PROPERTIES OF AME		03/05/2015	WELLS FARGO SECURITIES LLC		13,436,010	13,500,000	
761713-BB-1	REYNOLDS AMERICAN INC		10/30/2015	VARIOUS		27,006,450	25,000,000	236,438
761713-BF-2	REYNOLDS AMERICAN INC		06/09/2015	J.P. MORGAN		6,990,270	7,000,000	
761713-BG-0	REYNOLDS AMERICAN INC		06/09/2015	J.P. MORGAN		9,969,700	10,000,000	
761735-AB-5	REYNOLDS GRP ISS/REYNOLD	E	09/29/2015	VARIOUS		4,060,000	4,000,000	120,889
78403D-AJ-9	SBA TOWER TRUST		10/06/2015	BARCLAY'S		8,000,000	8,000,000	
80282K-AE-6	SANTANDER HOLDINGS USA		07/14/2015	J.P. MORGAN		14,994,000	15,000,000	
805564-ST-9	SAST 2005-3 M2		07/13/2015	VARIOUS		20,199,844	23,500,000	8,345
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC.		03/10/2015	BANK OF AMERICA		20,000,000	20,000,000	
808513-AL-9	CHARLES SCHWAB CORP		03/03/2015	WELLS FARGO SECURITIES LLC		9,958,000	10,000,000	
820118-AC-7	SHARYLAND DISTRIBUTION & TRANSMISSION		10/30/2015	WELLS FARGO SECURITIES LLC		16,000,000	16,000,000	
824348-AS-5	SHERWIN-WILLIAMS CO		08/04/2015	KEY BANK		15,476,200	15,000,000	12,007
829259-AR-1	SINCLAIR TELEVISION GROU		01/26/2015	RBC CAPITAL MARKETS		1,987,500	2,000,000	58,125
84755T-AE-7	SPECTRA ENERGY CAPITAL		09/02/2015	J.P. MORGAN		8,898,300	10,000,000	158,583
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL CLUB, LLC		01/15/2015	J.P. MORGAN		9,500,000	9,500,000	
852061-AR-1	SPRINT COMMUNICATIONS		10/16/2015	J.P. MORGAN		5,400,000	6,000,000	77,000
85253#-AF-8	STAG INDUSTRIAL OPERATING PARTNERSHIP		10/06/2015	BANK OF AMERICA		6,000,000	6,000,000	
855244-AH-2	STARBUCKS CORP		06/09/2015	VARIOUS		22,733,650	23,000,000	1,433
858586-J*-2	STEPAN COMPANY		05/08/2015	BANK OF AMERICA		14,000,000	14,000,000	
85915#-AH-4	STERICYCLE, INC		03/24/2015	BANK OF AMERICA		15,000,000	15,000,000	
85917D-AA-2	STERIGENICS-NORDION HOLD		05/12/2015	J.P. MORGAN		5,022,500	5,000,000	
862121-A*-1	STORE CAPITAL CORPORATION		10/30/2015	MORGAN STANLEY		9,000,000	9,000,000	
862121-A@-9	STORE CAPITAL CORPORATION		10/30/2015	MORGAN STANLEY		7,000,000	7,000,000	
863576-EH-3	SASC 2006-GEL1 M2		04/06/2015	PIERPONT SECURITIES		11,417,845	13,035,000	5,289
86358E-MR-4	SAIL 2004-9 M1		04/16/2015	RBC CAPITAL MARKETS		6,345,842	7,278,385	6,271
86359D-CR-6	SASC 2005-NC2 M5		05/22/2015	CITICORP SECURITIES		4,050,000	5,000,000	223
863667-AE-1	STRYKER CORP		07/13/2015	JEFFERIES & COMPANY, INC.		1,815,900	2,000,000	23,917
863667-AG-6	STRYKER CORP		08/07/2015	VARIOUS		14,709,250	15,000,000	123,958
86765B-AN-9	SUNOCO LOGISTICS PARTNER		04/30/2015	VARIOUS		8,243,510	8,000,000	29,632
86765B-AP-4	SUNOCO LOGISTICS PARTNER		10/06/2015	KEY BANK		2,795,720	3,500,000	4,122
87233Q-AB-4	TC PIPELINES LP		04/14/2015	VARIOUS		28,156,800	28,000,000	33,056
87236Y-AE-8	TD AMERITRADE HOLDING CO		03/04/2015	J.P. MORGAN		9,976,500	10,000,000	
87264A-AD-7	T-MOBILE USA INC		01/12/2015	J.P. MORGAN		3,105,000	3,000,000	92,309
87265K-AB-8	TPG SPECIALTY LENDING INC C.S.N.		12/10/2015	VARIOUS		16,109,313	16,000,000	124,063
879360-C*-4	TELEDYNE TECHNOLOGIES INCORPORATED		08/06/2015	MITSUBISHI SECURITIES		15,000,000	15,000,000	
88033G-CE-8	TENET HEALTHCARE CORP		09/16/2015	SUNTRUST EQUITABLE		2,820,938	2,550,000	97,839
88150*-AA-1	TERRENO REALTY LLC		07/21/2015	KEY BANK		10,000,000	10,000,000	
881561-UK-8	TMTS 2005-8HE M3		03/03/2015	MORGAN STANLEY		13,981,500	19,120,000	3,685
882484-AA-6	TEXAS HEALTH RESOURCES		04/30/2015	VARIOUS		19,981,150	20,000,000	
88522Y-AB-5	TMST 2007-4 2A1		08/21/2015	WELLS FARGO SECURITIES LLC		20,528,853	20,904,168	4,478
886546-AD-2	TIFFANY & CO		04/01/2015	VARIOUS		6,218,350	6,000,000	98,544
887317-AX-3	TIME WARNER INC		10/30/2015	CITICORP SECURITIES		5,005,600	5,000,000	101,042
88732J-BA-5	TIME WARNER CABLE INC		06/03/2015	VARIOUS		15,441,550	15,000,000	153,889
88947E-AR-1	TOLL BROS FINANCE CORP		11/02/2015	DEUTSCHE BANK		5,003,750	5,000,000	2,031
89078Y-AA-3	TOPS HOLDING/MARKETS II		05/29/2015	BANK OF AMERICA		3,650,000	3,650,000	
89417E-AK-5	TRAVELERS COS INC		08/19/2015	VARIOUS		20,869,300	21,000,000	
896047-AG-2	TRIBUNE MEDIA CO		11/10/2015	MARKET AXESS		5,107,100	5,000,000	113,257
90117P-AC-9	AOTA 2015-1211 A1A2		08/07/2015	J.P. MORGAN		10,299,940	10,000,000	28,170
90131H-AZ-8	21ST CENTURY FOX AMERICA		04/08/2015	EXCHANGE		5,218,850	5,000,000	
90131H-BF-1	21ST CENTURY FOX AMERICA		04/10/2015	EXCHANGE		36,114,445	37,500,000	
90131H-BG-9	21ST CENTURY FOX AMERICA		04/10/2015	EXCHANGE		32,769,980	33,000,000	
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST (		01/13/2015	BANK OF AMERICA		20,000,000	20,000,000	
902494-AX-1	TYSON FOODS INC		05/06/2015	CREDIT SUISSE FIRST BOSTON		5,140,950	5,000,000	47,181
90268T-AJ-3	UBSC 2011-C1 AS		04/17/2015	DEUTSCHE BANK		4,630,469	4,000,000	12,026
90270Y-AG-4	UBSBB 2013-C5 B		02/03/2015	J.P. MORGAN		5,377,529	5,190,000	2,630
90312#-AE-0	UNS ELECTRIC		03/26/2015	WELLS FARGO SECURITIES LLC		11,000,000	11,000,000	
907818-DP-0	UNION PACIFIC CORP		06/10/2015	JEFFERIES & COMPANY, INC.		4,854,250	5,000,000	35,417

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907818-DU-9	UNION PACIFIC CORP		06/17/2015	BARCLAY'S		10,560,000	10,000,000	9,236
907818-DZ-8	UNION PACIFIC CORP		06/10/2015	VARIOUS		6,683,580	7,000,000	121,042
907818-EC-8	UNION PACIFIC CORP		06/17/2015	VARIOUS		18,145,041	20,365,000	266,288
913017-BT-5	UNITED TECHNOLOGIES CORP		12/28/2015	VARIOUS		40,049,665	39,500,000	256,500
913017-CA-5	UNITED TECHNOLOGIES CORP		06/10/2015	VARIOUS		21,100,880	21,500,000	32,105
91324P-CD-2	UNITEDHEALTH GROUP INC		12/28/2015	DIRECT(1)		13,721,190	14,000,000	170,236
91324P-CP-5	UNITEDHEALTH GROUP INC		07/20/2015	J.P. MORGAN		5,983,740	6,000,000	
91324P-CR-1	UNITEDHEALTH GROUP INC		07/21/2015	VARIOUS		12,028,890	12,000,000	924
91845#-AA-2	VZ(SR NOTE) CTL PASS-THROUGH TRUST CERT		04/29/2015	MESIROW		20,000,000	20,000,000	
91913Y-AT-7	VALERO ENERGY CORP		04/07/2015	VARIOUS		31,719,190	31,500,000	25,793
922408-AM-7	VECTREN CAPITAL CORP		05/12/2015	MITSUBISHI SECURITIES		27,000,000	27,000,000	
92343V-CM-4	VERIZON COMMUNICATIONS		03/23/2015	BANK OF AMERICA		7,261,170	7,000,000	34,109
92343V-CZ-5	VERIZON COMMUNICATIONS		03/25/2015	VARIOUS		9,773,160	10,000,000	18,169
92343X-AA-8	VERINT SYSTEMS INC C.S.N.		03/26/2015	VARIOUS		9,397,938	8,200,000	39,383
92553P-AW-2	VIACOM INC		11/04/2015	J.P. MORGAN		4,307,750	5,000,000	27,708
92826C-AD-4	VISA INC		12/15/2015	VARIOUS		23,872,460	24,000,000	3,500
92826C-AF-9	VISA INC		12/09/2015	BANK OF AMERICA		9,983,300	10,000,000	
92890N-AW-9	WFRBS 2012-C10 AS		11/10/2015	CITICORP SECURITIES		10,023,438	10,000,000	13,504
92930R-AC-6	WFRBS 2012-C9 AS		11/05/2015	CITICORP SECURITIES		4,530,766	4,437,000	3,758
92937F-AF-8	WFRBS 2013-C12 AS		03/10/2015	WELLS FARGO SECURITIES LLC		5,086,937	4,890,000	5,803
92939K-AE-8	WFRBS 2014-C24 A5		02/03/2015	WELLS FARGO SECURITIES LLC		6,734,279	6,285,000	3,149
92939K-AG-3	WFRBS 2014-C24 AS		06/18/2015	BANK OF AMERICA		6,884,828	6,650,000	15,975
92978T-AH-4	WBCMT 2007-C31 AM		02/13/2015	WELLS FARGO SECURITIES LLC		4,712,125	4,400,000	12,300
931142-DK-6	WAL-MART STORES INC		06/23/2015	JEFFERIES & COMPANY, INC.		5,594,468	5,300,000	58,742
94974B-GQ-7	WELLS FARGO & COMPANY		11/09/2015	WELLS FARGO SECURITIES LLC		9,923,800	10,000,000	
94988H-AE-1	WFCM 2012-LC5 AS		03/09/2015	WELLS FARGO SECURITIES LLC		5,201,953	5,000,000	5,407
94988M-AA-8	WFCM 2013-BTC A		04/07/2015	VARIOUS		15,752,344	15,000,000	28,057
94989A-AW-5	WFCM 2014-LC18 AS		01/29/2015	BARCLAY'S		9,870,824	9,350,000	1,978
95058X-AB-4	WEN 2015-1A A2II		05/19/2015	GUGGENHEIM CAPITAL		10,000,000	10,000,000	
958254-AE-4	WESTERN GAS PARTNERS LP		05/26/2015	MORGAN STANLEY		9,878,900	10,000,000	
96316#-AB-9	AEP WHEELING POWER COMPANY		05/08/2015	BARCLAY'S		15,000,000	15,000,000	
966837-AD-8	WHOLE FOODS MARKET INC		12/02/2015	VARIOUS		15,065,350	15,000,000	2,889
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN INC (KRAFT		07/09/2015	WILLIAM BLAIR & CO INC		27,781,439	26,948,306	
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR CTL		05/21/2015	WILLIAM BLAIR & CO INC		14,017,360	14,000,000	
97381W-AU-8	WINDSTREAM SERVICES LLC		04/02/2015	GOLDMAN SACHS		4,825,000	5,000,000	7,292
97651#-AF-1	WINWHOLESALE INC.		05/19/2015	WELLS FARGO		10,000,000	10,000,000	
97651#-AG-9	WINWHOLESALE INC		05/19/2015	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
976657-AL-0	WEC ENERGY GROUP INC		06/04/2015	J.P. MORGAN		9,998,300	10,000,000	
97786#-AJ-1	WOLSELEY CAPITAL, INC		06/04/2015	DEUTSCHE BANK		19,000,000	19,000,000	
97786#-AK-8	WOLSELEY CAPITAL, INC		06/04/2015	DEUTSCHE BANK		25,000,000	25,000,000	
98161*-AA-7	WORLEYPARSONS US FINANCE SUB LIMITED	E	02/06/2015	BARCLAY'S		2,667,934	2,514,286	68,344
983130-AV-7	WYNN LAS VEGAS LLC/CORP		10/08/2015	VARIOUS		3,189,375	3,500,000	16,118
98956P-AF-9	ZIMMER BIOMET HOLDINGS		03/10/2015	CREDIT SUISSE FIRST BOSTON		9,976,500	10,000,000	
98956P-AH-5	ZIMMER BIOMET HOLDINGS		03/10/2015	CITICORP SECURITIES		8,431,660	8,500,000	
BK0108-15-3	CLEARBRIDGE ENERGY MLP FUND INC		01/08/2015	MORGAN STANLEY		15,000,000	15,000,000	
BK1191-15-8	ROCKWOOD NORTH CAROLINA NOTE ISSUE II LL		11/16/2015	ROCKWOOD AASSET MANAGEMENT		4,577,703	278,000	
BK1214-15-8	MESA AIRLINES INC		11/24/2015	GOLDMAN SACHS		18,000,000	18,000,000	
LX1278-65-9	APEX TOOLS TLB		11/03/2015	BARCLAY'S		3,900,000	4,000,000	
LX1282-99-0	ACCUDYNE (SILVER II) TLB		11/03/2015	DEUTSCHE BANK		3,680,000	4,000,000	
LX1283-21-2	BERRY PLASTICS TLD		01/30/2015	CREDIT SUISSE FIRST BOSTON		5,465,575	5,559,109	
LX1284-80-6	ASURION LLC TL B-1		02/05/2015	VARIOUS		14,991,250	15,000,000	
LX1284-67-3	IMMUCOR TLB-2		02/02/2015	CITICORP SECURITIES		1,995,000	2,000,000	
LX1288-16-1	MONITRONICS TLB		01/29/2015	BANK OF AMERICA		4,993,750	5,000,000	
LX1289-68-0	HERTZ CORPORATION TLB-2		10/30/2015	CITICORP SECURITIES		2,901,501	2,919,750	
LX1290-99-3	DYNEGY TL B2		01/30/2015	CREDIT SUISSE FIRST BOSTON		5,935,905	5,994,924	
LX1297-28-7	WMG ACQUISITION CORP TLB		04/14/2015	RBC CAPITAL MARKETS		1,942,781	1,955,000	
LX1297-44-4	GRANDE COMMUNICATION TLB		04/22/2015	SUNTRUST EQUITABLE		808,260	816,424	
LX1301-26-1	CARESTREAM HEALTH 2ND LIEN		11/30/2015	GOLDMAN SACHS		5,808,243	6,350,539	
LX1316-58-2	BOYD GAMING TLB		03/18/2015	VARIOUS		9,287,213	9,500,446	
LX1317-76-2	LEVEL 3 TL B3		01/29/2015	BANK OF AMERICA		2,985,000	3,000,000	
LX1318-34-9	REXNORD TLB		11/02/2015	CREDIT SUISSE FIRST BOSTON		3,965,000	4,000,000	
LX1335-83-0	BJ'S WHOLESALE 2ND LIEN		11/03/2015	DEUTSCHE BANK		3,910,000	4,000,000	
LX1344-87-3	INFOR US INC TLB-5		04/13/2015	BANK OF AMERICA		10,000,000	10,000,000	
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN		02/20/2015	BARCLAY'S		6,961,250	7,000,000	
LX1499-55-2	MILLENNIUM LABS TL		12/21/2015	EXCHANGE		4,081,183	5,078,916	

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LX1359-08-7	NEIMAN MARCUS TLB		03/23/2015	VARIOUS		5,107,281	5,126,505	
LX1360-51-5	KINDRED HEALTHCARE TLB		03/16/2015	VARIOUS		11,907,500	12,000,000	
LX1366-09-0	TIME INC TLB-DD		11/04/2015	CITICORP SECURITIES		4,884,412	4,915,132	
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB		11/02/2015	BARCLAY'S		3,950,000	4,000,000	
LX1366-86-8	CONNOLLY CORP (COTIVITI) 2ND LIEN		11/03/2015	VARIOUS		4,991,250	5,000,000	
LX1400-73-3	TECOMET INC 1ST LIEN		10/28/2015	CREDIT SUISSE FIRST BOSTON		4,750,000	5,000,000	
LX1409-66-8	JELD-WEN TLB		08/21/2015	BANK OF AMERICA		4,000,000	4,000,000	
LX1413-84-3	GRANITE ACQ (WHEELABRATOR) TLB		01/29/2015	DEUTSCHE BANK		9,650,383	9,578,544	
LX1413-85-0	GRANITE ACQ (WHEELABRATOR) TLC		01/29/2015	DEUTSCHE BANK		424,617	421,456	
LX1408-54-6	SCIENTIFIC GAMES TL B2		04/27/2015	EXCHANGE		20,247,961	20,448,750	
LX1424-46-9	ACCUVANT INC 1ST LIEN TLB		05/20/2015	EXCHANGE		4,987,562	5,000,000	
LX1439-53-3	STAPLES INC TLB		04/27/2015	BARCLAY'S		20,062,500	20,000,000	
LX1439-49-1	COMMUNICATIONS SALES & LEASING TLB		04/16/2015	J.P. MORGAN		22,081,250	22,500,000	
LX1339-05-5	REYNOLDS GRP TLB-1	E	06/30/2015	EXCHANGE		14,819,668	14,722,248	
LX1435-61-4	SURGICAL CARE AFFILIATES, INC TLB		03/18/2015	J.P. MORGAN		2,007,500	2,000,000	
LX1439-33-5	MONITRONICS TLB ADD ON		04/02/2015	BANK OF AMERICA		6,918,831	6,953,599	
LX1441-16-6	BUILDERS FIRSTSOURCE TLB		07/24/2015	DEUTSCHE BANK		4,950,000	5,000,000	
LX1442-79-2	CONCENTRA INC 1ST LIEN TL		10/28/2015	J.P. MORGAN		13,005,000	13,000,000	
LX1443-31-1	STERIGENICS-NORDION HOLDINGS, LLC TLB		05/08/2015	J.P. MORGAN		16,027,500	16,000,000	
LX1444-64-0	PETSMART TLB		05/15/2015	EXCHANGE		25,131,654	25,000,000	
LX1445-52-2	TRANSDIGM TLE		11/02/2015	CREDIT SUISSE FIRST BOSTON		2,947,500	3,000,000	
LX1445-31-6	AMERICAN AIRLINES TLB		05/21/2015	EXCHANGE		11,873,529	11,822,073	
LX1366-85-0	CONNOLLY CORP (COTIVITI 1ST LIEN		05/27/2015	EXCHANGE		11,638,630	11,611,360	
LX1448-58-3	BASS PRO GROUP TLB		06/05/2015	EXCHANGE		14,445,818	14,395,218	
LX1447-75-9	TRANSUNION TLB-2		06/02/2015	EXCHANGE		19,784,040	19,874,811	
LX1450-28-2	DOLLAR TREE TLB-1		06/11/2015	EXCHANGE		20,889,179	20,886,076	
LX1313-21-7	MEDIA GENERAL TL		06/22/2015	EXCHANGE		11,648,919	11,696,817	
LX1456-94-1	MINERALS TECHNOLOGIES INC TLB1		06/23/2015	EXCHANGE		10,762,886	10,809,974	
LX1453-76-5	TRIBUNE MEDIA TLB		06/24/2015	EXCHANGE		12,117,915	12,140,585	
LX1457-34-5	FIRST DATA CORPORATION TLB		11/05/2015	CREDIT SUISSE FIRST BOSTON		8,962,500	9,000,000	
LX1253-56-1	NAVISTAR INTERNATIONAL TLB		08/07/2015	EXCHANGE		14,954,456	14,852,500	
LX1469-18-3	ASURION LLC TLB-4		07/30/2015	BANK OF AMERICA		6,467,500	6,500,000	
LX1470-43-9	PARTY CITY TLB		08/06/2015	DEUTSCHE BANK		13,566,000	13,600,000	
LX1470-71-0	US LBM TL 1ST LIEN		11/09/2015	CREDIT SUISSE FIRST BOSTON		3,890,000	4,000,000	
LX1470-95-9	KIK CUSTOM PRODUCTS TL	G	08/24/2015	BARCLAY'S		9,750,000	10,000,000	
LX1471-81-7	TEAM HEALTH TLB 1ST LIEN		11/17/2015	CITICORP SECURITIES		4,950,000	5,000,000	
LX1472-05-4	DELTA AIR LINES TLB		08/18/2015	BARCLAY'S		2,985,000	3,000,000	
LX1480-60-2	CABLEVISION SYSTEMS (NEPTUNE FINCO) TLB		09/25/2015	J.P. MORGAN		12,312,500	12,500,000	
LX1488-83-7	T-MOBILE TLB		11/03/2015	DEUTSCHE BANK		3,980,000	4,000,000	
LX1184-51-9	BROCK HOLDINGS TL 1ST LIEN		10/28/2015	J.P. MORGAN		1,676,431	1,719,416	
BS0402-15-3	AMERICAN ASSETS TRUST, LP		04/02/2015	BANK OF AMERICA		5,000,000	5,000,000	
C4111#-AH-4	GRAYMONT WESTERN CANADA INC		02/19/2015	HSBC SECURITIES, INC.		25,000,000	25,000,000	
G2083#-AC-9	CHEMRING GROUP PLC		08/20/2015	BARCLAY'S		9,829,979	9,604,654	166,758
G2083#-AD-7	CHEMRING GROUP PLC		08/20/2015	DIRECT(FI)		8,224,618	7,806,206	145,005
G7332#-AF-0	RRPF ENGINE LEASING LIMITED AND RRPF ENG	E	03/17/2015	BARCLAY'S		11,000,000	11,000,000	
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL LIMITED		02/19/2015	BANK OF AMERICA		4,000,000	4,000,000	
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL LIMITED		02/19/2015	BANK OF AMERICA		4,000,000	4,000,000	
G8967#-AT-0	TRITON CONTAINER INTERNATIONAL LIMITED		02/19/2015	BANK OF AMERICA		4,000,000	4,000,000	
GF0707-15-8	BASIN ELECTRIC POWER COOPERATIVE		06/16/2015	GOLDMAN SACHS		20,000,000	20,000,000	
GF1008-51-5	BEAR SWAMP FINANCE		09/04/2015	SCOTIA CAPITAL		25,000,000	25,000,000	
N9061#-AC-2	VTTI MLP B.V.	E	09/25/2015	CITICORP SECURITIES		12,000,000	12,000,000	
TD0730-15-1	CHICAGO BRIDGE & IRON COMPANY (DELAWARE)		06/30/2015	BANK OF AMERICA		25,000,000	25,000,000	
TD1215-15-2	VTTI MLP B.V.	E	09/25/2015	CITICORP SECURITIES		4,000,000	4,000,000	
TD1215-51-7	VTTI MLP B.V.	E	09/25/2015	CITICORP SECURITIES		4,000,000	4,000,000	
T00730-15-7	CLARION PROPERTIES FUND HLDGS, LP		05/01/2015	BANK OF AMERICA		12,000,000	12,000,000	
TP0730-51-9	CLARION PROPERTIES FUND HLDGS, LP		05/01/2015	BANK OF AMERICA		4,000,000	4,000,000	
TP1015-15-9	I 595 EXPRESS, LLC		09/30/2015	BANK OF AMERICA		35,000,000	35,000,000	
067901-AQ-1	BARRICK GOLD CORP	A	07/10/2015	VARIOUS		11,643,730	12,000,000	83,594
097751-BK-6	BOMBARDIER INC	A	07/30/2015	VARIOUS		4,741,250	5,000,000	107,708
13805Q-A*-3	CANPOTEX LIMITED	A	01/01/2016	ROYAL BANK OF CANADA		17,000,000	17,000,000	
559222-AR-5	MAGNA INTERNATIONAL INC	A	09/17/2015	JEFFERIES & COMPANY, INC.		5,079,150	5,000,000	
68245X-AA-7	1011778 BC / NEW RED FIN	A	09/18/2015	VARIOUS		5,181,000	5,000,000	132,167
895945-G@-6	TRICAN WELL SERVICE LTD PRIV PLACE	A	12/17/2015	DIRECT(FI)			611,710	
LX1234-63-7	TELESAT US TERM B-2	A	10/28/2015	GOLDMAN SACHS		2,996,250	3,000,000	
LX1446-13-2	BURGER KING TLB2	A	05/22/2015	VARIOUS		32,361,379	32,480,966	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
LX1281-35-6	BOMBARDIER TLB-2	A	05/29/2015	EXCHANGE		9,060,054	9,051,429	
BS1215-15-8	GCT CANADA LIMITED PARTNERSHIP	C	11/20/2015	INTEGRATED RESOURCES		15,031,943	14,463,408	
C98248-AD-2	WORLEYPARSONS CANADIAN FINANCE SUB LTD	B	02/06/2015	BARCLAY'S		5,820,946	5,485,714	149,114
00205G-AB-3	APT PIPELINES LTD	F	04/14/2015	VARIOUS		10,194,950	10,000,000	27,417
00507U-AS-0	ACTAVIS FUNDING SCS	R	05/21/2015	VARIOUS		53,036,980	52,000,000	254,178
00507U-AU-5	ACTAVIS FUNDING SCS	R	11/03/2015	BARCLAY'S		9,758,080	10,000,000	67,292
00772B-AP-6	AERCAP IRELAND CAP LTD/A	F	06/23/2015	VARIOUS		5,022,500	5,000,000	385
00928Q-AM-3	AIRCASTLE LTD	R	01/16/2015	JEFFERIES & COMPANY, INC.		1,125,600	1,120,000	20,249
046353-AG-3	ASTRAZENECA PLC	F	12/28/2015	DIRECT(1)		1,895,728	2,000,000	22,222
046353-AL-2	ASTRAZENECA PLC	F	12/17/2015	RBC CAPITAL MARKETS		9,942,300	10,000,000	33,750
055451-AU-2	BHP BILLITON FIN USA LTD	F	12/15/2015	MORGAN STANLEY		6,717,410	7,000,000	58,392
055451-AV-0	BHP BILLITON FIN USA LTD	F	06/08/2015	JEFFERIES & COMPANY, INC.		16,502,820	15,600,000	150,500
05565Q-DA-3	BP CAPITAL MARKETS PLC	F	12/15/2015	BARCLAY'S		6,876,940	7,000,000	62,037
06739F-HV-6	BARCLAYS BANK PLC	F	12/16/2015	HSBC SECURITIES, INC.		10,194,200	10,000,000	37,500
099514-A#-8	BORAL LIMITED	F	01/01/2016	J.P. MORGAN		17,000,000	17,000,000	
2027A0-HR-3	COMMONWEALTH BANK AUST	F	12/02/2015	GOLDMAN SACHS		9,979,300	10,000,000	
21684A-AC-0	RABOBANK NEDERLAND	F	07/29/2015	CREDIT SUISSE FIRST BOSTON		9,984,800	10,000,000	
21684A-AD-8	RABOBANK NEDERLAND	F	07/28/2015	CREDIT SUISSE FIRST BOSTON		9,955,100	10,000,000	
22303Q-AP-5	COVIDIEN INTL FINANCE SA	R	02/05/2015	WELLS FARGO SECURITIES LLC		5,109,400	5,000,000	22,535
25243Y-AV-1	DIAGEO CAPITAL PLC	F	11/09/2015	STIFEL NICOLAUS & COMPANY INC		4,554,150	5,000,000	7,535
268317-AK-0	ELECTRICITE DE FRANCE SA	F	08/03/2015	VARIOUS		26,412,300	25,000,000	385,802
303109-AA-0	FAGE DAIRY INDU/FAGE USA	F	06/17/2015	WELLS FARGO SECURITIES LLC		4,220,000	4,000,000	154,708
344419-AB-2	FOMENTO ECONOMICO MEX	F	06/15/2015	CITICORP SECURITIES		4,630,100	5,000,000	23,090
36164N-FF-7	GE CAPITAL INTL FUNDING	R	10/27/2015	EXCHANGE		25,072,704	24,891,000	
36164N-FH-3	GE CAPITAL INTL FUNDING	R	10/27/2015	EXCHANGE		58,711,882	56,744,000	
40052V-AC-8	GRUPO BIMBO SAB DE CV	F	07/10/2015	BARCLAY'S		9,919,200	10,000,000	19,375
404280-AQ-2	HSBC HOLDINGS PLC	F	08/04/2015	KEY BANK		5,340,500	5,000,000	104,271
50247V-AC-3	LYB INTL FINANCE BV	R	11/03/2015	MORGAN STANLEY		7,252,350	7,500,000	51,797
552081-AK-7	LYONDELLBASELL IND NV	R	09/16/2015	MORGAN STANLEY		3,370,410	3,000,000	74,750
553799-AE-7	MU FINANCE PLC	F	05/06/2015	BANK OF AMERICA		15,000,000	15,000,000	
71656L-BE-0	PETROLEOS MEXICANOS	F	11/03/2015	VARIOUS		19,336,100	20,000,000	80,469
76720A-AG-1	RIO TINTO FIN USA PLC	F	02/12/2015	RBC CAPITAL MARKETS		5,041,500	5,000,000	101,406
77578J-AB-4	ROLLS-ROYCE PLC	F	10/06/2015	BANK OF AMERICA		9,990,000	10,000,000	
80281T-AE-8	SANTANDER ISSUANCES	F	11/12/2015	CREDIT AGRICOLE SECURITIES		10,000,000	10,000,000	
822582-BD-3	SHELL INTERNATIONAL FIN	F	05/12/2015	EXCHANGE		28,911,550	29,000,000	
822582-BF-8	SHELL INTERNATIONAL FIN	F	05/06/2015	HSBC SECURITIES, INC.		33,932,340	34,000,000	
82620K-AF-0	SIEMENS FINANCIERINGSMAT	F	08/03/2015	VARIOUS		54,703,820	55,000,000	124,667
83404D-AA-7	SOFTBANK GROUP CORP	F	10/08/2015	MARKET AXESS		1,283,750	1,300,000	29,088
85771P-AE-2	STATOIL ASA	F	10/07/2015	VARIOUS		19,739,700	20,000,000	252,049
85771P-AQ-5	STATOIL ASA	F	06/23/2015	VARIOUS		27,674,850	26,000,000	159,067
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC	R	07/21/2015	BARCLAY'S		10,000,000	10,000,000	
87656X-A@-0	TATE & LYLE INTERNATIONAL FINANCE PLC	R	07/21/2015	BARCLAY'S		5,000,000	5,000,000	
87656X-B*-1	TATE & LYLE INTERNATIONAL FINANCE PLC	R	07/21/2015	BARCLAY'S		8,000,000	8,000,000	
902118-BS-6	TYCO INTERNATIONAL FINAN	R	09/09/2015	GOLDMAN SACHS		9,928,400	10,000,000	
902118-BT-4	TYCO INTERNATIONAL FINAN	R	09/16/2015	VARIOUS		26,130,680	26,000,000	8,043
91911T-AM-5	VALE OVERSEAS LIMITED	F	02/27/2015	BANK OF AMERICA		4,879,750	5,000,000	32,205
92927K-A*-3	WABCO HOLDINGS INC	F	03/25/2015	BANK OF AMERICA		13,000,000	13,000,000	
92927K-A@-1	WABCO HOLDINGS INC	F	03/25/2015	BANK OF AMERICA		12,000,000	12,000,000	
97314X-AJ-3	WIND ACQUISITION FIN SA	F	10/21/2015	VARIOUS		4,236,120	4,000,000	103,271
980236-AM-5	WOODSIDE FINANCE LTD	F	02/26/2015	CREDIT SUISSE FIRST BOSTON		9,994,200	10,000,000	
98420E-AD-7	XLIT LTD	F	03/25/2015	VARIOUS		23,933,310	24,000,000	
B6398#-AD-3	ALIAXIS FINANCE S.A.	F	07/01/2015	CREDIT AGRICOLE SECURITIES		5,000,000	5,000,000	
LX1339-66-7	PATHEON TLB (DPX HOLDINGS BV)	R	03/18/2015	DEUTSCHE BANK		4,870,051	4,904,022	
LX1364-52-5	AVAGO TECHNOLOGIES TLB	F	10/28/2015	DEUTSCHE BANK		4,010,000	4,000,000	
LX1250-97-1	FLY FUNDING TL	F	04/22/2015	EXCHANGE		11,277,375	11,251,349	
LX1446-54-6	VIRGIN MEDIA TLF	F	06/05/2015	EXCHANGE		10,068,633	10,099,819	
LX1489-31-4	AVAGO TECHNOLOGIES TLB REFI	F	11/13/2015	BANK OF AMERICA		3,960,000	4,000,000	
F85688-AD-1	SONEPAR	R	04/10/2015	CANEYAN FINANCE		30,000,000	30,000,000	
G4146*-AD-2	G4S PLC	F	04/16/2015	WELLS FARGO CAPITAL MARKETS		10,775,660	9,500,000	92,752
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC	F	03/27/2015	ROYAL BANK OF SCOTLAND		5,000,000	5,000,000	
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC	F	03/27/2015	ROYAL BANK OF SCOTLAND		5,000,000	5,000,000	
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC	F	03/27/2015	ROYAL BANK OF SCOTLAND		5,000,000	5,000,000	
G4706#-AA-6	ICON INVESTMENTS FIRE UNLIMITED COMPANY	F	11/17/2015	J.P. MORGAN		17,000,000	17,000,000	
G6750*-AC-6	THE 1887 COMPANY LIMITED PRIV PLACE	D	02/26/2015	ROYAL BANK OF SCOTLAND		20,026,500	19,154,200	
G9284#-AY-3	VITOL FINANCE LTD	F	03/03/2015	STONECASTLE SECURITIES LLC		20,156,200	20,000,000	159,444

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GF0527-15-0	DYSON FINANCE LIMITED		04/24/2015	ROYAL BANK OF SCOTLAND		22,671,000	22,101,000	
GF1008-15-0	CSL FINANCE PTY LIMITED		09/11/2015	BANK OF AMERICA		20,502,307	20,006,002	
GF1216-15-9	WINDMW GMBH	F	12/07/2015	JEFFERIES & COMPANY, INC.		20,000,000	20,000,000	
P0091#-AA-7	AERIS HOLDING COSTA RICA SA	F	10/21/2015	BANK OF AMERICA		17,000,000	17,000,000	
Q0458*-AD-1	AQUASURE FINANCE PTY LIMITED	F	04/15/2015	NATIONAL AUSTRALIA BANK		10,000,000	10,000,000	
Q0845#-AA-5	AUSTALIAN GAS NETWORKS LIMITED	F	06/04/2015	NATL AUSTRALIA FDG		15,000,000	15,000,000	
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD	F	08/13/2015	BANK OF AMERICA		18,000,000	18,000,000	
Q2759#-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD.	F	05/21/2015	BANK OF AMERICA		12,000,000	12,000,000	
Q2759#-AB-5	CONSOLIDATED PRESS (FINANCE) PTY LTD.	F	05/21/2015	BANK OF AMERICA		12,000,000	12,000,000	
Q3261#-AP-1	DOWNER GROUP	F	06/10/2015	J.P. MORGAN		15,000,000	15,000,000	
Q3393*-AK-7	ELECTRA NET PTY LTD	F	05/14/2015	J.P. MORGAN		20,000,000	20,000,000	
Q3393*-AL-5	ELECTRA NET PTY LTD	F	05/14/2015	J.P. MORGAN		12,000,000	12,000,000	
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD	F	03/17/2015	NATIONAL AUSTRALIA BANK		13,000,000	13,000,000	
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	F	03/19/2015	J.P. MORGAN		7,000,000	7,000,000	
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMITED	F	03/19/2015	J.P. MORGAN		4,000,000	4,000,000	
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY PTY LTD	F	05/05/2015	BANK OF AMERICA		5,000,000	5,000,000	
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY PTY LTD	F	05/05/2015	BANK OF AMERICA		9,000,000	9,000,000	
Q7160#-AF-6	ORICA FINANCE LIMITED	F	08/21/2015	BARCLAY'S		9,992,540	10,000,000	234,072
Q7397#-AS-3	PRATT FINANCE PTY. LTD.	F	03/11/2015	J.P. MORGAN		8,000,000	8,000,000	
Q7450#-AE-0	PERTH AIRPORT PTY LTD	F	04/28/2015	BANK OF AMERICA		6,000,000	6,000,000	
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE PTY LTD	F	07/01/2015	BANK OF AMERICA		12,000,000	12,000,000	
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE PTY LTD	F	07/01/2015	BANK OF AMERICA		12,000,000	12,000,000	
Q9395*-AA-4	VICINITY CENTRES	F	09/24/2015	COMMONWEALTH BANK OF AUSTRALIA		20,000,000	20,000,000	
TP0611-15-6	ETSA UTILITIES FINANCE PTY LTD	F	03/19/2015	J.P. MORGAN		18,000,000	18,000,000	
TP0625-15-6	SHURGARD LUXEMBOURG SARL PRIV PLACE	D	06/03/2015	WELLS FARGO SECURITIES LLC		22,504,000	21,732,000	
TP0709-51-3	PERTH AIRPORT PTY LTD	F	04/28/2015	BANK OF AMERICA		8,000,000	8,000,000	
W2469*-AD-7	ELEKTA AB	F	08/17/2015	STONECASTLE SECURITIES LLC		10,270,200	10,000,000	169,325
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,175,737,220	7,117,802,011	23,535,855
24272#-AA-5	DEASIL LAND PARTNERS LLC		01/15/2015	DIRECT(1)		8,023,779	8,023,779	
58940*-AA-9	MERCURY LAND PARTNERS CORPORATE		12/15/2015	VARIOUS		6,101,182	6,101,182	
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						14,124,961	14,124,961	
8399997. Total - Bonds - Part 3						9,336,446,029	9,244,199,964	31,046,927
8399998. Total - Bonds - Part 5						4,193,426,887	4,162,979,530	9,489,302
8399999. Total - Bonds						13,529,872,916	13,407,179,494	40,536,229
00170F-20-9	AFFILIATED MANAGERS GROUP 5.15% PFD		11/02/2015	VARIOUS	145,000.000	8,483,969	0.00	
036752-20-2	ANTHEM INC MAND PFRD 05/01/18		05/18/2015	VARIOUS	360,000.000	19,006,950	0.00	
223622-40-8	COWEN GROUP INC PREFER STK		05/14/2015	NOMURA SECURITIES INTERNATIONAL	6,900.000	6,994,875	0.00	
35906A-20-7	FRONTIER COMM MAND PFRD 06/29/18		06/08/2015	VARIOUS	100,000.000	10,059,580	0.00	
65339F-84-6	NEXTERA ENERGY INC MAND PS 09/01/18		09/24/2015	VARIOUS	283,000.000	14,500,589	0.00	
EMONEY-12-7	EMONEY PREFER STK		03/31/2015	DIRECT(FI)	10.000	25,986,092	0.00	
EP0496-76-0	TEVA PHARMACEUTICAL MAND PFD 12/15/18	F	12/03/2015	VARIOUS	12,000.000	12,005,400	0.00	
G0177J-11-6	ALLERGAN PLC MAND PS 03/01/18	F	02/26/2015	VARIOUS	10,300.000	10,367,516	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						107,404,971	XXX	
8999997. Total - Preferred Stocks - Part 3						107,404,971	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						107,404,971	XXX	
00101J-10-6	ADT CORP/ THE		08/27/2015	WEEDEN & CO LP	238.000	7,870		
001055-10-2	AFLAC INC.		08/27/2015	WEEDEN & CO LP	622.000	36,171		
001204-10-6	AGL RESOURCES INC.		08/27/2015	WEEDEN & CO LP	184.000	11,193		
00130H-10-5	AES CORP.		12/02/2015	WEEDEN & CO LP	1,174.000	14,032		
00206R-10-2	AT&T, INC.		12/22/2015	VARIOUS	13,773.510	463,812		
002824-10-0	ABBOTT LABORATORIES		12/22/2015	WEEDEN & CO LP	2,326.000	105,365		
00287Y-10-9	ABBVIE INC		12/02/2015	WEEDEN & CO LP	3,121.000	201,194		
00507V-10-9	ACTIVISION BLIZZARD INC		12/22/2015	WEEDEN & CO LP	2,974.000	92,171		
00724F-10-1	ADOBE SYSTEMS INC		12/22/2015	WEEDEN & CO LP	881.000	70,169		
00751Y-10-6	ADVANCED AUTO PARTS INC		08/27/2015	WEEDEN & CO LP	428.000	72,745		
00817Y-10-8	AETNA INC - NEW		12/22/2015	WEEDEN & CO LP	527.000	61,269		
008252-10-8	AFFILIATED MANAGERS GROUP INC..		08/27/2015	WEEDEN & CO LP	77.000	14,614		
00846U-10-1	AGILENT TECHNOLOGIES INC.		12/22/2015	WEEDEN & CO LP	513.000	18,793		
009158-10-6	AIR PRODUCTS AND CHEMICALS IN		12/22/2015	WEEDEN & CO LP	311.000	43,686		
009363-10-2	AIRGAS INC.		08/27/2015	WEEDEN & CO LP	110.000	10,784		
00971T-10-1	AKAMAI TECHNOLOGIES		12/22/2015	WEEDEN & CO LP	281.000	19,536		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
013817-10-1	ALCOA INC		12/22/2015	WEEDEN & CO LP	2,603.000	24,343		
015351-10-9	ALEXION PHARMACEUTICALS INC.		12/22/2015	WEEDEN & CO LP	470.000	85,078		
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STK		08/27/2015	WEEDEN & CO LP	89.000	23,443		
020002-10-1	ALLSTATE CORP		08/27/2015	WEEDEN & CO LP	587.000	34,326		
02079K-10-7	ALPHABET INC-CL-C		12/22/2015	VARIOUS	1,751.000	838,044		
02079K-30-5	ALPHABET,INC.		12/22/2015	WEEDEN & CO LP	478.000	317,066		
02209S-10-3	ALTRIA GROUP INC.		12/22/2015	WEEDEN & CO LP	2,999.000	161,154		
023135-10-6	AMAZON.COM INC.		12/22/2015	WEEDEN & CO LP	615.000	317,169		
023608-10-2	AMEREN CORP.		12/22/2015	WEEDEN & CO LP	378.000	15,383		
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK		12/22/2015	WEEDEN & CO LP	4,135.000	208,041		
025537-10-1	AMERICAN ELECTRIC POWER		12/22/2015	WEEDEN & CO LP	773.000	42,470		
025816-10-9	AMERICAN EXPRESS		12/02/2015	WEEDEN & CO LP	1,256.000	96,274		
026874-78-4	AMERICAN INTERNATIONAL GROUP		12/02/2015	WEEDEN & CO LP	1,926.000	116,383		
03027X-10-0	AMERICAN TOWER CORP CL A		12/22/2015	WEEDEN & CO LP	781.000	73,720		
03073E-10-5	AMERISOURCEBERGEN CORP.		08/27/2015	WEEDEN & CO LP	318.000	32,307		
03076C-10-6	AMERIPRISE FINANCIAL, INC		08/27/2015	WEEDEN & CO LP	248.000	28,397		
031100-10-0	AMETEK INC		09/30/2015	WEEDEN & CO LP	352.000	19,070		
031162-10-0	AMGEN INC		12/22/2015	WEEDEN & CO LP	1,160.000	180,498		
032095-10-1	AMPHENOL CORP. - CL A		12/22/2015	WEEDEN & CO LP	472.000	24,891		
032511-10-7	ANADARKO PETROLEUM CORP		12/22/2015	WEEDEN & CO LP	795.000	53,972		
032654-10-5	ANALOG DEVICES INC		09/30/2015	WEEDEN & CO LP	481.000	26,948		
03674X-10-6	ANTERO RESOURCES CORP. COMMON STK		05/07/2015	DIRECT(1)	3,500.000	150,707		
036752-10-3	ANTHEM INC		12/22/2015	WEEDEN & CO LP	400.000	56,718		
037411-10-5	APACHE CORP		12/22/2015	WEEDEN & CO LP	592.000	25,105		
03748R-10-1	APARTMENT INVT & MGMT CO - A		12/22/2015	WEEDEN & CO LP	306.000	11,490		
037833-10-0	APPLE INC.		12/02/2015	WEEDEN & CO LP	8,261.000	927,475		
038222-10-5	APPLIED MATERIALS INC		12/02/2015	WEEDEN & CO LP	1,836.000	29,644		
039483-10-2	ARCHER-DANIELS-MIDLAND CO		08/27/2015	WEEDEN & CO LP	884.000	39,582		
04621X-10-8	ASSURANT INC		08/27/2015	WEEDEN & CO LP	93.000	6,968		
052769-10-6	AUTODESK INC		08/27/2015	WEEDEN & CO LP	336.000	16,971		
053015-10-3	AUTOMATIC DATA PROCESSING		08/27/2015	WEEDEN & CO LP	666.000	52,251		
05329W-10-2	AUTONATION, INC.		09/30/2015	WEEDEN & CO LP	132.000	7,938		
053332-10-2	AUTOZONE INC		08/27/2015	WEEDEN & CO LP	45.000	32,868		
053484-10-1	AVALON BAY COMMUNITIES INC		12/22/2015	WEEDEN & CO LP	233.000	39,833		
053611-10-9	AVERY-DENNISON CORP		08/27/2015	WEEDEN & CO LP	133.000	7,846		
054937-10-7	BB&T CORPORATION		12/22/2015	WEEDEN & CO LP	1,470.000	55,350		
057224-10-7	BAKER HUGHES INC.		12/22/2015	WEEDEN & CO LP	690.000	36,069		
058498-10-6	BALL CORP		08/27/2015	WEEDEN & CO LP	201.000	13,199		
060505-10-4	BANK OF AMERICA CORP.		12/22/2015	WEEDEN & CO LP	15,826.000	258,252		
064058-10-0	BANK OF NEW YORK MELLON CORP		12/02/2015	WEEDEN & CO LP	1,623.000	65,717		
067383-10-9	BARD (C.R.) INC		08/27/2015	WEEDEN & CO LP	110.000	21,465		
071813-10-9	BAXTER INTERNATIONAL INC		12/22/2015	WEEDEN & CO LP	875.000	34,365		
075887-10-9	BECTON DICKINSON & CO		12/22/2015	VARIOUS	405.380	57,732		
075896-10-0	BED BATH & BEYOND INC.		08/27/2015	WEEDEN & CO LP	246.000	15,212		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		12/22/2015	WEEDEN & CO LP	3,142.000	422,730		
086516-10-1	BEST BUY COMPANY INC		09/30/2015	WEEDEN & CO LP	535.000	19,468		
09062X-10-3	BIOGEN INC		12/22/2015	WEEDEN & CO LP	354.000	108,041		
09247X-10-1	BLACKROCK INC		09/30/2015	WEEDEN & CO LP	195.000	60,944		
093671-10-5	BLOCK H & R INC		09/30/2015	WEEDEN & CO LP	425.000	14,475		
097023-10-5	BOEING CO.		12/02/2015	WEEDEN & CO LP	924.000	121,773		
099724-10-6	BORG-WARNER AUTOMOTIVE INC		09/30/2015	WEEDEN & CO LP	331.000	14,714		
101121-10-1	BOSTON PROPERTIES INC		08/27/2015	WEEDEN & CO LP	233.000	26,982		
101137-10-7	BOSTON SCIENTIFIC CORP		12/22/2015	WEEDEN & CO LP	2,166.000	36,894		
110122-10-8	BRISTOL-MYERS SQUIBB CO		12/22/2015	WEEDEN & CO LP	2,639.000	160,875		
111320-10-7	BROADCOM CORP- CL A		12/22/2015	WEEDEN & CO LP	965.000	49,453		
115637-20-9	BROWN-FORMAN CORP. B		08/27/2015	WEEDEN & CO LP	221.000	21,641		
124857-20-2	CBS CORP - CL B		08/27/2015	WEEDEN & CO LP	651.000	29,524		
12504L-10-9	CBRE GROUP INC		12/22/2015	WEEDEN & CO LP	503.000	16,498		
125269-10-0	CF INDUSTRIES HOLDINGS INC		08/27/2015	WEEDEN & CO LP	337.000	19,165		
12541W-20-9	C H ROBINSON WORLDWIDE INC		12/22/2015	WEEDEN & CO LP	224.000	15,144		
125509-10-9	CIGNA CORP		12/22/2015	WEEDEN & CO LP	391.000	54,413		
12572Q-10-5	CME Group Inc. (CI A)		12/22/2015	WEEDEN & CO LP	625.000	58,003		
125896-10-0	CMS ENERGY CORP.		12/22/2015	WEEDEN & CO LP	440.000	14,784		
126408-10-3	CSX CORP.		12/02/2015	WEEDEN & CO LP	1,438.000	39,340		
12650T-10-4	CSRA INC		11/30/2015	SPINOFF	644.000	14,122		

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126650-10-0	CVS HEALTH CORPORATION		12/02/2015	WEEDEN & CO LP	1,672.000	175,575		
12673P-10-5	CA, INC		08/27/2015	WEEDEN & CO LP	448.000	12,080		
12686C-10-9	CABLEVISION SYSTEMS NY GRP A		12/22/2015	WEEDEN & CO LP	362.000	9,012		
127097-10-3	CABOT OIL & GAS CORP CL A		12/22/2015	WEEDEN & CO LP	646.000	14,479		
13342B-10-5	CAMERON INTERNATIONAL CORP.		09/30/2015	WEEDEN & CO LP	281.000	17,541		
134429-10-9	CAMPBELL SOUP CO		09/30/2015	WEEDEN & CO LP	277.000	13,292		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		08/27/2015	WEEDEN & CO LP	782.000	59,923		
14149Y-10-8	CARDINAL HEALTH INC		12/22/2015	WEEDEN & CO LP	519.000	43,975		
143130-10-2	CARMAX INC		08/27/2015	WEEDEN & CO LP	295.000	17,559		
143658-30-0	CARNIVAL CORP - CL A		12/22/2015	WEEDEN & CO LP	764.000	37,923		
149123-10-1	CATERPILLAR INC		09/30/2015	WEEDEN & CO LP	890.000	67,044		
151020-10-4	CELGENE CORP		12/02/2015	WEEDEN & CO LP	1,189.000	144,442		
15189T-10-7	CENTERPOINT ENERGY		12/22/2015	WEEDEN & CO LP	674.000	12,564		
156700-10-6	CENTURYLINK INC		09/30/2015	WEEDEN & CO LP	818.000	21,626		
156782-10-4	CERNER CORP.		12/02/2015	WEEDEN & CO LP	480.000	29,929		
165167-10-7	CHESAPEAKE ENERGY		12/22/2015	WEEDEN & CO LP	799.000	5,562		
166764-10-0	CHEVRONTEXACO CORP		12/22/2015	WEEDEN & CO LP	2,883.000	223,787		
169656-10-5	CHIPOTLE MEXICAN GRILL		12/22/2015	WEEDEN & CO LP	50.000	35,287		
171232-10-1	CHUBB CORP		12/22/2015	WEEDEN & CO LP	341.000	41,523		
171798-10-1	CIMAREX ENERGY CO		09/30/2015	WEEDEN & CO LP	174.000	18,651		
172062-10-1	CINCINNATI FINANCIAL CORP		08/27/2015	WEEDEN & CO LP	226.000	11,936		
17275R-10-2	CISCO SYSTEMS INC		12/22/2015	WEEDEN & CO LP	7,795.000	202,058		
172908-10-5	CINTAS CORPORATION		08/27/2015	WEEDEN & CO LP	133.000	11,326		
172967-42-4	CITIGROUP INC		12/02/2015	WEEDEN & CO LP	4,482.000	238,221		
177376-10-0	CITRIX SYSTEMS INC.		08/27/2015	WEEDEN & CO LP	234.000	16,217		
189054-10-9	CLOROX COMPANY		08/27/2015	WEEDEN & CO LP	203.000	22,611		
189754-10-4	COACH INC.		12/22/2015	WEEDEN & CO LP	438.000	13,244		
191216-10-0	COCA-COLA CO.		12/22/2015	WEEDEN & CO LP	5,973.000	235,312		
19122T-10-9	COCA COLA ENTERPRISES		08/27/2015	WEEDEN & CO LP	308.000	15,977		
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK		12/22/2015	WEEDEN & CO LP	949.000	59,919		
194162-10-3	COLGATE PALMOLIVE CO.		12/22/2015	WEEDEN & CO LP	1,568.000	99,011		
20030N-10-1	COMCAST CORP.-SPECIAL CL A		12/14/2015	VARIOUS	5,274.000	300,678		
200340-10-7	COMERICA INC		09/30/2015	WEEDEN & CO LP	254.000	11,068		
205887-10-2	CONAGRA FOODS INC.		12/22/2015	WEEDEN & CO LP	705.000	29,388		
20825C-10-4	CONOCOPHILLIPS		12/22/2015	WEEDEN & CO LP	1,931.000	89,850		
20854P-10-9	CONSOL ENERGY INC.		12/22/2015	WEEDEN & CO LP	353.000	4,572		
209115-10-4	CONSOLIDATED EDISON INC		12/22/2015	WEEDEN & CO LP	458.000	29,237		
21036P-10-8	CONSTELLATION BRANDS INC		12/22/2015	WEEDEN & CO LP	287.000	36,539		
219350-10-5	CORNING, INC.		12/02/2015	WEEDEN & CO LP	1,841.000	31,117		
22160K-10-5	COSTCO WHOLESALE CORP		12/22/2015	WEEDEN & CO LP	680.000	95,898		
22822V-10-1	CROWN CASTLE INTL CORP.		12/22/2015	WEEDEN & CO LP	535.000	44,944		
231021-10-6	CUMMINS INC.		08/27/2015	WEEDEN & CO LP	234.000	28,787		
23331A-10-9	D.R. HORTON INC		12/22/2015	WEEDEN & CO LP	508.000	15,305		
233331-10-7	DTE ENERGY COMPANY		12/22/2015	WEEDEN & CO LP	290.000	22,686		
235851-10-2	DANAHER CORP		12/22/2015	WEEDEN & CO LP	961.000	84,992		
237194-10-5	DARDEN RESTAURANTS INC		12/22/2015	WEEDEN & CO LP	206.000	14,135		
23918K-10-8	DAVITA HEALTHCARE PARTNER, INC		08/27/2015	WEEDEN & CO LP	256.000	19,678		
244199-10-5	DEERE & CO		12/22/2015	WEEDEN & CO LP	495.000	40,447		
247361-70-2	DELTA AIR LINES INC.		12/02/2015	WEEDEN & CO LP	1,183.000	51,450		
249030-10-7	DENTSPLY INTERNATIONAL INC.		12/22/2015	WEEDEN & CO LP	211.000	11,297		
25179M-10-3	DEVON ENERGY CORP NEW		12/22/2015	WEEDEN & CO LP	611.000	24,714		
252603-10-5	DIAMOND FOODS INC		03/31/2015	DIRECT FM COMPANY	84.000			
25271C-10-2	DIAMOND OFFSHORE DRILLING		08/27/2015	WEEDEN & CO LP	96.000	2,129		
254687-10-6	DISNEY (WALT) CO HOLDING CO		12/02/2015	WEEDEN & CO LP	2,346.000	240,222		
254709-10-8	DISCOVER FINANCIAL SERVICES		08/27/2015	WEEDEN & CO LP	625.000	33,866		
25470F-10-4	DISCOVERY COMMUNICATIONS-A		12/22/2015	WEEDEN & CO LP	239.000	6,504		
25470F-30-2	DISCOVERY COMMUNICATIONS-C		12/22/2015	WEEDEN & CO LP	389.000	9,898		
256677-10-5	DOLLAR GENERAL CORP		08/27/2015	WEEDEN & CO LP	446.000	33,003		
256746-10-8	DOLLAR TREE INC		12/22/2015	VARIOUS	512.000	38,920		
25746U-10-9	DOMINION RESOURCES INC.		12/22/2015	WEEDEN & CO LP	971.000	68,652		
260003-10-8	DOVER CORP		08/27/2015	WEEDEN & CO LP	225.000	13,420		
260543-10-3	DOW CHEMICAL		12/02/2015	WEEDEN & CO LP	2,039.000	88,246		
26138E-10-9	DR. PEPPER SNAPPLE GROUP INC		08/27/2015	WEEDEN & CO LP	271.000	20,715		
263534-10-9	DU PONT (E.I.) DE NEMOURS		12/02/2015	WEEDEN & CO LP	1,365.000	71,241		
26441C-20-4	DUKE ENERGY CORP		12/22/2015	WEEDEN & CO LP	1,056.000	76,736		

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26483E-10-0	DUN & BRADSTREET CORP		08/27/2015	WEEDEN & CO LP	51.000	5,457		
268648-10-2	EMC CORP/MASS		12/22/2015	WEEDEN & CO LP	2,923.000	72,995		
26875P-10-1	EOG RESOURCES INC		12/22/2015	WEEDEN & CO LP	860.000	64,509		
26884L-10-9	EQT CORPORATION		09/30/2015	WEEDEN & CO LP	233.000	17,606		
269246-40-1	E TRADE FINANCIAL CORP		12/22/2015	WEEDEN & CO LP	474.000	12,634		
277432-10-0	EASTMAN CHEMICAL		12/22/2015	WEEDEN & CO LP	224.000	16,115		
278642-10-3	EBAY INC		12/02/2015	WEEDEN & CO LP	1,752.000	47,890		
278865-10-0	ECOLAB INC		12/22/2015	WEEDEN & CO LP	400.000	43,997		
281020-10-7	EDISON INTERNATIONAL, INC.		12/22/2015	WEEDEN & CO LP	507.000	30,466		
285512-10-9	ELECTRONIC ARTS INC.		12/22/2015	WEEDEN & CO LP	478.000	32,175		
291011-10-4	EMERSON ELECTRIC CO		12/22/2015	WEEDEN & CO LP	967.000	45,949		
29364G-10-3	ENTERGY CORP		08/27/2015	WEEDEN & CO LP	270.000	17,899		
294429-10-5	EQUIFAX INC		08/27/2015	WEEDEN & CO LP	169.000	16,592		
29444U-70-0	EQUINIX INC		12/22/2015	VARIOUS	439.160	108,453		
29476L-10-7	EQUITY RESIDENTIAL		12/22/2015	WEEDEN & CO LP	579.000	42,298		
297178-10-5	ESSEX PROPERTY TRUST INC.		08/27/2015	WEEDEN & CO LP	106.000	23,456		
30040W-10-8	EVERSOURCE ENERGY		12/22/2015	WEEDEN & CO LP	500.000	24,369		
30161N-10-1	EXELON CORP		12/22/2015	WEEDEN & CO LP	1,622.000	50,184		
30212P-30-3	EXPEDIA INC. CL A		12/22/2015	WEEDEN & CO LP	242.000	29,250		
302130-10-9	EXPEDITORS INTL WASH INC		08/27/2015	WEEDEN & CO LP	270.000	13,489		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.		12/22/2015	WEEDEN & CO LP	809.000	68,866		
30231G-10-2	EXXON MOBIL CORP		12/22/2015	WEEDEN & CO LP	6,272.000	464,915		
302445-10-1	FLIR SYSTEMS INC.		08/27/2015	WEEDEN & CO LP	200.000	5,752		
302491-30-3	FMC CORP		09/30/2015	WEEDEN & CO LP	208.000	8,849		
30249U-10-1	FMC TECHNOLOGIES INC		12/02/2015	WEEDEN & CO LP	327.000	10,501		
30303M-10-2	FACEBOOK INC -A		12/22/2015	WEEDEN & CO LP	4,303.000	385,815		
311900-10-4	FASTENAL COMPANY		12/22/2015	WEEDEN & CO LP	524.000	20,062		
31428X-10-6	FEDEX CORP		12/22/2015	WEEDEN & CO LP	396.000	60,153		
315616-10-2	F5 NETWORKS INC.		08/27/2015	WEEDEN & CO LP	96.000	11,886		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		08/27/2015	WEEDEN & CO LP	409.000	28,708		
316773-10-0	FIFTH THIRD BANCORP		12/02/2015	WEEDEN & CO LP	1,159.000	22,944		
336433-10-7	FIRST SOLAR INC		12/22/2015	WEEDEN & CO LP	119.000	5,822		
337738-10-8	FISERV, INC.		08/27/2015	WEEDEN & CO LP	332.000	28,527		
337932-10-7	FIRSTENERGY CORP		12/22/2015	WEEDEN & CO LP	664.000	21,484		
343412-10-2	FLUOR CORP - NEW		08/27/2015	WEEDEN & CO LP	201.000	9,023		
34354P-10-5	FLOWSERVE CORPORATION		08/27/2015	WEEDEN & CO LP	188.000	8,360		
345370-86-0	FORD MOTOR CO.		12/22/2015	WEEDEN & CO LP	6,501.000	89,984		
34988V-10-6	FOSSIL GROUP INC		08/27/2015	WEEDEN & CO LP	60.000	3,607		
354613-10-1	FRANKLIN RESOURCES INC		08/27/2015	WEEDEN & CO LP	556.000	22,561		
35671D-85-7	FREEPORT MCMORAN INC		12/22/2015	WEEDEN & CO LP	2,281.000	21,936		
35906A-10-8	FRONTIER COMMUNICATIONS CO.		12/22/2015	WEEDEN & CO LP	2,542.000	12,697		
36467W-10-9	GAMESTOP CORP		08/27/2015	WEEDEN & CO LP	149.000	6,857		
364760-10-8	GAP INC		08/27/2015	WEEDEN & CO LP	379.000	12,404		
369550-10-8	GENERAL DYNAMICS CORP		08/27/2015	WEEDEN & CO LP	458.000	66,087		
369604-10-3	GENERAL ELECTRIC		12/22/2015	WEEDEN & CO LP	15,859.000	395,331		
370023-10-3	GENERAL GROWTH PROPERTIES		12/22/2015	WEEDEN & CO LP	978.000	25,570		
370334-10-4	GENERAL MILLS INC		12/22/2015	WEEDEN & CO LP	929.000	52,571		
37045V-10-0	GENERAL MOTORS CORP		12/02/2015	WEEDEN & CO LP	2,581.000	75,206		
372460-10-5	GENUINE PARTS CO		08/27/2015	WEEDEN & CO LP	222.000	18,406		
375558-10-3	GILEAD SCIENCES INC		12/02/2015	WEEDEN & CO LP	2,162.000	234,711		
38141G-10-4	GOLDMAN SACHS		09/30/2015	WEEDEN & CO LP	602.000	112,672		
382550-10-1	GOODYEAR TIRE & RUBBER CO		12/02/2015	WEEDEN & CO LP	398.000	11,556		
384802-10-4	GRAINGER WW INC		08/27/2015	WEEDEN & CO LP	79.000	17,579		
40412C-10-1	HCA HOLDINGS INC		09/30/2015	WEEDEN & CO LP	2,327.000	172,645		
40414L-10-9	HCP INC		12/22/2015	WEEDEN & CO LP	743.000	28,173		
40434L-10-5	HP INC		12/22/2015	WEEDEN & CO LP	2,752.000	74,038		
406216-10-1	HALLIBURTON CO		12/22/2015	WEEDEN & CO LP	1,358.000	50,284		
410345-10-2	HANESBRANDS INC		09/30/2015	WEEDEN & CO LP	2,353.000	77,839		
412822-10-8	HARLEY DAVIDSON		08/27/2015	WEEDEN & CO LP	297.000	16,666		
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.		08/27/2015	WEEDEN & CO LP	119.000	12,353		
413875-10-5	HARRIS CORP		12/22/2015	WEEDEN & CO LP	276.000	21,564		
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		08/27/2015	WEEDEN & CO LP	600.000	27,916		
418056-10-7	HASBRO INC		12/22/2015	WEEDEN & CO LP	163.000	12,007		
423452-10-1	HELMERICH AND PAYNE		09/30/2015	WEEDEN & CO LP	161.000	8,629		
427866-10-8	HERSHEY FOODS CORP		08/27/2015	WEEDEN & CO LP	209.000	18,829		

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42809H-10-7	HESS CORP		12/02/2015	WEEDEN & CO LP	348.000	19,058		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		12/22/2015	VARIOUS	8,533.000	106,366		
437076-10-2	HOME DEPOT INC		12/02/2015	WEEDEN & CO LP	1,939.000	228,244		
438516-10-6	HONEYWELL INTERNATIONAL INC.		12/02/2015	WEEDEN & CO LP	1,180.000	117,926		
440452-10-0	HORMEL FOODS CORP		08/27/2015	WEEDEN & CO LP	206.000	12,573		
44107P-10-4	HOST HOTELS & RESORTS INC		12/22/2015	WEEDEN & CO LP	1,165.000	21,047		
444859-10-2	HUMANA INC		08/27/2015	WEEDEN & CO LP	220.000	40,187		
445658-10-7	HUNT (JB) TRANSPRT SVCS INC		08/27/2015	WEEDEN & CO LP	537.000	43,018		
446150-10-4	HUNTINGTON BANCSHARES INC		12/02/2015	WEEDEN & CO LP	1,162.000	12,511		
452308-10-9	ILLINOIS TOOL WORKS		08/27/2015	WEEDEN & CO LP	479.000	40,457		
452327-10-9	ILLUMINA INC.		12/22/2015	WEEDEN & CO LP	694.000	126,107		
458140-10-0	INTEL CORP.		12/22/2015	WEEDEN & CO LP	7,193.000	199,489		
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.		08/27/2015	WEEDEN & CO LP	157.000	36,125		
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.		12/02/2015	WEEDEN & CO LP	1,345.000	199,044		
459506-10-1	INTL FLAVORS & FRAGRANCES		08/27/2015	WEEDEN & CO LP	117.000	13,074		
460146-10-3	INTERNATIONAL PAPER		08/27/2015	WEEDEN & CO LP	605.000	26,046		
460690-10-0	INTERPUBLIC GROUP COS INC		08/27/2015	WEEDEN & CO LP	597.000	11,548		
461202-10-3	INTUIT INC		09/30/2015	WEEDEN & CO LP	410.000	35,347		
46120E-60-2	INTUITIVE SURGICAL INC.		12/22/2015	WEEDEN & CO LP	63.000	32,390		
46284V-10-1	IRON MOUNTAIN INC		12/22/2015	WEEDEN & CO LP	326.000	9,278		
464287-46-5	ISHARES MSCI EAFE INDEX FUND		02/11/2015	WALLACHBETH CAPITAL	32,057.000	2,004,824		
464287-49-9	ISHARES RUSSELL MIDCAP INDEX FUND		02/11/2015	WALLACHBETH CAPITAL	235,307.000	40,068,076		
46428Q-10-9	ISHARES SILVER TRUST		12/02/2015	WALLACHBETH CAPITAL	772,320.000	11,706,693		
46625H-10-0	JP MORGAN CHASE & CO.		12/22/2015	WEEDEN & CO LP	5,549.000	355,028		
469814-10-7	JACOBS ENGINEERING GROUP INC.		08/27/2015	WEEDEN & CO LP	174.000	6,776		
478160-10-4	JOHNSON & JOHNSON		12/22/2015	WEEDEN & CO LP	4,191.000	402,262		
478366-10-7	JOHNSON CONTROLS		09/30/2015	WEEDEN & CO LP	949.000	39,031		
48203R-10-4	JUNIPER NETWORKS INC		12/22/2015	WEEDEN & CO LP	552.000	14,401		
482480-10-0	KLA-TENCOR CORPORATION		08/27/2015	WEEDEN & CO LP	226.000	11,136		
485170-30-2	KANSAS CITY SOUTHERN INDS		08/27/2015	WEEDEN & CO LP	164.000	15,432		
487836-10-8	KELLOGG CO		12/22/2015	WEEDEN & CO LP	418.000	28,304		
49271M-10-0	KEURIG GREEN MOUNTAIN INC		09/30/2015	WEEDEN & CO LP	196.000	10,470		
493267-10-8	KEYCORP		12/02/2015	WEEDEN & CO LP	1,211.000	16,638		
494368-10-3	KIMBERLY-CLARK CORP		12/02/2015	WEEDEN & CO LP	534.000	57,453		
49446R-10-9	KIMCO REALTY CORP		12/22/2015	WEEDEN & CO LP	649.000	15,473		
49456B-10-1	KINDER MORGAN INC.		12/22/2015	WEEDEN & CO LP	3,372.000	103,236		
500255-10-4	KOHLS CORP		08/27/2015	WEEDEN & CO LP	281.000	14,484		
500754-10-6	KRAFT HEINZ CO /THE		12/22/2015	VARIOUS	3,507.000	257,241		
501044-10-1	KROGER CO		12/22/2015	WEEDEN & CO LP	1,487.000	53,975		
501797-10-4	L BRANDS INC		09/30/2015	WEEDEN & CO LP	438.000	36,824		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC.		08/27/2015	WEEDEN & CO LP	117.000	12,544		
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS		12/22/2015	WEEDEN & CO LP	227.000	27,809		
512807-10-8	LAM RESEARCH CORP.		12/22/2015	WEEDEN & CO LP	234.000	17,150		
518439-10-4	LAUDER ESTEE		09/30/2015	WEEDEN & CO LP	344.000	27,554		
524660-10-7	LEGGETT & PLATT INC		08/27/2015	WEEDEN & CO LP	205.000	8,926		
524901-10-5	LEGG MASON INC		09/30/2015	WEEDEN & CO LP	214.000	9,392		
526057-10-4	LENNAR CORP		12/22/2015	WEEDEN & CO LP	293.000	14,797		
527288-10-4	LEUCADIA NATIONAL CORP		09/30/2015	WEEDEN & CO LP	597.000	12,690		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.		12/22/2015	WEEDEN & CO LP	523.000	24,655		
532457-10-8	LILLY (ELI) & CO		12/22/2015	WEEDEN & CO LP	1,493.000	123,872		
534187-10-9	LINCOLN NATIONAL CORP		08/27/2015	WEEDEN & CO LP	358.000	18,117		
535678-10-6	LINEAR TECHNOLOGY CORP		12/22/2015	WEEDEN & CO LP	377.000	15,366		
539830-10-9	LOCKHEED MARTIN CORP		09/30/2015	WEEDEN & CO LP	391.000	80,335		
540424-10-8	LOEWS CORP		08/27/2015	WEEDEN & CO LP	424.000	15,395		
548661-10-7	LOWE'S COMPANIES		12/02/2015	WEEDEN & CO LP	1,385.000	95,820		
55261F-10-4	M & T BANK CORPORATION		11/02/2015	VARIOUS	377.490	45,476		
554382-10-1	MACERICH CO/THE		08/27/2015	WEEDEN & CO LP	219.000	16,929		
55616P-10-4	MACYS INC		12/22/2015	WEEDEN & CO LP	497.000	29,157		
565849-10-6	MARATHON OIL CORP		12/22/2015	WEEDEN & CO LP	1,069.000	16,922		
56585A-10-2	MARATHON PETROLEM CORP		08/27/2015	WEEDEN & CO LP	764.000	35,549		
571748-10-2	MARSH & MCLENNAN COS		08/27/2015	WEEDEN & CO LP	776.000	42,118		
571903-20-2	MARRIOTT INTERNATIONAL INC		08/27/2015	WEEDEN & CO LP	290.000	20,517		
573284-10-6	MARTIN MARIETTA MATERIALS		09/30/2015	WEEDEN & CO LP	128.000	20,600		
574599-10-6	MASCO CORP		08/27/2015	WEEDEN & CO LP	498.000	13,003		
57636Q-10-4	MASTERCARD INC-CL A		12/02/2015	WEEDEN & CO LP	1,602.000	148,759		

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577081-10-2	MATTEL INC		12/22/2015	WEEDEN & CO LP	535.000	12,102		
579780-20-6	MCCORMICK & CO-NON VTG SHRS		08/27/2015	WEEDEN & CO LP	174.000	13,694		
580135-10-1	MCDONALD'S CORP		12/02/2015	WEEDEN & CO LP	1,401.000	135,445		
580645-10-9	MCGRAW HILL FINANCIAL INC		12/02/2015	WEEDEN & CO LP	414.000	40,902		
58155Q-10-3	MCKESSON CORP		09/30/2015	WEEDEN & CO LP	350.000	69,870		
582839-10-6	MEAD JOHNSON NUTRITION CO		08/27/2015	WEEDEN & CO LP	308.000	24,471		
58933Y-10-5	MERCK & COMPANY, INC.		12/02/2015	WEEDEN & CO LP	4,162.000	228,943		
59156R-10-8	METLIFE INC.		12/22/2015	WEEDEN & CO LP	1,676.000	83,632		
594918-10-4	MICROSOFT CORP		12/22/2015	WEEDEN & CO LP	12,173.000	537,572		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/30/2015	WEEDEN & CO LP	365.000	15,516		
595112-10-3	MICRON TECHNOLOGY		12/22/2015	WEEDEN & CO LP	1,728.000	26,879		
608190-10-4	MOHAWK INDUSTRIES INC		09/30/2015	WEEDEN & CO LP	102.000	19,764		
60871R-20-9	MOLSON COORS BREWING CO. CL-B		08/27/2015	WEEDEN & CO LP	241.000	16,334		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/02/2015	WEEDEN & CO LP	2,379.000	101,207		
61166W-10-1	MONSANTO CO		12/22/2015	WEEDEN & CO LP	714.000	70,603		
61174X-10-9	MONSTER BEVERAGE CORPORATION		09/30/2015	WEEDEN & CO LP	266.000	37,376		
615369-10-5	MOODY'S CORP		08/27/2015	WEEDEN & CO LP	256.000	26,729		
617446-44-8	MORGAN STANLEY		12/02/2015	WEEDEN & CO LP	2,312.000	78,612		
61945C-10-3	MOSAIC CO/THE		09/30/2015	WEEDEN & CO LP	610.000	23,008		
620076-30-7	MOTOROLA SOLUTIONS INC.		08/27/2015	WEEDEN & CO LP	265.000	16,939		
626717-10-2	MURPHY OIL CORP		08/27/2015	WEEDEN & CO LP	226.000	6,633		
629377-50-8	NRG ENERGY, INC.		09/30/2015	WEEDEN & CO LP	485.000	9,727		
631103-10-8	NASDAQ,INC COMMON STK		08/27/2015	WEEDEN & CO LP	177.000	8,967		
637071-10-1	NATIONAL-OILWELL INC		12/02/2015	WEEDEN & CO LP	548.000	22,359		
63938C-10-8	NAVIENT CORP		08/27/2015	WEEDEN & CO LP	540.000	6,966		
64110D-10-4	NETAPP INC		08/27/2015	WEEDEN & CO LP	450.000	14,050		
64110L-10-6	NETFLIX INC.		12/22/2015	WEEDEN & CO LP	676.000	79,715		
651229-10-6	NEWELL RUBBERMAID INC.		12/02/2015	WEEDEN & CO LP	389.000	16,240		
651290-10-8	NEWFIELD EXPLORATION COMPANY		09/30/2015	WEEDEN & CO LP	359.000	11,460		
651639-10-6	NEWMONT MINING CORP NEW		12/22/2015	WEEDEN & CO LP	959.000	17,013		
65249B-10-9	NEW CORP-CLASS A		12/22/2015	WEEDEN & CO LP	749.000	10,250		
65249B-20-8	NEWS CORP-CLASS B		09/30/2015	WEEDEN & CO LP	630.000	8,083		
65339F-10-1	NEXTERA ENERGY INC.		12/22/2015	WEEDEN & CO LP	823.000	83,701		
654106-10-3	NIKE, INC. CL B		12/22/2015	WEEDEN & CO LP	1,050.000	116,621		
65473P-10-5	NISOURCE INC.		12/22/2015	WEEDEN & CO LP	513.000	9,175		
655044-10-5	NOBLE ENERGY INC		12/22/2015	WEEDEN & CO LP	943.000	33,462		
655664-10-0	NORDSTROM INC		08/27/2015	WEEDEN & CO LP	206.000	15,205		
655844-10-8	NORFOLK SOUTHERN CORP		08/27/2015	WEEDEN & CO LP	419.000	32,221		
665859-10-4	NORTHERN TRUST CORP		12/02/2015	WEEDEN & CO LP	316.000	22,125		
666807-10-2	NORTHROP GRUMMAN CORP		08/27/2015	WEEDEN & CO LP	275.000	45,795		
670346-10-5	NUCOR CORP.		12/22/2015	WEEDEN & CO LP	504.000	21,528		
67066G-10-4	NVDIA CORP		12/22/2015	WEEDEN & CO LP	789.000	17,909		
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/27/2015	WEEDEN & CO LP	148.000	35,882		
674599-10-5	OCCIDENTAL PETROLEUM		12/22/2015	WEEDEN & CO LP	1,144.000	79,322		
681919-10-6	OMNICOM GROUP		08/27/2015	WEEDEN & CO LP	343.000	23,384		
682680-10-3	ONEOK INC		12/22/2015	WEEDEN & CO LP	333.000	11,288		
68389X-10-5	ORACLE SYSTEMS		12/02/2015	WEEDEN & CO LP	5,110.000	187,885		
690768-40-3	OWENS-ILLINOIS INC		12/22/2015	WEEDEN & CO LP	241.000	4,922		
69331C-10-8	PG&E CORPORATION		12/22/2015	WEEDEN & CO LP	827.000	41,700		
693475-10-5	PNC FINANCIAL SERVICES GROUP		12/02/2015	WEEDEN & CO LP	741.000	67,263		
693506-10-7	PPG INDUSTRIES INC		08/27/2015	WEEDEN & CO LP	395.000	37,655		
69351T-10-6	PPL CORPORATION		12/22/2015	WEEDEN & CO LP	1,071.000	34,023		
693656-10-0	PVH CORP		08/27/2015	WEEDEN & CO LP	134.000	15,542		
693718-10-8	PACCAR INC		12/22/2015	WEEDEN & CO LP	548.000	32,457		
701094-10-4	PARKER-HANNIFIN CORP		08/27/2015	WEEDEN & CO LP	196.000	20,660		
703395-10-3	PATTERSON COS INC		08/27/2015	WEEDEN & CO LP	130.000	6,013		
704326-10-7	PAYCHEX INC		12/22/2015	WEEDEN & CO LP	494.000	22,548		
70450Y-10-3	PAYPAL HOLDINGS INC		12/22/2015	VARIOUS	6,567.000	204,917		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		12/22/2015	WEEDEN & CO LP	487.000	7,497		
713291-10-2	PEPCO HOLDINGS INC		12/22/2015	WEEDEN & CO LP	407.000	9,706		
713448-10-8	PEPSICO INC		12/02/2015	WEEDEN & CO LP	2,144.000	200,700		
714046-10-9	PERKIN ELMER INC		08/27/2015	WEEDEN & CO LP	168.000	8,224		
717081-10-3	PFIZER, INC.		12/22/2015	WEEDEN & CO LP	9,641.000	320,180		
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/22/2015	WEEDEN & CO LP	2,385.000	192,240		
718546-10-4	PHILLIPS 66		08/27/2015	WEEDEN & CO LP	768.000	57,575		

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723484-10-1	PINNACLE WEST CAPITAL CORP.		08/27/2015	WEEDEN & CO LP	173.000	10,453		
723787-10-7	PIONEER NATURAL RESOURCE CO		09/30/2015	WEEDEN & CO LP	226.000	26,161		
724479-10-0	PITNEY BOWES INC		09/30/2015	WEEDEN & CO LP	301.000	5,958		
729251-10-8	PLUM CREEK TIMBER CO INC		08/27/2015	WEEDEN & CO LP	256.000	9,961		
73936B-10-1	POWERSHARES DB ENERGY FUND		07/31/2015	WALLACHBETH CAPITAL	40,611.000	619,648		
73936B-40-8	POWERSHARES DB AGRICULTURE F		10/20/2015	WALLACHBETH CAPITAL	81,609.000	1,795,592		
73936B-50-7	POWERSHARES DB OIL FUND		12/28/2015	WALLACHBETH CAPITAL	369,422.000	4,295,980		
74005P-10-4	PRAXAIR INC		08/27/2015	WEEDEN & CO LP	415.000	43,919		
740189-10-5	PRECISION CASTPARTS CORP		08/27/2015	WEEDEN & CO LP	202.000	46,257		
74144T-10-8	T ROWE PRICE GROUP INC.		08/27/2015	WEEDEN & CO LP	395.000	28,866		
741503-40-3	THE PRICELINE GROUP INC		08/27/2015	WEEDEN & CO LP	75.000	93,412		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.		09/30/2015	WEEDEN & CO LP	415.000	21,221		
742718-10-9	PROCTER & GAMBLE CO.		12/22/2015	WEEDEN & CO LP	4,313.000	311,010		
743315-10-3	PROGRESSIVE CORP OH		12/22/2015	WEEDEN & CO LP	1,124.000	33,961		
74340W-10-3	PROLOGIS INC		12/22/2015	WEEDEN & CO LP	923.000	35,763		
744320-10-2	PRUDENTIAL FINANCIAL INC.		12/22/2015	WEEDEN & CO LP	665.000	53,422		
744573-10-6	PUBLIC SVC ENTERPRISES		12/22/2015	WEEDEN & CO LP	784.000	31,869		
74460D-10-9	PUBLIC STORAGE INC.		12/22/2015	WEEDEN & CO LP	239.000	49,681		
745867-10-1	PULTE HOMES INC.		08/27/2015	WEEDEN & CO LP	464.000	9,393		
74736K-10-1	QORVO INC.		08/27/2015	WEEDEN & CO LP	873.000	67,787		
747525-10-3	QUALCOMM INC		12/02/2015	WEEDEN & CO LP	2,373.000	134,983		
74762E-10-2	QUANTA SERVICES INC		08/27/2015	WEEDEN & CO LP	291.000	6,816		
74834L-10-0	QUEST DIAGNOSTICS		08/27/2015	WEEDEN & CO LP	211.000	14,538		
74972K-42-7	RS FOCUSED GROWTH OPPORTUNITY CLASS Y		02/27/2015	DIRECT(1)	1,200,000.000	12,000,000		
74972K-43-5	RS FOCUSED GROWH OPPORTUNITY CLASS C		02/27/2015	DIRECT(1)	200,000.000	2,000,000		
74972K-44-3	RS FOCUSED GROWTH OPPORTUNITY CLASS A		02/27/2015	DIRECT(1)	600,000.000	6,000,000		
74972K-45-0	RS FOCUSED OPPORTUNITY CLASS Y		02/27/2015	DIRECT(1)	600,000.000	6,000,000		
74972K-46-8	RS FOCUSED OPPORTUNITY CLASS C		02/27/2015	DIRECT(1)	100,000.000	1,000,000		
74972K-47-6	RS FOCUSED OPPORTUNITY FUND CLASS A		02/27/2015	DIRECT(1)	300,000.000	3,000,000		
751212-10-1	RALPH LAUREN CORP.		08/27/2015	WEEDEN & CO LP	89.000	9,707		
75281A-10-9	RANGE RESOURCES CORP.		09/30/2015	WEEDEN & CO LP	258.000	9,330		
755111-50-7	RAYTHEON COMPANY		08/27/2015	WEEDEN & CO LP	429.000	45,036		
756109-10-4	REALTY INCOME CORP		12/22/2015	WEEDEN & CO LP	1,455.000	70,550		
756577-10-2	RED HAT INC.		08/27/2015	WEEDEN & CO LP	266.000	19,627		
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/30/2015	WEEDEN & CO LP	132.000	69,571		
7591EP-10-0	REGIONS FINANCIAL CORP		12/02/2015	WEEDEN & CO LP	1,892.000	17,980		
760759-10-0	REPUBLIC SERVICES INC		08/27/2015	WEEDEN & CO LP	357.000	14,649		
761713-10-6	REYNOLDS AMERICAN INC		12/22/2015	VARIOUS	1,130.880	87,906		
770323-10-3	ROBERT HALF INTERNATIONAL INC.		08/27/2015	WEEDEN & CO LP	185.000	9,725		
773903-10-9	ROCKWELL AUTOMATION INC		08/27/2015	WEEDEN & CO LP	184.000	20,341		
774341-10-1	ROCKWELL INTL CORP (NEW)		08/27/2015	WEEDEN & CO LP	190.000	15,755		
776696-10-6	ROPER TECHNOLOGIES INC		12/22/2015	WEEDEN & CO LP	160.000	26,237		
778296-10-3	ROSS STORES INC		12/02/2015	WEEDEN & CO LP	613.000	30,329		
783549-10-8	RYDER SYSTEM INC NOTE		08/27/2015	WEEDEN & CO LP	83.000	6,760		
78440X-10-1	SL GREEN REALTY CORP		08/27/2015	WEEDEN & CO LP	583.000	72,808		
78463V-10-7	SPDR GOLD TRUST		12/02/2015	WALLACHBETH CAPITAL	202,098.000	23,075,343		
790849-10-3	ST. JUDE MEDICAL INC.		12/22/2015	WEEDEN & CO LP	435.000	31,108		
79466L-30-2	SALESFORCE.COM INC		12/22/2015	WEEDEN & CO LP	1,127.000	78,621		
80004C-10-1	SANDISK CORP		08/27/2015	WEEDEN & CO LP	300.000	15,396		
80589M-10-2	SCANA CORP.		08/27/2015	WEEDEN & CO LP	222.000	11,983		
806407-10-2	HENRY SCHEIN INC		08/27/2015	WEEDEN & CO LP	487.000	68,260		
806857-10-8	SCHLUMBERGER LTD		12/22/2015	WEEDEN & CO LP	1,881.000	136,756		
808513-10-5	SCHWAB CHARLES CORP		12/22/2015	WEEDEN & CO LP	2,072.000	62,695		
811065-10-1	SCRIPP NETWORK		08/27/2015	WEEDEN & CO LP	139.000	7,279		
81211K-10-0	SEALED AIR CORP		08/27/2015	WEEDEN & CO LP	307.000	16,029		
816851-10-9	SEMPRA ENERGY		12/22/2015	WEEDEN & CO LP	389.000	38,095		
824348-10-6	SHERWIN-WILLIAMS CO		12/22/2015	WEEDEN & CO LP	119.000	31,127		
828806-10-9	SIMON PROPERTY GROUP INC.		08/27/2015	WEEDEN & CO LP	470.000	86,408		
83088M-10-2	SKYWORKS SOLUTIONS INC.		12/22/2015	WEEDEN & CO LP	1,126.000	110,287		
832696-40-5	JM SMUCKER CO/THE-NEWW COM WI		12/02/2015	WEEDEN & CO LP	257.000	30,179		
833034-10-1	SNAP-ON INC.		08/27/2015	WEEDEN & CO LP	88.000	13,965		
842587-10-7	SOUTHERN CO		12/22/2015	WEEDEN & CO LP	1,450.000	64,007		
844741-10-8	SOUTHWEST AIRLINES		08/27/2015	WEEDEN & CO LP	953.000	35,574		
845467-10-9	SOUTHWESTERN ENERGY CO		12/22/2015	WEEDEN & CO LP	768.000	13,382		
847560-10-9	SPECTRA ENERGY CORP		12/22/2015	WEEDEN & CO LP	1,051.000	29,416		

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
854502-10-1	STANLEY BLACK + DECKER INC		08/27/2015	WEEDEN & CO LP	230.000	22,913		
855030-10-2	STAPLES INC		12/22/2015	WEEDEN & CO LP	1,015.000	13,606		
855244-10-9	STARBUCKS CORP.		12/22/2015	WEEDEN & CO LP	2,253.000	126,461		
85590A-40-1	STARWOOD HOTELS & RESORTS WORLDWIDE		08/27/2015	WEEDEN & CO LP	239.000	17,376		
857477-10-3	STATE STREET CORP		12/02/2015	WEEDEN & CO LP	587.000	42,644		
858912-10-8	STERICYCLE INC.		08/27/2015	WEEDEN & CO LP	127.000	17,829		
863667-10-1	STRYKER CORP.		12/22/2015	WEEDEN & CO LP	565.000	55,758		
867914-10-3	SUNTRUST BANK		09/30/2015	WEEDEN & CO LP	793.000	31,572		
871503-10-8	SYMANTEC CORP		12/02/2015	WEEDEN & CO LP	1,025.000	21,317		
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK		12/22/2015	WEEDEN & CO LP	3,957.000	125,977		
871829-10-7	SYSCO CORP		12/22/2015	WEEDEN & CO LP	922.000	37,142		
872375-10-0	TECO ENERGY INC		12/22/2015	WEEDEN & CO LP	368.000	7,825		
872540-10-9	TJX COMPANIES, INC.		12/22/2015	WEEDEN & CO LP	995.000	70,844		
87612E-10-6	TARGET CORP.		08/27/2015	WEEDEN & CO LP	957.000	74,321		
87901J-10-5	TEGNA		08/27/2015	WEEDEN & CO LP	339.000	8,145		
88033G-40-7	TENET HEALTHCARE CORP.		09/30/2015	WEEDEN & CO LP	156.000	7,604		
88076W-10-3	TERADATA CORP		08/27/2015	WEEDEN & CO LP	199.000	5,882		
881609-10-1	TESORO PETROLEUM CORP		08/27/2015	WEEDEN & CO LP	185.000	16,845		
882508-10-4	TEXAS INSTRUMENTS INC		12/02/2015	WEEDEN & CO LP	1,475.000	69,220		
883203-10-1	TEXTRON		12/02/2015	WEEDEN & CO LP	418.000	16,366		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/22/2015	WEEDEN & CO LP	615.000	78,613		
88579Y-10-1	3M CO		08/27/2015	WEEDEN & CO LP	905.000	129,874		
886547-10-8	TIFFANY & CO.		08/27/2015	WEEDEN & CO LP	163.000	13,480		
887317-30-3	TIME WARNER INC.		12/02/2015	WEEDEN & CO LP	1,202.000	87,772		
88732J-20-7	TIME WARNER CABLE INC		12/22/2015	WEEDEN & CO LP	451.000	83,844		
891027-10-4	TORCHMARK CORP		08/27/2015	WEEDEN & CO LP	173.000	10,182		
891906-10-9	TOTAL SYSTEM SERVICES		09/30/2015	WEEDEN & CO LP	271.000	12,322		
892356-10-6	TRACTOR SUPPLY COMPANY		08/27/2015	WEEDEN & CO LP	199.000	17,460		
89417E-10-9	THE TRAVELERS COMPANIES INC		08/27/2015	WEEDEN & CO LP	462.000	46,487		
896945-20-1	TRIPADVISOR INC		12/22/2015	WEEDEN & CO LP	182.000	13,000		
90130A-10-1	TWENTY FIRST CENTURY FOX INC		12/02/2015	WEEDEN & CO LP	2,529.000	70,815		
90130A-20-0	TWENTY FIRST CENTURY FOX		12/22/2015	WEEDEN & CO LP	2,544.000	68,904		
902494-10-3	TYSON FOODS, INC.		09/30/2015	WEEDEN & CO LP	509.000	21,470		
902973-30-4	U.S. BANCORP		12/22/2015	WEEDEN & CO LP	2,533.000	107,155		
904311-10-7	UNDER ARMOUR, INC.		12/22/2015	WEEDEN & CO LP	340.000	32,099		
907818-10-8	UNION PACIFIC CORP		08/27/2015	WEEDEN & CO LP	1,245.000	105,564		
910047-10-9	UNITED CONTINENTAL HOLDINGS COMMON STK		09/30/2015	WEEDEN & CO LP	2,208.000	117,156		
911312-10-6	UNITED PARCEL SERVICE CL B		12/22/2015	WEEDEN & CO LP	1,079.000	106,677		
911363-10-9	UNITED RENTALS INC		08/27/2015	WEEDEN & CO LP	134.000	9,088		
912318-20-1	US NATURAL GAS FUND LP		12/28/2015	WALLACHBETH CAPITAL	276,088.000	3,299,291		
91288V-10-3	UNITED STATES 12 MONTH OIL		04/16/2015	WALLACHBETH CAPITAL	485.000	13,135		
913017-10-9	UNITED TECHNOLOGIES CORP		12/22/2015	WEEDEN & CO LP	1,256.000	116,729		
91324P-10-2	UNITEDHEALTH GROUP INC.		12/22/2015	WEEDEN & CO LP	1,451.000	168,979		
913903-10-0	UNIVERSAL HEALTH SERVICES CL.B		09/30/2015	WEEDEN & CO LP	141.000	19,664		
91529Y-10-6	UNUMPROVIDENT CORP		08/27/2015	WEEDEN & CO LP	357.000	11,927		
917047-10-2	URBAN OUTFITTERS INC.		08/27/2015	WEEDEN & CO LP	138.000	4,188		
918204-10-8	VF CORP		12/22/2015	WEEDEN & CO LP	521.000	37,638		
91913Y-10-0	VALERO ENERGY CORP		08/27/2015	WEEDEN & CO LP	729.000	42,924		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.		08/27/2015	WEEDEN & CO LP	144.000	11,660		
92276F-10-0	VENTAS INC		12/22/2015	WEEDEN & CO LP	722.000	45,195		
92343E-10-2	VERISIGN INC.		08/27/2015	WEEDEN & CO LP	149.000	10,261		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/22/2015	WEEDEN & CO LP	6,318.000	290,789		
92345Y-10-6	VERISK ANALYTICS INC - CL A		12/22/2015	WEEDEN & CO LP	739.000	55,423		
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/22/2015	WEEDEN & CO LP	402.000	53,102		
92553P-20-1	VIACOM INC- CLASS B		12/22/2015	WEEDEN & CO LP	533.000	21,203		
92826C-83-9	VISA INC - CLASS A		12/22/2015	WEEDEN & CO LP	3,030.000	218,044		
929042-10-9	VORNADO REALTY TRUST		12/22/2015	WEEDEN & CO LP	289.000	26,185		
929160-10-9	VULCAN MATERIALS CO		12/22/2015	WEEDEN & CO LP	217.000	19,532		
92939U-10-6	WEC ENERGY CORP INC		12/22/2015	VARIOUS	1,862.000	85,208		
931142-10-3	WAL-MART STORES INC		12/22/2015	WEEDEN & CO LP	2,400.000	158,743		
931427-10-8	WALGREENS BOOTS ALLIANCE INC		12/22/2015	WEEDEN & CO LP	1,359.000	118,729		
94106L-10-9	WASTE MANAGEMENT INC		08/27/2015	WEEDEN & CO LP	634.000	31,689		
941848-10-3	WATERS CORPORATION		08/27/2015	WEEDEN & CO LP	114.000	14,296		
949746-10-1	WELLS FARGO COMPANY		12/22/2015	WEEDEN & CO LP	6,970.000	372,606		
950400-10-4	WELLTOWER INC		12/22/2015	WEEDEN & CO LP	661.000	44,368		

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
958102-10-5	WESTERN DIGITAL CORPORATION		12/22/2015	WEEDEN & CO LP	411.000	32,788		
959802-10-9	WESTERN UNION		08/27/2015	WEEDEN & CO LP	735.000	13,628		
96145D-10-5	WESTROCK CO		09/30/2015	VARIOUS	1,531.000	91,691		
962166-10-4	WEYERHAEUSER		08/27/2015	WEEDEN & CO LP	763.000	21,358		
963320-10-6	WHIRLPOOL CORP.		08/27/2015	WEEDEN & CO LP	119.000	20,556		
966837-10-6	WHOLE FOODS MARKET, INC.		09/30/2015	WEEDEN & CO LP	524.000	17,383		
969457-10-0	WILLIAMS COMPANIES INC.		12/22/2015	WEEDEN & CO LP	1,106.000	50,856		
98310W-10-8	WYNDHAM WORLDWIDE CORP		08/27/2015	WEEDEN & CO LP	170.000	13,060		
983134-10-7	WYNN RESORTS LTD		08/27/2015	WEEDEN & CO LP	125.000	9,677		
98389B-10-0	XCEL ENERGY INC.		12/22/2015	WEEDEN & CO LP	801.000	27,259		
983919-10-1	XILINX INC		12/22/2015	WEEDEN & CO LP	383.000	16,193		
984121-10-3	XEROX CORP.		12/22/2015	WEEDEN & CO LP	1,520.000	15,402		
98419M-10-0	XYLEM INC		09/30/2015	WEEDEN & CO LP	268.000	8,600		
984332-10-6	YAHOO! INC		12/22/2015	WEEDEN & CO LP	1,317.000	44,167		
988498-10-1	YUM BRANDS INC		12/22/2015	WEEDEN & CO LP	649.000	53,020		
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		12/22/2015	WEEDEN & CO LP	274.000	28,337		
989701-10-7	ZIONS BANCORPORATION		12/22/2015	WEEDEN & CO LP	325.000	9,296		
98978V-10-3	ZOETIS INC		12/22/2015	WEEDEN & CO LP	742.000	33,804		
G0176J-10-9	ALLEGION PLC	E	08/27/2015	WEEDEN & CO LP	138.000	8,272		
G0177J-10-8	ALLERGAN PLC		12/22/2015	VARIOUS	1,175.480	364,485		
G47791-10-1	INGERSOLL-RAND PLC	E	09/30/2015	WEEDEN & CO LP	391.000	21,926		
G491BT-10-8	INVESCO LTD		09/30/2015	WEEDEN & CO LP	631.000	21,728		
G5785G-10-7	MALLINCKRODT PLC		08/27/2015	WEEDEN & CO LP	190.000	16,910		
G7945M-10-7	SEAGATE TECHNOLOGY		08/27/2015	WEEDEN & CO LP	451.000	22,505		
G7S00T-10-4	PENTAIR LTD	E	12/22/2015	WEEDEN & CO LP	275.000	15,249		
G91442-10-6	TYCO INTERNATIONAL PLC	E	12/22/2015	WEEDEN & CO LP	673.000	24,318		
G97822-10-3	PERRIGO CO PLC		08/27/2015	WEEDEN & CO LP	241.000	45,254		
G98290-10-2	XL GROUP PLC	E	08/27/2015	WEEDEN & CO LP	659.000	24,908		
H0023R-10-5	ACE LTD	E	12/22/2015	WEEDEN & CO LP	494.000	51,075		
H8817H-10-0	TRANSOCEAN INC.	E	12/22/2015	WEEDEN & CO LP	541.000	6,637		
N53745-10-0	LYONDELLBASELL INDU-CL A		08/27/2015	WEEDEN & CO LP	550.000	46,622		
N59465-10-9	MYLAN NV		12/22/2015	WEEDEN & CO LP	815.000	45,740		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD.		09/30/2015	WEEDEN & CO LP	278.000	24,805		
28176E-10-8	EDWARDS LIFESCIENCES SP - WI	R	12/22/2015	WEEDEN & CO LP	186.000	25,917		
G0408V-10-2	AON PLC	F	08/27/2015	WEEDEN & CO LP	413.000	38,623		
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ	F	12/22/2015	WEEDEN & CO LP	956.000	91,699		
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	08/27/2015	WEEDEN & CO LP	410.000	30,936		
G29183-10-3	EATON CORP PLC NPV	F	09/30/2015	WEEDEN & CO LP	686.000	38,385		
G30401-10-6	ENDO INTERNATIONAL PLC	R	12/22/2015	WEEDEN & CO LP	1,451.000	116,749		
G3157S-10-6	ENSCO PLC-CL A	F	12/22/2015	WEEDEN & CO LP	375.000	6,055		
G5960L-10-3	MEDTRONIC PLC	R	12/22/2015	VARIOUS	7,757.000	422,663		
G60754-10-1	MICHAEL KORS HOLDINGS LTD	F	08/27/2015	WEEDEN & CO LP	270.000	11,679		
G6518L-10-8	NIELSEN N.V.	F	08/27/2015	WEEDEN & CO LP	771.000	35,189		
G81276-10-0	SIGNET JEWELERS LTD	F	08/27/2015	WEEDEN & CO LP	472.000	58,424		
H2906T-10-9	GARMIN LTD	F	08/27/2015	WEEDEN & CO LP	170.000	6,450		
H84989-10-4	TE CONNECTIVITY LTD	F	08/27/2015	WEEDEN & CO LP	585.000	34,043		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	F	12/22/2015	WEEDEN & CO LP	451.000	56,961		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						147,354,890	XXX	
40137*-10-2	GUARDIAN INS & ANNUITY CO NY NY		12/14/2015	CAPITAL CONTRIBUTION	0.000	50,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						50,000,000	XXX	
9799997. Total - Common Stocks - Part 3						197,354,890	XXX	
9799998. Total - Common Stocks - Part 5						65,329,717	XXX	
9799999. Total - Common Stocks						262,684,607	XXX	
9899999. Total - Preferred and Common Stocks						370,089,578	XXX	
9999999 - Totals						13,899,962,494	XXX	40,536,229

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
36207E-NA-8	GN 6.000000 12/15/2033		12/01/2015	MBS PAYDOWN		313,951	313,951	329,404	316,848		(2,897)		(2,897)		313,951				10,626	12/15/2033
36215E-YM-0	GN 11.500000 8/15/2015		05/28/2015	MBS PAYDOWN		484	484	485	482		2		2		484				15	08/15/2015
61772*-AC-2	AID - MOROCCO KINGDOM #608-HG-003 A01		05/01/2015	SINK		375,000	375,000	366,830	374,806		194		194		375,000				853	11/01/2021
62983*-AG-6	AID - NAIROBI CITY #615-HG-005 A01		03/01/2015	VARIOUS		800,000	800,000	795,000	798,343		1,657		1,657		800,000				(398,858)	03/01/2015
912810-RC-4	US TREASURY N/B		11/03/2015	JEFFERIES & COMPANY, INC.		12,371,563	10,000,000	9,973,297	9,973,460		809		809		9,974,269		2,397,294	2,397,294	247,840	08/15/2043
912810-RD-2	US TREASURY N/B		04/17/2015	CREDIT SUISSE FIRST BOSTON		12,526,563	10,000,000	10,436,424	10,430,408		(2,506)		(2,506)		10,427,902		2,098,661	2,098,661	161,602	11/15/2043
912810-RE-0	US TREASURY N/B		02/27/2015	VARIOUS		3,626,367	3,000,000	3,097,852	3,096,806		(235)		(235)		3,096,571		529,797	529,797	57,579	02/15/2044
912810-RH-3	US TREASURY N/B		02/12/2015	VARIOUS		24,376,328	21,500,000	22,077,164	22,076,183		(647)		(647)		22,075,536		2,300,792	2,300,792	296,661	08/15/2044
912810-RJ-9	US TREASURY N/B		05/13/2015	VARIOUS		46,992,208	44,445,000	45,875,225	44,340,850		(5,689)		(5,689)		45,868,668		1,123,540	1,123,540	404,885	11/15/2044
912810-RK-6	US TREASURY N/B		11/13/2015	BARCLAY'S		2,883,994	3,245,000	2,867,769			2,801		2,801		2,870,570		13,424	13,424	61,505	02/15/2045
912810-RM-2	US TREASURY N/B		11/05/2015	BANK OF AMERICA		503,843	504,000	514,828			(3)		(3)		514,825		(10,983)	(10,983)	7,190	05/15/2045
912810-RN-0	US TREASURY N/B		12/03/2015	VARIOUS		22,004,412	22,550,000	21,669,141			567		567		21,669,708		334,704	334,704	183,559	08/15/2045
912828-B5-8	US TREASURY N/B		06/11/2015	VARIOUS		39,512,590	39,000,000	38,963,516	38,967,694		1,925		1,925		38,969,619		542,971	542,971	697,147	01/31/2021
912828-B6-6	US TREASURY N/B		08/25/2015	VARIOUS		105,727,615	99,670,000	100,586,250	100,531,967		(32,001)		(32,001)		100,499,966		5,227,648	5,227,648	1,982,455	02/15/2024
912828-B9-0	US TREASURY N/B		01/15/2015	DEUTSCHE BANK		15,466,992	15,000,000	14,840,039	14,857,719		866		866		14,858,585		608,407	608,407	114,365	02/28/2021
912828-D5-6	US TREASURY N/B		12/04/2015	VARIOUS		17,525,518	17,145,000	17,217,825	17,216,878		(5,161)		(5,161)		17,211,717		313,801	313,801	469,959	08/15/2024
912828-D7-2	US TREASURY N/B		10/02/2015	GOLDMAN SACHS		15,151,336	14,700,000	14,614,061	14,617,619		8,863		8,863		14,626,483		524,853	524,853	322,269	08/31/2021
912828-EN-6	US TREASURY N/B		11/15/2015	MATURITY		2,000,000	2,000,000	1,985,781	1,998,393		1,607		1,607		2,000,000				135,000	11/15/2015
912828-F2-1	US TREASURY N/B		10/02/2015	VARIOUS		342,033,125	333,300,000	335,035,723	335,005,792		(185,540)		(185,540)		334,820,252		7,212,873	7,212,873	6,511,691	09/30/2021
912828-G3-8	US TREASURY N/B		02/05/2015	VARIOUS		140,739,605	136,265,000	136,152,424	136,156,603		(2,001)		(2,001)		136,154,602		4,585,003	4,585,003	528,265	11/15/2024
912828-G8-7	US TREASURY N/B		12/11/2015	VARIOUS		16,269,063	16,000,000	16,126,875	16,126,824		(11,587)		(11,587)		16,115,237		153,825	153,825	229,514	12/31/2021
912828-H5-2	US TREASURY N/B		08/27/2015	BARCLAY'S		19,365,938	19,500,000	19,243,301			14,287		14,287		19,257,588		108,350	108,350	140,421	01/31/2020
912828-H8-6	US TREASURY N/B		06/09/2015	GOLDMAN SACHS		7,978,402	8,300,000	8,254,551			1,888		1,888		8,256,439		(278,037)	(278,037)	39,754	01/31/2022
912828-J2-7	US TREASURY N/B		11/19/2015	VARIOUS		19,116,558	19,532,000	19,155,856			18,628		18,628		19,174,484		(57,926)	(57,926)	297,425	02/15/2025
912828-J7-6	US TREASURY N/B		07/15/2015	VARIOUS		23,043,066	23,500,000	23,359,551			1,249		1,249		23,360,799		(317,733)	(317,733)	96,561	03/31/2022
912828-K7-4	US TREASURY N/B		11/12/2015	VARIOUS		37,717,573	38,175,000	37,955,792			1,508		1,508		37,957,300		(239,726)	(239,726)	156,758	08/15/2025
912828-L6-5	US TREASURY N/B		11/04/2015	VARIOUS		27,728,125	28,000,000	27,996,719			(28)		(28)		27,996,691		(268,566)	(268,566)	37,493	09/30/2020
912828-M5-6	US TREASURY N/B		12/10/2015	VARIOUS		15,847,395	15,810,000	15,854,466			(145)		(145)		15,854,321		(6,926)	(6,926)	24,969	11/15/2025
912828-VS-6	US TREASURY N/B		02/20/2015	MORGAN STANLEY		5,176,953	5,000,000	4,973,828	4,976,627		406		406		4,977,034		199,919	199,919	65,262	08/15/2023
912828-WC-0	US TREASURY N/B		06/11/2015	VARIOUS		12,941,813	13,000,000	12,486,094	12,556,389		28,448		28,448		12,584,838		356,975	356,975	129,558	10/31/2020
912828-WE-6	US TREASURY N/B		10/14/2015	VARIOUS		40,473,161	38,215,000	37,973,812	37,995,181		11,131		11,131		38,006,312		2,466,849	2,466,849	836,830	11/15/2023
912828-WJ-5	US TREASURY N/B		11/17/2015	VARIOUS		62,557,211	60,300,000	59,693,066	59,720,015		23,736		23,736		59,743,751		2,813,460	2,813,460	827,292	05/15/2024
912828-XB-1	US TREASURY N/B		08/18/2015	GOLDMAN SACHS		5,815,723	5,850,000	5,707,863			1,210		1,210		5,709,073		106,650	106,650	32,429	05/15/2025
912828-XG-0	US TREASURY N/B		11/10/2015	GOLDMAN SACHS		300,879	300,000	300,984			(43)		(43)		300,942		(63)	(63)	2,339	06/30/2022
98957*-AB-3	AID - ZIMBABWE		01/01/2015	MATURITY		625,000	625,000	625,000	625,000						625,000				1,689	01/01/2015
0599999. Subtotal - Bonds - U.S. Governments						1,099,888,354	1,065,920,435	1,067,106,796	882,760,887		(126,701)		(126,701)		1,067,048,517		32,839,836	32,839,836	14,712,902	XXX
135087-A8-7	CANADIAN GOVERNMENT	C	07/16/2015	RBC CAPITAL MARKETS		789,555	723,170	984,326	860,110		164		164	124,726	985,001	(213,072)	17,626	(195,446)	8,727	03/01/2018
135087-XG-4	CANADIAN GOVERNMENT	C	05/20/2015	CIBC WORLD MARKETS		3,097,497	1,807,926	3,988,741	3,275,087		(22,981)		(22,981)	583,330	3,835,436	(742,555)	4,616	(737,939)	56,373	06/01/2033
135087-YR-9	CANADIAN GOVERNMENT	C	06/08/2015	RBC CAPITAL MARKETS		445,878	361,585	583,148	468,412		(4,398)		(4,398)	92,533	556,547	(124,054)	13,384	(110,670)	7,933	06/01/2019
135087-ZU-1	CANADIAN GOVERNMENT	C	05/20/2015	CIBC WORLD MARKETS		3,552,102	2,892,682	4,424,384	3,686,154		(14,303)		(14,303)	656,546	4,328,396	(837,994)	61,700	(776,294)	43,137	06/01/2022
05477L-AA-4	REPUBLIC OF AZERBAIJAN	F	11/19/2015	VARIOUS		589,400	600,000	588,306	588,988		692		692		589,680		(280)	(280)	28,553	03/18/2024
105756-BQ-2	FED REPUBLIC OF BRAZIL	F	12/22/2015	MITSUBISHI SECURITIES		5,107,500	5,000,000	5,405,000	5,210,718		(48,176)		(48,176)		5,162,543		(55,043)	(55,043)	426,753	01/15/2019
105756-BS-8	FED REPUBLIC OF BRAZIL	F	12/31/2015	VARIOUS		22,262,500	24,000,000	25,577,640	25,477,662		(221,972)		(221,972)		25,255,689		(2,993,189)	(2,993,189)	1,682,823	01/22/2021
105756-BV-1	FED REPUBLIC OF BRAZIL	F	12/30/2015	VARIOUS		17,821,400	22,000,000	21,459,420	21,498,188		39,516		39,516		21,537,705		(3,716,305)	(3,716,305)	1,383,493	01/07/2025
195325-BK-0	REPUBLIC OF COLOMBIA	F	11/17/2015	MELLON INVESTOR		1,194,700	1,040,000	1,178,840	1,168,521		(2,328)		(2,328)		1,166,194		28,506	28,506	89,909	09/18/2037
221597-BT-3	COSTA RICA GOVERNMENT	F	04/15/2015	VARIOUS		727,000	800,000	707,500	707,605		398		398		708,003		18,997	18,997	20,875	04/30/2043
221625-AL-0	IVORY COAST	F	04/27/2015	VARIOUS		570,500	600,000	589,466	589,772		137		137		589,909		(19,409)	(19,409)	20,365	07/23/2024
283875-AR-3	REPUBLIC OF EL SALVADOR	F	11/20/2015	VARIOUS		579,000	600,000	590,108	590,666		561		561		591,226		(12,226)	(12,226)	32,215	01/30/2025
283875-AS-1	REPUBLIC OF EL SALVADOR	F	11/19/2015	CITICORP SECURITIES		176,500	200,000	200,000	200,000						200,000		(23,500)	(23,500)	15,088	01/18/2027
29766L-AA-4	FEDERAL REP OF ETHIOPIA	F	08/27/2015	VARIOUS		1,076,700	1,100,000	1,100,000	1,100,000						1,100,000		(23,300)	(23,300)	38,057	12/11/2024
362420-AB-7	REPUBLIC OF GABON	F	11/19/2015	STANDARD CHARTERED BANK		1,100,223	1,207,740	1,208,827	1,208,708		(76)		(76)		1,208,632		(108,409)	(108,409)	54,196	12/12/2024
374422-AC-7	REPUBLIC OF GHANA	F	07/31/2015	VARIOUS		1,512,375	1,600,000	1,623,669	1,623,122		(772)		(772)		1,622,350		(109,975)	(109,975)	89,804	01/18/2026
445545-AL-0	HUNGARY	F	04/14/2015	COMMERZBANK		797,125	700,000	743,750	742,089		(1,060)		(1,060)		741,028		56,097	56,097	21,112	03/25/2024
455780-BR-6	REPUBLIC OF INDONESIA	F	11/18/2015	VARIOUS		3,033,413	2,600,000	2,856,525	2,854,696		(2,993)		(2,993)		2,851,702		181,710	181,710	203,831	01/15/2044

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
46513A-KX-7	STATE OF ISRAEL 2 YR JUBILEE SERIES	F	06/01/2015	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				36,558	06/01/2015
486661-AE-1	REPUBLIC OF KAZAKHSTAN	F	02/11/2015	J.P. MORGAN		454,375	500,000	491,935	492,052		87		87		492,139		(37,764)	(37,764)	6,620	10/14/2024
486661-AF-8	REPUBLIC OF KAZAKHSTAN	F	02/12/2015	VARIOUS		348,500	400,000	385,296	385,311		31		31		385,342		(36,842)	(36,842)	6,690	10/14/2044
491798-AE-4	REPUBLIC OF KENYA	F	08/18/2015	CITICORP SECURITIES		191,250	200,000	214,000	213,871		(728)		(728)		213,143		(21,893)	(21,893)	9,014	06/24/2024
491798-AF-1	REPUBLIC OF KENYA	F	05/21/2015	BARCLAY'S		828,000	800,000	817,620	817,363		(1,435)		(1,435)		815,928		12,072	12,072	19,975	06/24/2019
60937F-AA-6	MONGOLIA INTL BOND	F	11/20/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		561,600	600,000	592,984	595,640		1,216		1,216		596,856		(35,256)	(35,256)	34,375	01/05/2018
617726-AG-9	KINGDOM OF MOROCCO	F	11/19/2015	CITICORP SECURITIES		392,500	400,000	395,250	395,293		67		67		395,360		(2,860)	(2,860)	20,978	12/11/2042
698299-AK-0	REPUBLIC OF PANAMA	F	11/17/2015	MORGAN STANLEY		1,117,470	772,000	997,496	955,990		(7,089)		(7,089)		948,901		168,569	168,569	82,226	04/01/2029
698299-AW-4	REPUBLIC OF PANAMA	F	11/18/2015	VARIOUS		1,756,195	1,410,000	1,684,250	1,674,074		(3,394)		(3,394)		1,670,679		85,516	85,516	90,370	01/26/2036
698299-BB-9	REPUBLIC OF PANAMA	F	11/17/2015	VARIOUS		1,182,800	1,300,000	1,116,750	1,118,245		1,087		1,087		1,119,332		63,468	63,468	43,824	04/29/2053
698299-BD-5	REPUBLIC OF PANAMA	F	11/18/2015	BANCO BILBAO VIZCAYA		401,200	400,000	397,100	397,145		219		219		397,364		3,836	3,836	18,711	09/22/2024
699149-AB-6	REPUBLIC OF PARAGUAY	F	11/18/2015	VARIOUS		507,250	500,000	500,000	500,000						500,000		7,250	7,250	35,075	08/11/2044
715638-AP-7	REPUBLIC OF PERU	F	11/17/2015	VARIOUS		1,798,955	1,200,000	1,698,000	1,684,591		(9,695)		(9,695)		1,674,896		124,059	124,059	78,701	11/21/2033
718286-AL-1	REPUBLIC OF PHILIPPINES	F	11/20/2015	UBS SECURITIES		150,250	100,000	148,625	146,375		(3,567)		(3,567)		142,809		7,441	7,441	10,371	10/21/2024
731011-AT-9	REPUBLIC OF POLAND	F	12/15/2015	VARIOUS		29,812,500	30,000,000	29,386,560	29,501,753		50,551		50,551		29,552,305		260,195	260,195	1,108,333	03/17/2023
73933B-AB-0	POWER SECTOR ASSETS & LI	F	11/20/2015	DEUTSCHE BANK		521,000	400,000	507,200	501,778		(7,581)		(7,581)		494,197		26,803	26,803	28,985	12/02/2024
760942-AS-1	REPUBLICA ORIENT URUGUAY	F	11/17/2015	DEUTSCHE BANK		1,250,000	1,000,000	1,064,875	1,057,885		(1,182)		(1,182)		1,056,704		193,296	193,296	88,747	03/21/2036
760942-AY-8	REPUBLICA ORIENT URUGUAY	F	11/18/2015	HSBC SECURITIES, INC.		37,920	48,000	39,783	39,911		106		106		40,017		(2,097)	(2,097)	1,997	11/20/2045
760942-BA-9	REPUBLICA ORIENT URUGUAY	F	11/17/2015	DEUTSCHE BANK		80,080	91,000	90,691	90,690		1		1		90,691		(10,611)	(10,611)	4,280	06/18/2050
81720T-AA-3	REPUBLIC OF SENEGAL	F	10/15/2015	CITICORP SECURITIES		216,500	200,000	195,148	196,400		360		360		196,760		19,740	19,740	16,333	05/13/2021
831594-AF-3	REPUBLIC OF SLOVENIA	F	11/18/2015	BARCLAY'S		318,600	300,000	297,993	298,300		334		334		298,634		19,966	19,966	15,538	02/18/2019
831594-AG-1	REPUBLIC OF SLOVENIA	F	11/18/2015	VARIOUS		1,670,050	1,500,000	1,488,717	1,489,418		774		774		1,490,192		179,858	179,858	99,225	02/18/2024
836205-AM-6	REPUBLIC OF SOUTH AFRICA	F	11/18/2015	UBS FINANCIAL SERVICES INC		554,375	500,000	537,555	519,614		(3,564)		(3,564)		516,050		38,325	38,325	33,993	05/27/2019
836205-AN-4	REPUBLIC OF SOUTH AFRICA	F	04/07/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		1,214,125	1,100,000	1,160,750	1,140,948		(1,955)		(1,955)		1,138,993		75,132	75,132	35,460	03/09/2020
836205-AQ-7	REPUBLIC OF SOUTH AFRICA	F	11/18/2015	VARIOUS		1,580,425	1,520,000	1,596,650	1,585,935		(2,466)		(2,466)		1,583,469		(3,044)	(3,044)	75,394	01/17/2024
836205-AR-5	REPUBLIC OF SOUTH AFRICA	F	04/08/2015	HSBC SECURITIES, INC.		467,600	400,000	419,000	417,910		(339)		(339)		417,572		50,028	50,028	13,513	09/16/2025
836205-AS-3	REPUBLIC OF SOUTH AFRICA	F	11/18/2015	VARIOUS		1,375,400	1,300,000	1,311,054	1,310,942		(154)		(154)		1,310,788		64,612	64,612	52,585	07/24/2044
85227S-AJ-5	REPUBLIC OF SRI LANKA	F	11/20/2015	STANDARD CHARTERED BANK		529,995	534,000	533,000	533,250		74		74		533,325		(3,330)	(3,330)	44,315	07/27/2021
85227S-AM-8	REPUBLIC OF SRI LANKA	F	01/13/2015	GOLDMAN SACHS		198,500	200,000	200,000	200,000						200,000		(1,500)	(1,500)	2,705	04/11/2019
903724-AD-4	UKRAINE GOVERNMENT	F	04/24/2015	VARIOUS		276,500	600,000	607,313	601,379		(340)		(340)		601,039		(324,539)	(324,539)	42,139	07/24/2017
910860-AZ-1	UNITED MEXICAN STATES	F	04/13/2015	BROWN BROTHERS		324,900	300,000	291,450	291,429		29		29		291,458		33,442	33,442	8,817	10/12/2110
917288-BA-9	REPUBLICA ORIENT URUGUAY	F	04/15/2015	VARIOUS		983,250	690,000	868,710	863,566		(1,727)		(1,727)		861,839		121,411	121,411	41,055	01/15/2033
922646-BL-7	REPUBLIC OF VENEZUELA	F	04/09/2015	VARIOUS		11,980	30,000	30,352	30,343		(8)		(8)		30,335		(18,355)	(18,355)	2,117	01/13/2034
988895-AA-6	REPUBLIC OF ZAMBIA	F	11/03/2015	VARIOUS		405,000	500,000	488,190	488,453		856		856		489,309		(84,309)	(84,309)	26,338	09/20/2022
EC2767-12-6	COSTA RICA GOVERNMENT	F	02/19/2015	NOMURA SECURITIES INTERNATIONAL		635,000	500,000	682,500	628,350		(2,966)		(2,966)		625,383		9,617	9,617	28,180	08/01/2020
EC5482-97-0	REPUBLIC OF EL SALVADOR	F	11/18/2015	HSBC SECURITIES, INC.		156,400	160,000	205,600	202,954		(1,322)		(1,322)		201,633		(45,233)	(45,233)	14,667	04/10/2032
ED6156-96-9	REPUBLIC OF EL SALVADOR	F	11/19/2015	DEUTSCHE BANK		95,250	100,000	103,750	103,671		(78)		(78)		103,593		(8,343)	(8,343)	8,959	09/21/2034
ED6340-27-4	REPUBLIC OF GUATEMALA	F	08/12/2015	VARIOUS		2,320,500	1,800,000	2,351,500	2,346,558		(7,722)		(7,722)		2,338,836		(18,336)	(18,336)	107,385	10/06/2034
ED8955-57-4	REPUBLIC OF VENEZUELA	F	04/06/2015	J.P. MORGAN		14,200	40,000	36,763	37,064		54		54		37,118		(22,918)	(22,918)	111	04/21/2025
ED9640-66-2	REPUBLIC OF EL SALVADOR	F	04/14/2015	VARIOUS		413,250	380,000	435,570	433,061		(407)		(407)		432,654		(19,404)	(19,404)	9,771	06/15/2035
EH0305-91-0	REPUBLIC OF VENEZUELA	F	11/17/2015	CITICORP SECURITIES		3,660	10,000	8,101	8,145		23		23		8,168		(4,508)	(4,508)	797	03/31/2038
EH3344-78-3	REPUBLIC OF VENEZUELA	F	11/17/2015	CITICORP SECURITIES		315,925	800,000	558,850	598,769		12,041		12,041		610,810		(294,885)	(294,885)	73,525	05/07/2023
EH3345-22-8	REPUBLIC OF VENEZUELA	F	07/20/2015	VARIOUS		106,700	280,000	280,732	280,692		9		9		280,702		(174,002)	(174,002)	12,392	05/07/2028
EH4287-42-9	BANCO NAC DE DESEN ECONO	F	11/18/2015	MORGAN STANLEY		1,016,250	1,000,000	1,072,500	1,071,468		(17,544)		(17,544)		1,053,923		(37,673)	(37,673)	59,621	06/16/2018
EH7034-06-7	JAPAN (20 YEAR ISSUE)	D	04/16/2015	NOMURA SECURITIES INTERNATIONAL		75,683,915	64,059,900	83,340,253	72,126,192		(182,174)		(182,174)	10,761,249	82,705,268	(10,303,411)	3,282,058	(7,021,353)	410,512	12/20/2028
EH7366-99-8	OBRIGACOES DO TESOURO	D	04/30/2015	VARIOUS		9,183,880	7,606,200	10,173,063	9,361,082		(37,562)		(37,562)	747,360	10,070,880	(1,282,031)	395,031	(887,000)	407,110	06/14/2019
EH8190-01-7	NEW ZEALAND GOVERNMENT	D	05/21/2015	CAMBRIDGE PARTNERS		9,174,773	7,522,900	10,471,472	9,719,359		(66,228)		(66,228)	376,603	10,029,734	(979,931)	124,970	(854,961)	260,766	05/15/2021
EH9901-21-4	REPUBLIC OF VENEZUELA	F	07/28/2015	STATE STREET BANK		92,813	270,000	181,840	192,552		2,296		2,296		194,848		(102,035)	(102,035)	19,288	10/13/2024
EH9901-29-7	REPUBLIC OF VENEZUELA	F	04/01/2015	LIQUIDNET		40,590	110,000	80,013	88,819		888		888		89,707		(49,117)	(49,117)	4,120	10/13/2019
EI0319-00-0	CROATIA	F	11/19/2015	DEUTSCHE BANK		2,555,625	2,350,000	2,646,938	2,574,269		(37,987)		(37,987)		2,536,281		19,344	19,344	166,556	11/05/2019
EI0577-73-0	REPUBLIC OF EL SALVADOR	F	01/22/2015	VARIOUS		1,266,015	1,160,000	1,274,260	1,258,026		(895)		(895)		1,257,130		8,885	8,885	11,358	12/01/2019
EI2192-05-8	POLAND GOVERNMENT BOND	D	05/26/2015	MORGAN STANLEY		2,141,082	1,781,805	2,426,435	1,940,429		2,416		2,416	498,422	2,441,268	(592,859)	292,673	(300,186)	58,189	10/25/2020

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
EI3500-44-0	REPUBLIC OF VENEZUELA	F	07/21/2015	BARCLAY'S		4,490	10,000	10,430	10,357		(20)		(20)		10,337		(5,847)	(5,847)	1,172	08/23/2022
EI4105-05-8	UKRAINE GOVERNMENT	F	04/24/2015	J.P. MORGAN		93,200	200,000	168,200	171,154		1,213		1,213		172,367		(79,167)	(79,167)	9,257	09/23/2020
EI4206-73-2	KINGDOM OF MOROCCO	D	08/24/2015	ING BARING SECURITIES		125,977	108,660	130,846	121,208		(14)		(14)	9,536	130,730	(15,223)	10,470	(4,753)	4,621	10/05/2020
EI5522-93-9	REPUBLIC OF EL SALVADOR	F	11/17/2015	VARIOUS		976,238	1,080,000	1,251,650	1,246,732		(2,307)		(2,307)		1,244,425		(268,188)	(268,188)	103,376	02/01/2041
EI5814-00-5	UKRAINE GOVERNMENT	F	04/17/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		87,000	200,000	186,500	187,681		461		461		188,141		(101,141)	(101,141)	10,512	02/23/2021
EI6200-15-4	REPUBLIKA SLOVENIJA	D	05/14/2015	GOLDMAN SACHS		151,612	108,660	155,214	134,816		(418)		(418)	19,654	154,052	(27,566)	25,127	(2,439)	6,368	03/30/2026
EI6686-39-4	REPUBLIC OF SENEGAL	F	11/17/2015	VARIOUS		2,294,900	2,050,000	2,345,275	2,299,777		(11,196)		(11,196)		2,288,581		6,319	6,319	93,066	05/13/2021
EI6972-22-4	JAPAN (10 YEAR ISSUE)	D	04/15/2015	NOMURA SECURITIES INTERNATIONAL		35,799,229	33,277,870	41,841,201	35,187,577		(97,859)		(97,859)	6,456,500	41,546,218	(6,294,249)	547,260	(5,746,989)	133,336	06/20/2021
EI7581-25-5	REPUBLIC OF SRI LANKA	F	11/20/2015	VARIOUS		1,258,313	1,225,000	1,233,000	1,232,217		(818)		(818)		1,231,398		26,914	26,914	64,193	07/27/2021
EI8600-34-4	REPUBLIC OF NAMIBIA	F	11/19/2015	STANDARD CHARTERED BANK		206,500	200,000	204,750	204,271		(472)		(472)		203,799		2,701	2,701	11,611	11/03/2021
EI8937-41-5	STATE OF QATAR	F	06/19/2015	NOMURA SECURITIES INTERNATIONAL		242,750	200,000	215,500	215,274		(128)		(128)		215,146		27,604	27,604	10,638	01/20/2042
EJ1358-11-2	BUNDESREPUB. DEUTSCHLAND	D	09/28/2015	VARIOUS		21,639,932	16,299,000	20,597,168	19,138,984		(15,604)		(15,604)	1,418,110	20,541,490	(2,926,752)	4,025,194	1,098,442	465,788	07/04/2044
EJ1397-46-6	CROATIA	F	11/17/2015	BNP PARIBAS - RS ONLY OR INACTIVE		261,000	250,000	267,500	261,604		(4,282)		(4,282)		257,322		3,678	3,678	16,580	04/27/2017
EJ2373-49-0	UK TSY 1.75% 2022	D	04/30/2015	VARIOUS		7,801,921	7,367,000	7,347,823	7,651,418		5,338		5,338	(275,001)	7,381,754	214,263	205,904	420,167	195,486	09/07/2022
EJ2895-90-6	UKRAINE GOVERNMENT	F	04/24/2015	VARIOUS		890,250	2,000,000	1,938,775	1,951,854		4,948		4,948		1,956,802		(1,066,552)	(1,066,552)	136,129	07/24/2017
EJ2896-05-2	REPUBLIC OF SRI LANKA	F	04/13/2015	VARIOUS		611,200	600,000	618,000	617,164		(571)		(571)		616,593		(5,393)	(5,393)	25,524	07/25/2022
EJ3648-50-2	REPUBLIC OF ZAMBIA	F	11/02/2015	GOLDMAN SACHS		239,200	320,000	320,000	320,000						320,000		(80,800)	(80,800)	19,302	09/20/2022
EJ4519-96-7	UKRAINE GOVERNMENT	F	04/01/2015	VARIOUS		227,750	500,000	461,500	464,086		614		614		464,700		(236,950)	(236,950)	11,483	11/28/2022
EJ5066-25-7	BUNDESREPUB. DEUTSCHLAND	D	08/20/2015	CREDIT SUISSE FIRST BOSTON		8,401,553	7,606,200	9,324,995	8,611,668		(9,043)		(9,043)	683,391	9,286,015	(1,482,472)	598,010	(884,462)	161,822	02/15/2023
EJ5663-41-8	UNITED REP OF TANZANIA	F	01/07/2015	BROWN BROTHERS		619,500	600,000	657,500	653,367		(470)		(470)		652,897		(33,397)	(33,397)	13,291	03/09/2020
EJ5918-94-5	IRISH TSY 3.9% 2023	D	04/21/2015	MORGAN STANLEY		6,776,761	5,433,000	6,929,370	6,183,387		(4,458)		(4,458)	728,720	6,907,649	(1,418,198)	1,287,309	(130,889)	226,854	03/20/2023
EJ6078-88-9	BUONI POLIENNALI DEL TES	D	09/28/2015	VARIOUS		27,979,270	24,991,800	33,906,894	30,064,622		(520,230)		(520,230)	3,513,036	33,057,428	(5,639,746)	561,589	(5,078,157)	719,515	06/01/2018
EJ6305-76-1	UKRAINE GOVERNMENT	F	03/12/2015	CITICORP SECURITIES		92,000	200,000	173,500	175,194		437		437		175,631		(83,631)	(83,631)	6,250	04/17/2023
EJ7394-12-9	BONOS Y OBLIG DEL ESTADO	D	09/28/2015	MORGAN STANLEY		18,484,736	16,299,000	21,853,285	19,132,301		(206,120)		(206,120)	2,471,387	21,397,569	(3,871,387)	958,555	(2,912,832)	571,426	10/31/2018
EJ7704-41-8	BUONI POLIENNALI DEL TES	D	09/28/2015	MORGAN STANLEY		13,700,277	10,866,000	13,797,971	12,280,361		(13,391)		(13,391)	1,495,971	13,762,942	(2,421,239)	2,358,575	(62,664)	544,082	03/01/2024
EJ9471-24-8	CROATIA	F	04/15/2015	BROWN BROTHERS		1,108,750	1,000,000	1,080,845	1,079,097		(2,107)		(2,107)		1,076,990		31,760	31,760	43,500	01/26/2024
EK0407-49-5	BONOS Y OBLIG DEL ESTADO	D	09/28/2015	MORGAN STANLEY		7,856,369	6,519,600	8,621,138	7,628,506		(29,302)		(29,302)	970,887	8,570,091	(1,467,282)	753,560	(713,722)	358,544	04/30/2024
EK0692-01-3	REPUBLIC OF SLOVENIA	F	11/18/2015	CITICORP SECURITIES		1,223,750	1,100,000	1,164,200	1,160,810		(4,903)		(4,903)		1,155,906		67,844	67,844	72,508	02/18/2024
EK1596-19-7	REPUBLIC OF COSTA RICA	F	11/18/2015	VARIOUS		712,000	800,000	816,000	815,884		(128)		(128)		815,756		(103,756)	(103,756)	59,928	04/04/2044
EK1819-87-0	ROMANIA	D	04/14/2015	J.P. MORGAN		487,006	434,640	534,835	531,946		(1,283)		(1,283)	2,888	533,552	(65,674)	19,128	(46,546)	15,130	04/24/2024
EK3289-70-0	BONOS Y OBLIG DEL ESTADO	D	09/28/2015	MORGAN STANLEY		7,196,948	6,519,600	8,032,486	7,898,086		(45,099)		(45,099)	133,139	7,986,126	(729,546)	(59,631)	(789,177)	168,298	10/31/2024
EK3389-00-5	REPUBLIC OF KENYA	F	08/18/2015	CITICORP SECURITIES		286,875	300,000	323,625	323,481		(1,236)		(1,236)		322,245		(35,370)	(35,370)	13,521	06/24/2024
EK3680-47-8	REPUBLIC OF INDONESIA	D	11/18/2015	DEUTSCHE BANK		212,268	217,320	271,320	240,546		203		203	30,853	271,602	(59,923)	589	(59,334)	8,547	07/08/2021
EK3925-64-2	REPUBLIC OF SOUTH AFRICA	D	11/18/2015	UBS SECURITIES/BLACKWATCH		210,938	217,320	268,581	240,309		120		120	28,281	268,710	(57,302)	(469)	(57,771)	10,839	07/24/2026
EK3927-38-2	IVORY COAST	F	01/20/2015	VARIOUS		1,223,625	1,300,000	1,284,425	1,284,654		119		119		1,284,773		(61,148)	(61,148)	34,743	07/23/2024
EK4690-05-4	JAPAN (10 YR ISSUE)	D	04/15/2015	NOMURA SECURITIES INTERNATIONAL		8,544,662	8,319,468	9,266,561	8,289,162		1,450		1,450	979,108	9,269,721	(944,527)	219,468	(725,059)	24,231	09/20/2024
EK4901-86-5	REPUBLIC OF GHANA	F	04/27/2015	VARIOUS		848,457	900,000	905,750	905,715		(231)		(231)		905,484		(57,027)	(57,027)	39,993	01/18/2026
GG7291-79-0	BUNDESREPUB. DEUTSCHLAND	D	09/15/2015	MORGAN STANLEY		3,715,303	2,173,200	3,930,527	3,700,437		(65,501)		(65,501)	10,704	3,645,640	(245,146)	314,809	69,663	174,089	07/04/2027
1099999. Subtotal - Bonds - All Other Governments						408,760,751	374,352,246	448,131,227	412,973,519		(1,626,469)		(1,626,469)	32,517,933	443,864,985	(42,527,876)	7,423,643	(35,104,233)	12,697,461	XXX
13063B-3W-0	CALIFORNIA ST		05/28/2015	JEFFERIES & COMPANY, INC.		5,604,100	5,000,000	5,549,200	5,518,041		(22,861)		(22,861)		5,495,180		108,920	108,920	167,361	04/01/2037
20772J-DK-5	CONNECTICUT ST		02/06/2015	KEY BANK		3,081,059	2,620,000	2,925,455	2,841,121		(3,181)		(3,181)		2,837,940		243,118	243,118	36,303	11/01/2030
20772J-FY-3	CONNECTICUT ST		05/26/2015	KEY BANK		7,084,060	6,140,000	7,128,110	6,891,221		(25,907)		(25,907)		6,865,314		218,746	218,746	151,401	04/15/2029
20772J-JG-8	CONNECTICUT ST		07/14/2015	KEY BANK		5,631,887	5,000,000	6,169,450	5,944,155		(57,618)		(57,618)		5,886,537		(254,650)	(254,650)	201,453	09/15/2031
20772J-RL-8	CONNECTICUT ST		09/23/2015	KEY BANK		8,250,665	7,000,000	8,245,020	8,097,108		(93,872)		(93,872)		8,003,236		247,429	247,429	331,632	10/15/2022
546415-B7-4	LOUISIANA ST		02/10/2015	SOUTHWEST SECURITIES		4,217,535	3,500,000	3,773,735	3,675,654		(3,122)		(3,122)		3,672,532		545,003	545,003	78,750	09/01/2025
604129-YR-1	MINNESOTA ST		02/09/2015	JEFFERIES & COMPANY, INC.		11,937,700	10,000,000	11,429,600	11,020,494		(15,317)		(15,317)		11,005,178		932,522	932,522	181,944	10/01/2028
70914P-UZ-3	PENNSYLVANIA ST		08/12/2015	KEY BANK		5,704,095	5,000,000	5,796,650	5,758,973		(45,680)		(45,680)		5,713,292		(9,197)	(9,197)	202,708	10/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						51,511,101	44,260,000	51,017,220	49,746,767		(267,558)		(267,558)		49,479,209		2,031,891	2,031,891	1,351,552	XXX
161035-FR-6	CHARLOTTE NC		07/22/2015	SOUTHWEST SECURITIES		4,092,374	3,390,000	4,177,090	4,150,872		(41,268)		(41,268)		4,109,604		(17,230)	(17,230)	181,742	07/01/2026
414005-MC-9	HARRIS CNTY TX		02/18/2015	GUGGENHEIM CAPITAL		2,979,550	2,500,000	2,788,350	2,706,153		(3,830)		(3,830)		2,702,323		277,227	277,227	51,771	10/01/2030
414018-5A-5	HARRIS CNTY TX FLOOD CONTROL D		11/18/2015	PIPER, JAFFRAY & HOPWOOD INC		12,035,100	10,000,000	12,140,400	12,034,969		(165,874)		(165,874)		11,869,095		166,005	166,005	572,222	10/01/2026
613340-U4-8	MONTGOMERY CNTY MD		10/23/2015	JEFFERIES & COMPANY, INC.		11,977,300	10,000,000	11,900,600	11,569,136		(186,384)		(186,384)		11,382,752		594,548	594,548	662,500	07/01/2021
64966H-DB-3	NEW YORK NY		04/21/2015	EXCHANGE		5,135,045	5,000,000	5,318,750	5,143,308		(10,112)		(10,112)		5,133,196		1,848	1,848	156,250	10/15/2028
797355-U5-1	SAN DIEGO CA UNIF SCH DIST		06/29/2015	VARIOUS		8,605,035	7,615,000	8,025,829	7,975,701		(14,976)		(14,976)		7,960,726		644,310	644,310	347,967	07/01/2035
923040-CN-7	VENTURA CNTY CA CMNTY CLG DIST		12/09/2015	PIPER, JAFFRAY & HOPWOOD INC		5,600,700	5,000,000	4,883,750	4,899,693		3,040		3,040		4,902,733		697,967	697,967	376,597	08/01/2033
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						50,425,104	43,505,000	49,234,769	48,479,832		(419,404)		(419,404)		48,060,429		2,364,675	2,364,675	2,349,049	XXX
047870-KG-4	ATLANTA GA WTR & WSTWTR REVENU		10/20/2015	PIPER, JAFFRAY & HOPWOOD INC		4,719,776	3,950,000	3,927,900	3,931,879		932		932		3,932,811		786,965	786,965	231,733	11/01/2027
047870-KJ-8	ATLANTA GA WTR & WSTWTR REVENU		10/13/2015	VARIOUS		2,389,639	2,000,000	1,969,800	1,974,381		893		893		1,975,274		414,365	414,365	109,775	11/01/2029
047870-KL-3	ATLANTA GA WTR & WSTWTR REVENU		10/19/2015	PIPER, JAFFRAY & HOPWOOD INC		9,132,687	7,580,000	7,626,118	7,608,786		(4,180)		(4,180)		7,604,606		1,528,081	1,528,081	461,906	11/01/2039
130178-3W-4	CALIFORNIA ST EDUCTNL FACS AUT		01/13/2015	CITICORP SECURITIES		11,350,480	8,000,000	10,956,320	10,954,820		(2,485)		(2,485)		10,952,335		398,145	398,145	83,333	05/01/2045
13068L-NA-9	CALIFORNIA ST PUBLIC WKS BRD L		04/30/2015	CANTOR, FITZGERALD & CO, INC		5,605,850	5,000,000	5,312,050	5,294,068		(8,571)		(8,571)		5,285,498		320,352	320,352	169,444	09/01/2039
18610R-AA-2	CLEVELAND-CUYAHOGA CNTY OH POR		05/22/2015	CALLED BY ISSUER at 100.000		8,635,000	8,635,000	8,782,486	8,659,494		(12,163)		(12,163)		8,647,331		(12,331)	(12,331)	270,659	10/15/2015
196479-QJ-1	COLORADO ST HSG & FIN AUTH		11/02/2015	CALLED BY ISSUER at 100.000		1,270,000	1,270,000	1,270,000	1,270,000						1,270,000				37,950	11/01/2029
20774U-5U-5	CONNECTICUT ST HLTH & EDUCTNL		09/21/2015	JEFFERIES & COMPANY, INC.		11,989,900	10,000,000	10,183,200	10,117,249		(14,603)		(14,603)		10,102,646		1,887,254	1,887,254	707,569	07/01/2034
31283H-Q8-1	FG 7.500000 2/1/2032		12/01/2015	MBS PAYDOWN		4,850	4,850	5,078	4,864		(14)		(14)		4,850				215	02/01/2032
312870-7G-0	FG 6.500000 4/1/2032		12/01/2015	MBS PAYDOWN		3,801	3,801	3,955	3,692		109		109		3,801				143	04/01/2032
31287U-AX-0	FG 7.500000 6/1/2032		12/01/2015	MBS PAYDOWN		8,983	8,983	9,410	8,998		(15)		(15)		8,983				401	06/01/2032
31287U-JM-5	FG 7.500000 6/1/2032		12/01/2015	MBS PAYDOWN		35,318	35,318	36,995	35,396		(78)		(78)		35,318				2,226	06/01/2032
31287U-JN-3	FG 7.500000 6/1/2032		12/01/2015	MBS PAYDOWN		6,034	6,034	6,320	6,041		(7)		(7)		6,034				267	06/01/2032
31288D-CE-7	FG 7.500000 12/1/2032		12/01/2015	MBS PAYDOWN		22,969	22,969	24,048	22,997		(28)		(28)		22,969				575	12/01/2032
31288J-ZU-3	FG 6.500000 4/1/2033		12/31/2015	MBS PAYDOWN		93,183	93,183	97,362	93,374		(191)		(191)		93,183				3,302	04/01/2033
3128M6-RR-1	FG 7.000000 9/1/2038		12/01/2015	MBS PAYDOWN		163,721	163,721	170,539	165,071		(1,349)		(1,349)		163,721				7,739	09/01/2038
31292G-GS-9	FG 7.500000 2/1/2023		12/01/2015	MBS PAYDOWN		158	158	165	158		(1)		(1)		158				6	02/01/2023
31292H-PJ-7	FG 7.500000 1/1/2032		12/01/2015	MBS PAYDOWN		1,731	1,731	1,813	1,719		13		13		1,731				74	01/01/2032
31292K-6A-0	FG 4.000000 12/1/2040		12/01/2015	MBS PAYDOWN		1,261,506	1,261,506	1,264,561	1,261,773		(267)		(267)		1,261,506				24,649	12/01/2040
312941-3N-5	FG 4.500000 8/1/2040		12/01/2015	MBS PAYDOWN		1,630,729	1,630,729	1,707,933	1,637,014		(6,285)		(6,285)		1,630,729				38,304	08/01/2040
312943-UG-6	FG 4.000000 11/1/2040		12/01/2015	MBS PAYDOWN		1,340,943	1,340,943	1,344,190	1,341,143		(200)		(200)		1,340,943				28,338	11/01/2040
312943-WG-4	FG 4.000000 11/1/2040		12/01/2015	MBS PAYDOWN		226,121	226,121	226,668	226,189		(68)		(68)		226,121				4,802	11/01/2040
312946-L6-1	FG 4.000000 3/1/2041		12/01/2015	MBS PAYDOWN		1,370,353	1,370,353	1,326,244	1,368,693		1,659		1,659		1,370,353				26,965	03/01/2041
31295W-2T-4	FG 9.000000 1/1/2020		12/01/2015	MBS PAYDOWN		52	52	55	53						52				2	01/01/2020
31296R-H8-4	FG 6.500000 12/1/2033		12/01/2015	MBS PAYDOWN		14,198	14,198	14,661	14,209		(11)		(11)		14,198				505	12/01/2033
31296S-YF-7	FG 6.500000 1/1/2034		12/01/2015	MBS PAYDOWN		21,962	21,962	22,678	21,568		394		394		21,962				714	01/01/2034
31298M-7F-8	FG 7.500000 5/1/2031		12/01/2015	MBS PAYDOWN		1,436	1,436	1,503	1,437		(1)		(1)		1,436				59	05/01/2031
313626-ZH-9	FN 9.750000 8/1/2019		12/01/2015	MBS PAYDOWN		69	69	69	69						69				4	08/01/2019
31362K-CT-7	FN 9.750000 6/1/2018		12/01/2015	MBS PAYDOWN		327	327	327	327						327				18	06/01/2018
31362V-MQ-8	FN 9.750000 2/1/2019		08/27/2015	MBS PAYDOWN		68	68	68	68						68				2	02/01/2019
313637-FB-1	FN 6.640000 3/1/2028		12/01/2015	MBS PAYDOWN		811	811	811	811						811				30	03/01/2028
313637-FH-8	FN 6.640000 7/1/2028		12/01/2015	MBS PAYDOWN		792	792	792	792						792				29	07/01/2028
313637-LM-0	FN 6.240000 7/1/2029		12/01/2015	MBS PAYDOWN		748	748	748	748						748				26	07/01/2029
31363C-BZ-1	FN 9.500000 10/1/2019		12/01/2015	MBS PAYDOWN		103	103	103	103						103				5	10/01/2019
31363D-AX-5	FN 8.250000 11/1/2019		12/01/2015	MBS PAYDOWN		24	24	24	24						24				1	11/01/2019
31371G-2Y-5	FN 7.000000 8/1/2028		12/01/2015	MBS PAYDOWN		49,138	49,138	51,910	49,163		(24)		(24)		49,138				1,805	08/01/2028
31371G-4T-4	FN 7.000000 9/1/2028		12/01/2015	MBS PAYDOWN		7,893	7,893	8,338	8,022		(128)		(128)		7,893				264	09/01/2028
31371H-BY-3	FN 7.000000 10/1/2028		12/01/2015	MBS PAYDOWN		19,692	19,692	20,803	19,810		(118)		(118)		19,692				606	10/01/2028
31371H-D9-6	FN 7.000000 12/1/2028		12/01/2015	MBS PAYDOWN		4,321	4,321	4,564	4,301		20		20		4,321				165	12/01/2028

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
31371H-F2-9	FN 7.000000 12/1/2028		12/01/2015	MBS PAYDOWN		3,903	3,903	4,124	3,942		(39)		(39)		3,903				135	12/01/2028
31371H-HL-5	FN 7.000000 2/1/2029		12/01/2015	MBS PAYDOWN		886	886	936	900		(14)		(14)		886				35	02/01/2029
31371H-KX-5	FN 7.000000 3/1/2029		12/01/2015	MBS PAYDOWN		26,990	26,990	28,513	27,204		(214)		(214)		26,990				977	03/01/2029
31371H-PB-8	FN 7.000000 5/1/2029		12/01/2015	MBS PAYDOWN		3,811	3,811	4,026	3,855		(44)		(44)		3,811				149	05/01/2029
31371H-YB-8	FN 7.500000 10/1/2029		12/01/2015	MBS PAYDOWN		3,481	3,481	3,670	3,503		(22)		(22)		3,481				141	10/01/2029
31371K-BU-4	FN 7.500000 9/1/2031		12/01/2015	MBS PAYDOWN		1,429	1,429	1,507	1,444		(15)		(15)		1,429				51	09/01/2031
31371K-NJ-6	FN 7.500000 4/1/2032		12/01/2015	MBS PAYDOWN		19,701	19,701	21,093	20,536		(835)		(835)		19,701				814	04/01/2032
31371K-P8-8	FN 7.000000 6/1/2032		12/01/2015	MBS PAYDOWN		68,385	68,385	71,248	68,921		(536)		(536)		68,385				2,676	06/01/2032
31371K-QE-4	FN 7.000000 5/1/2017		12/01/2015	MBS PAYDOWN		23,688	23,688	23,326	23,612		76		76		23,688				725	05/01/2017
31371K-R4-5	FN 7.000000 8/1/2032		12/01/2015	MBS PAYDOWN		11,205	11,205	11,694	11,205						11,205				345	08/01/2032
31375H-E5-9	FN 7.000000 2/1/2026		12/01/2015	MBS PAYDOWN		414	414	403	413		1		1		414				16	02/01/2026
31384V-RV-6	FN 7.000000 3/1/2015		03/01/2015	VARIOUS		30	30	29	30						30					03/01/2015
31384W-J2-7	FN 7.000000 3/1/2016		12/01/2015	MBS PAYDOWN		54	54	53			54		54		54				1	03/01/2016
31384W-K5-8	FN 8.000000 5/1/2031		12/01/2015	MBS PAYDOWN		16,909	16,909	16,917	16,904		5		5		16,909				766	05/01/2031
31385H-XF-4	FN 7.500000 11/1/2031		12/01/2015	MBS PAYDOWN		363	363	383	363						363				13	11/01/2031
31385J-HA-9	FN 7.000000 6/1/2017		12/01/2015	MBS PAYDOWN		1,604	1,604	1,579	1,598		6		6		1,604				56	06/01/2017
31385X-N9-4	FN 6.500000 4/1/2018		12/01/2015	MBS PAYDOWN		56,794	56,794	59,418	57,074		(281)		(281)		56,794				1,942	04/01/2018
31387X-2G-9	FN 8.000000 9/1/2031		12/01/2015	MBS PAYDOWN		61,325	61,325	61,357	61,330		(5)		(5)		61,325				4,005	09/01/2031
31387X-GX-7	FN 8.000000 8/1/2031		12/01/2015	MBS PAYDOWN		10,326	10,326	10,332	10,327		(1)		(1)		10,326				454	08/01/2031
31388J-W9-2	FN 8.000000 9/1/2031		12/01/2015	MBS PAYDOWN		19,991	19,991	20,001	19,991						19,991				470	09/01/2031
31388Q-VX-4	FN 7.000000 7/1/2029		12/01/2015	MBS PAYDOWN		1,514	1,514	1,599	1,518		(4)		(4)		1,514				58	07/01/2029
3138A1-J3-6	FN 4.000000 12/1/2040		12/01/2015	MBS PAYDOWN		352,105	352,105	375,405	352,956		(851)		(851)		352,105				7,696	12/01/2040
3138A4-NR-2	FN 4.000000 1/1/2041		12/01/2015	MBS PAYDOWN		210,754	210,754	224,700	212,380		(1,627)		(1,627)		210,754				6,135	01/01/2041
3138E6-VW-3	FN 3.500000 2/1/2042		12/01/2015	MBS PAYDOWN		229,317	229,317	232,864	229,461		(144)		(144)		229,317				4,224	02/01/2042
3138E9-D9-8	FN 3.500000 7/1/2042		12/01/2015	MBS PAYDOWN		42,727	42,727	43,388	42,744		(17)		(17)		42,727				811	07/01/2042
3138EJ-TK-4	FN 3.500000 8/1/2042		12/01/2015	MBS PAYDOWN		246,882	246,882	250,701	247,514		(632)		(632)		246,882				4,717	08/01/2042
3138EN-SN-0	FN 3.000000 10/1/2044		11/12/2015	VARIOUS		100,140,044	99,177,085	96,592,512	96,592,512		228,866		228,866		96,821,378		3,318,666	3,318,666	2,077,033	10/01/2044
3138EP-AM-6	FN 4.500000 11/1/2044		12/01/2015	MBS PAYDOWN		2,257,738	2,257,738	2,434,575			(15,319)		(15,319)		2,257,738				36,007	11/01/2044
3138LU-VL-6	FN 3.500000 7/1/2042		12/01/2015	MBS PAYDOWN		90,841	90,841	92,246	92,890		(2,049)		(2,049)		90,841				1,212	07/01/2042
3138LW-DV-0	FN 3.500000 7/1/2042		12/01/2015	MBS PAYDOWN		59,869	59,869	60,795	60,056		(186)		(186)		59,869				1,112	07/01/2042
3138M5-3B-3	FN 4.000000 8/1/2042		12/01/2015	MBS PAYDOWN		530,354	530,354	565,449	536,838		(6,484)		(6,484)		530,354				5,707	08/01/2042
3138M9-PP-0	FN 3.500000 11/1/2042		12/01/2015	MBS PAYDOWN		169,156	169,156	171,773	169,524		(368)		(368)		169,156				3,777	11/01/2042
3138MC-HE-7	FN 3.000000 11/1/2043		06/11/2015	VARIOUS		6,483,001	6,438,489	6,270,701	6,270,701		9,852		9,852		6,280,553		202,448	202,448	95,606	11/01/2043
3138MJ-7G-8	FN 3.500000 11/1/2042		12/01/2015	MBS PAYDOWN		39,689	39,689	40,303	39,704		(15)		(15)		39,689				758	11/01/2042
3138ML-B4-5	FN 3.500000 12/1/2042		12/01/2015	MBS PAYDOWN		83,946	83,946	85,245	84,080		(134)		(134)		83,946				1,287	12/01/2042
3138MQ-BA-0	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		107,513	107,513	104,712	107,443		71		71		107,513				1,743	08/01/2043
3138NY-QR-9	FN 3.500000 2/1/2043		12/01/2015	MBS PAYDOWN		290,704	290,704	295,201	291,763		(1,059)		(1,059)		290,704				4,604	02/01/2043
3138W6-GB-6	FN 3.000000 5/1/2043		12/01/2015	MBS PAYDOWN		583,331	583,331	568,129	582,424		907		907		583,331				9,485	05/01/2043
3138W7-5S-9	FN 3.000000 4/1/2043		12/01/2015	MBS PAYDOWN		94,450	94,450	92,002			68		68		94,450				962	04/01/2043
3138W7-NW-0	FN 3.500000 6/1/2043		12/01/2015	MBS PAYDOWN		100,440	100,440	101,994	100,766		(325)		(325)		100,440				1,099	06/01/2043
3138W9-2G-4	FN 3.000000 10/1/2043		12/01/2015	MBS PAYDOWN		146,088	146,088	142,301			82		82		146,088				1,170	10/01/2043
3138W9-KP-4	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		436,408	436,408	425,035	435,822		587		587		436,408				7,123	08/01/2043
3138W9-KR-0	FN 3.000000 8/1/2043		11/12/2015	VARIOUS		21,040,508	20,784,892	20,243,234	20,243,234		54,556		54,556		20,297,789		742,719	742,719	554,009	08/01/2043
3138W9-KT-6	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		382,246	382,246	372,285	381,675		571		571		382,246				6,395	08/01/2043
3138WA-RV-1	FN 3.500000 12/1/2043		12/01/2015	MBS PAYDOWN		415,178	415,178	421,601	416,489		(1,311)		(1,311)		415,178				7,938	12/01/2043
3138WB-3A-1	FN 3.500000 6/1/2044		12/01/2015	MBS PAYDOWN		23,381	23,381	23,779	23,392		(12)		(12)		23,381				450	06/01/2044
3138WD-5T-4	FN 3.500000 2/1/2045		12/01/2015	MBS PAYDOWN		1,854,188	1,854,188	1,945,015			(862)		(862)		1,854,188				7,829	02/01/2045
3138WD-BH-3	FN 4.000000 10/1/2044		12/01/2015	MBS PAYDOWN		276,483	276,483	294,206			(1,527)		(1,527)		276,483				2,786	10/01/2044
3138WD-LV-1	FN 3.500000 12/1/2044		12/01/2015	MBS PAYDOWN		1,461,575	1,461,575	1,492,399	1,464,846		(3,272)		(3,272)		1,461,575				28,805	12/01/2044
3138WD-LW-9	FN 3.500000 12/1/2044		12/01/2015	MBS PAYDOWN		1,318,066	1,318,066	1,345,863	1,320,436		(2,371)		(2,371)		1,318,066				24,598	12/01/2044
3138WD-LZ-2	FN 3.500000 12/1/2044		12/01/2015	MBS PAYDOWN		2,204,657	2,204,657	2,251,153	2,208,213		(3,556)		(3,556)		2,204,657				39,372	12/01/2044
3138WD-Y8-8	FN 3.000000 1/1/2045		12/01/2015	MBS PAYDOWN		9,543	9,543	9,318							9,543				24	01/01/2045
3138WD-Y9-6	FN 3.000000 1/1/2045		12/01/2015	MBS PAYDOWN		15,876	15,876	15,501							15,876				40	01/01/2045
3138WE-KS-7	FN 3.500000 4/1/2045		12/01/2015	MBS PAYDOWN		800,041	800,041	839,231			(268)		(268)		800,041				3,469	04/01/2045
3138WE-Q3-6	FN 3.000000 5/1/2045		12/01/2015	MBS PAYDOWN		16,953	16,953	16,514			9		9		16,953				170	05/01/2045
3138WF-D8-6	FN 3.500000 7/1/2045		12/01/2015	MBS PAYDOWN		144,063	144,063	151,120			(26)		(26)		144,063				743	07/01/2045
3138WF-KF-2	FN 3.000000 8/1/2045		12/01/2015	MBS PAYDOWN		14,664	14,664	14,284			2		2		14,664				64	08/01/2045
3138WF-LC-8	FN 3.500000 9/1/2045		12/01/2015	MBS PAYDOWN		99,440	99,440	104,295			(19)		(19)		99,440				414	09/01/2045

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
3138WM-SR-3	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		444,382	444,382	432,802	443,711		671		671		444,382				8,139	08/01/2043
3138WP-LH-5	FN 3.000000 4/1/2043		12/01/2015	MBS PAYDOWN		377,860	377,860	368,013	377,368		492		492		377,860				6,152	04/01/2043
3138WT-UN-4	FN 3.000000 5/1/2043		11/12/2015	VARIOUS		8,095,133	8,000,389	7,874,133	7,875,555		16,262		16,262		7,891,817		203,316	203,316	209,579	05/01/2043
3138WV-BK-6	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		439,368	439,368	427,918	438,571		796		796		439,368				7,982	08/01/2043
3138X0-3Q-9	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		100,893	100,893	98,263	100,827		66		66		100,893				1,633	08/01/2043
3138X0-Y3-6	FN 3.000000 7/1/2043		12/01/2015	MBS PAYDOWN		433,884	433,884	422,638			267		267		433,884				3,746	07/01/2043
3138X0-Y9-3	FN 3.500000 7/1/2043		12/01/2015	MBS PAYDOWN		460,819	460,819	465,067	461,278		(459)		(459)		460,819				8,965	07/01/2043
3138X0-ZA-9	FN 3.500000 7/1/2043		12/01/2015	MBS PAYDOWN		96,326	96,326	97,816	96,582		(256)		(256)		96,326				1,806	07/01/2043
3138X1-AR-7	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		519,438	519,438	505,901	518,528		910		910		519,438				6,042	08/01/2043
3138X1-FH-4	FN 3.000000 7/1/2043		12/01/2015	MBS PAYDOWN		567,195	567,195	552,414	566,239		957		957		567,195				11,602	07/01/2043
3138X2-RR-7	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		451,304	451,304	439,543	450,687		617		617		451,304				7,471	08/01/2043
3138X2-T9-5	FN 3.500000 8/1/2043		12/01/2015	MBS PAYDOWN		63,598	63,598	64,681	63,623		(25)		(25)		63,598				1,394	08/01/2043
3138X2-TB-0	FN 3.000000 8/1/2043		11/12/2015	VARIOUS		7,418,764	7,328,963	7,213,303	7,214,534		11,789		11,789		7,226,323		192,441	192,441	193,942	08/01/2043
3138X2-TY-0	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		471,957	471,957	459,658	471,342		615		615		471,957				8,022	08/01/2043
3138X2-WZ-3	FN 3.000000 8/1/2043		11/12/2015	VARIOUS		11,561,961	11,421,887	11,124,231	11,124,231		31,208		31,208		11,155,439		406,522	406,522	305,204	08/01/2043
3138X3-GV-8	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		13,218	13,218	12,876			6		6		13,218				122	08/01/2043
3138X3-L7-5	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		282,215	282,215	274,860	281,937		278		278		282,215				4,367	08/01/2043
3138X3-YK-2	FN 3.000000 8/1/2043		12/01/2015	MBS PAYDOWN		125,419	125,419	122,151	125,338		81		81		125,419				1,931	08/01/2043
3138X5-JZ-1	FN 3.000000 9/1/2043		12/01/2015	MBS PAYDOWN		134,487	134,487	130,982	134,400		87		87		134,487				2,184	09/01/2043
3138X5-SG-3	FN 3.000000 9/1/2043		12/01/2015	MBS PAYDOWN		420,269	420,269	409,317	419,664		605		605		420,269				7,221	09/01/2043
3138X6-PV-1	FN 3.000000 10/1/2043		12/01/2015	MBS PAYDOWN		315,917	315,917	307,684	315,502		416		416		315,917				5,718	10/01/2043
3138X7-W3-3	FN 3.000000 9/1/2043		12/01/2015	MBS PAYDOWN		449,960	449,960	438,234	449,381		579		579		449,960				5,537	09/01/2043
3138XH-MC-2	FN 3.500000 12/1/2043		12/01/2015	MBS PAYDOWN		357,332	357,332	362,860	357,938		(606)		(606)		357,332				8,908	12/01/2043
3138XJ-CK-1	FN 4.500000 1/1/2044		12/01/2015	MBS PAYDOWN		1,829,408	1,829,408	1,972,696			(8,189)		(8,189)		1,829,408				23,477	01/01/2044
3138XM-MN-7	FN 4.500000 3/1/2044		12/01/2015	MBS PAYDOWN		2,290,461	2,290,461	2,469,861			35,383		35,383		2,290,461				37,514	03/01/2044
3138Y2-3J-0	FN 3.000000 11/1/2044		12/01/2015	MBS PAYDOWN		180	180	176							180					11/01/2044
3138Y5-YH-3	FN 3.000000 2/1/2045		12/01/2015	MBS PAYDOWN		8,357	8,357	8,159							8,357				21	02/01/2045
3138Y6-NT-7	FN 3.500000 12/1/2044		12/01/2015	MBS PAYDOWN		5,440,502	5,440,502	5,555,241	5,447,518		(7,016)		(7,016)		5,440,502				108,829	12/01/2044
3138Y8-HE-3	FN 3.500000 12/1/2044		12/01/2015	MBS PAYDOWN		2,518,936	2,518,936	2,572,060	2,523,131		(4,194)		(4,194)		2,518,936				57,541	12/01/2044
3138Y9-EJ-3	FN 3.000000 9/1/2044		12/01/2015	MBS PAYDOWN		39,746	39,746	38,807			4		4		39,746				99	09/01/2044
3138Y9-M4-7	FN 3.000000 1/1/2045		12/01/2015	MBS PAYDOWN		229,311	229,311	223,898			5		5		229,311				573	01/01/2045
3138YB-05-5	FN 4.000000 1/1/2045		12/01/2015	MBS PAYDOWN		198,511	198,511	211,236			(187)		(187)		198,511				2,586	01/01/2045
3138YD-DQ-9	FN 3.000000 1/1/2045		12/01/2015	MBS PAYDOWN		1,951	1,951	1,905							1,951				5	01/01/2045
3138YD-F4-6	FN 3.000000 12/1/2044		12/01/2015	MBS PAYDOWN		1,982	1,982	1,935							1,982				5	12/01/2044
3138YE-RQ-2	FN 3.000000 4/1/2045		12/01/2015	MBS PAYDOWN		176,018	176,018	171,863			4		4		176,018				440	04/01/2045
3138YF-AZ-7	FN 3.000000 1/1/2045		12/01/2015	MBS PAYDOWN		26,349	26,349	25,727			1		1		26,349				66	01/01/2045
3138YF-GV-0	FN 4.000000 2/1/2045		12/01/2015	MBS PAYDOWN		9,478	9,478	10,085			(7)		(7)		9,478				114	02/01/2045
3138YJ-MR-4	FN 3.000000 6/1/2045		12/01/2015	MBS PAYDOWN		33,415	33,415	32,550			5		5		33,415				138	06/01/2045
3138YK-2N-2	FN 3.000000 4/1/2045		12/01/2015	MBS PAYDOWN		70,208	70,208	68,550			1		1		70,208				176	04/01/2045
3138YN-PE-1	FN 3.000000 7/1/2045		12/01/2015	MBS PAYDOWN		4,837	4,837	4,723							4,837				12	07/01/2045
3138YP-AY-8	FN 3.000000 5/1/2045		12/01/2015	MBS PAYDOWN		19,207	19,207	18,710			4		4		19,207				94	05/01/2045
3138YS-BR-6	FN 3.000000 8/1/2045		12/01/2015	MBS PAYDOWN		15,032	15,032	14,643			3		3		15,032				75	08/01/2045
3138YT-4Q-4	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		5,640	5,640	5,494			1		1		5,640				28	09/01/2045
3138YV-ZN-2	FN 3.000000 7/1/2045		12/01/2015	MBS PAYDOWN		4,999	4,999	4,869			1		1		4,999				25	07/01/2045
3138YX-4Z-5	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		4,517	4,517	4,400							4,517				23	09/01/2045
3138YX-RQ-0	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		22,542	22,542	21,959			4		4		22,542				145	09/01/2045
3138YX-Y6-6	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		5,532	5,532	5,389			1		1		5,532				27	09/01/2045
31390A-G4-6	FN 7.000000 2/1/2032		12/01/2015	MBS PAYDOWN		1,542	1,542	1,629	1,545		(3)		(3)		1,542				59	02/01/2032
31390B-7K-8	FN 7.000000 4/1/2017		12/01/2015	MBS PAYDOWN		16,815	16,815	16,557	16,761		54		54		16,815				639	04/01/2017
31390B-J8-2	FN 7.000000 5/1/2017		04/29/2015	MBS PAYDOWN		18,996	18,996	18,705	18,835		160		160		18,996				420	05/01/2017
31390B-KG-2	FN 7.000000 5/1/2017		12/01/2015	MBS PAYDOWN		9,873	9,873	9,722	9,864		10		10		9,873				379	05/01/2017
31390F-QJ-1	FN 7.000000 5/1/2032		12/01/2015	MBS PAYDOWN		53,234	53,234	55,048	53,318		(84)		(84)		53,234				1,867	05/01/2032
31390N-PR-7	FN 6.500000 7/1/2017		12/01/2015	MBS PAYDOWN		83,362	83,362	87,214	83,820		(458)		(458)		83,362				2,726	07/01/2017
31392F-4F-1	FNR 2002-77 QG		12/01/2015	MBS PAYDOWN		672,211	672,211	756,658	681,442		(9,231)		(9,231)		672,211				19,592	12/25/2032
31397F-Y3-0	FHR 3291 NE		12/01/2015	MBS PAYDOWN		6,612,730	6,612,730	6,348,479	6,596,306		16,424		16,424		6,612,730				178,673	03/15/2037
31397H-HQ-4	FHR 3320 TE		12/01/2015	MBS PAYDOWN		5,850,211	5,850,211	5,607,747	5,829,618		20,593		20,593		5,850,211				178,216	05/15/2037
31402C-UJ-9	FN 5.000000 2/1/2019		12/01/2015	MBS PAYDOWN		332,109	332,109	336,565	332,548		(440)		(440)		332,109				8,883	02/01/2019
31407J-DD-1	FN 6.500000 9/1/2036		12/01/2015	MBS PAYDOWN		414,000	414,000	461,545	428,656		(14,657)		(14,657)		414,000				13,735	09/01/2036

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
31407S-EK-4	FN 5.500000 11/1/2035		12/01/2015	MBS PAYDOWN		59,741	59,741	58,500	59,544		198		198		59,741				1,679	11/01/2035
31408H-PN-9	FN 6.000000 1/1/2036		12/01/2015	MBS PAYDOWN		103,168	103,168	104,280	102,820		348		348		103,168				3,568	01/01/2036
3140E1-4J-9	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		33,786	33,786	32,912			4		4		33,786				155	09/01/2045
3140E1-BU-6	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		57,165	57,165	55,686			11		11		57,165				406	09/01/2045
3140E1-SF-1	FN 3.000000 9/1/2045		12/01/2015	MBS PAYDOWN		95,225	95,225	92,762			10		10		95,225				350	09/01/2045
31410X-VS-2	FN 6.000000 8/1/2021		12/01/2015	MBS PAYDOWN		108,702	108,702	109,647	108,833		(132)		(132)		108,702				3,605	08/01/2021
31411G-JU-7	FN 2.535000 12/1/2036		12/01/2015	MBS PAYDOWN		27,923	27,923	28,093	27,896		27		27		27,923				353	12/01/2036
31412S-RC-1	FN 6.500000 3/1/2038		12/01/2015	MBS PAYDOWN		640,034	640,034	713,538	666,555		(26,521)		(26,521)		640,034				27,713	03/01/2038
31412X-4V-3	FN 5.500000 7/1/2022		12/01/2015	MBS PAYDOWN		125,038	125,038	127,773	125,311		(274)		(274)		125,038				3,874	07/01/2022
31413D-S5-7	FN 6.500000 8/1/2037		12/01/2015	MBS PAYDOWN		459,392	459,392	512,150	448,668		10,724		10,724		459,392				20,747	08/01/2037
31413F-5A-6	FN 6.500000 7/1/2037		12/01/2015	MBS PAYDOWN		8,076	8,076	9,004	7,913		163		163		8,076				287	07/01/2037
31413L-LL-1	FN 6.000000 8/1/2037		12/01/2015	MBS PAYDOWN		100,902	100,902	111,324	104,909		(4,007)		(4,007)		100,902				3,095	08/01/2037
31413N-4S-1	FN 6.500000 11/1/2037		12/01/2015	MBS PAYDOWN		2,525	2,525	2,585	2,526		(1)		(1)		2,525				90	11/01/2037
31413T-T9-3	FN 6.500000 11/1/2037		12/01/2015	MBS PAYDOWN		442,807	442,807	493,661	418,493		24,314		24,314		442,807				24,770	11/01/2037
31414P-U3-1	FN 6.500000 2/1/2038		12/01/2015	MBS PAYDOWN		15,058	15,058	16,788	16,247		(1,189)		(1,189)		15,058				533	02/01/2038
31414R-CN-3	FN 5.000000 3/1/2038		12/01/2015	MBS PAYDOWN		788,758	788,758	860,671	794,134		(5,375)		(5,375)		788,758				19,719	03/01/2038
31414R-PN-9	FN 5.000000 4/1/2038		12/01/2015	MBS PAYDOWN		997,677	997,677	1,088,637	1,009,157		(11,480)		(11,480)		997,677				27,648	04/01/2038
31416V-R9-7	FN 6.500000 11/1/2038		12/01/2015	MBS PAYDOWN		724,153	724,153	807,318	759,671		(35,517)		(35,517)		724,153				24,864	11/01/2038
31417B-NC-7	FN 3.500000 4/1/2042		12/01/2015	MBS PAYDOWN		86,637	86,637	87,977	86,818		(181)		(181)		86,637				1,946	04/01/2042
31417E-MS-7	FN 3.000000 1/1/2043		12/01/2015	MBS PAYDOWN		69,604	69,604	67,800			49		49		69,604				538	01/01/2043
31417E-MU-2	FN 3.000000 1/1/2043		12/01/2015	MBS PAYDOWN		198,293	198,293	193,153			130		130		198,293				1,565	01/01/2043
31417F-NR-5	FN 3.000000 2/1/2043		12/01/2015	MBS PAYDOWN		8,350	8,350	8,134			4		4		8,350				88	02/01/2043
31417G-T5-5	FN 3.500000 6/1/2043		12/01/2015	MBS PAYDOWN		93,487	93,487	94,933	93,547		(60)		(60)		93,487				1,742	06/01/2043
31417M-VE-0	FN 4.500000 10/1/2039		05/13/2015	VARIOUS		8,055,692	7,459,527	8,014,329	7,952,971		(940)		(940)		7,952,031		103,661	103,661	134,928	10/01/2039
31417Y-R8-2	FN 4.500000 9/1/2040		05/13/2015	VARIOUS		8,519,356	7,886,778	8,497,695	8,498,459		(60,149)		(60,149)		8,438,311		81,046	81,046	142,553	09/01/2040
31417Y-RD-1	FN 4.500000 8/1/2040		05/13/2015	VARIOUS		37,366,352	34,626,689	37,308,905	37,313,262		(297,648)		(297,648)		37,015,614		350,737	350,737	623,914	08/01/2040
31418A-UP-1	FN 3.000000 7/1/2043		12/01/2015	MBS PAYDOWN		410,542	410,542	399,843	409,925		617		617		410,542				6,955	07/01/2043
31418A-XY-9	FN 4.500000 9/1/2043		12/01/2015	MBS PAYDOWN		1,169,974	1,169,974	1,261,613			(7,185)		(7,185)		1,169,974				17,364	09/01/2043
31418B-LF-1	FN 3.500000 12/1/2044		12/01/2015	MBS PAYDOWN		2,531,587	2,531,587	2,584,978	2,535,509		(3,921)		(3,921)		2,531,587				47,065	12/01/2044
31418B-V5-2	FN 3.000000 10/1/2045		12/01/2015	MBS PAYDOWN		5,842	5,842	5,691			1		1		5,842				31	10/01/2045
31418B-WF-9	FN 3.500000 11/1/2045		12/01/2015	MBS PAYDOWN		79,689	79,689	83,580			(13)		(13)		79,689				373	11/01/2045
451152-HY-1	IDAHO ST BOND BANK AUTH REVENU		10/02/2015	PIPER, JAFFRAY & HOPWOOD INC		6,800,160	6,000,000	5,890,140	5,901,395		2,134		2,134		5,903,529		896,631	896,631	342,208	09/15/2038
45129Y-VW-3	IDAHO ST HSG & FIN ASSN SF MTG		07/01/2015	CALLED BY ISSUER at 100.000		20,000	20,000	20,000	20,000						20,000				1,150	07/01/2035
546398-VA-3	LOUISIANA ST PUBLIC FACS AUTH		08/31/2015	EXCHANGE		3,904,446	3,875,000	3,927,429	3,915,489		(11,044)		(11,044)		3,904,446				104,141	05/15/2043
54811G-VN-7	LOWER COLORADO RIVER TX AUTH R		07/21/2015	JEFFERIES & COMPANY, INC.		7,251,864	6,450,000	7,544,532	7,498,132		(73,458)		(73,458)		7,424,674		(172,810)	(172,810)	223,063	05/15/2028
560551-LL-5	MAINE ST TURNPIKE AUTH		10/20/2015	GUGGENHEIM CAPITAL		1,476,275	1,250,000	1,302,888	1,276,522		(4,437)		(4,437)		1,272,085		204,190	204,190	98,333	07/01/2034
575832-XG-0	MASSACHUSETTS ST CLG BLDG AUTH		07/07/2015	RAMIREZ & CO, INC		6,109,224	5,470,000	5,955,353	5,919,761		(24,360)		(24,360)		5,895,401		213,823	213,823	189,171	05/01/2038
57586E-CM-1	MASSACHUSETTS ST HLTH & EDUCTN		09/01/2015	SOUTHWEST SECURITIES		6,863,040	6,000,000	6,130,320	6,056,300		(10,588)		(10,588)		6,045,711		817,329	817,329	423,000	07/01/2036
59259N-R8-8	MET TRANSPRTN AUTH NY DEDICATE		05/14/2015	VARIOUS		6,458,578	5,550,000	6,049,190	6,002,164		(17,687)		(17,687)		5,984,476		474,102	474,102	131,139	11/15/2029
59259N-S5-3	MET TRANSPRTN AUTH NY DEDICATE		07/15/2015	VARIOUS		2,284,498	2,000,000	2,391,000	2,314,925		(16,909)		(16,909)		2,298,016		(13,518)	(13,518)	59,688	11/15/2031
59259Y-XW-4	MET TRANSPRTN AUTH NY REVENUE		11/30/2015	RAMIREZ & CO, INC		12,178,316	10,805,000	11,532,256	11,483,705		(108,302)		(108,302)		11,375,403		802,913	802,913	567,263	11/15/2038
592646-4E-0	MET WASHINGTON DC ARPTS AUTH A		09/22/2015	JEFFERIES & COMPANY, INC.		5,656,000	5,000,000	5,268,850	5,241,714		(19,381)		(19,381)		5,222,333		433,667	433,667	245,833	10/01/2027
596564-NR-1	MIDDLESEX CNTY NJ IMPT AUTH		09/03/2015	SOUTHWEST SECURITIES		3,974,100	3,500,000	3,475,710	3,479,318		265		265		3,479,583		494,517	494,517	133,744	12/15/2033
626207-YF-5	MUNI ELEC AUTH OF GEORGIA		04/16/2015	VARIOUS		13,183,126	10,000,000	10,086,990	10,081,308		126		126		10,081,434		3,101,692	3,101,692	351,022	04/01/2057
64577B-CG-7	NEW JERSEY ST ECON DEV AUTH RE		07/15/2015	VARIOUS		5,098,459	5,000,000	5,359,850	5,353,248		(14,481)		(14,481)		5,338,767		(240,308)	(240,308)	174,117	06/15/2040
645918-WR-0	NEW JERSEY ST ECON DEV AUTH RE		10/06/2015	PIPER, JAFFRAY & HOPWOOD INC		5,967,643	5,160,000	5,391,065	5,280,691		(18,179)		(18,179)		5,262,511		705,132	705,132	299,495	09/01/2025
649451-DM-0	NEW YORK ST CONVENTION CENTERD		11/30/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		2,284,500	2,000,000	2,242,920			(5,407)		(5,407)		2,237,513		46,987	46,987	26,667	11/15/2040
649907-UA-8	NEW YORK ST DORM AUTH REVENUES		06/16/2015	SOUTHWEST SECURITIES		5,799,600	5,000,000	5,322,600	5,286,562		(13,331)		(13,331)		5,273,232		526,368	526,368	241,667	07/01/2026
650014-UT-8	NEW YORK ST THRUWAY AUTH 2ND G		02/19/2015	MORGAN STANLEY		4,056,710	3,500,000	3,757,145	3,675,546		(3,574)		(3,574)		3,671,972		384,738	384,738	69,514	04/01/2028
66285W-AU-0	N TX TOLLWAY AUTH REVENUE		10/13/2015	EXCHANGE		11,866,631	11,650,000	12,197,550	11,935,170		(71,582)		(71,582)		11,863,588		3,043	3,043	655,313	01/01/2033
684515-QB-8	ORANGE CNTY FL SALES TAX REVEN		01/15/2015	FIRST SOUTHWEST		11,743,350	10,000,000	11,333,950	11,006,480		(5,676)		(5,676)		11,000,804		742,546	742,546	271,528	01/01/2029
68607V-XF-7	OREGON ST DEPT OF ADMIN SVCS L		02/11/2015	EXCHANGE		5,394,945	5,000,000	5,592,050	5,399,649		(6,259)		(6,259)		5,393,390		1,556	1,556		04/01/2027

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
73358W-QV-9	PORT AUTH OF NEW YORK & NEW JE		07/20/2015	SOUTHWEST SECURITIES		4,008,235	3,500,000	3,738,700	3,717,026		(11,501)		(11,501)		3,705,524		302,711	302,711	112,778	12/01/2031
73358W-ZH-0	PORT AUTH OF NEW YORK & NEW JE		10/14/2015	CITICORP SECURITIES		2,279,940	2,000,000	2,269,020							2,269,020		10,920	10,920		10/15/2041
751100-JQ-2	RALEIGH NC COMB ENTERPRISE SYS		02/10/2015	WELLS FARGO SECURITIES LLC		5,886,300	5,000,000	5,997,750	5,849,219		(10,774)		(10,774)		5,838,444		47,856	47,856	112,500	03/01/2031
79765R-XX-2	SAN FRANCISCO CITY & CNTY CA P		12/08/2015	VARIOUS		8,650,965	7,405,000	8,507,753	8,254,034		(98,446)		(98,446)		8,155,587		495,378	495,378	411,389	11/01/2030
79766D-AE-9	SAN FRANCISCO CALIF CITY &		07/06/2015	JEFFERIES & COMPANY, INC.		5,665,750	5,000,000	5,096,500	5,066,852		(4,834)		(4,834)		5,062,018		603,732	603,732	172,222	05/01/2023
888809-AB-6	TOBACCO SETTLEMENT FING CORP R		04/20/2015	CALLED BY ISSUER at 100.000		5,205,000	5,205,000	5,175,290	5,174,032		(12,902)		(12,902)		5,161,130		43,870	43,870	123,095	06/01/2032
89602N-S9-6	TRIBOROUGH NY BRIDGE & TUNNEL		06/16/2015	VARIOUS		11,124,800	10,000,000	11,091,950	10,955,469		(46,116)		(46,116)		10,909,353		215,447	215,447	297,222	11/15/2038
89602N-ZL-1	TRIBOROUGH NY BRIDGE & TUNNEL		02/23/2015	MORGAN STANLEY		1,826,468	1,545,000	1,636,263	1,624,929		(1,338)		(1,338)		1,623,591		202,877	202,877	21,673	11/15/2029
91412F-5V-5	UNIV OF CALIFORNIA CA REVENUES		12/10/2015	DREXEL HAMILTON		3,469,350	3,000,000	3,291,150	3,146,072		(29,526)		(29,526)		3,116,547		352,803	352,803	186,875	05/15/2029
91412F-5Z-6	UNIV OF CALIFORNIA CA REVENUES		12/16/2015	BLAIR, WILLIAM, & CO.		5,782,800	5,000,000	5,154,400	5,076,789		(15,592)		(15,592)		5,061,197		721,603	721,603	316,250	05/15/2034
914233-WD-9	UNIV OF CONNECTICUT CT		02/20/2015	RAMIREZ & CO, INC		3,442,350	3,000,000	3,337,950	3,237,160		(5,136)		(5,136)		3,232,024		210,326	210,326	79,167	02/15/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						514,213,247	478,170,380	495,085,270	474,035,264		(778,238)		(778,238)		490,658,740		23,554,508	23,554,508	14,216,427	XXX
000780-MP-8	AMAC 2003-11 A4		12/28/2015	MBS PAYDOWN		284,291	284,291	300,904	284,236		55		55		284,291				8,757	10/25/2033
001118-AA-2	AES HAWAII, INC. PRIV PLACE		11/30/2015	VARIOUS		10,026,913	11,046,756	11,046,756	11,046,756						11,046,756		(1,019,842)	(1,019,842)	646,284	06/30/2022
00130H-BN-4	AES CORP/VA		04/14/2015	TENDER		3,284,910	2,907,000	2,964,263	2,942,188		(1,598)		(1,598)		2,940,590		344,320	344,320	173,128	06/01/2020
00206R-BN-1	AT&T INC		08/05/2015	BANK OF AMERICA		7,472,560	8,000,000	7,155,060	7,243,285		49,935		49,935		7,293,220		179,340	179,340	145,250	12/01/2022
00206R-BX-9	AT&T INC		07/16/2015	NATL BANK OF CANADA		1,648,494	1,446,341	1,978,068	1,809,179		(8,261)		(8,261)	162,079	1,962,997	(347,125)	32,622	(314,503)	40,310	11/25/2020
00206R-CE-0	AT&T INC		12/09/2015	CREDIT SUISSE FIRST BOSTON		10,219,900	10,000,000	10,214,800	10,209,184		(19,241)		(19,241)		10,189,943		29,957	29,957	490,750	03/11/2024
002474-A*-5	AZZ INC.		03/31/2015	SINK		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				89,143	03/31/2018
00751Y-AC-0	ADVANCE AUTO PARTS		12/10/2015	STIFEL NICOLAUS & COMPANY INC		15,408,943	15,050,000	15,576,658	15,553,892		(47,704)		(47,704)		15,506,188		(97,245)	(97,245)	703,588	12/01/2023
00752*-AA-8	ADVANTAGE CAPITAL NEW YORK PA PRIV PLACE		12/15/2015	SINK		36,198	36,198	72,289	38,080		(1,882)		(1,882)		36,198				43,384	12/15/2019
00780*-AA-4	ADVANTAGE CAPITAL COLORADO SER A		03/01/2015	SINK		15,707	15,707	30,588	15,899		(193)		(193)		15,707					03/01/2017
00780*-AB-2	ADVANTAGE CAPITAL COLORADO SER B		03/01/2015	SINK		43,190	43,190	84,112	43,721		(530)		(530)		43,190					03/01/2017
00783@-AA-9	ADVANTAGE CAPITAL ALABAMA PARTNERS LP		04/01/2015	SINK		57,665	57,665	116,959	58,480		(815)		(815)		57,665					04/01/2019
00785#-AB-3	ADVANTAGE CAPITAL DC PARTN. SERIES B		12/01/2015	SINK		110,501	110,501	114,182	114,041		(3,540)		(3,540)		110,501				160,908	12/01/2019
00835#-AD-9	ADVANTAGE CAPITAL CONNETICUT PARTNERS I		12/22/2015	SINK		83,536	83,536	164,728	107,044		(23,508)		(23,508)		83,536				164,728	09/01/2025
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA INDIANS		10/01/2015	CALLED BY ISSUER at 100.000		792,000	792,000	792,000	792,000						792,000				48,154	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF		10/01/2015	CALLED BY ISSUER at 100.000		290,000	290,000	290,000	290,000						290,000				18,676	10/01/2016
010392-EP-9	ALABAMA POWER CO		03/16/2015	CALLED BY ISSUER at 100.000		17,064,000	17,064,000	17,086,164	17,064,886		(886)		(886)		17,064,000				482,058	03/15/2035
013817-AV-3	ALCOA INC		08/05/2015	MORGAN STANLEY		10,300,000	10,000,000	9,984,800	9,988,547		921		921		9,989,468		310,532	310,532	442,500	04/15/2021
021332-AC-5	ALTA MESA HLDGS/FINANC S		03/30/2015	SEAPORT GROUP		2,577,250	3,380,000	3,434,988	3,398,764		(2,238)		(2,238)		3,396,526		(819,276)	(819,276)	150,572	10/15/2018
021345-AA-1	ALTA WIND HOLDINGS LLC		12/31/2015	SINK		700,299	700,299	720,925	477,315		(375)		(375)		700,299				31,700	06/30/2035
02153L-AA-2	ALTERRA FINANCE LLC		06/16/2015	JEFFERIES & COMPANY, INC.		11,457,400	10,000,000	9,999,900	9,998,785		20		20		9,998,804		1,458,596	1,458,596	449,653	09/30/2020
022249-BA-3	ALCOA INC		08/04/2015	WELLS FARGO SECURITIES LLC		2,700,000	2,500,000	2,384,011	2,437,797		9,522		9,522		2,447,319		252,681	252,681	104,722	06/15/2018
026874-BW-6	AMERICAN INTL GROUP		03/03/2015	WELLS FARGO SECURITIES LLC		12,096,600	10,000,000	11,270,850	10,937,589		(25,613)		(25,613)		10,911,975		1,184,625	1,184,625	144,000	12/15/2020
026874-CX-3	AMERICAN INTL GROUP		02/17/2015	GOLDMAN SACHS		10,027,535	9,500,000	9,497,625	9,497,843		254		254		9,498,097		529,438	529,438	164,766	08/15/2020
026874-CY-1	AMERICAN INTL GROUP		02/18/2015	DEUTSCHE BANK		10,768,600	10,000,000	10,008,600	10,006,997		203		203		10,007,200		761,400	761,400	215,417	02/15/2024
026870-DG-0	AMERICAN INTL GROUP		01/21/2015	KEY BANK		12,347,890	11,000,000	11,310,000	11,145,260		(2,975)		(2,975)		11,142,285		1,205,606	1,205,606	339,625	01/16/2018
03072S-FY-6	AMSI 2003-5 A6		12/01/2015	MBS PAYDOWN		710,242	710,242	719,231	709,637		606		606		710,242				17,409	04/25/2033
030955-AB-4	AMERITECH CAP FUNDING		06/01/2015	SINK		113,700	113,700	113,700	113,700						113,700				5,174	06/01/2016
03200#-AE-8	AMPACET CORPORATION		02/27/2015	SINK		818,000	818,000	818,000	818,000						818,000				26,462	01/31/2017
032108-AC-2	AMPLIFON USA INC & AMPLIFON DEUTSCHLAND	E	05/28/2015	SINK		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				1,072,199	08/02/2016
032511-AY-3	ANADARKO PETROLEUM CORP		09/21/2015	VARIOUS		12,349,708	11,000,000	11,615,895	11,574,189		(8,709)		(8,709)		11,565,480		784,227	784,227	719,175	09/15/2036
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN	E	10/14/2015	BARCLAY'S		4,942,850	5,000,000	5,081,300	5,081,037		(1,244)		(1,244)		5,079,793		(136,943)	(136,943)	281,354	02/01/2044
042735-AL-4	ARROW ELECTRONICS INC		08/04/2015	MILLENIUM ADVISORS		1,104,540	1,000,000	993,414	996,499		489		489		996,988		107,552	107,552	46,979	06/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
04317E-AF-5	ARTHUR J GALLAGHER		06/17/2015	STONECASTLE SECURITIES LLC		12,298,890	12,000,000	12,000,000	12,000,000						12,000,000		298,890	298,890	474,793	02/27/2024
045054-AB-9	ASHTEAD CAPITAL INC	E	04/02/2015	MARKET AXESS		1,418,780	1,320,000	1,343,100	1,337,111		(780)		(780)		1,336,331		82,449	82,449	61,411	07/15/2022
045604-B*-5	ASSOCIATED ESTATES REALTY CORPORATION		08/27/2015	SINK		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				5,911,178	01/08/2024
053773-AQ-0	AVIS BUDGET CAR RENTAL		04/10/2015	CALLED BY ISSUER at 108.774		6,038,045	5,551,000	6,095,665	5,815,558		(40,038)		(40,038)		5,775,520		262,525	262,525	308,196	03/15/2020
05526W-AA-1	BAMLL 2015-HAUL A1		12/30/2015	MBS PAYDOWN		142,975	142,975	147,262			(119)		(119)		142,975				1,026	07/05/2043
05577E-AG-5	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/27/2015	SINK		185,816	185,816	185,816	185,816						185,816				9,128	02/26/2021
05577E-AH-3	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/27/2015	SINK		178,837	178,837	178,837	178,837						178,837				8,785	02/26/2021
05577E-AJ-9	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2015	SINK		65,901	65,901	65,901	65,901						65,901				3,059	02/26/2021
05577E-AK-6	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/27/2015	SINK		56,235	56,235	56,235	56,235						56,235				2,763	02/26/2021
05577E-AM-2	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		08/31/2015	SINK		27,080	27,080	27,080	27,080						27,080				1,259	02/26/2021
05948X-YD-7	BOAMS 2003-J 2A2		12/01/2015	MBS PAYDOWN		809,243	809,243	777,643	759,532		49,710		49,710		809,243				27,896	11/25/2033
05950E-AE-8	BACM 2006-2 A4		08/27/2015	VARIOUS		10,099,610	10,000,000	10,741,531	10,142,437		(87,451)		(87,451)		10,054,987		44,623	44,623	428,305	05/10/2045
059513-AE-1	BACM 2007-4 A4		12/01/2015	MBS PAYDOWN		1,194,655	1,194,655	1,365,920	1,205,187		(10,532)		(10,532)		1,194,655				33,175	02/10/2051
05951U-AE-1	BAFC 2006-8T2 A4		12/25/2015	VARIOUS		512,293	927,179	763,329			14,737		14,737		927,179		(414,886)	(414,886)	32,291	10/25/2036
05951V-AA-7	BAFC 2006-1 1A1		12/01/2015	MBS PAYDOWN		1,138,259	1,138,259	1,143,534	1,145,489		(7,231)		(7,231)		1,138,259				34,585	12/20/2036
05952A-AE-4	BACM 2008-1 A4		12/30/2015	MBS PAYDOWN		513,324	513,324	619,709	520,340		(7,016)		(7,016)		513,324				16,584	02/10/2051
060505-BY-9	BANK OF AMERICA CORP		07/17/2015	RBC CAPITAL MARKETS		1,547,248	1,446,341	2,144,402	1,742,636		(18,978)		(18,978)	326,755	2,050,414	(506,408)	3,241	(503,167)	57,342	09/21/2015
06051G-DM-8	BAFC 2005-D A1		12/01/2015	MBS PAYDOWN		452,546	452,546	454,950	453,264		(718)		(718)		452,546				6,274	05/25/2035
06051G-EM-7	BANK OF AMERICA CORP		07/14/2015	BANK OF AMERICA		11,265,000	10,000,000	10,479,920	10,363,913		(23,454)		(23,454)		10,340,458		924,542	924,542	558,917	01/24/2022
06051G-FF-1	BANK OF AMERICA CORP		08/05/2015	BANK OF AMERICA		25,401,550	25,000,000	25,184,350	25,180,512		(10,178)		(10,178)		25,170,333		231,217	231,217	832,778	04/01/2024
06051G-FG-9	BANK OF AMERICA CORP		12/09/2015	BANK OF AMERICA		10,377,100	10,000,000	10,055,940	10,054,581		(823)		(823)		10,053,758		323,342	323,342	586,354	04/01/2044
06051G-FP-9	BANK OF AMERICA CORP		04/16/2015	STERNE AGEE		1,997,700	2,000,000	1,994,100							1,994,100		3,600	3,600		04/21/2025
06877#-AC-7	BARRY-WEHMILLER COMPANIES, INC		10/19/2015	MATURITY		16,000,000	16,000,000	16,093,280	16,141,408		(141,408)		(141,408)		16,000,000				902,400	10/19/2015
071813-AX-7	BAXTER INTERNATIONAL INC		07/06/2015	TENDER		6,054,650	5,000,000	5,165,300	5,147,952		(1,629)		(1,629)		5,146,323		908,327	908,327	336,632	12/01/2037
071813-BF-5	BAXTER INTERNATIONAL INC		07/21/2015	TENDER		14,642,400	15,000,000	14,530,490	14,560,110		28,732		28,732		14,588,842		53,558	53,558	786,000	08/15/2022
07384M-4E-9	BSARM 2004-10 13A1		11/18/2015	VARIOUS		33,744	36,308	28,767	27,880		3,209		3,209		31,088		2,655	2,655	1,362	01/25/2035
07386H-CT-6	BALTA 2003-3 2A		12/31/2015	MBS PAYDOWN		2,020,954	2,020,954	2,036,490	2,024,814		(3,860)		(3,860)		2,020,954				28,735	10/25/2033
07386H-JU-6	BALTA 2004-6 1A		12/25/2015	MBS PAYDOWN		1,261,100	1,261,100	1,199,945	1,251,290		9,810		9,810		1,261,100				6,356	07/25/2034
07386H-KK-6	BALTA 2004-7 2A1		12/31/2015	MBS PAYDOWN		629,279	629,279	635,466	629,945		(666)		(666)		629,279				8,516	08/25/2034
07387B-ED-1	BSCMS 2005-PW10 AM		10/07/2015	MORGAN STANLEY		13,038,086	13,000,000	13,344,883	13,296,022						13,296,022		(257,936)	(257,936)	613,921	12/11/2040
07388N-AF-3	BSCMS 2006-T24 AM		03/27/2015	VARIOUS		5,295,898	5,000,000	5,494,531	5,297,445		(57,190)		(57,190)		5,240,255		55,643	55,643	92,800	10/12/2041
07388Y-AG-7	BSCMS 2007-PW16 AM		12/18/2015	MORGAN STANLEY		12,030,047	11,550,000	12,971,464	12,487,393		(412,393)		(412,393)		12,074,999		(44,953)	(44,953)	708,879	06/11/2040
073902-PN-2	BEAR STEARNS COS LLC		01/28/2015	J.P. MORGAN		10,750,800	10,000,000	10,400,000	10,131,512		(5,088)		(5,088)		10,126,424		624,376	624,376	292,917	01/22/2017
073902-RU-4	BEAR STEARNS COS LLC		06/24/2015	J.P. MORGAN		26,031,860	23,000,000	24,964,160	23,746,654		(111,003)		(111,003)		23,635,651		2,396,209	2,396,209	1,519,278	02/01/2018
077838-AB-2	BELK, INC PRIV PLACE		07/12/2015	MATURITY		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				1,544,178	07/12/2015
085790-AX-1	BERRY PLASTICS CORP		07/31/2015	VARIOUS		4,987,600	5,000,000	5,015,000	5,013,413		(1,370)		(1,370)		5,012,044		(24,444)	(24,444)	198,611	05/15/2022
090572-AP-3	BIO-RAD LABS		06/19/2015	RAYMOND JAMES		2,168,780	2,000,000	1,942,680	1,962,212		2,653		2,653		1,964,865		203,915	203,915	51,188	12/15/2020
09172#-AB-5	BISSELL INC.		11/18/2015	SINK		400,000	400,000	400,000	400,000						400,000				23,200	11/18/2016
09951#-AE-6	BORAL USA PRIV PLACE	E	05/09/2015	MATURITY		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				298,100	05/09/2015
10112R-AQ-7	BOSTON PROPERTIES LP		06/11/2015	J.P. MORGAN		11,306,200	10,000,000	9,993,100	9,995,243		398		398		9,995,642		1,310,559	1,310,559	393,299	10/15/2019
10112R-AR-5	BOSTON PROPERTIES LP		09/01/2015	UBS SECURITIES		11,299,600	10,000,000	9,989,100	9,992,821		445		445		9,993,266		1,306,334	1,306,334	451,563	11/15/2020
10117E-AA-5	BOSTONIA WAG TRUST 2009-1		12/30/2015	SINK		1,463,752	1,463,752	1,533,368	1,472,070		(8,318)		(8,318)		1,463,752				55,053	11/25/2018
10468*-AB-0	BRADY CORP/BRADY WORLDWIDE/TRICOR DIRECT		02/27/2015	SINK		3,285,714	3,285,714	3,285,714	3,285,714						3,285,714				87,071	02/14/2016
10623*-AA-4	BRAZOS SANDY CREEK ELEC. COOPERATIVE INC		12/30/2015	SINK		519,444	519,444	519,444	519,444						519,444				25,479	06/30/2024
106777-AD-7	BREITBURN ENER/BREIT FIN		03/30/2015	UBS SECURITIES		1,543,500	2,100,000	2,105,250	2,103,693		127		127		2,103,820		(560,320)	(560,320)	76,716	04/15/2022
110394-AC-7	BRISTOW GROUP, INC. S.C.N.		06/16/2015	TENDER		8,800,000	8,800,000	8,983,933	8,822,990		(22,990)		(22,990)		8,800,000				132,733	06/15/2038
124857-AK-9	CBS CORP		12/08/2015	VARIOUS		10,366,205	10,500,000	10,568,715	10,568,413		(703)		(703)		10,567,711		(201,506)	(201,506)	430,519	08/15/2044
1248EP-AX-1	CCO HLDGS LLC/CAP CORP		04/20/2015	BARCLAY'S		5,337,500	5,000,000	5,255,000	5,193,628		(12,020)		(12,020)		5,181,608		155,892	155,892	241,997	01/31/2022
12505J-AB-9	CBL & ASSOCIATES LP		02/25/2015	VARIOUS		10,300,150	10,000,000	9,997,500	9,996,893		177		177		9,997,070		303,080	303,080	169,306	10/15/2024
12513G-AX-7	CDW LLC/CDW FINANCE		04/02/2015	CALLED BY ISSUER at 104.250		639,053	613,000	649,780	631,239		(1,812)		(1,812)		629,427		9,626	9,626	26,197	04/01/2019
12514A-AE-1	CD 2007-CD5 A4		12/01/2015	MBS PAYDOWN		167,857	167,857	193,448	170,407		(2,550)		(2,550)		167,857				6,050	11/15/2044
12542R-H#-0	CHS INC.		10/28/2015	SINK		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				284,280	10/04/2017
126117-AR-1	CNA FINANCIAL CORP		08/31/2015	MARKET AXESS		7,913,010	7,000,000	6,993,920	6,995,243		632		632		6,995,875		917,135	917,135	422,625	08/15/2021
12621E-AG-8	CNO FINANCIAL GROUP INC		06/10/2015	CALLED BY ISSUER at 106.491		2,129,818	2,000,000	2,000,000	2,000,000						2,000,000		129,818	129,818	88,188	10/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
12625C-AC-7	COMM 2013-WWP A2		10/26/2015	MORGAN STANLEY		5,151,563	5,000,000	5,147,461			(10,697)		(10,697)		5,136,764		14,799	14,799	113,195	03/10/2031
12626P-AL-7	CRH AMERICA INC	E	06/19/2015	JEFFERIES & COMPANY, INC.		11,384,900	10,000,000	9,987,975	9,992,384		367		367		9,992,751		1,392,149	1,392,149	541,458	01/15/2021
126307-AF-4	CSC HOLDINGS LLC		09/29/2015	VARIOUS		6,075,375	6,350,000	6,620,000	6,587,394		(22,014)		(22,014)		6,565,380		(490,005)	(490,005)	302,897	11/15/2021
126408-GW-7	CSX CORP		12/04/2015	BARCLAY'S		11,452,940	11,380,000	11,761,111	11,742,490		(6,262)		(6,262)		11,736,228		(283,287)	(283,287)	547,651	05/30/2042
126408-HA-4	CSX CORP		12/08/2015	CITICORP SECURITIES		8,745,188	9,525,000	9,437,084	9,437,563		662		662		9,438,225		(693,037)	(693,037)	595,313	08/01/2054
12646R-AB-1	CST BRANDS INC		03/16/2015	VARIOUS		2,490,900	2,433,000	2,499,908	2,490,775		(1,688)		(1,688)		2,489,087		1,813	1,813	46,585	05/01/2023
126650-BP-4	CVS PASS-THROUGH TRUST		12/30/2015	SINK		868,847	868,847	889,540	869,671		(824)		(824)		868,847				28,670	12/10/2028
126650-CF-5	CVS HEALTH CORP		02/10/2015	GOLDMAN SACHS		10,357,600	10,000,000	9,907,800	9,910,544		1,163		1,163		9,911,707		445,893	445,893	169,688	08/12/2024
12668A-VL-6	CWALT 2005-61 1A1		12/25/2015	MBS PAYDOWN		204,531	204,531	180,115			1,398		1,398		204,531				459	12/25/2035
12669E-CV-6	CWHL 2003-21 A2		12/01/2015	MBS PAYDOWN		973,379	973,379	989,805	980,507		(7,128)		(7,128)		973,379				17,683	05/25/2033
12669E-G6-7	CWHL 2003-46 4A1		12/01/2015	MBS PAYDOWN		624,480	624,480	615,893	623,404		1,076		1,076		624,480				10,265	01/19/2034
12669E-XS-0	CWHL 2003-J7 2A12		06/30/2015	MBS PAYDOWN		1,679,830	1,679,830	1,728,125	1,679,830						1,679,830				38,958	08/25/2033
12669F-WD-1	CWHL 2004-5 2A9		12/01/2015	MBS PAYDOWN		786,778	786,778	805,696	789,774		(2,995)		(2,995)		786,778				19,558	05/25/2034
12686C-BB-4	CABLEVISION SYSTEMS CORP		09/24/2015	DEUTSCHE BANK		1,477,250	1,900,000	1,900,000	1,900,000						1,900,000		(422,750)	(422,750)	115,966	09/15/2022
13057Q-AB-3	CALIFORNIA RESOURCES CRP		10/13/2015	CREDIT SUISSE FIRST BOSTON		145,000	200,000	200,000	200,000						200,000		(55,000)	(55,000)	10,417	01/15/2020
13057Q-AD-9	CALIFORNIA RESOURCES CRP		10/13/2015	CITICORP SECURITIES		139,000	200,000	200,000	200,000						200,000		(61,000)	(61,000)	11,458	09/15/2021
13057Q-AE-7	CALIFORNIA RESOURCES CRP		03/11/2015	J.P. MORGAN		870,000	1,000,000	1,000,000	1,000,000						1,000,000		(130,000)	(130,000)	27,500	11/15/2024
133131-AV-4	CAMDEN PROPERTY TRUST		02/03/2015	VARIOUS		10,191,750	10,000,000	9,923,100	9,924,712		610		610		9,925,322		266,428	266,428	135,625	09/15/2024
14170T-AK-7	CAREFUSION CORP		04/24/2015	EXCHANGE		29,665,955	26,500,000	26,466,960	26,465,877		828		828		26,466,705		3,199,250	3,199,250		05/15/2044
14181@-AA-8	CARIB HOLDINGS LLC	E	11/21/2015	SINK		985,395	985,395	985,954	986,534						986,534		(1,139)	(1,139)	60,601	11/21/2023
14986D-AF-7	CD 2006-CD3 A5		06/30/2015	VARIOUS		4,701,049	4,571,458	4,954,460	4,661,650		(42,394)		(42,394)		4,619,256		81,793	81,793	135,664	10/15/2048
14986D-AH-3	CD 2006-CD3 AM		12/09/2015	MORGAN STANLEY		3,058,594	3,000,000	3,235,313	3,211,398		(118,190)		(118,190)		3,093,208		(34,614)	(34,614)	175,559	10/15/2048
156700-AW-6	CENTURYLINK INC		01/28/2015	J.P. MORGAN		3,157,500	3,000,000	3,056,250	3,043,818		(598)		(598)		3,043,221		114,279	114,279	56,719	04/01/2020
16162W-KQ-1	CHASE 2005-S1 1A10		12/30/2015	MBS PAYDOWN		124,052	124,052	124,291	124,108		(56)		(56)		124,052				3,474	05/25/2035
161630-AE-8	CHASE 2007-A1 1A5		12/30/2015	MBS PAYDOWN		388,740	388,740	381,747	388,653		87		87		388,740				5,734	02/25/2037
161630-AG-3	CHASE 2007-A1 2A1		12/30/2015	MBS PAYDOWN		991,517	991,517	990,765	991,415		103		103		991,517				13,751	02/25/2037
161630-AU-2	CHASE 2007-A1 7A1		12/30/2015	MBS PAYDOWN		703,220	703,220	682,424	697,398		5,822		5,822		703,220				8,140	02/25/2037
161630-AY-4	CHASE 2007-A1 9A1		12/01/2015	MBS PAYDOWN		529,250	529,250	525,005	528,778		473		473		529,250				7,068	02/25/2037
165167-BW-6	CHESAPEAKE ENERGY S.C.N.		08/05/2015	VARIOUS		8,918,938	9,000,000	9,463,120	9,204,778		(141,423)		(141,423)		9,063,355		(144,417)	(144,417)	180,698	11/15/2035
171855-AA-7	CINCP VA A		12/30/2015	MBS PAYDOWN		1,225,984	1,225,984	1,225,984	1,225,984						1,225,984				64,875	11/05/2016
172967-BU-4	CITIGROUP INC		08/12/2015	TENDER		25,321,904	22,900,000	20,706,303	20,938,031		35,109		35,109		20,973,140		4,348,764	4,348,764	1,995,003	02/22/2033
172967-FF-3	CITIGROUP INC		08/05/2015	CITICORP SECURITIES		11,141,200	10,000,000	10,283,900	10,193,450		(18,358)		(18,358)		10,175,092		966,108	966,108	538,993	08/09/2020
172967-GS-4	CITIGROUP INC		01/28/2015	BANK OF AMERICA		14,925,600	15,000,000	14,815,800	14,845,517		3,836		3,836		14,849,353		76,247	76,247	66,354	05/01/2018
172967-HE-4	CITIGROUP INC		12/09/2015	MORGAN STANLEY		5,292,750	5,000,000	4,961,350	4,961,694		651		651		4,962,345		330,405	330,405	272,938	11/07/2043
172967-HS-3	CITIGROUP INC		12/09/2015	CITICORP SECURITIES		7,259,910	7,000,000	6,970,810	6,970,559		515		515		6,971,074		288,836	288,836	410,161	05/06/2044
172973-5E-5	CMSI 2006-1 1A13		12/01/2015	MBS PAYDOWN		430,489	430,489	403,718	379,092						379,092		51,396	51,396	12,376	02/25/2036
17311Q-BM-1	CGCMT 2007-C6 AM		11/20/2015	JEFFERIES & COMPANY, INC.		6,883,648	6,670,000	7,364,353	7,171,126		(166,140)		(166,140)		7,004,986		(121,337)	(121,337)	380,616	12/10/2049
17322F-AC-5	CGCMT 2014-388G B		01/20/2015	BANK OF AMERICA		497,969	500,000	500,000	500,000						500,000		(2,031)	(2,031)	468	06/15/2033
184691-A#-0	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC		12/31/2015	SINK		1,976,471	1,976,471	1,976,471	1,976,471						1,976,471				98,708	10/15/2023
184691-B*-3	CLEARBRIDGE AMERICAN ENERGY MLP FUND INC		12/31/2015	SINK		1,280,000	1,280,000	1,280,000	1,280,000						1,280,000				65,732	10/15/2025
18469P-A@-9	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND		12/31/2015	SINK		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				51,534	02/07/2023
199575-AW-1	OHIO POWER COMPANY		06/10/2015	GOLDMAN SACHS		12,248,720	11,000,000	10,698,520	10,867,726		16,487		16,487		10,884,212		1,364,508	1,364,508	414,089	05/01/2018
20029P-AG-4	COMCAST CABLE COMMUNICAT		06/24/2015	WELLS FARGO SECURITIES LLC		15,631,000	13,750,000	17,649,559	14,722,074		(196,173)		(196,173)		14,525,902		1,105,098	1,105,098	806,762	05/01/2017
20035C-AB-6	COMERICA BANK		01/28/2015	SUSQUEHANNA		4,250,883	3,900,000	3,776,955	3,850,540		1,639		1,639		3,852,179		398,704	398,704	90,133	08/22/2017
203233-AA-9	EQUITY COMMONWEALTH		06/15/2015	STIFEL NICOLAUS & COMPANY INC		8,707,760	8,000,000	7,847,820	7,901,206		6,737		6,737		7,907,943		799,817	799,817	356,417	09/15/2020
205363-AL-8	COMPUTER SCIENCES CORP		06/10/2015	PARIBAS SECURITIES		16,546,990	15,000,000	14,503,900	14,784,283		27,503		27,503		14,811,786		1,735,204	1,735,204	731,250	03/15/2018
209115-A*-5	CONSOLIDATED EDISON		12/30/2015	SINK		53,175	53,175	53,175	53,187						53,187		(11)	(11)	3,537	06/30/2022
21036P-AL-2	CONSTELLATION BRANDS INC		10/06/2015	VARIOUS		8,030,000	8,000,000	7,867,500	7,870,277		9,414		9,414		7,879,691		150,309	150,309	299,153	05/01/2023
210795-QB-9	CONTL AIRLINES 2012-2 A		10/29/2015	SINK		746,651	746,651	758,473	747,200		(549)		(549)		746,651				22,399	10/29/2024
21079N-AA-9	CONTL AIRLINES 2007-1		10/19/2015	SINK		3,134	3,134	3,134	3,134						3,134				142	04/19/2022
212015-AQ-4	CONTINENTAL RESOURCES		12/22/2015	VARIOUS		20,546,275	30,000,000	29,799,570	29,800,770		3,689		3,689		29,804,459		(9,258,184)	(9,258,184)	1,502,360	06/01/2044
212168-AA-6	CONTINENTAL WIND		08/28/2015	SINK		589,126	589,126	589,126	589,126						589,126				26,604	02/28/2033
219350-AS-4	CORNING INC		06/11/2015	PIERPONT SECURITIES		11,571,900	10,000,000	10,077,160	10,038,880		(3,423)		(3,423)		10,035,457		1,536,443	1,536,443	388,299	05/15/2019

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
222816-A#-7	COVANCE INCORPORATED		03/26/2015	SINK		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				2,536,495	11/15/2023
222816-B*-0	COVANCE INCORPORATED		03/26/2015	SINK		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				1,022,413	11/15/2025
22541S-GE-2	CSFB 2004-3 1A4		12/01/2015	MBS PAYDOWN		716,533	716,533	756,614	728,216		(11,683)		(11,683)		716,533				20,978	06/25/2034
22541S-GJ-1	CSFB 2004-3 1A8		12/01/2015	MBS PAYDOWN		601,455	601,455	623,258	607,927		(6,472)		(6,472)		601,455				17,609	06/25/2034
22541S-JE-9	CSFB 2004-AR5 6A1		06/30/2015	VARIOUS		4,534,451	4,519,373	4,634,475	4,652,995		(7,186)		(7,186)		4,645,809		(111,358)	(111,358)	66,256	06/25/2034
22545D-AD-9	CSMC 2006-C3 A3		10/28/2015	VARIOUS		9,466,959	9,392,007	9,306,494	9,361,952		1,996		1,996		9,363,948		103,011	103,011	445,984	06/15/2038
225470-AR-4	CSFB 2005-C5 AM		02/20/2015	MORGAN STANLEY		10,146,094	10,000,000	10,240,625	10,018,858		(8,378)		(8,378)		10,010,480		135,613	135,613	116,167	08/15/2038
225470-EC-3	CSFB 2005-10 5A1		11/25/2015	MBS PAYDOWN		1,131,146	1,398,297	1,066,201			41,320		41,320		1,398,297		(267,151)	(267,151)	5,804	11/25/2035
228227-BD-5	CROWN CASTLE INTL CORP		03/11/2015	VARIOUS		1,776,500	1,700,000	1,700,000	1,700,000						1,700,000		76,500	76,500	59,702	01/15/2023
22959#-AA-9	CSOLAR IV SOUTH, LLC		12/31/2015	SINK		563,169	564,045	564,038	564,038						564,038		(869)	(869)	19,930	09/30/2038
233046-AD-3	DNKN 2015-1A A2II		11/30/2015	MBS PAYDOWN		75,000	75,000	75,000							75,000				1,691	02/20/2045
23311V-AF-4	DCP MIDSTREAM OPERATING		07/30/2015	J.P. MORGAN		8,406,250	10,000,000	10,186,980	10,184,651		(1,511)		(1,511)		10,183,140		(1,776,890)	(1,776,890)	465,889	04/01/2044
23331A-BG-3	D.R. HORTON INC		02/26/2015	CITICORP SECURITIES		10,150,000	10,000,000	10,000,000	10,000,000						10,000,000		150,000	150,000	261,250	02/15/2023
235825-AC-0	DANA HOLDING CORP		01/21/2015	J.P. MORGAN		2,877,000	2,800,000	2,800,000	2,800,000						2,800,000		77,000	77,000	54,765	09/15/2021
242309-AB-8	DEALERTRACK TECHNOLOGIES C.S.B.		06/22/2015	VARIOUS		14,213,627	8,400,000	9,237,119	8,922,421		(118,373)		(118,373)		8,804,048		5,409,579	5,409,579	97,492	03/15/2017
25150U-AA-6	DBALT 2007-0A2 A1		12/01/2015	MBS PAYDOWN		1,074,423	1,074,423	945,782	1,067,687		6,737		6,737		1,074,423				5,070	04/25/2047
25150V-BA-3	DBALT 2007-AR3 2A2B		12/25/2015	MBS PAYDOWN		3,705,925	4,688,833	3,894,662	4,560,443		128,390		128,390		4,688,833		(982,909)	(982,909)	11,297	06/25/2037
251591-AY-9	DDR CORP		01/28/2015	BANK OF AMERICA		10,799,000	10,000,000	10,189,024	10,117,086		(2,867)		(2,867)		10,114,219		684,781	684,781	141,181	04/15/2018
25179M-AH-6	DEVON ENERGY CORPORATION		06/11/2015	WELLS FARGO SECURITIES LLC		11,282,500	10,000,000	10,016,450	10,007,593		(1,117)		(1,117)		10,006,476		1,276,024	1,276,024	579,250	01/15/2019
25271C-AL-6	DIAMOND OFFSHORE DRILL		11/10/2015	FTN FINANCIAL SECURITIES CORP		4,069,300	5,000,000	4,967,200	4,969,308		705		705		4,970,013		(900,713)	(900,713)	309,542	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL		02/24/2015	CANTOR, FITZGERALD & CO, INC		4,343,150	5,000,000	4,992,200	4,991,980		8		8		4,991,989		(648,839)	(648,839)	78,542	11/01/2043
25389J-AH-9	DIGITAL REALTY TRUST LP		05/19/2015	VARIOUS		42,221,558	37,385,000	37,375,241	37,405,045		(1,655)		(1,655)		37,403,391		4,818,167	4,818,167	1,650,025	02/01/2020
25470D-AA-7	DISCOVERY COMMUNICATIONS		06/04/2015	WELLS FARGO SECURITIES LLC		5,605,350	5,000,000	4,971,400	4,984,380		1,191		1,191		4,985,571		619,779	619,779	229,688	08/15/2019
256747-A@-5	DOLLAR TREE STORES, INC.		07/31/2015	SINK		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				3,454,892	09/16/2023
257375-AJ-4	DOMINION GAS HLDGS LLC		09/02/2015	VARIOUS		12,207,300	13,000,000	13,102,730	13,102,262		(1,486)		(1,486)		13,100,776		(893,476)	(893,476)	444,667	12/15/2044
25755T-AC-4	DPABS 2012-1A A2		10/28/2015	MBS PAYDOWN		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				185,168	01/25/2042
260543-CH-4	DOW CHEMICAL CO/THE		05/21/2015	VARIOUS		6,928,514	7,000,000	7,029,470	7,024,723		(1,081)		(1,081)		7,023,643		(95,129)	(95,129)	112,000	11/15/2022
263534-BZ-1	E.I. DU PONT DE NEMOURS		11/25/2015	VARIOUS		10,772,910	10,000,000	9,966,210	9,981,831		2,606		2,606		9,984,437		788,473	788,473	632,983	01/15/2020
26441C-AN-5	DUKE ENERGY CORP		02/19/2015	J.P. MORGAN		10,605,600	10,000,000	9,994,100	9,994,144		143		143		9,994,287		611,313	611,313	134,375	04/15/2024
26442C-AB-0	DUKE ENERGY CAROLINAS		07/15/2015	US BANCORP INC		2,430,240	2,000,000	1,998,600	1,998,704		54		54		1,998,758		431,482	431,482	121,667	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS		07/09/2015	WELLS FARGO SECURITIES LLC		8,707,440	7,000,000	6,980,750	6,981,891		167		167		6,982,058		1,725,382	1,725,382	316,449	04/15/2038
26442C-AG-9	DUKE ENERGY CAROLINAS		07/08/2015	MITSUBISHI SECURITIES		5,872,700	5,000,000	4,985,500	4,992,583		752		752		4,993,335		879,365	879,365	231,389	11/15/2018
26442C-AM-6	DUKE ENERGY CAROLINAS		05/15/2015	SCOTIA MCLEOD		5,103,150	5,000,000	4,991,550	4,991,959		18		18		4,991,977		111,173	111,173	91,493	12/15/2041
26926X-AB-9	EV ENERGY PARTNERS/FINAN		07/13/2015	VARIOUS		2,590,858	2,830,000	2,872,000	2,850,617		(4,639)		(4,639)		2,845,978		(255,121)	(255,121)	168,702	04/15/2019
277432-AP-5	EASTMAN CHEMICAL CO		12/08/2015	BANK OF AMERICA		9,252,500	10,000,000	9,818,000	9,818,099		2,691		2,691		9,820,790		(568,290)	(568,290)	537,333	10/15/2044
278642-AF-0	EBAY INC		07/22/2015	RBC CAPITAL MARKETS		4,017,750	5,000,000	4,950,850	4,952,898		551		551		4,953,449		(935,699)	(935,699)	206,667	07/15/2042
29248D-AE-0	ENABLE MIDSTREAM PARTNER		12/22/2015	VARIOUS		12,726,503	15,000,000	15,191,540	15,189,419		(2,473)		(2,473)		15,186,946		(2,460,443)	(2,460,443)	758,958	05/15/2044
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC		01/28/2015	SINK		119,400	119,400	119,400	119,400						119,400				1,742	06/30/2040
29266R-L#-3	ENERGIZER HOLDINGS, INC.		05/29/2015	SINK		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				2,935,015	10/15/2017
29266R-L@-5	ENERGIZER HOLDINGS, INC.		05/29/2015	SINK		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				581,406	10/15/2016
29273R-AN-9	ENERGY TRANSFER PARTNERS		09/01/2015	WELLS FARGO SECURITIES LLC		5,036,550	5,000,000	5,292,100	5,221,982		(21,953)		(21,953)		5,200,029		(163,479)	(163,479)	176,313	06/01/2021
29273R-AZ-2	ENERGY TRANSFER PARTNERS		04/14/2015	GOLDMAN SACHS		5,615,600	5,000,000	5,355,150	5,353,277		(1,242)		(1,242)		5,352,035		263,565	263,565	161,972	10/01/2043
29273V-AD-2	ENERGY TRANSFER EQUITY		12/07/2015	CREDIT SUISSE FIRST BOSTON		5,169,150	6,070,000	6,115,958	6,114,779		(3,928)		(3,928)		6,110,852		(941,702)	(941,702)	500,248	01/15/2024
29275Y-AA-0	ENERSYS C.S.N.		07/17/2015	CONVERSION		13,794,802	8,000,000	9,237,673	8,163,799		(163,799)		(163,799)		8,000,000		5,794,802	5,794,802	135,000	06/01/2038
29336U-AD-9	ENLINK MIDSTREAM PARTNER		12/30/2015	J.P. MORGAN		6,243,050	10,000,000	9,945,200	9,944,682		77		77		9,944,759		(3,701,709)	(3,701,709)	571,632	04/01/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPER		02/10/2015	MORGAN STANLEY		5,211,550	5,000,000	4,984,050	4,984,111		170		170		4,984,280		227,270	227,270	61,979	02/15/2025
29481#-AC-7	ERGON INC		05/28/2015	SINK		870,000	870,000	870,000	870,000						870,000				23,925	05/20/2018
30068D-AA-5	EXCEL TRUST LP		10/13/2015	TENDER		6,790,000	7,000,000	6,963,390	6,964,919		2,441		2,441		6,967,360		(177,360)	(177,360)	504,972	05/15/2024
30256Y-AA-1	FPL ENERGY MARCUS HOOK L		07/10/2015	SINK		313,924	313,924	314,860	302,914		(41)		(41)		313,924				12,282	07/10/2018
302570-BD-7	NEXTERA ENERGY CAPITAL		06/11/2015	GUGGENHEIM CAPITAL		5,592,750	5,000,000	4,997,850	4,998,407		62		62		4,998,470		594,280	594,280	237,500	03/01/2019
30605X-AA-1	FWAY 2012-1A A2		12/15/2015	MBS PAYDOWN		231,325	231,325	231,325	231,325						231,325				5,278	10/15/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31620M-AK-2	FIDELITY NATIONAL INFORM		06/22/2015	BARCLAY'S		9,723,600	10,000,000	9,528,900	9,564,556		21,171		21,171		9,585,727		137,873	137,873	240,139	04/15/2023
31620R-AE-5	FIDELITY NATIONAL TITLE C.S.B.		01/30/2015	GMP SECURITIES		147,820	76,000	99,850	91,864		(412)		(412)		91,452		56,368	56,368	1,516	08/15/2018
316773-AD-2	FIFTH THIRD BANCORP		01/28/2015	GOLDMAN SACHS		20,701,813	19,179,000	17,792,547	18,509,675		14,790		14,790		18,524,464		2,177,349	2,177,349	146,240	06/01/2018
31953*-AJ-1	UNION PACIFIC RAILROAD		07/31/2015	SINK		552,381	552,381	552,381	552,381						552,381				22,661	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD		07/31/2015	SINK		514,285	514,285	514,285	514,285						514,285				21,099	11/15/2022
31953*-AL-6	BNSF RAILWAY COMPANY (LESSEE)		11/30/2015	SINK		227,422	227,422	227,422	227,422						227,422				10,166	10/15/2027
31953*-AM-4	BNSF RAILWAY COMPANY (LESSEE)		11/30/2015	SINK		22,686	22,686	22,686	22,686						22,686				1,014	10/15/2027
31953*-AN-2	BNSF RAILWAY COMPANY (LESSEE)		11/30/2015	SINK		146,334	146,334	146,334	146,334						146,334				6,476	10/15/2027
31953*-AP-7	BNSF RAILWAY COMPANY (LESSEE)		11/30/2015	SINK		57,462	57,462	57,462	57,462						57,462				2,569	10/15/2027
31953*-AQ-5	BNSF RAILWAY COMPANY (LESSEE)		11/30/2015	SINK		85,155	85,155	85,155	85,155						85,155				3,686	10/15/2027
31953*-AR-3	BNSF RAILWAY COMPANY (LESSEE)		11/30/2015	SINK		73,763	73,763	73,763	73,763						73,763				3,198	12/13/2027
319963-AZ-7	FIRST DATA CORPORATION		12/07/2015	CALLED BY ISSUER at 105.187		1,051,867	1,000,000	1,063,750	1,047,628		(9,891)		(9,891)		1,037,737		14,130	14,130	122,014	01/15/2022
319963-BB-9	FIRST DATA CORPORATION		11/30/2015	CALLED BY ISSUER at 114.524		2,571,950	2,250,000	2,441,250	2,406,031		(22,524)		(22,524)		2,383,507		188,443	188,443	384,680	01/15/2021
319963-BC-7	FIRST DATA CORPORATION		08/13/2015	VARIOUS		1,037,916	1,000,000	1,055,000	1,035,142		(7,996)		(7,996)		1,027,146		10,770	10,770	46,424	06/15/2019
33766J-AD-5	FIRSTENERGY SOLUTIONS CO		10/14/2015	VARIOUS		16,353,565	15,000,000	14,985,600	14,990,161		788		788		14,990,950		1,362,615	1,362,615	1,018,753	08/15/2021
33767B-AB-5	FIRSTENERGY TRANSMISSION		03/20/2015	WELLS FARGO SECURITIES LLC		10,540,500	10,000,000	9,999,100	9,999,750		(275)		(275)		9,999,476		541,025	541,025	369,750	01/15/2025
337932-AF-4	FIRSTENERGY CORP		02/26/2015	GOLDMAN SACHS		5,255,800	5,000,000	4,845,250	4,857,935		2,678		2,678		4,860,613		395,187	395,187	99,167	03/15/2023
343412-AB-8	FLUOR CORP		02/24/2015	STERNE AGEE		7,302,820	7,000,000	6,938,330	6,956,129		1,057		1,057		6,957,186		345,634	345,634	106,313	09/15/2021
344868-AA-8	NATIONAL FOOTBALL LEAGUE		10/05/2015	MATURITY		6,054,795	6,054,795	6,054,795	6,054,795						6,054,795				320,796	10/05/2015
345370-CQ-1	FORD MOTOR COMPANY		08/04/2015	MORGAN STANLEY		4,965,700	5,000,000	4,723,640	4,730,222		2,552		2,552		4,732,774		232,926	232,926	252,014	01/15/2043
345397-WF-6	FORD MOTOR CREDIT CO LLC		08/05/2015	MORGAN STANLEY		30,955,750	30,000,000	30,824,850	30,670,105		(45,840)		(45,840)		30,624,265		331,485	331,485	1,133,333	09/20/2022
35671D-AU-9	FREEPORT-MCMORAN INC		11/24/2015	VARIOUS		29,190,780	35,000,000	32,711,165	33,001,543		117,125		117,125		33,118,668		(3,927,888)	(3,927,888)	975,757	03/01/2022
36185N-D8-0	GNACM 2003-J7 A10		12/28/2015	VARIOUS		3,435,074	3,435,074	3,558,926	3,572,945		(52,825)		(52,825)		3,520,120		(85,046)	(85,046)	166,388	11/25/2033
36228F-YY-6	GSR 2003-13 1A1		12/01/2015	MBS PAYDOWN		211,509	211,509	215,248	211,509						211,509				2,778	10/25/2033
362332-AG-3	GSMS 2006-GG8 AM		08/11/2015	BARCLAY'S		4,160,000	4,000,000	4,370,156	4,256,960		(92,919)		(92,919)		4,164,040		(4,040)	(4,040)	157,169	11/10/2039
362341-RT-8	GSR 2005-AR6 1A1		12/01/2015	MBS PAYDOWN		1,161,682	1,161,682	1,180,700	1,164,230		(2,548)		(2,548)		1,161,682				13,767	09/25/2035
362341-RX-9	GSR 2005-AR6 2A1		12/01/2015	MBS PAYDOWN		851,381	851,381	864,684	854,683		(3,302)		(3,302)		851,381				13,342	09/25/2035
36242D-5W-9	GSR 2005-5F 2A2		12/01/2015	MBS PAYDOWN		435,755	435,755	434,665	435,428		327		327		435,755				12,552	06/25/2035
36242D-ET-6	GSR 2004-10F 2A4		12/01/2015	MBS PAYDOWN		450,644	450,644	462,386	453,230		(2,587)		(2,587)		450,644				11,317	08/25/2019
36242D-EY-5	GSR 2004-10F 6A1		12/01/2015	MBS PAYDOWN		869,194	869,194	898,877	873,023		(3,829)		(3,829)		869,194				19,400	09/25/2034
36242D-QY-2	GSR 2004-15F 2A2		12/01/2015	MBS PAYDOWN		124,342	124,342	122,710	124,147		195		195		124,342				2,544	12/25/2034
36242D-RF-2	GSR 2004-15F 5A1		12/31/2015	MBS PAYDOWN		1,026,667	1,026,667	1,053,203	1,031,670		(5,003)		(5,003)		1,026,667				30,854	01/25/2020
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH TRUST		07/31/2015	SINK		537,293	537,293	537,293	537,293						537,293				27,765	01/02/2024
369622-SM-8	GENERAL ELEC CAP CORP		10/27/2015	EXCHANGE		25,072,704	21,410,000	24,060,853	23,559,052		(267,941)		(267,941)		23,291,111		1,781,593	1,781,593	1,303,442	02/11/2021
36962G-3P-7	GENERAL ELEC CAP CORP		10/27/2015	EXCHANGE		25,688,000	19,269,000	19,028,382	19,052,707		2,237		2,237		19,054,944		6,633,056	6,633,056	1,360,961	01/14/2038
36962G-XZ-2	GENERAL ELEC CAP CORP		10/27/2015	EXCHANGE		33,023,882	23,052,000	24,954,960	24,637,411		(43,670)		(43,670)		24,593,741		8,430,141	8,430,141	1,652,584	03/15/2032
37045X-AB-2	GENERAL MOTORS FINL CO		06/25/2015	MORGAN STANLEY		3,961,729	3,550,000	3,568,250	3,560,425		(1,390)		(1,390)		3,559,034		402,695	402,695	139,116	06/01/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC	E	02/18/2015	BANK OF AMERICA		7,436,165	5,500,000	5,310,550	5,323,467		224		224		5,323,691		2,112,474	2,112,474	95,448	05/15/2038
38141G-ES-9	GOLDMAN SACHS GROUP INC		12/09/2015	MORGAN STANLEY		11,202,300	10,000,000	9,845,250	9,873,078		6,710		6,710		9,879,788		1,322,512	1,322,512	841,264	01/15/2027
38144L-AB-6	GOLDMAN SACHS GROUP INC		01/28/2015	MITSUBISHI SECURITIES		14,470,950	13,000,000	11,060,790	12,253,770		22,239		22,239		12,276,009		2,194,941	2,194,941	340,799	09/01/2017
38147M-AA-3	GOLDMAN SACHS GROUP INC		01/28/2015	NOMURA SECURITIES INTERNATIONAL		15,454,650	15,000,000	15,339,150	15,287,503		(6,671)		(6,671)		15,280,833		173,817	173,817	233,208	07/19/2018
387328-A#-4	GRANITE CONSTRUCTION INC. SERIES 2007-A		12/30/2015	SINK		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				244,400	12/12/2019
39121J-A*-1	GREAT RIVER ENERGY		07/01/2015	SINK		1,674,418	1,674,418	1,674,418	1,674,418						1,674,418				97,284	07/01/2021
40414L-AD-1	HCP INC		08/31/2015	KEY BANK		16,476,600	15,000,000	14,974,150	14,982,318		1,578		1,578		14,983,896		1,492,704	1,492,704	877,917	02/01/2021
40428H-PB-2	HSBC USA INC		05/19/2015	HSBC SECURITIES, INC.		26,000,947	23,282,000	23,300,577	23,292,045		(510)		(510)		23,291,535		2,709,412	2,709,412	759,899	09/27/2020
404201-AC-1	HSBC BANK USA		01/28/2015	MARKET AXESS		5,522,550	5,000,000	5,039,250	5,012,382		(109)		(109)		5,012,273		510,277	510,277	144,167	08/09/2017
406216-BJ-9	HALLIBURTON CO		11/05/2015	JEFFERIES & COMPANY, INC.		2,001,500	2,000,000	1,999,480							1,999,480		2,020	2,020		11/15/2035
416515-AZ-7	HARTFORD FINL SVCS GRP		06/11/2015	ROBERT W. BAIRD & CO, INC		16,794,000	15,000,000	14,962,850	14,976,762		1,701		1,701		14,978,464		1,815,536	1,815,536	586,667	03/30/2020
428236-BF-9	HP INC		11/13/2015	VARIOUS		15,473,647	15,000,000	14,974,050	14,983,115		1,963		1,963		14,985,078		488,570	488,570	878,161	12/01/2020
428236-BQ-5	HEWLETT-PACKARD CO		06/16/2015	MARKET AXESS		17,701,590	17,000,000	17,210,055	17,160,026		(9,893)		(9,893)		17,150,133		551,457	551,457	566,076	09/15/2021
428236-BV-4	HP INC		06/16/2015	RBC CAPITAL MARKETS		8,449,360	8,000,000	8,115,950	8,085,587		(4,870)		(4,870)		8,080,717		368,643	368,643	196,333	12/09/2021
43730E-A@-5	HOME PROPERTIES, L.P.		10/28/2015	SINK		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				5,275,938	12/19/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
440543-AN-6	HORNBECK OFFSHORE SERVICES, INC. C.S.B.		12/14/2015	VARIOUS		5,111,687	8,850,000	9,346,526	9,196,210		(70,826)		(70,826)		9,125,384		(4,013,697)	(4,013,697)	171,838	09/01/2019
44416*-AA-4	HUDSON TRANSMISSION MISSION PARTNERS		11/30/2015	SINK		286,173	286,173	285,784	285,784						285,784		389	389	7,486	05/23/2033
444454-AB-8	HUGHES SATELITE SYSTEMS		06/12/2015	CALLED BY ISSUER at 103.000		150,380	146,000	147,825	147,120		(95)		(95)		147,025		3,355	3,355	4,666	06/15/2019
446150-AG-9	HUNTINGTON BANCSHARES		06/15/2015	JEFFERIES & COMPANY, INC.		11,000,655	9,250,000	9,447,190	9,382,371		(8,235)		(8,235)		9,374,136		1,626,519	1,626,519	329,146	12/15/2020
44930#-AC-3	ICL FINANCE PRIV PLACE	E	03/03/2015	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				572,000	03/03/2015
45071K-BM-5	IXIS 2005-HE2 M4		12/25/2015	MBS PAYDOWN		56,726	56,726	53,305			90		90		56,726				2	09/25/2035
451055-AE-7	ICONIX BRAND GROUP C.S.N.		04/29/2015	VARIOUS		7,089,490	6,750,000	6,864,496	6,780,075		(6,844)		(6,844)		6,773,231		316,259	316,259	70,549	06/01/2016
45254N-KF-3	IMM 2004-7 1A1		12/25/2015	MBS PAYDOWN		1,458,322	1,458,322	1,390,883	1,491,768		(33,447)		(33,447)		1,458,322				18,414	11/25/2034
45660N-B9-5	RAST 2004-A2 1A8		12/01/2015	MBS PAYDOWN		368,024	368,024	202,413	338,014		30,011		30,011		368,024				8,940	05/25/2034
45660N-VH-5	RAST 2003-A11 A9		12/01/2015	MBS PAYDOWN		313,482	313,482	320,535	312,991		491		491		313,482				9,955	11/25/2033
45687A-AJ-1	INGERSOLL-RAND GL HLD CO		09/01/2015	MORGAN STANLEY		25,541,350	25,000,000	24,848,550	24,861,630		8,170		8,170		24,869,800		671,550	671,550	764,410	06/15/2023
459200-AR-2	IBM CORP		09/11/2015	CITICORP SECURITIES		9,177,875	7,500,000	8,043,975	7,882,266		(15,075)		(15,075)		7,867,190		1,310,685	1,310,685	520,320	08/01/2027
459745-FW-0	INTL LEASE FINANCE CORP		09/15/2015	MATURITY		3,250,000	3,250,000	3,292,500	3,258,672		(8,672)		(8,672)		3,250,000				280,313	09/15/2015
459745-GL-3	INTL LEASE FINANCE CORP		06/23/2015	BANK OF AMERICA		3,745,000	3,500,000	3,475,080	3,483,414		1,655		1,655		3,485,069		259,931	259,931	151,363	04/01/2019
459902-AT-9	INTL GAME TECHNOLOGY		05/13/2015	TENDER		10,000,000	10,000,000	9,958,700	9,962,463		1,613		1,613		9,964,076		35,924	35,924	434,111	10/15/2023
460146-CE-1	INTERNATIONAL PAPER CO		06/12/2015	TENDER		9,258,825	7,500,000	8,814,875	8,397,517		(51,515)		(51,515)		8,346,002		912,823	912,823	689,063	08/15/2021
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF		07/22/2015	CANTOR, FITZGERALD & CO, INC		19,391,850	220,000	20,090,642							20,090,642		(698,792)	(698,792)	263,777	
466247-HP-1	JPMMT 2004-S2 1A3		12/01/2015	MBS PAYDOWN		844,984	844,984	857,804	847,137		(2,152)		(2,152)		844,984				19,912	11/25/2019
466247-K7-7	JPMMT 2006-A2 5A1		12/01/2015	MBS PAYDOWN		877,385	877,385	875,677	877,227		158		158		877,385				12,266	11/25/2033
466247-LZ-4	JPMMT 2005-A1 6T1		12/31/2015	MBS PAYDOWN		366,669	366,669	357,137	363,194		3,474		3,474		366,669				4,405	02/25/2035
466247-QA-4	JPMMT 2005-A3 3A4		12/01/2015	MBS PAYDOWN		500,892	500,892	499,014	500,649		243		243		500,892				5,489	06/25/2035
466247-QY-2	JPMMT 2005-A3 11A2		12/01/2015	MBS PAYDOWN		1,200,837	1,200,837	1,187,566	1,198,619		2,219		2,219		1,200,837				11,125	06/25/2035
46625Y-VX-8	JPMCC 2005-CB13 AM		12/14/2015	VARIOUS		10,000,000	10,000,000	10,739,063	10,268,828		(268,828)		(268,828)		10,000,000				485,368	01/12/2043
466275-AA-2	JPALT 2007-S1 A1		12/25/2015	MBS PAYDOWN		1,189,142	1,189,142	1,073,201			9,932		9,932		1,189,142				2,585	04/25/2047
46628F-AF-8	JPMCC 2006-LDP7 A4		06/25/2015	VARIOUS		10,205,349	10,000,000	9,956,515	9,974,621		2,859		2,859		9,977,480		227,869	227,869	333,207	04/15/2045
46629Y-AC-3	JPMCC 2007-CB18 A4		12/30/2015	MBS PAYDOWN		308,315	308,315	352,250	313,683		(5,368)		(5,368)		308,315				13,210	06/12/2047
46630G-AS-4	JPMMT 2007-A1 5A2		12/30/2015	MBS PAYDOWN		1,079,938	1,079,938	1,071,455	1,079,298		640		640		1,079,938				14,142	07/25/2035
46636V-AC-0	JPMCC 2011-C5 A3		08/14/2015	J.P. MORGAN		5,393,359	5,000,000	5,049,990	5,026,782		(4,904)		(4,904)		5,021,878		371,481	371,481	149,468	08/15/2046
48121C-YK-6	JP MORGAN CHASE BANK NA		06/24/2015	J.P. MORGAN		8,615,977	7,900,000	8,325,257	8,042,875		(24,332)		(24,332)		8,018,543		597,434	597,434	352,867	10/01/2017
48124B-AA-3	JPMORGAN CHASE & CO		07/14/2015	NATL BANK OF CANADA		2,423,282	2,169,511	3,015,709	2,595,009		(2,721)		(2,721)	411,278	3,003,566	(640,591)	60,306	(580,285)	56,998	09/19/2017
482480-AE-0	KLA-TENCOR CORP		10/22/2015	STIFEL NICOLAUS & COMPANY INC		2,010,800	2,000,000	1,994,960	1,994,907		424		424		1,995,331		15,469	15,469	90,675	11/01/2024
485134-BK-5	KANSAS CITY POWER & LT		01/28/2015	WELLS FARGO SECURITIES LLC		9,154,560	8,000,000	8,087,360	8,036,994		(597)		(597)		8,036,398		1,118,162	1,118,162	213,917	03/01/2018
49238#-AA-5	KERR-MCGEE/BOOMVANG PLATFORM		01/30/2015	SINK		119,069	119,069	119,069	119,069						119,069				4,388	01/30/2019
49238#-AB-3	KERR-MCGEE/BOOMVANG PLATFORM		01/30/2015	SINK		2,589	2,589	2,589	2,589						2,589				95	01/30/2019
492396-AA-6	KERR-MCGEE/GUNNISON		01/31/2015	SINK		2,736,426	2,736,426	2,736,426	2,736,426						2,736,426				91,944	01/30/2020
494550-AT-3	KINDER MORGAN ENER PART		12/09/2015	VARIOUS		15,799,500	20,000,000	19,968,450	19,970,334		522		522		19,970,856		(4,171,356)	(4,171,356)	1,438,722	03/15/2035
494550-AY-2	KINDER MORGAN ENER PART		06/11/2015	GOLDMAN SACHS		5,461,850	5,000,000	4,644,350	4,848,176		20,129		20,129		4,868,305		593,545	593,545	248,743	02/15/2018
49456B-AF-8	KINDER MORGAN INC/DELAWA		09/02/2015	J.P. MORGAN		9,260,300	10,000,000	9,959,800	9,959,733		1,963		1,963		9,961,695		(701,395)	(701,395)	336,833	06/01/2025
49456B-AH-4	KINDER MORGAN INC/DELAWA		12/07/2015	BARCLAY'S		3,824,450	5,000,000	4,983,102	4,982,891		467		467		4,983,358		(1,158,908)	(1,158,908)	288,292	06/01/2045
500255-AS-3	KOHLS CORPORATION,,3.250000,2/1/2023,0,0		09/11/2015	BANK OF AMERICA		4,799,500	5,000,000	4,743,150	4,760,362		18,059		18,059		4,778,421		21,079	21,079	182,813	02/01/2023
50075N-AZ-7	MONDELEZ INTERNATIONAL		03/10/2015	TENDER		23,114,128	17,464,000	21,987,555	21,950,426		(18,078)		(18,078)		21,932,348		1,181,780	1,181,780	1,189,250	02/09/2040
501044-BM-2	KROGER CO/THE		06/10/2015	WELLS FARGO SECURITIES LLC		11,514,800	10,000,000	10,234,400	10,113,150		(11,235)		(11,235)		10,101,915		1,412,885	1,412,885	340,000	12/15/2018
501044-CH-2	KROGER CO/THE		08/04/2015	WELLS FARGO SECURITIES LLC		11,406,000	10,000,000	10,187,600	10,103,823		(11,015)		(11,015)		10,092,808		1,313,192	1,313,192	652,583	01/15/2020
501673-AA-5	LAAF 1 A		12/30/2015	MBS PAYDOWN		965,397	965,397	965,397	965,397						965,397				73,896	12/15/2026
50179M-AG-6	LBUBS 2006-C6 AM		12/18/2015	VARIOUS		19,579,369	19,110,000	21,311,609	20,114,502		(561,491)		(561,491)		19,553,011		26,358	26,358	968,513	09/15/2039
502413-BD-8	L-3 COMMUNICATIONS CORP		12/22/2015	TENDER		1,888,269	1,974,000	1,866,200			2,611		2,611		1,868,810		19,459	19,459	103,405	05/28/2024
511546-AA-1	ENBRIDGE ENERGY LP		09/02/2015	KEY BANK		3,231,150	3,000,000	2,995,218	2,997,079		655		655		2,997,734		233,416	233,416	196,583	10/01/2018
52108M-DJ-9	LBUBS 2006-C1 AM		05/27/2015	MORGAN STANLEY		9,300,925	9,106,000	9,465,531	9,184,718		(33,251)		(33,251)		9,151,468		149,458	149,458	224,334	02/15/2031
53079E-BE-3	LIBERTY MUTUAL GROUP INC		08/31/2015	UBS SECURITIES		10,209,600	10,000,000	9,741,110	9,773,184		14,618		14,618		9,787,802		421,798	421,798	304,583	06/15/2023
542514-HB-3	LBMLT 2004-5 A5		11/25/2015	MBS PAYDOWN		789,909	789,909	691,170			12,931		12,931		789,909				1,878	09/25/2034
548688-AA-4	LOWE ENTERPRISES INVESTMENT MGMT, LLC		08/19/2015	MATURITY		3,370,837	3,370,837	3,370,837	3,370,837						3,370,837				178,978	08/19/2015

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
55265K-R4-3	MASTR 2003-9 5A2		12/01/2015	MBS PAYDOWN		398,115	398,115	414,288	401,910		(3,795)		(3,795)		398,115				8,985	10/25/2018
55265K-XJ-3	MASTR 2003-5 2A1		12/01/2015	MBS PAYDOWN		539,637	539,637	551,227	541,762		(2,125)		(2,125)		539,637				15,049	06/25/2018
55303Q-AE-0	MGM MIRAGE MGM INC C.S.N.		03/17/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		7,695,765	7,000,000	8,037,526	7,154,598		(116,430)		(116,430)		7,038,169		657,596	657,596	127,470	04/15/2015
559080-AE-6	MAGELLAN MIDSTREAM PARTN		06/11/2015	WELLS FARGO SECURITIES LLC		10,886,905	9,500,000	9,622,025	9,564,586		(6,060)		(6,060)		9,558,525		1,328,380	1,328,380	572,124	07/15/2019
565849-AF-3	MARATHON OIL CORP		06/10/2015	SOCIETE GENERALE		13,172,640	12,000,000	11,623,900	11,838,373		20,818		20,818		11,859,191		1,313,449	1,313,449	531,000	03/15/2018
570506-AS-4	MARKWEST ENERGY PART/FIN		11/05/2015	J.P. MORGAN		2,840,000	3,000,000	3,000,000	3,000,000						3,000,000		(160,000)	(160,000)	141,510	12/01/2024
573284-AN-6	MARTIN MARIETTA MATERIAL		12/11/2015	CANTOR, FITZGERALD & CO, INC		9,906,800	10,000,000	9,942,800	9,945,091		4,053		4,053		9,949,144		(42,344)	(42,344)	599,132	07/02/2024
573334-AD-1	MRT MID PART/MRT MID FIN		01/15/2015	WELLS FARGO SECURITIES LLC		1,228,500	1,300,000	1,300,000	1,300,000						1,300,000		(71,500)	(71,500)	40,842	02/15/2021
574599-AR-7	MASCO CORP		08/31/2015	MARKET AXESS		2,174,060	2,000,000	1,997,639	1,998,641		275		275		1,998,916		175,144	175,144	117,042	04/15/2018
576433-UE-4	MARM 2004-13 2A1		12/01/2015	MBS PAYDOWN		1,478,584	1,478,584	1,467,198	1,476,703		1,881		1,881		1,478,584				20,972	04/21/2034
576433-UF-1	MARM 2004-13 3A1		12/01/2015	MBS PAYDOWN		1,047,647	1,047,647	1,079,076	1,056,004		(8,357)		(8,357)		1,047,647				14,019	11/21/2034
576433-UM-6	MARM 2004-13 3A7		06/30/2015	VARIOUS		14,837,638	14,552,228	14,664,513	14,700,708		(20,007)		(20,007)		14,680,700		156,938	156,938	182,909	11/21/2034
57643M-KK-9	MASTR 2005-1 2A8		12/01/2015	MBS PAYDOWN		815,968	815,968	820,175	818,780		(2,812)		(2,812)		815,968				25,682	05/25/2035
58013M-EC-4	MCDONALDS CORP,.6.300000,10/15/2037,0,0.		01/23/2015	MORGAN STANLEY		11,970,360	9,000,000	10,084,250	9,992,674		(1,766)		(1,766)		9,990,908		1,979,452	1,979,452	162,225	10/15/2037
584688-AC-9	MEDICINES COMPANY C.S.N.		01/08/2015	VARIOUS		9,296,432	8,400,000	8,648,437	8,522,945		(1,692)		(1,692)		8,521,253		775,179	775,179	13,475	06/01/2017
585055-BD-7	MEDTRONIC INC		03/06/2015	STERNE AGEE		10,975,550	10,000,000	10,316,600	10,316,056		(517)		(517)		10,315,539		660,011	660,011	225,469	03/15/2044
58526#-BD-0	MEIJER, INC SERIES C 1		07/01/2015	SINK		735,638	735,638	774,803	739,778		(4,140)		(4,140)		735,638				44,304	01/01/2016
58526#-BH-1	MEIJER, INC SERIES C 2		07/01/2015	SINK		643,676	643,676	677,946	647,299		(3,622)		(3,622)		643,676				38,765	01/01/2016
58526#-BM-0	MEIJER, INC SERIES C 3		07/01/2015	SINK		588,943	588,943	620,298	592,257		(3,314)		(3,314)		588,943				35,469	01/01/2016
59001A-AN-2	MERITAGE HOMES CORP		12/11/2015	VARIOUS		1,881,975	1,755,000	1,712,301	1,728,307		3,907		3,907		1,732,215		149,760	149,760	139,992	04/15/2020
59020U-SH-9	MLMI 2005-A2 A1		12/01/2015	MBS PAYDOWN		3,385,363	3,385,363	3,349,581	3,378,590		6,774		6,774		3,385,363				39,371	02/25/2035
59020U-SJ-5	MLMI 2005-A2 A2		06/30/2015	VARIOUS		6,565,265	6,534,354	6,635,948	6,644,539		(23,407)		(23,407)		6,621,132		(55,867)	(55,867)	75,893	02/25/2035
59022H-ND-0	MLMT 2005-LC1 AM		12/14/2015	VARIOUS		5,484,155	5,484,155	5,940,882	5,596,092		(111,937)		(111,937)		5,484,155				283,364	01/12/2044
59024N-AC-1	MLMBS 2007-1 2A1		11/30/2015	VARIOUS		12,385	14,347	10,363	11,062		(21)		(21)		11,041		1,343	1,343	373	04/25/2037
59156R-AR-9	METLIFE INC		01/28/2015	FTN FINANCIAL SECURITIES CORP		4,698,160	4,000,000	4,624,760	4,326,181		(7,011)		(7,011)		4,319,170		378,990	378,990	126,493	08/15/2018
59804V-AD-7	MIDSTATES PETRO INC/LLC		03/02/2015	J.P. MORGAN		1,254,750	2,100,000	2,100,000	2,100,000						2,100,000		(845,250)	(845,250)	50,721	06/01/2021
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L.L.C.		12/30/2015	SINK		707,274	707,274	707,274	707,274						707,274				28,273	06/30/2027
606935-AJ-3	MLCFC 2006-1 AM		05/27/2015	VARIOUS		13,441,318	13,133,000	12,996,177	13,095,097		5,989		5,989		13,101,086		340,232	340,232	366,247	02/12/2039
607120-EZ-1	MOBILE AIRPORT AUTHORITY	E	11/09/2015	SINK		569,408	569,408	569,408	569,408						569,408				32,430	11/09/2032
61166W-AP-6	MONSANTO CO		05/08/2015	MORGAN STANLEY		9,723,400	10,000,000	9,920,700	9,921,336		135		135		9,921,470		(198,070)	(198,070)	381,333	07/15/2044
61166W-AU-5	MONSANTO CO		04/10/2015	VARIOUS		10,403,200	10,000,000	9,994,000	9,994,247		(93)		(93)		9,994,153		409,047	409,047	262,969	07/15/2024
617446-E7-0	MORGAN STANLEY		07/14/2015	RBC CAPITAL MARKETS		1,652,762	1,446,341	2,047,254	1,801,579		(21,908)		(21,908)	200,846	1,980,517	(356,506)	28,750	(327,756)	69,504	02/23/2017
61744Y-AD-0	MORGAN STANLEY		01/28/2015	MORGAN STANLEY		32,268,230	29,000,000	28,099,570	28,638,320		7,464		7,464		28,645,785		3,622,445	3,622,445	153,047	12/28/2017
617451-FM-6	MSC 2006-HQ8 AM		12/01/2015	MBS PAYDOWN		4,221,332	4,221,332	4,409,204	4,264,937		(43,605)		(43,605)		4,221,332				233,895	03/12/2044
61748H-CE-9	MSM 2004-7AR 2A1		12/01/2015	MBS PAYDOWN		1,317,859	1,317,859	1,312,093	1,317,627		232		232		1,317,859				19,664	09/25/2034
61750C-AG-2	MSC 2006-HQ9 AM		09/24/2015	MORGAN STANLEY		10,246,094	10,000,000	10,054,610	9,992,574		(5,117)		(5,117)		9,987,457		258,636	258,636	477,876	07/12/2044
61750H-AE-6	MSC 2006-HQ10 A4		06/24/2015	VARIOUS		17,219,809	16,644,660	15,833,233	16,487,576		39,424		39,424		16,527,000		692,809	692,809	510,292	11/12/2041
61913P-AA-0	MHL 2004-1 A1		12/25/2015	MBS PAYDOWN		3,200,194	3,200,194	3,052,685	3,079,334		120,860		120,860		3,200,194				37,745	11/25/2034
61915R-AU-0	MHL 2005-5 A1		12/25/2015	MBS PAYDOWN		2,290,571	2,290,571	2,123,621	2,272,610		17,961		17,961		2,290,571				5,956	12/25/2035
620076-BF-5	MOTOROLA SOLUTIONS INC		12/16/2015	ROBERT W. BAIRD & CO, INC		3,484,490	4,000,000	4,019,960			(1,142)		(1,142)		4,018,818		(534,328)	(534,328)	127,889	09/01/2024
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC		12/30/2015	SINK		429,964	429,964	429,964	429,964						429,964				18,595	03/25/2030
628530-AJ-6	MYLAN LABORATORIES S.C.N.		09/15/2015	VARIOUS		22,034,846	4,850,000	7,032,628	5,103,423		(217,574)		(217,574)		4,885,849		17,148,997	17,148,997	168,833	09/30/2015
628782-AH-7	NBTY INC		02/12/2015	NOMURA SECURITIES INTERNATIONAL		5,536,438	5,300,000	5,690,158	5,440,218		(9,645)		(9,645)		5,430,572		105,866	105,866	181,525	10/01/2018
629568-AV-8	NABORS INDUSTRIES INC		10/28/2015	J.P. MORGAN		4,799,150	5,000,000	4,978,200	4,985,881		1,855		1,855		4,987,736		(188,586)	(188,586)	282,639	09/15/2020
62963#-AE-1	NRP OPERATING LLC		03/31/2015	SINK		800,000	800,000	826,232	800,336		(336)		(336)		800,000				23,280	03/28/2024
62963#-AF-8	NRP (OPERATING) LLC		03/26/2015	SINK		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				59,857	03/25/2019
62963#-AG-6	NRP (OPERATING) LLC		03/26/2015	SINK		909,091	909,091	909,091	909,091						909,091				40,545	03/25/2024
63615#-AD-3	NATIONAL FOOTBALL LEAGUE		10/28/2015	SINK		1,049,366	1,049,366	1,049,366	1,049,366						1,049,366				44,276	02/27/2024
638612-AK-7	NATIONWIDE FINANCIAL SER		06/19/2015	DEUTSCHE BANK		10,976,400	10,000,000	10,159,730	10,119,004		(8,038)		(8,038)		10,110,966		865,434	865,434	401,632	03/25/2021
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION PRIV PLACE		12/31/2015	SINK		773,134	773,134	773,134	773,134						773,134				30,007	06/30/2027
64110L-AF-3	NETFLIX INC		03/12/2015	EXCHANGE		4,285,182	4,250,000	4,265,500	4,264,281		(34)		(34)		4,264,246		20,936	20,936	122,188	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
641423-BS-6	NEVADA POWER CO		05/19/2015	US BANCORP INC		22,830,600	20,000,000	19,860,875	19,937,250		7,976		7,976		19,945,226		2,885,374	2,885,374	675,278	05/15/2018
652482-AT-7	21ST CENTURY FOX AMERICA		04/08/2015	EXCHANGE		5,218,850	5,000,000	5,305,350	5,220,888		(2,137)		(2,137)		5,218,751		99	99	178,125	04/08/2028
652482-BJ-8	21ST CENTURY FOX AMERICA		04/10/2015	VARIOUS		52,419,765	50,000,000	47,692,150	48,010,626		6,475		6,475		48,017,101		4,402,664	4,402,664	131,664	12/15/2034
652482-BL-3	21ST CENTURY FOX AMERICA		04/10/2015	VARIOUS		39,326,080	38,000,000	38,071,360	38,072,938		(1,582)		(1,582)		38,071,356		1,254,725	1,254,725	24,889	12/15/2035
65339K-AG-5	NEXTERA ENERGY CAPITAL		08/05/2015	J.P. MORGAN		5,002,200	5,000,000	4,846,900	4,866,512		8,061		8,061		4,874,573		127,627	127,627	118,316	06/15/2023
655844-BN-7	NORFOLK SOUTHERN CORP		04/14/2015	US BANCORP INC		5,797,150	5,000,000	4,867,350	4,869,900		555		555		4,870,455		926,696	926,696	161,333	08/15/2043
66586G-CD-7	NORTHERN TRUST COMPANY		01/28/2015	US BANCORP INC		8,149,610	7,000,000	7,027,100	7,011,110		175		175		7,011,285		1,138,325	1,138,325	211,069	08/15/2018
67103H-AD-9	OREILLY AUTOMOTIVE INC,,3.850000,6/15/20		01/29/2015	SUNTRUST EQUITABLE		5,285,300	5,000,000	4,999,600	4,999,557		(102)		(102)		4,999,455		285,845	285,845	25,667	06/15/2023
677400-AF-3	OHIO NAT FINANCIAL SRVS		06/19/2015	VARIOUS		11,421,350	10,000,000	9,988,250	9,991,719		616		616		9,992,334		1,429,016	1,429,016	414,375	04/30/2020
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATION		10/28/2015	SINK		454,316	454,316	454,316	454,316						454,316				22,989	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATION		10/28/2015	SINK		848,741	848,741	879,502	849,928		(1,188)		(1,188)		848,741				42,948	02/15/2026
681919-BA-3	OMNICOM GROUP INC		10/22/2015	J.P. MORGAN		4,977,550	5,000,000	4,984,200	4,984,238		1,277		1,277		4,985,515		(7,965)	(7,965)	181,486	11/01/2024
682189-AH-8	ON SEMICONDUCTOR CORP. C.S.N.		06/04/2015	VARIOUS		10,884,516	8,000,000	9,842,683	9,275,745		(294,125)		(294,125)		8,981,619		1,902,896	1,902,896	101,084	12/15/2026
68233J-AH-7	ONCOR ELECTRIC DELIVERY		05/28/2015	STERNE AGEE		9,248,080	8,000,000	8,027,490	8,026,593		(160)		(160)		8,026,432		1,221,648	1,221,648	282,333	09/30/2040
68389X-AW-5	ORACLE CORP		12/17/2015	BARCLAY'S		14,171,920	14,000,000	13,993,140	13,993,061		(42)		(42)		13,993,019		178,901	178,901	917,000	07/08/2044
69329Y-AF-1	PDL BIOPHARMA INC C.S.N.		12/10/2015	VARIOUS		5,567,125	7,000,000	7,022,500	7,022,194		(6,718)		(6,718)		7,015,476		(1,448,351)	(1,448,351)	381,867	02/01/2018
69349L-AE-8	PNC BANK NA		01/28/2015	FTN FINANCIAL SECURITIES CORP		4,632,440	4,000,000	3,981,515	3,992,017		244		244		3,992,261		640,179	640,179	92,431	04/01/2018
694476-AC-6	PACIFIC LIFECORP		05/19/2015	US BANCORP INC		23,810,850	21,000,000	21,080,710	21,047,514		(4,001)		(4,001)		21,043,512		2,767,338	2,767,338	987,000	02/10/2020
698525-AA-0	PANOCHE ENERGY CENTER		08/31/2015	SINK		977,098	977,098	1,013,417	977,720		(622)		(622)		977,098				50,287	07/31/2029
698657-AN-3	PANTRY INC		04/16/2015	CALLED BY ISSUER at 108.375		3,920,227	3,500,000	3,707,500	3,683,492		(13,699)		(13,699)		3,669,793		250,434	250,434	207,346	08/01/2020
718507-BH-8	CONOCOPHILLIPS		06/24/2015	MARKET AXESS		2,287,940	2,000,000	2,134,440	2,042,108		(5,387)		(5,387)		2,036,721		251,219	251,219	127,089	07/15/2018
723787-AM-9	PIONEER NATURAL RESOURCE		12/23/2015	UBS SECURITIES		4,465,300	5,000,000	4,994,450			(107)		(107)		4,994,343		(529,043)	(529,043)	13,597	01/15/2026
724479-AJ-9	PITNEY BOWES INC		12/04/2015	VARIOUS		16,789,040	17,000,000	17,163,360	17,157,579		(14,291)		(14,291)		17,143,288		(354,248)	(354,248)	944,399	03/15/2024
72650R-AR-3	PLAINS ALL AMER PIPELINE		06/24/2015	VARIOUS		15,487,060	13,000,000	13,164,790	13,146,299		(2,046)		(2,046)		13,144,253		2,342,807	2,342,807	698,619	01/15/2037
72650R-BH-4	PLAINS ALL AMER PIPELINE		11/25/2015	VARIOUS		13,178,490	17,000,000	17,009,650	17,009,092		1,603		1,603		17,010,695		(3,832,205)	(3,832,205)	812,787	02/15/2045
727610-AL-1	PLASTIPAK HOLDINGS INC		11/04/2015	J.P. MORGAN		2,233,125	2,250,000	2,250,000	2,250,000						2,250,000		(16,875)	(16,875)	161,688	10/01/2021
736508-J#-0	PORTLAND GENERAL ELECTRIC COMPANY		06/30/2015	SINK		795,600	795,600	795,600	795,600						795,600				45,986	01/15/2016
741503-AQ-9	THE PRICELINE GROUP INC C.S.N.		09/25/2015	VARIOUS		23,771,767	16,500,000	17,724,885	17,205,776		(165,202)		(165,202)		17,040,574		6,731,193	6,731,193	171,522	03/15/2018
74160M-CS-9	PRIME 2003-3 A9		12/30/2015	MBS PAYDOWN		1,104,007	1,104,007	1,164,037	1,116,456		(12,449)		(12,449)		1,104,007				35,428	01/25/2034
74340X-AU-5	PROLOGIS LP		06/15/2015	US BANCORP INC		11,602,400	10,000,000	9,646,350	9,775,087		16,612		16,612		9,791,699		1,810,701	1,810,701	521,354	03/15/2020
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		03/04/2015	VARIOUS		11,916,700	10,000,000	9,071,920	9,166,985		2,499		2,499		9,169,484		2,747,216	2,747,216	131,417	12/14/2036
747262-AS-2	QVC INC		04/28/2015	VARIOUS		10,431,050	10,000,000	9,992,700	9,992,633		521		521		9,993,154		437,896	437,896	282,243	04/01/2024
74834L-AQ-3	QUEST DIAGNOSTICS INC		03/19/2015	TENDER		3,627,576	3,130,000	3,115,007	3,115,423		(23)		(23)		3,115,399		512,177	512,177	270,984	01/30/2040
75508A-AC-0	RAYONIER INC. TRS. HOL C.S.B.		07/15/2015	VARIOUS		6,905,116	6,300,000	7,651,157	6,608,581		(273,163)		(273,163)		6,335,417		569,698	569,698	261,825	08/15/2015
756109-AL-8	REALTY INCOME CORP		08/04/2015	UBS SECURITIES		12,369,610	11,000,000	11,314,381	11,198,945		(18,030)		(18,030)		11,180,916		1,188,694	1,188,694	671,153	01/15/2021
75886A-AF-5	REGENCY ENERGY PART/FINA		07/09/2015	BANK OF AMERICA		923,163	874,000	874,000	874,000						874,000		49,163	49,163	56,652	07/15/2021
75886A-AM-0	REGENCY ENERGY PART/FINA		06/01/2015	CALLED BY ISSUER at 104.188		5,271,913	5,060,000	5,078,989	5,074,964		(1,879)		(1,879)		5,073,085		198,828	198,828	211,888	06/01/2019
761118-KU-1	RALI 2005-Q03 A1		12/25/2015	MBS PAYDOWN		984,708	984,708	772,996			10,702		10,702		984,708				3,524	10/25/2045
76111J-2Z-6	RFMSI 2003-S7 A7		11/25/2015	VARIOUS		1,594,205	1,594,205	1,647,378	1,594,205						1,594,205				73,795	05/25/2033
76112B-SE-1	RAAC 2005-SP1 1A5		12/01/2015	MBS PAYDOWN		964,731	964,731	979,202	968,819		(4,088)		(4,088)		964,731				25,835	09/25/2034
76716X-AA-0	RIO OIL FINANCE TRUST	E	11/17/2015	STATE STREET BANK		857,500	1,000,000	1,057,750	1,056,464		(3,437)		(3,437)		1,053,027		(195,527)	(195,527)	73,806	07/06/2024
76716X-AB-8	RIO OIL FINANCE TRUST	E	04/15/2015	VARIOUS		779,000	800,000	800,000	800,000						800,000		(21,000)	(21,000)	21,900	01/06/2027
76823#-AQ-4	RIVER FUEL FUNDING COMPANY #3, INC		04/15/2015	MATURITY		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				213,200	04/15/2015
776696-AC-0	ROPER TECHNOLOGIES INC		06/11/2015	VARIOUS		17,893,196	15,800,000	16,035,292	15,925,800		(11,159)		(11,159)		15,914,641		1,978,555	1,978,555	781,771	09/01/2019
78388J-AT-3	SBA COMMUNICATIONS CORP		01/29/2015	J.P. MORGAN		8,701,925	8,930,000	8,805,385	8,811,213		1,089		1,089		8,812,302		(110,377)	(110,377)	249,324	07/15/2022
78532*-AD-5	THE SABINE MINING COMPANY		08/21/2015	SINK		625,000	625,000	625,019	625,038						625,038		(38)	(38)	21,469	02/21/2032
78573A-AA-8	SABMILLER HOLDINGS INC	E	01/13/2015	PARIBAS SECURITIES		10,589,150	10,000,000	10,295,000	10,269,241		(1,318)		(1,318)		10,267,922		321,228	321,228	188,542	01/15/2022
78573A-AC-4	SABMILLER HOLDINGS INC	E	01/08/2015	RBS SECURITIES		5,690,150	5,000,000	5,444,730	5,428,522		(199)		(199)		5,428,323		261,827	261,827	122,375	01/15/2042
78659Q-AA-0	SAFWAY GROUP HOLDING/FIN		01/16/2015	STERNE AGEE		2,316,000	2,400,000	2,439,700	2,424,615		(619)		(619)		2,423,996		(107,996)	(107,996)	31,267	05/15/2018
795435-AE-6	SALIX PHARMACEUTICALS, LTD C.S.N.		02/25/2015	VARIOUS		18,024,123	7,500,000	7,711,967	7,629,285		(4,801)		(4,801)		7,624,484		10,399,638	10,399,638	50,779	03/15/2019
81683R-AJ-3	SEMINOLE TRIBE OF FLORID		10/01/2015	CALLED BY ISSUER at 100.000		590,000	590,000	590,000	590,000						590,000				46,044	10/01/2020
81683R-AN-4	SEMINOLE TRIBE OF FLORID		10/01/2015	CALLED BY ISSUER at 100.000		830,000	830,000	830,000	830,000						830,000				66,649	10/01/2020
81744H-AA-1	SEMT 2007-1 1A1		12/16/2015	VARIOUS		5,093	6,411	4,730	5,134		21		21		5,155		(62)	(62)	200	01/20/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
81744L-AZ-7	SEMT 2007-2 1A2		12/20/2015	MBS PAYDOWN		592,093	592,093	537,457	561,449		30,644		30,644		592,093				4,232	06/20/2036
81744M-AA-0	SEMT 2007-3 1A1		12/31/2015	MBS PAYDOWN		1,851,253	1,851,253	1,708,062	1,751,209		100,045		100,045		1,851,253				8,496	07/20/2036
81775#-AB-5	SES GLOBAL- AMER HLDGS GP PRIV PLACE		09/30/2015	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				174,900	09/30/2015
832696-C@-5	J.M. SMUCKER COMPANY		03/26/2015	SINK		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,981,196	11/01/2018
84265V-AE-5	SOUTHERN COPPER CORP	E	11/16/2015	BARCLAY'S		4,514,550	5,000,000	4,857,600	4,859,533		2,139		2,139		4,861,672		(347,122)	(347,122)	368,438	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP	E	11/17/2015	VARIOUS		3,934,330	5,100,000	4,823,757	4,824,238		4,014		4,014		4,828,251		(893,921)	(893,921)	274,488	11/08/2042
845467-AH-2	SOUTHWESTERN ENERGY CO		12/22/2015	J.P. MORGAN		1,890,000	3,000,000	2,996,310	2,997,074		334		334		2,997,408		(1,107,408)	(1,107,408)	158,192	03/15/2022
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		09/30/2015	SINK		164,599	164,599	164,599	164,599						164,599				6,034	06/30/2036
852061-AK-6	SPRINT COMMUNICATIONS		01/08/2015	SUNTRUST EQUITABLE		4,855,625	4,250,000	4,847,938	4,648,125		(3,230)		(3,230)		4,644,895		210,730	210,730	61,625	11/15/2018
852061-AS-9	SPRINT COMMUNICATIONS		10/16/2015	VARIOUS		4,949,688	5,950,000	6,131,250	6,101,531		(12,578)		(12,578)		6,088,953		(1,139,265)	(1,139,265)	333,200	11/15/2022
85207U-AF-2	SPRINT CORP		01/22/2015	VARIOUS		2,283,125	2,250,000	2,250,000	2,250,000						2,250,000		33,125	33,125	61,961	09/15/2023
858119-BC-3	STEEL DYNAMICS INC		12/22/2015	STIFEL NICOLAUS & COMPANY INC		4,156,875	4,500,000	4,515,000	4,513,884		(2,604)		(2,604)		4,511,280		(354,405)	(354,405)	300,453	10/01/2021
858119-BD-1	STEEL DYNAMICS INC		12/22/2015	VARIOUS		1,965,671	2,000,000	2,000,000	2,000,000						2,000,000		(34,329)	(34,329)	87,833	10/01/2024
858271-AA-7	STEELRIVER TRANSMISSION		12/31/2015	SINK		469,609	469,609	469,609	469,609						469,609				13,935	06/30/2017
86359A-3E-1	SASC 2003-31A 2A7		12/01/2015	MBS PAYDOWN		597,297	597,297	594,683	596,923		373		373		597,297				7,852	10/25/2033
86359A-3X-9	SASC 2003-30 1A1		12/01/2015	MBS PAYDOWN		951,787	951,787	898,546	943,666		8,121		8,121		951,787				26,923	10/25/2033
86359A-5A-7	SASC 2003-34A 3A2		12/01/2015	MBS PAYDOWN		1,481,642	1,481,642	1,490,439	1,481,398		243		243		1,481,642				21,878	11/25/2033
86359A-5M-1	SASC 2003-34A 5A4		12/01/2015	MBS PAYDOWN		1,376,440	1,376,440	1,381,655	1,377,295		(856)		(856)		1,376,440				18,277	11/25/2033
86359A-W3-3	SASC 2003-29 2A1		12/01/2015	MBS PAYDOWN		349,718	349,718	361,084	351,680		(1,962)		(1,962)		349,718				9,569	09/25/2023
86359B-J6-9	SASC 2004-20 7A1		12/01/2015	MBS PAYDOWN		1,222,259	1,222,259	1,226,865	1,221,389		870		870		1,222,259				39,155	11/25/2034
86359B-PQ-8	SARM 2004-5 3A1		12/01/2015	MBS PAYDOWN		2,240,964	2,240,964	2,215,736	2,233,705		7,259		7,259		2,240,964				57,034	05/25/2034
86359B-TC-5	SARM 2004-6 3A1		12/01/2015	VARIOUS		1,465,585	1,465,585	1,471,997	1,462,812		2,773		2,773		1,465,585				44,117	06/25/2034
86359B-TJ-0	SARM 2004-6 5A4		12/01/2015	MBS PAYDOWN		637,214	637,214	655,701	638,031		(817)		(817)		637,214				8,027	06/25/2034
86359L-DX-4	SAMI 2004-AR5 1A1		12/19/2015	MBS PAYDOWN		621,484	621,484	591,769	618,015		3,469		3,469		621,484				3,086	10/19/2034
86359L-FN-4	SAMI 2004-AR7 A1A		12/19/2015	MBS PAYDOWN		239,910	239,910	230,599	238,492		1,418		1,418		239,910				2,895	04/19/2035
86364D-AA-8	SARM 2007-7 1A1		12/25/2015	MBS PAYDOWN		172,812	172,812	80,358	137,549		35,263		35,263		172,812				1,483	08/25/2037
86765B-AG-4	SUNOCO LOGISTICS PARTNER		11/03/2015	VARIOUS		16,392,575	15,000,000	14,980,400	14,987,713		1,292		1,292		14,989,004		1,403,571	1,403,571	798,646	02/15/2020
87151Q-AA-4	SYMETRA FINL CORP		12/08/2015	MITSUBISHI SECURITIES		9,320,796	9,200,000	9,171,336	9,193,850		2,836		2,836		9,196,686		124,110	124,110	673,069	04/01/2016
871829-AT-4	SYSCO CORPORATION		07/14/2015	CALLED BY ISSUER at 101.000		10,100,000	10,000,000	9,978,100	9,978,515		1,535		1,535		9,980,050		119,950	119,950	235,000	10/02/2021
871829-AW-7	SYSCO CORPORATION		07/14/2015	VARIOUS		18,327,600	18,000,000	18,714,120	18,711,403		(5,879)		(5,879)		18,705,524		(377,924)	(377,924)	586,688	10/02/2044
872287-AC-1	TCI COMMUNICATIONS INC		08/01/2015	MATURITY		3,000,000	3,000,000	3,474,420	3,026,633		(26,633)		(26,633)		3,000,000				262,500	08/01/2015
87264A-AK-1	T-MOBILE USA INC		01/12/2015	J.P. MORGAN		3,710,500	3,620,000	3,695,000	3,675,313		(443)		(443)		3,674,870		35,630	35,630	65,361	04/01/2021
875484-AF-4	TANGER PROPERTIES L.P.		06/15/2015	JEFFERIES & COMPANY, INC.		17,100,450	15,000,000	15,620,050	15,378,936		(27,964)		(27,964)		15,350,971		1,749,479	1,749,479	502,760	06/01/2020
87612B-AH-5	TARGA RESOURCES PARTNERS		06/16/2015	CITICORP SECURITIES		2,964,000	2,850,000	2,852,038	2,851,042		(156)		(156)		2,850,886		113,114	113,114	173,078	02/01/2021
87612E-BA-3	TARGET CORP		08/19/2015	BANK OF AMERICA		4,880,650	5,000,000	4,935,850	4,938,844		583		583		4,939,427		(58,777)	(58,777)	229,444	07/01/2042
87612E-BD-7	TARGET CORP		08/19/2015	MITSUBISHI SECURITIES		5,137,650	5,000,000	4,977,800	4,978,780		1,071		1,071		4,979,851		157,799	157,799	203,194	07/01/2024
877280-AA-5	TAYLOR STREET CO LLC		03/02/2015	CALLED BY ISSUER at 100.000		132,000	132,000	134,667	133,195		167		167		133,362		(1,362)	(1,362)	4,264	03/01/2019
879369-AB-2	TELEFLEX INC		06/01/2015	CALLED BY ISSUER at 103.438		817,160	790,000	790,000	790,000						790,000		27,160	27,160	27,156	06/01/2019
879369-AD-8	TELEFLEX INC		10/29/2015	VARIOUS		840,470	820,000	820,000	820,000						820,000		20,470	20,470	34,936	06/15/2024
88162F-B#-1	TETRA TECHNOLOGIES INC		12/14/2015	SINK		1,944,444	1,944,444	1,944,444	1,944,444						1,944,444				62,698	12/15/2017
88162F-B@-3	TETRA TECHNOLOGIES INC.		04/30/2015	MATURITY		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				688,800	04/30/2015
88522Y-AB-5	TMST 2007-4 2A1		12/01/2015	MBS PAYDOWN		3,046,133	3,046,133	2,992,087			5,424		5,424		3,046,133				76,531	09/25/2037
887317-AH-8	TIME WARNER INC		07/13/2015	VARIOUS		11,720,800	10,000,000	10,457,560	10,436,389		(2,742)		(2,742)		10,433,647		1,287,153	1,287,153	492,236	07/15/2040
88732J-AJ-7	TIME WARNER CABLE INC		04/30/2015	VARIOUS		18,865,985	17,500,000	20,651,143	20,609,980		(25,648)		(25,648)		20,584,332		(1,718,347)	(1,718,347)	572,488	05/01/2037
88947E-AK-6	TOLL BROS FINANCE CORP		03/20/2015	VARIOUS		6,640,000	6,000,000	6,847,500	6,686,408		(16,875)		(16,875)		6,669,533		(29,533)	(29,533)	201,708	02/15/2022
895945-D#-7	TRICAN WELL SERVICE LTD	G	11/30/2015	VARIOUS		3,338,166	3,338,166	3,338,166	3,338,166						3,338,166				279,511	04/28/2021
896522-AF-6	TRINITY INDUSTRIES C.S.N.		07/10/2015	JP MORGAN (CONVERTIBLES)		3,077,318	2,500,000	2,461,736	2,467,664		428		428		2,468,092		609,226	609,226	60,278	06/01/2036
89732#-AB-0	TROY CORPORATION		06/10/2015	VARIOUS		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				892,500	08/09/2015
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST (		12/30/2015	SINK		976,484	976,484	976,484	976,484						976,484				20,777	05/31/2029
902917-AF-0	WASTE MANAGEMENT INC		01/20/2015	CALLED BY ISSUER at 117.420		1,174,200	1,000,000	1,017,750	1,004,396		(118)		(118)		1,004,279		169,921	169,921	6,927	12/15/2017
903638-AB-6	USTA NATIONAL TENNIS CENTER, INC.		07/08/2015	SINK		163,679	163,679	163,679	163,679						163,679				5,565	09/08/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
910558-AC-5	UGL LIMITED	E	06/30/2015	SINK		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,724,165	06/24/2018
913017-BT-5	UNITED TECHNOLOGIES CORP		07/21/2015	BARCLAY'S		5,026,200	5,000,000	4,938,350	4,940,822		533		533		4,941,355		84,845	84,845	145,625	06/01/2042
914906-AM-4	UNIVISION COMMUNICATIONS		02/19/2015	TENDER		1,835,925	1,750,000	1,736,875	1,741,311		161		161		1,741,472		94,453	94,453	31,415	05/15/2019
91845#-AA-2	VZ(SR NOTE) CTL PASS-THROUGH TRUST CERT		12/30/2015	SINK		211,107	211,107	211,107							211,107				2,948	05/15/2035
91913Y-AR-1	VALERO ENERGY CORP		06/15/2015	JEFFERIES & COMPANY, INC.		11,405,000	10,000,000	9,936,900	9,962,342		2,719		2,719		9,965,061		1,439,939	1,439,939	539,340	02/01/2020
92553P-AP-7	VIACOM INC		12/16/2015	BANK OF AMERICA		14,520,500	20,000,000	18,506,100	18,512,437		24,312		24,312		18,536,748		(4,016,248)	(4,016,248)	1,096,181	03/15/2043
92553P-AW-2	VIACOM INC		03/18/2015	SCOTIA MCLEOD		5,285,600	5,000,000	5,311,750	5,309,592		(822)		(822)		5,308,771		(23,171)	(23,171)	125,417	04/01/2044
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY, INC		12/30/2015	SINK		113,936	113,936	113,936	113,936						113,936				3,441	06/30/2030
92890P-AE-4	WFRBS 2013-C14 A5		02/03/2015	WELLS FARGO SECURITIES LLC		5,296,094	5,000,000	4,848,438	4,867,396		1,246		1,246		4,868,643		427,451	427,451	30,126	06/15/2046
92925G-AA-1	WAMU 2006-AR16 1A1		11/30/2015	VARIOUS		6,766	7,798	5,438	5,921		(84)		(84)		5,837		929	929	245	12/25/2036
92926U-AA-9	WAMU 2007-HY2 1A1		12/16/2015	VARIOUS		26,829	30,313	22,349	24,198		(170)		(170)		24,028		2,801	2,801	1,074	12/25/2036
92933B-AF-1	WMG ACQUISITION CORP		11/18/2015	BARCLAY'S		1,980,000	2,000,000	2,015,000	2,013,272		(1,955)		(1,955)		2,011,316		(31,316)	(31,316)	124,375	04/15/2022
929766-R6-2	WBCMT 2005-C18 AJ2		04/29/2015	VARIOUS		6,500,000	6,500,000	6,644,473	6,500,836		(836)		(836)		6,500,000				102,006	04/15/2042
92976B-DV-1	WBCMT 2006-C23 AM		05/27/2015	VARIOUS		15,660,234	15,325,000	15,939,336	15,445,472		(60,533)		(60,533)		15,384,939		275,296	275,296	418,832	01/15/2045
92978M-AH-9	WBCMT 2006-C28 AM		08/13/2015	CITICORP SECURITIES		6,328,765	6,250,000	6,801,270	6,632,729		(138,112)		(138,112)		6,329,487		(721)	(721)	249,995	10/15/2048
92978P-AE-9	WBCMT 2006-C29 A4		01/13/2015	VARIOUS		18,542,613	17,518,717	19,146,042	17,862,357		(15,711)		(15,711)		17,846,646		695,968	695,968	116,216	11/15/2048
931427-AC-2	WALGREENS BOOTS ALLIANCE		10/28/2015	VARIOUS		7,127,700	7,500,000	7,498,800	7,498,415		144		144		7,498,558		(370,858)	(370,858)	332,667	11/18/2044
931427-AH-1	WALGREENS BOOTS ALLIANCE		09/23/2015	BANK OF AMERICA		1,987,100	2,000,000	1,995,380	1,995,360		280		280		1,995,640		(8,540)	(8,540)	65,444	11/18/2024
933636-AA-0	WAMU 2007-HY4 1A1		12/16/2015	VARIOUS		6,956	8,336	5,813	5,859		333		333		6,192		764	764	176	04/25/2037
933637-AA-8	WAMU 2006-AR18 1A1		12/16/2015	VARIOUS		6,918	8,180	5,867	6,199		51		51		6,250		668	668	167	01/25/2037
93363E-AA-3	WAMU 2006-AR10 1A1		11/30/2015	VARIOUS		13,347	15,059	10,802	11,035		478		478		11,513		1,834	1,834	515	09/25/2036
94403*-AY-2	WAWA, INC PRIV PLACE		05/04/2015	SINK		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				64,570	05/04/2016
947074-AK-6	WEATHERFORD INTL LLC		11/04/2015	VARIOUS		15,416,150	19,800,000	20,759,584	20,714,587		(19,084)		(19,084)		20,695,503		(5,279,353)	(5,279,353)	966,771	06/15/2037
948565-AC-0	WEEKLEY HOMES LLC/ FINAN		12/18/2015	VARIOUS		4,310,975	4,570,000	4,591,837	4,589,060		(3,336)		(3,336)		4,585,724		(274,749)	(274,749)	380,732	02/01/2023
94973V-BG-1	ANTHEM INC C.S.B.		05/18/2015	VARIOUS		23,393,760	10,900,000	13,054,835	10,900,000						10,900,000		12,493,760	12,493,760	177,917	10/15/2042
949757-AD-0	WFMBS 2004-6 A4		12/30/2015	MBS PAYDOWN		2,092,100	2,092,100	2,228,413	2,147,537		(55,437)		(55,437)		2,092,100				64,096	06/25/2034
949758-AD-8	WFMBS 2004-O A1		12/01/2015	MBS PAYDOWN		1,179,507	1,179,507	1,202,333	1,186,103		(6,596)		(6,596)		1,179,507				16,190	08/25/2034
949768-AA-3	WFMBS 2003-K 1A1		11/01/2014	MBS PAYDOWN		34,849	34,849	35,262	35,332		(482)		(482)		34,849					11/25/2033
949769-AA-1	WFMBS 2003-L 1A1		12/30/2015	MBS PAYDOWN		286,968	286,968	289,556	286,968						286,968				4,284	11/25/2033
949779-AB-8	WFMBS 2004-EE 2A1		12/31/2015	MBS PAYDOWN		1,404,882	1,404,882	1,411,828	1,405,698		(815)		(815)		1,404,882				19,610	12/25/2034
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL C PRIV PLACE		12/30/2015	SINK		482,955	482,955	485,141	483,029		(74)		(74)		482,955				16,506	02/01/2028
949808-AP-4	WFMBS 2003-J 2A1		12/31/2015	MBS PAYDOWN		789,559	789,559	799,132	789,680		(121)		(121)		789,559				11,670	10/25/2033
94980P-AH-4	WFMBS 2004-L A8		12/01/2015	MBS PAYDOWN		525,580	525,580	541,241	526,523		(943)		(943)		525,580				8,906	07/25/2034
94980Q-AH-2	WFMBS 2004-W A8		12/01/2015	MBS PAYDOWN		360,226	360,226	364,842	360,953		(726)		(726)		360,226				4,723	11/25/2034
94980Q-AJ-8	WFMBS 2004-W A9		12/01/2015	MBS PAYDOWN		1,435,052	1,435,052	1,401,507	1,430,233		4,818		4,818		1,435,052				18,815	11/25/2034
94980R-AD-9	WFMBS 2004-Z 2A2		12/01/2015	MBS PAYDOWN		1,218,226	1,218,226	1,193,481	1,213,334		4,892		4,892		1,218,226				17,970	12/25/2034
94981C-AS-8	WFMBS 2003-17 1A14		05/26/2015	VARIOUS		3,528,089	3,528,089	3,704,493	3,691,617		(8,771)		(8,771)		3,682,846		(154,757)	(154,757)	74,775	01/25/2034
94981G-AF-7	WFMBS 2004-R 2A1		12/01/2015	MBS PAYDOWN		746,205	746,205	742,950	745,876		329		329		746,205				10,012	09/25/2034
94981Q-AF-5	WFMBS 2005-AR16 3A2		12/01/2015	MBS PAYDOWN		2,476,019	2,476,019	2,497,582	2,477,379		(1,361)		(1,361)		2,476,019				36,338	03/25/2035
94981R-AC-0	WFMBS 2005-AR3 2A1		12/31/2015	MBS PAYDOWN		955,776	955,776	929,403	949,817		5,959		5,959		955,776				13,821	03/25/2035
94982A-AH-5	WFMBS 2004-Y 3A1		12/01/2015	VARIOUS		2,469,467	2,469,467	2,486,639	2,473,582		(4,116)		(4,116)		2,469,467				77,086	11/25/2034
94982F-AQ-4	WFMBS 2005-2 2A1		12/01/2015	MBS PAYDOWN		372,970	372,970	374,498	373,363		(394)		(394)		372,970				8,537	04/25/2020
94982J-AD-5	WFMBS 2005-6 A4		12/01/2015	MBS PAYDOWN		846,023	846,023	867,703	851,605		(5,581)		(5,581)		846,023				23,709	08/25/2035
94983C-AJ-6	WFMBS 2005-AR10 2A6		12/01/2015	MBS PAYDOWN		1,318,830	1,318,830	1,308,527	1,317,002		1,828		1,828		1,318,830				18,374	06/25/2035
94983C-AV-9	WFMBS 2005-AR10 2A17		12/31/2015	MBS PAYDOWN		3,152,209	3,152,209	3,199,492	3,161,751		(9,542)		(9,542)		3,152,209				43,612	06/25/2035
94983E-AH-6	WFMBS 2005-AR12 2A5		12/30/2015	MBS PAYDOWN		1,414,933	1,414,933	1,358,443	1,406,731		8,202		8,202		1,414,933				21,787	06/25/2035
94983E-AJ-2	WFMBS 2005-AR12 2A6		06/30/2015	VARIOUS		11,048,384	10,854,316	10,637,145	10,641,234		30,410		30,410		10,671,644		376,739	376,739	137,728	06/25/2035
94983F-AC-4	WFMBS 2006-1 A3		05/26/2015	VARIOUS		8,969,613	8,969,613	9,019,236	9,011,079		(10,851)		(10,851)		9,000,228		(30,615)	(30,615)	172,468	03/25/2021
94985T-BC-1	WFMBS 2007-3 3A1		12/30/2015	MBS PAYDOWN		231,204	231,204	239,317	236,583		(5,379)		(5,379)		231,204				5,462	04/25/2022
95058X-AB-4	WEN 2015-1A A2II		12/30/2015	MBS PAYDOWN		25,000	25,000	25,000							25,000				550	06/15/2045
96188#-AA-6	WETT HOLDINGS LLC		12/31/2015	SINK		177,778	177,778	177,778	177,778						177,778				5,066	12/18/2024
96811X-AA-2	WILDFLOWER ENERGY LP PRIV PLACE		12/30/2015	SINK		943,713	943,713	943,713	943,713						943,713				43,567	09/30/2021
96928#-AH-6	WILLIAM BLAIR & COMPANY SERIES 2006-A		12/30/2015	SINK		211,740	211,740	211,740	211,740						211,740				7,096	01/15/2032
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN INC (KRAFT		12/31/2015	SINK		313,614	313,614	323,309			(125)		(125)		313,614				4,077	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR CTL		12/30/2015	SINK		682,734	682,734	683,581			(41)		(41)		682,734				7,361	06/15/2025
96950F-AF-1	WILLIAMS PARTNERS LP		12/03/2015	MORGAN STANLEY		4,063,300	5,000,000	5,382,310	5,373,039		(6,307)		(6,307)		5,366,733		(1,303,433)	(1,303,433)	361,375	04/15/2040

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
96950F-AJ-3	WILLIAMS PARTNERS LP		12/21/2015	VARIOUS		10,522,270	13,000,000	12,557,520	12,622,140		41,328		41,328		12,663,468		(2,141,198)	(2,141,198)	578,992	08/15/2022
96950F-AP-9	WILLIAMS PARTNERS LP		11/17/2015	CITICORP SECURITIES		10,680,050	15,000,000	14,887,150	14,888,781		873		873		14,889,654		(4,209,604)	(4,209,604)	1,025,597	01/15/2045
97181#-KV-4	UNION PACIFIC RAILROAD		07/02/2015	SINK		161,874	161,874	161,874	161,874						161,874				8,676	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD		07/02/2015	SINK		98,816	98,816	98,816	98,816						98,816				5,297	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD		07/02/2015	SINK		77,260	77,260	77,260	77,260						77,260				4,141	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD		07/02/2015	SINK		49,700	49,700	49,700	49,700						49,700				2,674	07/02/2028
97381W-AJ-3	WINDSTREAM SERVICES LLC		02/04/2015	MARKET AXESS		2,161,700	2,000,000	2,007,680	2,003,249		(150)		(150)		2,003,099		158,601	158,601	41,344	11/01/2017
97786#-AD-4	WOLSELEY CAPITAL, INC PRIV PLACE		11/16/2015	MATURITY		35,000,000	35,000,000	35,182,000	35,141,843		(141,843)		(141,843)		35,000,000				1,767,500	11/16/2015
989701-AW-7	ZIONS BANCORP		04/21/2015	FTN FINANCIAL SECURITIES CORP		10,130,636	9,961,000	9,901,853	9,951,001		3,582		3,582		9,954,583		176,053	176,053	240,447	11/16/2015
LX1261-29-1	GETTY IMAGES TLB		08/18/2015	VARIOUS		7,329,420	9,800,000	9,810,474	9,808,501		(9,716)		(9,716)		9,798,785		(2,469,365)	(2,469,365)	258,890	10/18/2019
LX1278-65-9	APEX TOOLS TLB		12/31/2015	SINK		10,256	10,256	10,000			46		46		10,256				61	02/01/2020
LX1282-99-0	ACCUDYNE (SILVER II) TLB		12/31/2015	VARIOUS		4,431,832	4,668,175	4,680,789	4,589,825		(524,901)		(524,901)		4,155,614		276,218	276,218	28,773	12/13/2019
LX1281-97-6	FAIRWAY TLB (FIRST ADVANTAGE/STG)		06/30/2015	VARIOUS		6,861,272	6,882,497	6,833,323	6,840,472		10,407		10,407		6,850,880		10,393	10,393	240,967	02/28/2019
LX1283-21-2	BERRY PLASTICS TLD		12/31/2015	VARIOUS		5,072,862	5,135,857	5,122,361	5,063,558		537		537		5,123,893		(51,031)	(51,031)	141,255	02/08/2020
LX1284-80-6	ASURION LLC TL B-1		10/30/2015	VARIOUS		21,900,408	22,080,604	21,998,821	14,212,111		42,024		42,024		22,053,539		(153,131)	(153,131)	219,072	05/24/2019
LX1299-08-5	SCIENTIFIC GAMES TLB		12/31/2015	VARIOUS		3,091,022	3,124,772	3,080,092	3,134,318		(206)		(206)		3,134,112		(43,090)	(43,090)	348,607	10/18/2020
LX1284-67-3	IMMUCOR TLB-2		12/31/2015	VARIOUS		89,735	89,735	88,844	89,423		312		312		89,735				3,900	08/17/2018
LX1288-70-8	HEINZ CO. TL-B2		07/02/2015	VARIOUS		12,804,512	12,804,512	12,876,349	12,865,549		(61,036)		(61,036)		12,804,512				176,186	06/05/2020
LX1288-16-1	MONITRONICS TLB		04/09/2015	SINK		5,981,316	5,981,316	6,015,251	5,888,404		(23,107)		(23,107)		5,981,316				44,241	03/23/2018
LX1253-56-1	NAVISTAR INTERNATIONAL TLB		08/07/2015	VARIOUS		14,954,456	14,852,500	15,094,253	14,996,952		103,597		103,597		15,100,549		(146,093)	(146,093)	905,413	08/17/2017
LX1289-68-0	HERTZ CORPORATION TLB-2		12/31/2015	SINK		7,487	7,487	7,440			2		2		7,487				32	03/11/2018
LX1290-99-3	DYNEGY TL B2		12/31/2015	SINK		112,761	112,761	111,664	56,772		364		364		112,761				5,356	04/23/2020
LX1292-75-9	CDW LLC TLB		12/31/2015	PRIOR YEAR INCOME															12,188	04/29/2020
LX1252-00-1	PENINSULA GAMING TL		12/01/2015	VARIOUS		2,664,299	2,669,091	2,683,141	2,675,693		(4,647)		(4,647)		2,671,046		(6,747)	(6,747)	88,391	11/20/2017
LX1241-06-1	GENERAC POWER SYSTEMS TLB		12/10/2015	VARIOUS		4,207,511	4,253,141	4,255,506	4,247,392		3,498		3,498		4,250,890		(43,379)	(43,379)	120,440	05/31/2020
LX1297-28-7	WMG ACQUISITION CORP TLB		12/31/2015	SINK		99,886	99,886	99,705	84,934		113		113		99,886				2,256	07/01/2020
LX1298-23-6	ARYSTA LIFESCIENCE 1ST LIEN		02/13/2015	SINK		10,352,381	10,352,381	10,366,219	10,361,376		(8,995)		(8,995)		10,352,381				56,884	05/29/2020
LX1297-44-4	GRANDE COMMUNICATION TLB		12/31/2015	VARIOUS		4,067,244	4,088,904	4,069,832	4,066,117		4,240		4,240		4,076,563		(9,319)	(9,319)	136,822	05/31/2020
LX1250-97-1	FLY FUNDING TL		04/22/2015	VARIOUS		9,079,500	9,058,821	9,049,972	9,051,201		3,239		3,239		9,054,440		25,060	25,060	129,301	08/09/2019
LX1301-23-8	CARESTREAM HEALTH 1ST LIEN		12/31/2015	SINK		995,181	995,181	987,089	992,392		2,788		2,788		995,181				20,605	06/07/2019
LX1281-35-6	BOMBARDIER TL		05/29/2015	EXCHANGE		9,060,054	9,051,429	9,064,400	9,059,906		131		131		9,060,036		17	17	183,040	01/30/2019
LX1335-54-1	TRIBUNE TLB		06/24/2015	VARIOUS		14,736,568	14,753,819	14,741,935	14,741,402		12,976		12,976		14,754,378		(17,810)	(17,810)	301,546	12/27/2020
LX1172-75-3	CONVATEC INC TLB		06/15/2015	SINK		11,473,031	11,473,031	11,427,807	11,401,791		71,239		71,239		11,473,031				209,822	12/22/2016
LX1316-58-2	BOYD GAMING TLB		12/01/2015	VARIOUS		3,797,552	3,808,802	3,695,614			25,036		25,036		3,727,873		69,679	69,679	52,381	08/14/2020
LX1317-76-2	LEVEL 3 TL B3		09/14/2015	BANK OF AMERICA		8,013,750	8,000,000	8,007,869	8,005,542		(660)		(660)		8,004,882		8,868	8,868	285,107	08/01/2019
LX1318-34-9	REXNORD TLB		12/31/2015	VARIOUS		1,950,602	2,005,102	1,987,557			456		456		1,988,058		(37,456)	(37,456)	5,536	08/21/2020
LX1320-85-7	QUIKRETE 1ST LIEN		12/08/2015	VARIOUS		6,983,000	7,000,000	7,020,447	7,014,649		504		504		7,015,153		(32,153)	(32,153)	199,287	09/28/2020
LX1324-19-8	ENVISION ACQUISITION 1ST LIEN		06/24/2015	SINK		8,682,886	8,682,886	8,704,008	8,697,460		(14,574)		(14,574)		8,682,886				242,400	11/04/2020
LX1324-56-0	FIELDWOOD ENERGY 1ST LIEN		04/01/2015	VARIOUS		6,465,501	6,929,864	6,948,971	6,945,309		(852)		(852)		6,944,457		(478,957)	(478,957)	77,281	09/28/2018
LX1328-01-7	HILTON WORLDWIDE TLB		12/01/2015	VARIOUS		7,598,208	7,609,803	7,701,133	7,680,732		(45,569)		(45,569)		7,635,163		(36,956)	(36,956)	223,272	10/26/2020
LX1335-81-4	BJ'S WHOLESALE 1ST LIEN		12/31/2015	SINK		68,668	68,668	68,040	68,363		305		305		68,668				3,343	09/26/2019
LX1188-76-7	DELTA AIR LINES TLB		08/24/2015	SINK		16,596,857	16,596,857	16,670,520	16,625,755		(28,898)		(28,898)		16,596,857				448,718	04/20/2017
LX1339-05-5	REYNOLDS GRP US TL	E	06/30/2015	VARIOUS		15,202,252	15,104,832	15,185,312	15,169,113		33,201		33,201		15,202,314		(62)	(62)	359,106	12/01/2018
LX1339-11-3	QUINTILES TRANSNATIONAL TL-B3		05/12/2015	SINK		9,853,694	9,853,694	9,849,932	9,844,295		9,400		9,400		9,853,694				135,488	06/08/2018
LX1268-50-2	BASS PRO GROUP TLB		06/05/2015	VARIOUS		14,483,107	14,432,506	14,496,945	14,486,107		(3,057)		(3,057)		14,483,049		58	58	280,795	11/20/2019
LX1342-69-5	USI INSURANCE TLB (AKA COMPASS)		12/31/2015	VARIOUS		3,074,797	3,083,983	3,060,673	3,070,642		1,593		1,593		3,072,235		2,562	2,562	98,536	12/27/2019
LX1342-52-1	CUMULUS MEDIA TLB		11/06/2015	VARIOUS		11,440,673	13,402,787	13,418,173	13,368,503		(45,098)		(45,098)		13,323,405		(1,882,733)	(1,882,733)	421,662	12/23/2020
LX1305-83-3	AMERICAN AIRLINES TLB		05/21/2015	VARIOUS		15,828,062	15,792,155	15,839,055	15,831,324		(3,301)		(3,301)		15,828,023		39	39	231,734	06/27/2019
LX1344-87-3	INFOR US INC TLB-5		12/31/2015	SINK		77,334	77,334	77,334							77,334				1,291	06/03/2020
LX1349-26-0	UNIVISION COMM TL C4		12/22/2015	VARIOUS		14,078,887	14,163,145	14,086,508	14,092,084		5,845		5,845		14,097,929		(19,042)	(19,042)	552,969	03/01/2020
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN		12/31/2015	VARIOUS		558,257	559,576	556,363			1,263		1,263		558,721		(465)	(465)	12,342	02/01/2020
LX1353-45-2	CARECORE NATIONAL TLB		01/02/2015	GOLDMAN SACHS		377,967	384,033	386,057	386,071		(384)		(384)		385,687		(7,720)	(7,720)	821	03/05/2021
LX1353-56-9	ADS WASTE HOLDINGS TLB-2		12/21/2015	VARIOUS		4,946,969	5,014,094	5,027,734	5,025,109		(2,071)		(2,071)		5,023,038		(76,069)	(76,069)	156,473	10/09/2019
LX1353-97-3	VIVA ALAMO TLB		06/12/2015	VARIOUS		12,097,431	12,237,711	12,164,117	12,182,201		6,755		6,755		12,188,956		(91,525)	(91,525)	293,267	02/20/2021
LX1355-27-5	PARTY CITY TLB		08/19/2015	SINK		13,711,816	13,711,816	13,780,914	13,764,760		(52,944)		(52,944)		13,711,816				428,497	07/27/2019
LX1355-86-1	BIG HEART PET BRANDS		03/23/2015	SINK		28,091,588	28,091,588	28,018,660	28,016,425		75,163		75,163		28,091,588				223,952	03/08/2020
LX1357-28-9	SELECT MEDICAL TLB - SERIES E		07/28/2015	VARIOUS		4,848,594	4,842,906	4,826,700	4,828,148		3,496		3,496		4,831,644		16,950	16,950	181,889	06/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
LX1232-18-5	MTL PUBLISHING TLB (AKA EMI)		08/20/2015	VARIOUS		4,486,530	4,479,030	4,471,922	4,470,840		4,532		4,532		4,475,372		11,158	11,158	118,489	06/29/2018
LX1359-08-7	NEIMAN MARCUS TLB		10/30/2015	VARIOUS		3,161,274	3,191,274	3,176,165	3,176,833		1,520		1,520		3,178,353		(17,079)	(17,079)	131,498	10/25/2020
LX1360-39-0	TRANSUNION 1ST LIEN		06/02/2015	VARIOUS		9,897,248	9,925,000	9,934,755	9,932,822		(1,630)		(1,630)		9,931,191		(33,943)	(33,943)	344,950	04/09/2021
LX1360-51-5	KINDRED HEALTHCARE TLB		12/31/2015	VARIOUS		7,054,037	7,170,287	7,149,507	4,034,381		1,563		1,563		7,155,056		(101,019)	(101,019)	406,657	04/09/2021
LX1363-73-3	MINERALS TECHNOLOGIES TLB		06/23/2015	VARIOUS		4,690,716	4,705,769	4,670,947	4,672,844		9,117		9,117		4,681,961		8,755	8,755	83,495	05/07/2021
LX1364-28-5	MILLENNIUM LABS TLB		12/21/2015	VARIOUS		3,093,913	9,950,000	9,855,266	9,860,658		4,899	6,790,938	(6,786,039)		3,093,913				695,785	04/16/2021
LX1366-09-0	TIME INC TLB-DD		12/31/2015	SINK		12,443	12,443	12,366			46		46		12,443				68	04/24/2021
LX1366-42-1	INTERACTIVE DATA TLB		12/14/2015	VARIOUS		11,934,671	11,940,000	11,880,300	11,882,716		18,012		18,012		11,900,728		33,943	33,943	447,133	05/02/2021
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB		12/31/2015	SINK		10,127	10,127	10,000			2		2		10,127				65	06/30/2021
LX1378-51-7	GATES GLOBAL 1ST LIEN		12/31/2015	SINK		150,000	150,000	148,500	149,335		665		665		150,000				13,594	07/05/2021
LX1390-60-3	FIRST DATA TL - 2018		09/08/2015	CREDIT SUISSE FIRST BOSTON		5,358,637	5,399,130	5,397,015	5,398,130		1,001		1,001		5,399,132		(40,495)	(40,495)	149,683	09/24/2018
LX1408-54-6	SCIENTIFIC GAMES TL B2		04/27/2015	VARIOUS		19,804,225	20,000,000	19,800,000	19,807,394		3,483		3,483		19,810,877		(6,652)	(6,652)	359,221	10/01/2021
LX1405-96-3	BURGER KING TLB		05/22/2015	VARIOUS		29,907,664	30,000,000	29,824,001	29,831,245		98,219		98,219		29,929,464		(21,800)	(21,800)	1,041,617	12/12/2021
LX1400-73-3	TECOMET INC 1ST LIEN		12/31/2015	SINK		12,594	12,594	11,965			73		73		12,594				62	12/05/2021
LX1409-66-8	JELD-WEN TLB		12/31/2015	SINK		20,101	20,101	20,101							20,101				220	10/15/2021
LX1413-84-3	GRANITE ACQ (WHEELABRATOR) TLB		12/31/2015	SINK		191,571	191,571	189,655	190,632		938		938		191,571				13,709	12/19/2021
LX1408-54-6	SCIENTIFIC GAMES TL B2		12/31/2015	VARIOUS		3,104,925	3,138,675	3,108,514			139		139		3,109,597		(4,672)	(4,672)	78,686	10/01/2021
LX1424-46-9	ACCUVANT INC 1ST LIEN TLB		12/31/2015	SINK		37,500	37,500	37,407			188		188		37,500				53,100	01/28/2022
LX1439-49-1	COMMUNICATIONS SALES & LEASING TLB		12/31/2015	VARIOUS		594,397	610,000	597,967			778		778		600,575		(6,178)	(6,178)	14,351	10/24/2022
LX1435-61-4	SURGICAL CARE AFFILIATES, INC TLB		12/31/2015	SINK		15,000	15,000	15,056			(3)		(3)		15,000				310	03/17/2022
LX1439-33-5	MONITRONICS TLB ADD ON		12/31/2015	SINK		52,152	52,152	51,891			205		205		52,152				1,063	04/02/2022
LX1441-16-6	BUILDERS FIRSTSOURCE TLB		12/31/2015	VARIOUS		1,978,875	2,006,875	1,986,806			1,182		1,182		1,988,020		(9,145)	(9,145)	16,569	07/31/2022
LX1442-79-2	CONCENTRA INC 1ST LIEN TL		12/31/2015	VARIOUS		5,025,010	5,040,000	5,027,494			(443)		(443)		5,027,044		(2,034)	(2,034)	95,892	05/09/2022
LX1443-31-1	STERIGENICS-NORDION HOLDINGS, LLC TLB		12/31/2015	VARIOUS		4,978,750	5,027,500	5,071,209			(2,735)		(2,735)		5,068,429		(89,679)	(89,679)	69,727	04/27/2022
LX1444-64-0	PETSMART TLB		12/02/2015	VARIOUS		11,067,825	11,104,950	11,163,430			(4,374)		(4,374)		11,158,713		(90,889)	(90,889)	319,055	03/11/2022
LX1445-52-2	TRANSDIGM TLE		12/31/2015	SINK		7,174	7,174	7,048			26		26		7,174				33	05/14/2022
LX1445-31-6	AMERICAN AIRLINES TLB		09/22/2015	DEUTSCHE BANK		2,977,500	3,000,000	3,013,058			(1,901)		(1,901)		3,011,156		(33,656)	(33,656)	35,828	06/26/2020
LX1366-85-0	CONNOLLY CORP (COTIVITI 1ST LIEN		12/31/2015	VARIOUS		5,049,990	5,062,490	5,074,380			(919)		(919)		5,073,353		(23,363)	(23,363)	115,321	05/14/2021
LX1448-58-3	BASS PRO GROUP TLB		12/31/2015	VARIOUS		4,994,991	5,087,901	5,105,786			(1,965)		(1,965)		5,103,600		(108,609)	(108,609)	66,727	06/05/2020
LX1447-75-9	TRANSUNION TLB-2		12/31/2015	VARIOUS		6,064,013	6,127,763	6,089,407			(1,015)		(1,015)		6,088,691		(24,678)	(24,678)	74,288	04/09/2021
LX1450-28-2	DOLLAR TREE TLB-1		12/01/2015	VARIOUS		3,047,130	3,052,215	3,052,669			(35)		(35)		3,052,629		(5,499)	(5,499)	52,822	05/26/2022
LX1313-21-7	MEDIA GENERAL TL		12/01/2015	VARIOUS		7,104,838	7,138,838	7,109,605			1,976		1,976		7,111,876		(7,038)	(7,038)	98,672	07/31/2020
LX1456-94-1	MINERALS TECHNOLOGIES INC TLB1		12/24/2015	SINK		1,004,600	1,004,600	1,000,224			2,597		2,597		1,004,600				7,491	05/09/2021
LX1453-76-5	TRIBUNE MEDIA TLB		12/31/2015	VARIOUS		4,035,058	4,050,678	4,043,358			749		749		4,044,057		(8,999)	(8,999)	51,745	12/27/2020
LX1457-34-5	FIRST DATA CORPORATION TLB		12/17/2015	EXCHANGE		1,963,440	2,000,000	2,000,000							2,000,000		(36,560)	(36,560)	6,921	07/10/2022
LX1469-18-3	ASURION LLC TLB-4		12/31/2015	SINK		32,500	32,500	32,338			102		102		32,500				438	08/04/2022
LX1470-43-9	PARTY CITY TLB		12/31/2015	VARIOUS		1,972,340	2,029,000	2,023,928			362		362		2,024,261		(51,921)	(51,921)	20,087	08/19/2022
LX1470-71-0	US LBM TL 1ST LIEN		12/31/2015	SINK		10,000	10,000	9,725			57		57		10,000				59	08/20/2022
LX1470-95-9	KIK CUSTOM PRODUCTS TL	G	12/31/2015	VARIOUS		1,983,750	2,020,000	1,969,500			2,259		2,259		1,972,178		11,572	11,572	23,567	08/26/2022
LX1471-81-7	TEAM HEALTH TLB 1ST LIEN		12/21/2015	EXCHANGE		2,995,320	3,000,000	2,970,000			452		452		2,970,452		24,868	24,868	7,125	11/23/2022
LX1472-05-4	DELTA AIR LINES TLB		12/31/2015	SINK		7,500	7,500	7,463			1		1		7,500				37	08/18/2022
LX1480-60-2	CABLEVISION SYSTEMS (NEPTUNE FINCO) TLB		12/15/2015	EXCHANGE		1,965,000	2,000,000	1,970,000			920		920		1,970,920		(5,920)	(5,920)		10/09/2022
LX1184-51-9	BROCK HOLDINGS TL 1ST LIEN		12/31/2015	SINK		4,770	4,770	4,651			37		37		4,770				44	03/16/2017
C4111#-AG-6	GRAYMONT WESTERN CANADA INC		06/21/2015	SINK		628,571	628,571	628,571	628,571						628,571				7,386	06/21/2027
EC5505-75-4	MCDONALDS CORP,,5.875000,4/23/2032,0,0.0	0	10/07/2015	CAMBRIDGE PARTNERS		11,482,718	8,840,400	12,187,952	9,937,765		(20,647)		(20,647)	2,069,703	11,986,821	(2,292,179)	1,788,076	(504,103)	777,530	04/23/2032
ED0769-86-6	CITIGROUP INC	0	10/21/2015	CAMBRIDGE PARTNERS		6,656,584	5,893,600	7,602,088	6,136,023		22,410		22,410	1,644,963	7,803,396	(1,697,884)	551,072	(1,146,812)	276,102	12/12/2018
ED6810-34-2	GENERAL ELEC CAP CORP	0	04/15/2015	CAMBRIDGE PARTNERS		8,210,721	7,002,101	6,084,123	7,115,500		(3,858)		(3,858)	(1,130,314)	5,981,328	1,290,549	938,845	2,229,394	81,902	12/06/2019
EF0719-83-3	HSBC FINANCE CORP	0	09/18/2015	MATURITY		11,575,031	11,647,255	17,039,704	11,667,100		22,255		22,255	5,461,888	17,151,243	(5,576,212)		(5,576,212)	205,390	09/18/2015
EF1658-91-5	GENERAL ELEC CAP CORP	0	05/07/2015	CAMBRIDGE PARTNERS		1,827,258	1,663,894	2,620,519	1,717,733		(4,293)		(4,293)	873,570	2,587,011	(868,682)	108,929	(759,753)	17,455	11/20/2020
EF6423-05-9	JPMORGAN CHASE & CO	0	10/07/2015	J.P. MORGAN		3,753,167	3,482,622	5,085,941	4,276,010		(55,135)		(55,135)	636,962	4,857,838	(1,123,669)	18,998	(1,104,671)	334,505	03/06/2018
EF8592-55-4	BRISTOL-MYERS SQUIBB CO	0	06/04/2015	MATURITY		4,715,082	3,585,780	4,578,001	3,752,423		14,720		14,720	1,029,901	4,797,044	(1,285,661)	1,203,699	(81,962)	94,874	11/15/2021
EF9352-01-6	GENERAL ELEC CAP CORP	0	04/16/2015	CAMBRIDGE PARTNERS		2,035,954	1,774,014	2,260,452	1,791,213		5,699		5,699	537,830	2,334,742	(738,947)	440,159	(298,788)	26,600	12/06/2021
EG1523-10-9	BANK OF AMERICA CORP	0	09/10/2015	CITICORP SECURITIES		3,530,533	3,259,800	4,105,850	3,734,094		(36,851)		(36,851)	259,844	3,957,087	(544,856)	118,302	(426,554)	250,000	02/07/2017
EG1589-40-7	CITIGROUP INC	0	05/19/2015	CAMBRIDGE PARTNERS		7,621,454	6,561,000	7,179,865	7,273,789		12,626		12,626	94,430	7,380,845	(243,619)	484,228	240,609	353,147	02/13/2017
EG4420-75-8	MET LIFE GLOB FUNDING I	0	09/15/2015	VARIOUS		12,074,118	10,866,000	14,324,567	11,827,826		80,621		80,621	3,246,298	15,154,746	(4,125,902)	1,045,274	(3,080,628)	634,985	05/16/2017
EI4235-59-0	MOLSON COORS INTL LP		07/15/2015	RBC CAPITAL MARKETS		2,422,319	2,169,511	3,104,177	2,667,857		(18,702)		(18,702)	377,863	3,027,017	(647,778)	43,080	(604,698)	73,831	10/06/2017
EJ0010-61-5	GENERAL ELEC CAP CORP	0	05/11/2015	CAMBRIDGE PARTNERS		1,541,236	1,367,800	1,691,054	1,572,128		(2,442)		(2,442)	101,864	1,671,550	(163,147)	32,833	(130,314)	62,848	02/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
EJ0100-46-5	JPMORGAN CHASE & CO	O	04/29/2015	CAMBRIDGE PARTNERS		1,709,577	1,663,894	2,527,486	1,668,892					858,595	2,527,486	(845,825)	27,916	(817,909)	16,428	02/09/2017
EJ0377-37-8	GOLDMAN SACHS GROUP INC	O	05/07/2015	CAMBRIDGE PARTNERS		2,605,059	2,495,840	3,875,802	2,534,432		(7,095)		(7,095)	1,287,467	3,814,804	(1,280,001)	70,255	(1,209,746)	44,912	02/28/2017
G3157#-AB-0	EUROPEAN METAL RECYCLING LIMITED	E	12/30/2015	SINK		1,272,727	1,272,727	1,272,727	1,272,727						1,272,727				58,545	12/17/2022
TP1015-15-9	I 595 EXPRESS, LLC		12/31/2015	SINK		279,332	279,332	279,332							279,332					12/31/2031
067901-AQ-1	BARRICK GOLD CORP	A	12/30/2015	TENDER		5,905,952	6,670,000	6,509,853			8,921		8,921		6,518,775		(612,823)	(612,823)	381,654	05/01/2023
13638Z-AC-9	CANADIAN NATL RESOURCES	C	06/01/2015	MATURITY		802,311	723,170	1,102,147	871,564		(12,597)		(12,597)	163,424	1,022,390	(220,080)		(220,080)	19,857	06/01/2015
13638Z-CD-5	CANADIAN NATL RESOURCES	C	07/16/2015	NATL BANK OF CANADA		1,605,609	1,446,341	1,917,439	1,697,845		3,132		3,132	226,666	1,927,644	(401,642)	79,607	(322,035)	29,074	06/19/2019
13643E-AH-8	CANADIAN OIL SANDS LTD	A	12/22/2015	MORGAN STANLEY		16,125,000	20,000,000	20,819,630	20,802,191		(12,830)		(12,830)		20,789,361		(4,664,361)	(4,664,361)	1,490,000	04/01/2042
19238V-A#-2	COGECO CABLE INC	A	10/01/2015	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,400,000	10/01/2015
30217V-AC-1	EXPRESS PIPELINE LLC	A	06/30/2015	SINK		942,000	942,000	942,000	942,000						942,000				34,807	12/31/2017
303901-AS-1	FAIRFAX FINL HLDGS LTD	A	06/16/2015	BARCLAY'S		10,621,400	10,000,000	10,057,920	10,039,856		(2,354)		(2,354)		10,037,502		583,898	583,898	344,778	05/15/2021
39138C-AD-8	GREAT-WEST LIFECO INC	C	05/20/2015	CIBC WORLD MARKETS		3,285,842	2,169,511	2,090,971	2,602,885		(167)		(167)	(515,869)	2,086,849	385,758	813,235	1,198,993	108,817	03/21/2033
41754W-AN-1	HARVEST OPERATIONS CORP	B	07/07/2015	CANTOR, FITZGERALD & CO, INC		2,306,250	2,500,000	2,540,000	2,554,404		(9,778)		(9,778)		2,544,626		(238,376)	(238,376)	133,203	10/01/2017
47787Z-AE-2	JOHN DEERE CANADA FND IN	U	07/15/2015	RBC CAPITAL MARKETS		1,997,740	1,807,926	2,400,694	2,158,173		(955)		(955)	240,600	2,397,818	(462,002)	61,925	(400,077)	53,923	07/16/2018
48207L-AA-1	JUPITER RESOURCES INC	A	12/31/2015	VARIOUS		165,375	210,000	201,191	5,590,727		450		450		201,806		(36,431)	(36,431)	14,974	10/01/2022
50015Q-AH-3	KODIAK OIL & GAS CORP	I	03/06/2015	TENDER		6,403,400	6,340,000	6,302,450	6,305,797		668		668		6,306,465		96,935	96,935	208,251	02/01/2022
69480U-AK-3	PACIFIC EXPLORATION AND	B	11/24/2015	VARIOUS		596,000	1,000,000	990,450	990,549		288		288		990,838		(394,838)	(394,838)	45,188	01/19/2025
707886-A@-6	PENN WEST PETROLEUM	A	12/30/2015	SINK		9,915,893	9,915,893	9,915,893	9,915,893						9,915,893				465,116	05/31/2017
707886-B#-3	PENN WEST PETROLEUM	A	12/30/2015	SINK		4,957,938	4,957,938	4,957,938	4,957,938						4,957,938				256,790	05/29/2018
73755L-AF-4	POTASH CORP-SASKATCHEWAN	A	08/31/2015	KEY BANK		5,725,650	5,000,000	5,123,800	5,063,454		(8,883)		(8,883)		5,054,570		671,080	671,080	260,000	05/15/2019
73755L-AK-3	POTASH CORP-SASKATCHEWAN	A	12/14/2015	STIFEL NICOLAUS & COMPANY INC		4,286,240	4,000,000	4,235,960	4,231,455		(4,117)		(4,117)		4,227,337		58,903	58,903	235,000	12/01/2040
87425E-AE-3	TALISMAN ENERGY	A	12/24/2015	TENDER		27,490,590	27,000,000	27,864,072	27,476,029		(38,211)		(38,211)		27,437,819		52,771	52,771	2,332,688	10/15/2027
87425E-AK-9	TALISMAN ENERGY	A	12/11/2015	TENDER		8,380,600	10,000,000	10,217,580	10,197,199		(4,516)		(4,516)		10,192,683		(1,812,083)	(1,812,083)	1,350,694	02/01/2038
87425E-AN-3	REPSOL OIL & GAS CANADA	A	12/24/2015	TENDER		3,789,100	5,000,000	5,330,200	5,327,068		(5,782)		(5,782)		5,321,286		(1,532,186)	(1,532,186)	304,792	05/15/2042
878742-AE-5	TECK RESOURCES LIMITED	A	10/28/2015	VARIOUS		12,345,680	20,000,000	20,499,025	20,450,686		(8,917)		(8,917)		20,441,769		(8,096,089)	(8,096,089)	1,236,229	10/01/2035
879068-AA-2	TEINE ENERGY LTD	A	12/08/2015	BARCLAY'S		3,001,000	3,500,000	3,473,190	3,473,447		2,688		2,688		3,476,135		(475,135)	(475,135)	299,903	09/30/2022
LX1234-63-7	TELESAT US TERM B-2	A	12/31/2015	VARIOUS		3,108,720	3,130,290	3,129,306	3,129,213		(205)		(205)		3,129,008		(20,288)	(20,288)	83,309	03/28/2019
LX1446-13-2	BURGER KING TLB2	A	12/31/2015	VARIOUS		2,900,309	2,911,879	2,905,379			766		766		2,906,271		(5,962)	(5,962)	9,957	12/12/2021
LX1281-35-6	BOMBARDIER TLB-2	A	12/08/2015	EXCHANGE		3,988,580	4,000,000	4,003,812			(570)		(570)		4,003,241		(14,661)	(14,661)	76,667	01/30/2019
C3322#-AC-2	ENERMARK INC. SENIOR NOTE SERIES A	A	06/18/2015	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				170,500	06/18/2015
00084D-AG-5	ABN AMRO BANK NV	F	09/01/2015	HSBC SECURITIES, INC.		20,227,100	20,000,000	20,080,000	20,064,751		(11,027)		(11,027)		20,053,723		173,377	173,377	422,222	10/30/2018
00507U-AS-0	ACTAVIS FUNDING SCS	R	11/23/2015	BARCLAY'S		5,027,400	5,000,000	5,178,550			(10,113)		(10,113)		5,168,437		(141,037)	(141,037)	134,583	03/15/2025
007643-AB-5	AERCAP AVIATION SOLUTION	R	06/23/2015	BANK OF AMERICA		3,820,500	3,600,000	3,600,000	3,600,000						3,600,000		220,500	220,500	131,325	05/30/2017
00772B-AE-1	AERCAP IRELAND CAP LTD/A	F	03/23/2015	VARIOUS		7,796,550	7,500,000	7,511,250	7,510,236		(329)		(329)		7,509,907		286,643	286,643	111,000	05/15/2021
00830F-AC-6	AFREN PLC	F	02/06/2015	J.P. MORGAN		182,000	400,000	423,500	421,785		(639)		(639)		421,146		(239,146)	(239,146)		04/08/2019
00830F-AD-4	AFREN PLC	F	02/06/2015	JEFFERIES & COMPANY, INC.		90,500	200,000	187,750	188,189		159		159		188,349		(97,849)	(97,849)	2,282	12/09/2020
01609W-AJ-1	ALIBABA GROUP HOLDING	F	04/15/2015	VARIOUS		411,100	400,000	397,756	397,747		18		18		397,765		13,335	13,335	6,950	11/28/2034
01959E-AB-4	ALLIED WORLD ASSURANCE	R	12/08/2015	VARIOUS		22,067,700	20,000,000	20,002,450	20,000,141		2,432		2,432		20,002,573		2,065,127	2,065,127	915,139	11/15/2020
03938H-AA-1	ARCELIK AS	F	11/18/2015	NOMURA SECURITIES INTERNATIONAL		188,600	200,000	198,062	198,318		152		152		198,470		(9,870)	(9,870)	11,389	04/03/2023
04530D-AC-6	ASPEN INSURANCE HLDG LTD	R	06/15/2015	WELLS FARGO SECURITIES LLC		11,002,600	10,000,000	9,965,000	9,976,455		1,813		1,813		9,978,268		1,024,332	1,024,332	305,000	12/15/2020
05533U-AB-4	BBVA BANCOMER SA TEXAS	F	11/18/2015	VARIOUS		2,051,063	1,850,000	1,891,373	1,885,586		(1,926)		(1,926)		1,883,661		167,402	167,402	89,068	03/10/2021
05537G-AA-3	BBVA BANCO CONTINENTAL	F	11/18/2015	BARCLAYS CAPITAL		624,000	600,000	604,500	604,090		(414)		(414)		603,676		20,324	20,324	37,250	08/26/2022
05957N-AR-2	BANCO DO BRASIL (CAYMAN)	F	01/13/2015	BANK OF AMERICA		315,000	300,000	298,353	299,031		16		16		299,047		15,953	15,953	8,700	01/22/2020
05958A-AJ-7	BANCO DO BRASIL (CAYMAN)	F	12/10/2015	VARIOUS		373,113	460,000	439,916	442,439		1,795		1,795		444,234		(71,122)	(71,122)	23,172	10/10/2022
05958A-AL-2	BANCO DO BRASIL (CAYMAN)	F	04/29/2015	BARCLAY'S		698,438	750,000	723,750	723,785		(54)		(54)		723,731		(25,293)	(25,293)	25,500	01/01/9999
05967C-AB-9	BANCO VOTORANTIM	F	11/19/2015	STATE STREET BANK		201,100	200,000	207,500	203,580		(2,897)		(2,897)		200,682		418	418	13,504	02/11/2016
066716-AB-7	BANQUE CENT DE TUNSIE	F	11/25/2015	BROWN BROTHERS		645,000	600,000	696,000	695,520		(4,567)		(4,567)		690,953		(45,953)	(45,953)	58,850	09/19/2027
067316-AB-5	BACARDI LTD	F	01/07/2015	MITSUBISHI SECURITIES		8,562,470	7,000,000	7,159,970	7,081,560		(496)		(496)		7,081,064		1,481,406	1,481,406	161,039	04/01/2019
12642K-AA-2	CSN ISLANDS XI CORP	F	11/18/2015	BROWN BROTHERS		56,875	100,000	100,000	100,000						100,000		(43,125)	(43,125)	8,059	09/21/2019
126578-AA-7	CALITTUM HTCE I C.V. (PHILLIPS CTL)	F	10/28/2015	SINK		649,656	649,656	649,656	649,656						649,656				16,855	04/01/2027
12803W-2D-4	CAIXA ECONOMICA FEDERAL	F	06/24/2015	MORGAN STANLEY		689,875	700,000	699,792	699,833		(77)		(77)		699,756		(9,881)	(9,881)	12,903	05/13/2019
151191-AZ-6	CELULOSA ARAUCO CONSTITU	F	11/17/2015	BARCLAY'S		200,500	200,000	197,726	197,800		160		160		197,961		2,539	2,539	11,950	08/01/2024
151290-BJ-1	CEMEX SAB DE CV	F	10/07/2015	UBS SECURITIES		2,020,600	2,000,000	2,035,000	2,029,039		(4,170)		(4,170)		2,024,870		(4,270)	(4,270)	109,417	12/10/2019

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
15234Q-AL-2	CENT ELET BRASILEIRAS SA	F	03/25/2015	VARIOUS		789,700	900,000	901,688	901,617		(21)		(21)		901,596		(111,896)	(111,896)	20,460	10/27/2021
16951X-AA-0	CHINA RESOURCES GAS GROU	F	06/17/2015	VARIOUS		519,164	500,000	489,750	492,064		435		435		492,498		26,666	26,666	15,950	04/05/2022
200447-AD-2	COMISION FED DE ELECTRIC	F	11/17/2015	HSBC SECURITIES, INC.		305,250	300,000	298,281	298,413		113		113		298,526		6,724	6,724	19,703	01/15/2024
21220L-AA-1	CONTOURGLOBAL POWER HLDG	F	11/18/2015	GOLDMAN SACHS		197,500	200,000	200,000	200,000						200,000		(2,500)	(2,500)	13,933	06/01/2019
21987A-AC-4	CORPBANCA	F	01/08/2015	BTG PACTUAL US CAPITAL CORP		302,250	300,000	298,020	298,105		13		13		298,117		4,133	4,133	3,584	09/22/2019
21987B-AR-9	CODELCO INC	F	11/17/2015	VARIOUS		11,657,000	15,000,000	12,415,850	12,458,882		35,749		35,749		12,494,631		(837,631)	(837,631)	852,951	07/17/2042
21987B-AT-5	CODELCO INC	F	11/12/2015	VARIOUS		14,272,790	15,000,000	14,956,500	14,956,682		1,323		1,323		14,958,005		(685,215)	(685,215)	867,500	10/18/2043
21987B-AU-2	CODELCO INC	F	11/17/2015	VARIOUS		4,474,050	5,300,000	5,225,164	5,224,996		1,013		1,013		5,226,008		(751,958)	(751,958)	240,744	11/04/2044
21987D-AA-2	CORP FINANCI DE DESARROL	F	11/18/2015	VARIOUS		1,270,500	1,200,000	1,185,300	1,187,680		709		709		1,188,389		82,111	82,111	50,719	02/08/2022
21987D-AB-0	CORP FINANCIERA DE DESAR	F	11/18/2015	CITICORP SECURITIES		197,500	200,000	199,732	199,733		2		2		199,735		(2,235)	(2,235)	14,233	07/15/2029
21987D-AC-8	CORP FINANCIERA DE DESAR	F	11/18/2015	MORGAN STANLEY		300,000	300,000	299,355	299,407		104		104		299,511		489	489	13,217	07/15/2019
22541H-CC-4	CREDIT SUISSE NEW YORK	F	08/31/2015	MARKET AXESS		5,446,950	5,000,000	4,939,600	4,967,109		6,694		6,694		4,973,803		473,147	473,147	315,000	02/15/2018
22546Q-AD-9	CREDIT SUISSE NEW YORK	F	05/19/2015	CREDIT SUISSE FIRST BOSTON		33,362,700	30,000,000	30,105,285	30,072,701		(6,238)		(6,238)		30,066,464		3,296,236	3,296,236	1,386,000	01/14/2020
23330J-AA-9	DP WORLD LTD	F	02/19/2015	VARIOUS		1,154,750	1,000,000	1,084,300	1,083,327		(342)		(342)		1,082,986		71,764	71,764	43,402	07/02/2037
25380Q-AD-1	DIGICEL LIMITED	F	01/29/2015	VARIOUS		3,667,063	3,600,000	3,726,000	3,620,294		(2,423)		(2,423)		3,617,870		49,192	49,192	124,735	09/01/2017
25380W-AE-6	DIGICEL GROUP LTD	F	01/29/2015	CREDIT SUISSE FIRST BOSTON		2,139,500	2,200,000	2,266,000	2,253,465		(1,059)		(1,059)		2,252,407		(112,907)	(112,907)	62,013	09/30/2020
256853-AA-0	DOLPHIN ENERGY LTD	F	12/15/2015	SINK		1,059,750	1,059,750	1,059,765	1,059,780						1,059,780		(30)	(30)	47,130	06/15/2019
256853-AB-8	DOLPHIN ENERGY LTD	F	02/10/2015	JEFFERIES & COMPANY, INC.		1,729,500	1,500,000	1,577,175	1,558,667		(901)		(901)		1,557,766		171,734	171,734	13,292	12/15/2021
268270-AA-3	E.CL SA	F	11/17/2015	CITICORP SECURITIES		330,000	300,000	295,296	296,869		376		376		297,245		32,755	32,755	22,734	01/15/2021
268270-AD-7	E.CL SA	F	11/17/2015	BROWN BROTHERS		404,000	400,000	397,820	397,827		128		128		397,954		6,046	6,046	19,050	01/29/2025
26835P-AC-4	EDP FINANCE BV	F	09/24/2015	J.P. MORGAN		2,091,600	2,000,000	2,085,840	2,080,206		(11,506)		(11,506)		2,068,700		22,900	22,900	97,456	10/01/2019
279158-AC-3	ECOPETROL SA	F	04/13/2015	BROWN BROTHERS		109,315	100,000	99,033	99,117		27		27		99,145		10,170	10,170	3,394	09/18/2023
279158-AE-9	ECOPETROL SA	F	11/18/2015	VARIOUS		1,982,188	1,900,000	2,190,098	2,187,198		(2,395)		(2,395)		2,184,804		(202,616)	(202,616)	116,525	09/18/2043
279158-AJ-8	ECOPETROL SA	F	04/13/2015	VARIOUS		1,078,000	1,100,000	1,130,472	1,130,342		(130)		(130)		1,130,212		(52,212)	(52,212)	24,773	05/28/2045
286189-AA-3	ELEMENTIA SA	F	10/07/2015	SANTANDER		1,451,250	1,500,000	1,471,305	1,471,415		1,819		1,819		1,473,234		(21,984)	(21,984)	72,646	01/15/2025
29245V-AA-3	EMPRESA NACIONAL DE TELE	F	11/18/2015	DEUTSCHE BANK		1,393,000	1,400,000	1,397,770	1,398,032		195		195		1,398,226		(5,226)	(5,226)	72,610	10/30/2024
296464-AA-8	ESKOM HOLDINGS SOC LTD	F	11/18/2015	VARIOUS		865,500	900,000	930,250	928,818		(2,726)		(2,726)		926,093		(60,593)	(60,593)	54,098	01/26/2021
29646A-AA-4	ESKOM HOLDINGS SOC LTD	F	12/01/2015	VARIOUS		2,691,250	2,700,000	2,847,489	2,841,795		(6,220)		(6,220)		2,835,575		(144,325)	(144,325)	141,413	08/06/2023
30214Y-AD-6	EXPORT CREDIT BANK OF TU	F	11/18/2015	NOMURA SECURITIES INTERNATIONAL		629,400	600,000	647,000	638,489		(7,410)		(7,410)		631,079		(1,679)	(1,679)	38,093	04/24/2019
30214Y-AE-4	EXPORT CREDIT BANK OF TU	F	11/18/2015	NOMURA SECURITIES INTERNATIONAL		601,500	600,000	598,479	598,505		171		171		598,676		2,824	2,824	35,000	09/23/2021
30216H-AD-1	EXP-IMP BANK CHINA	F	11/19/2015	WELLS FARGO SECURITIES LLC		1,230,492	1,200,000	1,190,748	1,191,044		689		689		1,191,734		38,758	38,758	57,275	07/31/2024
30251G-AH-0	FMG RESOURCES AUG 2006	F	02/04/2015	BANK OF AMERICA		4,401,375	4,850,000	5,062,188	5,047,571		(6,703)		(6,703)		5,040,869		(639,494)	(639,494)	108,098	11/01/2019
344593-AA-6	FONDO MIVIVIENDA SA	F	11/18/2015	BROWN BROTHERS		190,500	200,000	198,300	198,577		135		135		198,711		(8,211)	(8,211)	9,197	01/31/2023
35177P-AW-7	ORANGE SA	F	08/31/2015	CREDIT SUISSE FIRST BOSTON		10,607,800	10,000,000	9,975,650	9,982,090		1,926		1,926		9,984,016		623,784	623,784	399,896	09/14/2021
358070-AA-8	FRESNILLO PLC	F	10/20/2015	VARIOUS		1,063,438	1,000,000	992,420	993,010		304		304		993,314		70,124	70,124	31,946	11/13/2023
36120P-AC-7	GTL TRADE FINANCE INC	F	11/18/2015	BROWN BROTHERS		152,875	200,000	200,000	200,000						200,000		(47,125)	(47,125)	15,990	04/16/2044
36190C-AA-5	GNL QUINTERO SA	F	11/18/2015	CITICORP SECURITIES		392,500	400,000	400,000	400,000						400,000		(7,500)	(7,500)	24,303	07/31/2029
400131-AG-3	GRUMA SAB DE CV	F	07/15/2015	BBV SECURITIES		2,090,000	2,000,000	1,997,980	1,997,919		33		33		1,997,952		92,048	92,048	60,937	12/01/2024
40049J-BA-4	GRUPO TELEVISA SAB	F	11/19/2015	BARCLAY'S		4,354,000	5,000,000	4,826,700	4,827,842		2,370		2,370		4,830,212		(476,212)	(476,212)	257,639	05/13/2045
40053F-AB-4	GRUPO AVAL LTD	F	11/18/2015	VARIOUS		666,000	700,000	653,750	658,144		2,662		2,662		660,806		5,194	5,194	30,360	09/26/2022
45631X-AA-7	INDUSTRIAL SENIOR TRUST	F	11/18/2015	BARCLAYS CAPITAL		370,000	400,000	396,250	396,373		353		353		396,727		(26,727)	(26,727)	23,344	11/01/2022
45777V-AD-9	INSTITUTO COSTARRICENSE	F	11/18/2015	J.P. MORGAN		380,500	500,000	491,795	491,902		130		130		492,031		(111,531)	(111,531)	32,583	05/15/2043
46507M-AC-6	ISRAEL ELECTRIC CORP LTD	F	01/14/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		1,178,375	1,100,000	1,184,700	1,152,896		(1,241)		(1,241)		1,151,655		26,720	26,720	32,756	02/10/2017
46507V-AB-8	ISRAEL ELECTRIC CORP	F	01/14/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		543,375	450,000	488,813	486,827		(117)		(117)		486,710		56,665	56,665	3,391	12/15/2027
46590G-AA-1	DPX HOLDINGS BV	R	04/30/2015	J.P. MORGAN		3,670,625	3,500,000	3,511,250	3,509,684		(670)		(670)		3,509,015		161,610	161,610	199,792	02/01/2022
46639U-AB-1	KAZMUNAYGAS NATIONAL CO	F	11/24/2015	VARIOUS		4,082,688	4,800,000	4,298,836	4,304,417		1,854		1,854		4,306,270		(223,583)	(223,583)	139,440	04/30/2043
48667D-AD-6	KAZAKHSTAN TEMIR ZHOLY	F	02/19/2015	MORGAN STANLEY		370,500	400,000	451,000	450,611		(136)		(136)		450,475		(79,975)	(79,975)	17,298	07/10/2042
48667Q-AK-1	KAZMUNAYGAS NATIONAL CO	F	02/19/2015	VARIOUS		340,700	400,000	394,524	394,496		4		4		394,500		(53,800)	(53,800)	7,100	11/07/2044

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
50065J-AB-1	KOREA EXPRESSWAY CORP	F	08/13/2015	STANDARD CHARTERED BANK		3,100,620	3,100,000	3,091,878	3,093,645		1,691		1,691		3,095,336		5,284	5,284	40,580	04/28/2017
53947M-AB-2	LLOYDS BANK PLC	F	05/19/2015	BANK OF AMERICA		17,249,100	15,000,000	15,049,800	15,028,154		(2,814)		(2,814)		15,025,340		2,223,760	2,223,760	746,750	01/13/2020
59934#-AD-5	MILESTONE AVIATION HOLDCO NO 8 & THE	F	02/27/2015	SINK		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				6,081,740	12/19/2023
60937C-AA-3	MONGOLIAN MINING CORP	F	03/03/2015	BARCLAY'S		71,625	100,000	104,000	102,311		(162)		(162)		102,150		(30,525)	(30,525)	3,870	03/29/2017
62886H-AK-7	NCL CORP LTD	R	12/10/2015	CALLED BY ISSUER at 102.500		510,450	498,000	507,960	504,193		(2,695)		(2,695)		501,498		8,952	8,952	32,854	02/15/2018
637456-AB-0	NATIONAL SAVINGS BANK	F	01/23/2015	VARIOUS		492,200	500,000	500,000	500,000						500,000		(7,800)	(7,800)	9,327	09/10/2019
65535H-AB-5	NOMURA HOLDINGS INC	F	05/19/2015	NOMURA SECURITIES INTERNATIONAL		23,656,000	20,000,000	20,428,180	20,254,180		(16,813)		(16,813)		20,237,367		3,418,633	3,418,633	960,333	03/04/2020
69370P-AA-9	PERTAMINA PERSERO PT	F	11/18/2015	VARIOUS		2,442,600	2,400,000	2,411,850	2,411,699		28		28		2,411,727		30,873	30,873	83,420	05/30/2044
69370T-AA-1	PELABUHAN INDONESIA III	F	11/19/2015	VARIOUS		2,287,375	2,300,000	2,286,522	2,286,614		656		656		2,287,269		106	106	95,320	10/01/2024
714264-AA-6	PERNOD RICARD SA	F	06/19/2015	JEFFERIES & COMPANY, INC.		11,250,000	10,000,000	10,124,300	10,084,721		(5,560)		(5,560)		10,079,162		1,170,839	1,170,839	410,486	04/07/2021
71568Q-AB-3	PERUSAHAAN LISTRIK NEGAR	F	11/19/2015	GOLDMAN SACHS		162,816	200,000	182,500	182,583		238		238		182,821		(20,005)	(20,005)	11,375	10/24/2042
71645W-AM-3	PETROBRAS GLOBAL FINANCE	F	09/30/2015	VARIOUS		13,471,993	16,250,000	16,233,000	16,247,312		(1,341)		(1,341)		16,245,971		(2,773,979)	(2,773,979)	965,703	03/01/2018
71645W-AN-1	PETROBRAS GLOBAL FINANCE	F	09/30/2015	VARIOUS		10,677,500	13,000,000	13,516,340	13,264,504		(41,466)		(41,466)		13,223,037		(2,545,537)	(2,545,537)	1,074,719	03/15/2019
71645W-AQ-4	PETROBRAS GLOBAL FINANCE	F	11/17/2015	VARIOUS		6,273,600	7,300,000	7,907,470	7,898,653		(1,610)		(1,610)		7,897,043		(1,623,443)	(1,623,443)	297,917	01/20/2040
71645W-AR-2	PETROBRAS GLOBAL FINANCE	F	11/13/2015	VARIOUS		32,099,800	35,000,000	36,155,830	36,088,222		(81,799)		(81,799)		36,006,423		(3,906,623)	(3,906,623)	1,760,313	01/27/2021
71645W-AS-0	PETROBRAS GLOBAL FINANCE	F	06/12/2015	VARIOUS		3,166,642	3,400,000	3,568,650	3,567,553		(1,133)		(1,133)		3,566,420		(399,778)	(399,778)	177,694	01/27/2041
71647N-AA-7	PETROBRAS GLOBAL FINANCE	F	11/17/2015	CITICORP SECURITIES		458,500	700,000	650,350	650,596		645		645		651,242		(192,742)	(192,742)	39,375	05/20/2043
71647N-AF-6	PETROBRAS GLOBAL FINANCE	F	04/23/2015	VARIOUS		10,190,050	11,500,000	10,362,320	10,456,632		29,844		29,844		10,486,476		(296,426)	(296,426)	208,056	05/20/2023
71654Q-AX-0	PETROLEOS MEXICANOS	F	08/05/2015	HSBC SECURITIES, INC.		16,222,500	15,000,000	14,901,100	14,935,704		5,514		5,514		14,941,218		1,281,282	1,281,282	868,542	01/21/2021
71654Q-AZ-5	PETROLEOS MEXICANOS	F	11/18/2015	HSBC SECURITIES, INC.		188,300	200,000	246,250	244,732		(749)		(749)		243,983		(55,683)	(55,683)	6,261	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS	F	11/17/2015	VARIOUS		960,425	1,100,000	1,129,425	1,129,248		(371)		(371)		1,128,877		(168,452)	(168,452)	44,474	06/27/2044
71654Q-BR-2	PETROLEOS MEXICANOS	F	11/17/2015	VARIOUS		2,096,525	2,000,000	1,985,040	1,985,003		60,871		60,871		2,045,873		50,652	50,652	120,895	01/23/2045
71656L-BB-6	PETROLEOS MEXICANOS	F	11/17/2015	HSBC SECURITIES, INC.		245,700	300,000	305,685	305,692		(88)		(88)		305,604		(59,904)	(59,904)	14,804	06/27/2044
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD	F	06/17/2015	VARIOUS		323,306	312,500	326,563	326,104		(1,526)		(1,526)		324,578		(1,272)	(1,272)	11,310	05/08/2022
74973D-AH-2	OJSC RUSS AGRIC BK(RSHB)	F	11/18/2015	COMMERZBANK		200,250	200,000	203,150	202,593		(613)		(613)		201,980		(1,730)	(1,730)	13,458	07/25/2018
75405T-AA-7	RAS LAFFAN LNG II	F	09/30/2015	SINK		471,500	471,500	471,500	471,500						471,500				18,795	09/30/2020
780097-AW-1	ROYAL BK SCOTLND GRP PLC	F	06/11/2015	DEUTSCHE BANK		11,190,300	10,000,000	10,114,000	10,062,332		(5,153)		(5,153)		10,057,178		1,133,122	1,133,122	417,778	10/21/2019
780099-CE-5	ROYAL BK SCOTLND GRP PLC	F	04/21/2015	UBS SECURITIES		8,430,750	7,500,000	7,494,225	7,495,055		(282)		(282)		7,494,773		935,977	935,977	164,609	12/15/2022
78010X-AE-1	ROYAL BK OF SCOTLAND PLC	F	08/04/2015	J.P. MORGAN		5,647,400	5,000,000	5,068,550	5,042,874		(3,768)		(3,768)		5,039,106		608,294	608,294	267,969	08/24/2020
780153-AU-6	ROYAL CARIBBEAN CRUISES	R	03/24/2015	VARIOUS		4,487,680	4,248,000	4,330,460	4,248,000						4,248,000		239,680	239,680	78,172	11/15/2022
78386F-AC-0	SACI FALABELLA	F	04/14/2015	BARCLAY'S		3,112,500	3,000,000	2,997,960	2,997,829		(139)		(139)		2,997,690		114,810	114,810	61,979	01/27/2025
78403L-AA-0	SCF CAPITAL LTD	F	11/18/2015	VARIOUS		3,046,900	3,200,000	3,154,750	3,159,158		9,199		9,199		3,168,357		(121,457)	(121,457)	120,072	10/27/2017
79586K-AC-5	SAMARCO MINERACAO SA	F	11/19/2015	VARIOUS		2,538,500	2,950,000	2,916,931	2,919,637		2,274		2,274		2,921,911		(383,411)	(383,411)	163,995	10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA	F	04/08/2015	MORGAN STANLEY		4,718,750	5,000,000	4,986,600	4,986,422		588		588		4,987,010		(268,260)	(268,260)	147,066	09/26/2024
825798-AA-9	SIBUR SECURITIES LTD	F	11/18/2015	SBERBANK CIB USA INC		195,500	200,000	200,000	200,000						200,000		(4,500)	(4,500)	10,220	01/31/2018
853254-AN-0	STANDARD CHARTERED PLC	F	07/07/2015	CITICORP SECURITIES		10,539,400	10,000,000	9,980,000	9,979,198		160		160		9,979,359		560,041	560,041	448,875	03/26/2044
85771T-AJ-3	STATS CHIPPAC LTD	F	10/06/2015	TENDER		600,000	600,000	600,000	600,000						600,000				40,288	03/31/2016
85812P-AB-9	OJSC NOVO(STEEL FUNDING)	F	08/10/2015	VARIOUS		588,700	600,000	600,000	600,000						600,000		(11,300)	(11,300)	26,181	02/19/2018
87261P-AD-7	ROSNEFT FINANCE SA	F	11/18/2015	COMMERZBANK		320,400	300,000	307,200	304,297		(668)		(668)		303,629		16,771	16,771	28,275	02/02/2020
87936U-AA-7	TELEFONICA CHILE SA	F	04/15/2015	BROWN BROTHERS		266,669	260,000	259,743	259,780		17		17		259,797		6,872	6,872	5,177	10/12/2022
87969N-B#-1	TELSTRA CORPORATION LIMITED PRIV PLACE	F	12/28/2015	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,094,000	12/28/2015
88165F-AF-9	TEVA PHARMACEUT FIN BV	F	02/27/2015	TENDER		2,839,305	2,749,000	2,911,273	2,880,166		(2,714)		(2,714)		2,877,451		(38,147)	(38,147)	112,293	11/10/2021
88166J-AA-1	TEVA PHARM FIN IV BV	F	02/27/2015	TENDER		5,679,642	5,499,000	5,478,929	5,484,276		256		256		5,484,532		195,110	195,110	224,627	11/10/2021
89366L-AD-6	TRANSELEC SA	F	04/15/2015	BROWN BROTHERS		2,700,750	2,600,000	2,573,532	2,574,425		493		493		2,574,918		125,832	125,832	83,796	01/14/2025
893830-AS-8	TRANSOCEAN INC	R	02/26/2015	GOLDMAN SACHS		7,237,500	7,500,000	7,661,475	7,562,575		(2,551)		(2,551)		7,560,024		(322,524)	(322,524)	210,000	03/15/2018
893830-AZ-2	TRANSOCEAN INC	R	04/21/2015	VARIOUS		5,875,610	7,000,000	8,332,650	8,302,120		(4,116)		(4,116)		8,298,004		(2,422,394)	(2,422,394)	120,663	12/15/2041
893830-BB-4	TRANSOCEAN INC	R	06/17/2015	VARIOUS		13,368,750	15,000,000	16,874,550	16,457,851		(68,991)		(68,991)		16,388,860		(3,020,110)	(3,020,110)	348,624	12/15/2021
893830-BC-2	TRANSOCEAN INC	R	10/06/2015	VARIOUS		14,447,500	20,000,000	19,819,800	19,838,092		11,026		11,026		19,849,118		(5,401,618)	(5,401,618)	633,222	10/15/2022
89675*-AN-7	TRITON CONTAINER INTERNATIONAL LTD	R	05/28/2015	SINK		571,429	571,429	571,429	571,429						571,429				17,343	04/30/2020
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL LTD	R	04/30/2015	SINK		142,857	142,857	142,857	142,857						142,857				4,371	04/30/2020
90016B-AA-6	TURKIYE IS BANKASI A.S	F	06/18/2015	NOMURA SECURITIES INTERNATIONAL		301,650	300,000	298,011	298,043		154		154		298,198		3,452	3,452	9,708	04/30/2020
90261X-GD-8	UBS AG STAMFORD CT	F	12/18/2015	TENDER		27,745,250	25,000,000	25,378,900	25,260,050		(40,807)		(40,807)		25,219,243		2,526,007	2,526,007	1,672,396	08/04/2020
904845-AA-2	UNION ANDINA DE CEMENTOS	F	11/19/2015	LARRAIN VIAL		148,800	150,000	150,000	150,000						150,000		(1,200)	(1,200)	9,400	10/30/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91822C-AA-6	VNESHECONOMBANK(VEB)	F	11/18/2015	VARIOUS		2,061,750	2,200,000	2,088,100	2,091,856		5,067		5,067		2,096,924		(35,174)	(35,174)	126,257	07/05/2022
91911T-AH-6	VALE OVERSEAS LIMITED	F	10/22/2015	VARIOUS		26,874,430	30,000,000	32,476,867	32,310,245		(21,361)		(21,361)		32,288,884		(5,414,454)	(5,414,454)	1,386,649	11/21/2036
91911T-AJ-2	VALE OVERSEAS LIMITED	F	10/28/2015	VARIOUS		10,438,650	10,000,000	11,560,500	11,132,798		(109,426)		(109,426)		11,023,373		(584,723)	(584,723)	437,500	09/15/2019
91911T-AK-9	VALE OVERSEAS LIMITED	F	11/17/2015	BANK OF AMERICA		8,267,490	10,500,000	10,580,820	10,579,342		(245)		(245)		10,579,097		(2,311,607)	(2,311,607)	741,927	11/10/2039
91911T-AL-7	VALE OVERSEAS LIMITED	F	10/16/2015	VARIOUS		7,802,640	8,000,000	8,198,950	8,146,769		(18,672)		(18,672)		8,128,097		(325,457)	(325,457)	403,146	09/15/2020
91911T-AM-5	VALE OVERSEAS LIMITED	F	12/08/2015	MORGAN STANLEY		3,894,200	5,000,000	4,940,200	4,955,204		5,119		5,119		4,960,323		(1,066,123)	(1,066,123)	309,896	01/11/2022
92718W-AB-5	VIMPELCOM HOLDINGS BV	F	10/05/2015	COMMERZBANK		300,690	300,000	312,375	311,665		(990)		(990)		310,676		(9,986)	(9,986)	24,764	03/01/2022
92857W-AS-9	VODAFONE GROUP PLC	F	12/08/2015	CREDIT SUISSE FIRST BOSTON		3,858,750	3,500,000	3,490,935	3,495,233		1,020		1,020		3,496,253		362,497	362,497	191,280	06/10/2019
947075-AB-3	WEATHERFORD BERMUDA	R	11/20/2015	VARIOUS		16,640,550	23,420,000	24,142,917	24,087,036		(14,815)		(14,815)		24,072,221		(7,431,671)	(7,431,671)	1,962,274	08/01/2036
94707V-AA-8	WEATHERFORD BERMUDA	R	11/19/2015	VARIOUS		4,311,250	5,000,000	5,466,400	5,356,283		(49,773)		(49,773)		5,306,511		(995,261)	(995,261)	299,101	09/15/2020
94707V-AB-6	WEATHERFORD BERMUDA	R	11/23/2015	MORGAN STANLEY		3,852,500	5,750,000	5,794,368	5,791,142		(573)		(573)		5,790,569		(1,938,069)	(1,938,069)	465,750	09/15/2040
94707V-AC-4	WEATHERFORD BERMUDA	R	11/19/2015	VARIOUS		9,575,000	12,000,000	12,463,310	12,437,410		(49,820)		(49,820)		12,387,590		(2,812,590)	(2,812,590)	589,625	04/15/2022
97063P-AB-0	WILLIS TOWERS WATSON PLC	R	09/01/2015	FTN FINANCIAL SECURITIES CORP		11,082,600	10,000,000	9,971,250	9,979,455		2,564		2,564		9,982,019		1,100,581	1,100,581	557,431	03/15/2021
98953V-AA-0	ZHAIKMUNAI LLP	F	11/20/2015	VARIOUS		2,573,300	3,000,000	3,197,100	3,174,054		(17,438)		(17,438)		3,156,616		(583,316)	(583,316)	109,072	11/13/2019
A8417*-AB-5	STEINHOFF EUROPE AG PRIV PLACE	F	03/15/2015	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				668,694	03/15/2015
B6385#-AD-8	OMEGA PHARMA N.V. PRIV PLACE	F	05/29/2015	SINK		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				2,284,658	07/28/2016
LX1284-31-9	VIRGIN MEDIA TLB	F	06/05/2015	VARIOUS		14,968,815	15,000,000	14,942,976	14,950,463		18,425		18,425		14,968,887		(73)	(73)	392,302	06/07/2020
LX1308-34-0	DRILLSHIPS (OCEAN RIG) TL B1	F	10/13/2015	VARIOUS		3,666,783	4,572,883	4,481,426	4,495,397		3,458		3,458		4,498,855		(832,072)	(832,072)	295,058	03/31/2021
LX1335-73-1	FORTESCUE RESOURCES TLB	F	07/30/2015	VARIOUS		14,929,231	17,624,239	17,664,453	17,616,236		(14,929)		(14,929)		17,601,307		(2,672,077)	(2,672,077)	485,967	06/30/2019
LX1339-66-7	PATHEON TLB (DPX HOLDINGS BV)	R	12/31/2015	SINK		197,058	197,058	195,780	196,396		662		662		197,058				17,042	03/11/2021
LX1364-52-5	AVAGO TECHNOLOGIES TLB	F	12/15/2015	SINK		11,648	11,648	11,677			20		20		11,648				47	05/06/2021
LX1353-84-1	SEADRILL OPERATING TLB	F	12/31/2015	VARIOUS		2,410,994	2,849,744	2,812,743	2,815,631		2,596		2,596		2,818,228		(407,233)	(407,233)	35,466	02/21/2021
LX1250-97-1	FLY FUNDING TL	F	12/01/2015	VARIOUS		7,374,708	7,408,958	7,426,096			(3,203)		(3,203)		7,422,561		(47,852)	(47,852)	184,654	08/09/2019
LX1446-54-6	VIRGIN MEDIA TLF	F	12/09/2015	EXCHANGE		2,971,515	3,000,000	2,990,737			175		175		2,990,912		(19,397)	(19,397)	38,500	06/07/2023
EC2050-91-1	AEGON NV	D	10/15/2015	CAMBRIDGE PARTNERS		5,299,348	3,978,180	4,629,597	4,350,378		(4,713)		(4,713)	235,374	4,581,039	(288,873)	1,007,182	718,309	177,327	12/15/2031
EC5568-04-2	RWE FINANCE BV	D	10/13/2015	CAMBRIDGE PARTNERS		5,236,190	4,420,200	6,415,789	5,180,684		(20,858)		(20,858)	1,060,010	6,219,837	(1,130,036)	146,389	(983,647)	393,436	06/03/2030
EC7923-23-7	ORANGE SA	D	09/22/2015	HSBC SECURITIES, INC.		8,808,468	7,367,000	9,985,689	9,017,538		(295,183)		(295,183)	20,835	8,743,189	(62,703)	127,982	65,279	472,371	12/20/2017
ED0066-34-7	GIE GDF SUEZ ALLIANCE	D	10/13/2015	VARIOUS		7,510,046	5,433,000	6,919,421	6,463,107		(32,229)		(32,229)	236,090	6,666,968	(661,915)	1,504,993	843,078	417,259	06/24/2023
ED8345-41-2	NATIONAL GRID PLC	D	10/22/2015	VARIOUS		13,047,869	10,866,000	13,558,143	11,337,646		128,141		128,141	3,111,762	14,577,549	(3,889,257)	2,359,577	(1,529,680)	773,594	03/10/2020
EF2508-67-1	TELEFONICA EMISIONES SAU	D	10/15/2015	CAMBRIDGE PARTNERS		3,450,174	2,946,800	3,653,589	3,402,346		(18,079)		(18,079)	243,914	3,628,181	(270,082)	92,075	(178,007)	279,357	02/02/2026
EG0333-26-0	NAKILAT INC	F	11/19/2015	JEFFERIES & COMPANY, INC.		113,020	100,000	92,250	93,044		751		751		93,795		19,225	19,225	5,460	12/31/2033
EG3110-21-0	PETROLEOS DE VENEZUELA S	F	01/22/2015	CANTOR, FITZGERALD & CO, INC		61,425	182,000	149,565	163,514	163,514	501		164,015		164,015		(102,590)	(102,590)	2,760	04/12/2017
EG3110-77-2	PETROLEOS DE VENEZUELA S	F	02/03/2015	NOMURA SECURITIES INTERNATIONAL		99,200	310,000	169,575	173,462	173,462	145		173,607		173,607		(74,407)	(74,407)	5,352	04/12/2037
EG5889-14-2	DP WORLD LTD	F	11/18/2015	VARIOUS		885,500	800,000	799,025	801,558		(601)		(601)		800,957		84,543	84,543	53,963	07/02/2037
EG8679-66-4	STANDARD CHARTERED BANK	D	10/19/2015	VARIOUS		12,210,920	10,866,000	15,181,975	12,031,948		26,033		26,033	3,302,322	15,360,303	(4,040,234)	890,852	(3,149,382)	695,173	09/26/2017
EH9209-04-8	INTL FINANCE CORP	D	05/19/2015	CAMBRIDGE PARTNERS		3,936,240	3,419,500	4,575,695	4,113,861		(28,543)		(28,543)	266,551	4,351,870	(475,617)	59,988	(415,629)	99,635	12/15/2017
EI1301-67-6	ROSNEFT FINANCE SA	F	11/18/2015	COMMERZBANK		427,200	400,000	423,500	414,223		(2,203)		(2,203)		412,019		15,181	15,181	37,700	02/02/2020
EI1378-17-9	WESTPAC BANKING CORP	D	05/20/2015	CAMBRIDGE PARTNERS		4,629,105	3,645,000	5,616,128	4,211,817		(11,545)		(11,545)	1,331,378	5,531,650	(1,458,325)	555,781	(902,544)	222,581	02/11/2020
EI1932-27-2	LLOYDS BANK PLC	D	09/10/2015	BARCLAYS CAPITAL		2,964,777	2,390,520	3,437,548	3,262,856		(80,779)		(80,779)	148,851	3,330,928	(392,803)	26,652	(366,151)	232,197	03/24/2020
EI2770-02-8	EUROPEAN INVESTMENT BANK	D	04/16/2015	CAMBRIDGE PARTNERS		3,999,271	3,548,028	4,115,115	3,705,096		6,607		6,607	496,976	4,208,679	(910,683)	701,275	(209,408)	162,082	01/14/2021
EI2937-14-8	DEUTSCHE BANK AG	D	10/15/2015	BARCLAY'S		10,418,246	8,692,800	10,623,627	9,854,892		(24,321)		(24,321)	645,047	10,475,619	(1,175,785)	1,118,412	(57,373)	593,266	06/24/2020
EI4451-65-0	SCF CAPITAL LTD	F	11/18/2015	SBERBANK CIB USA INC		501,500	500,000	508,750	505,191		(1,545)		(1,545)		503,646		(2,146)	(2,146)	28,592	10/27/2017
EI4570-74-9	RABOBANK NEDERLAND	D	10/19/2015	VARIOUS		9,959,050	8,692,800	9,703,011	9,607,384		9,439		9,439	122,276	9,739,100	(712,014)	931,964	219,950	320,902	11/09/2020
EI5454-88-5	ESKOM HOLDINGS SOC LTD	F	01/15/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV		952,375	950,000	1,060,250	1,032,967		(621)		(621)		1,032,346		(79,971)	(79,971)	26,402	01/26/2021
EI6438-64-8	RABOBANK NEDERLAND AU	D	05/20/2015	CAMBRIDGE PARTNERS		4,393,359	3,645,000	5,571,407	4,189,694		(15,102)		(15,102)	1,282,308	5,456,899	(1,422,560)	359,020	(1,063,540)	168,149	04/20/2018
EI8520-12-0	CENT ELET BRASILEIRAS SA	F	11/18/2015	MIZUHO		329,000	400,000	437,000	428,448		(3,244)		(3,244)		425,204		(96,204)	(96,204)	24,661	10/27/2021
EJ0458-72-3	WESTPAC BANKING CORP	D	04/29/2015	CAMBRIDGE PARTNERS		4,272,177	4,159,734	6,383,167	4,192,369		(5,336)		(5,336)	2,156,847	6,343,880	(2,122,983)	51,280	(2,071,703)	33,101	03/09/2017
EJ1968-23-3	PETROLEOS DE VENEZUELA S	F	07/30/2015	NOMURA SECURITIES INTERNATIONAL		51,480	130,000	99,360	99,732	99,732	210		99,942		99,942		(48,462)	(48,462)	9,049	05/17/2035
EJ4152-38-9	UNICREDIT SPA	D	10/19/2015	J.P. MORGAN		4,007,022	3,259,800	4,576,943	4,340,595		(65,886)		(65,886)	218,200	4,492,909	(469,272)	16,614	(485,886)	230,793	10/31/2022
EJ4834-01-0	SAMRUK-ENERGY JSC	F	11/18/2015	DEUTSCHE BANK		1,468,125	1,500,000	1,469,875	1,475,737		6,879		6,879		1,482,616		14,491	14,491	51,563	12/20/2017
EJ5777-03-6	STATE OIL CO OF THE AZER	F	11/18/2015	VARIOUS		556,950	600,000	578,100	579,897		1,385		1,385		581,281		24,331	24,331	28,263	03/13/2023

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
EJ8956-99-1	HEIDELBERGCEMENT FIN LUX	D	10/15/2015	CAMBRIDGE PARTNERS		3,105,143	2,825,160	3,711,216	3,226,314		(11,755)		(11,755)	473,282	3,687,841	(645,871)	63,172	(582,699)	93,232	10/21/2020
EJ9460-91-0	VNESHECONOMBANK(VEB)	F	11/18/2015	BARCLAY'S		196,400	200,000	198,900	198,942		96		96		199,038		(2,638)	(2,638)	11,851	11/21/2023
EJ9608-54-2	AFREN PLC	F	02/06/2015	JEFFERIES & COMPANY, INC.		135,750	300,000	289,500	289,977		129		129		290,106		(154,356)	(154,356)	3,423	12/09/2020
EK1271-14-8	BNP PARIBAS	D	09/09/2015	BARCLAYS CAPITAL		2,280,418	2,173,200	2,631,838	2,507,486		(9,678)		(9,678)	121,437	2,619,245	(310,114)	(28,713)	(338,827)	91,900	03/20/2026
EK2695-47-7	PERUSAHAAN GAS NEGARA	F	11/19/2015	STANDARD CHARTERED BANK		590,250	600,000	618,750	618,246		(1,398)		(1,398)		616,848		(26,598)	(26,598)	31,433	05/16/2024
EK3425-89-0	BULGARIA	D	02/11/2015	CITICORP SECURITIES		118,975	108,660	125,416	122,014		(11)		(11)	3,387	125,391	(11,467)	5,051	(6,416)	2,055	09/03/2024
EK5851-40-8	ISRAEL ELECTRIC CORP LTD	F	01/06/2015	VARIOUS		1,502,500	1,500,000	1,485,465	1,485,524		15		15		1,485,539		16,961	16,961	11,764	11/12/2024
F5309#-AC-1	IPSOS S.A.	F	10/28/2015	STONECASTLE SECURITIES LLC		17,599,140	18,000,000	18,000,000	18,000,000						18,000,000		(400,860)	(400,860)	1,046,360	09/28/2020
F5586#-AB-7	MERSEN	F	05/28/2015	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				95,225	05/28/2015
F6132#-AB-4	MESSER FRANCE PRIV PLACE	F	08/02/2015	MATURITY		1,935,609	1,935,609	1,929,129	1,934,976		633		633		1,935,609				105,978	08/02/2015
F7168#-AE-3	BOLLORE	F	06/30/2015	SINK		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				3,215,495	12/22/2018
G1108#-AB-4	BRITISH LAND COMPANY PLC, THE	F	10/03/2015	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,575,000	10/03/2015
G2044@-AU-9	COMPASS GROUP PLC	F	10/01/2015	MATURITY		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,680,000	10/01/2015
G2614*-AB-3	DCC CORPORATE 2007 LIMITED	F	10/01/2015	MATURITY		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				1,343,250	10/01/2015
G4939@-AB-5	IRISH FOOD PROCESSORS	F	12/22/2015	MATURITY		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				979,200	12/22/2015
G8038#-AG-3	SERCO GROUP PLC	F	04/30/2015	SINK		1,846,436	1,846,436	1,846,436	1,846,436						1,846,436				102,615	10/20/2019
G8038#-AH-1	SERCO GROUP PLC	F	04/30/2015	SINK		1,846,436	1,846,436	1,846,436	1,846,436						1,846,436				127,778	10/20/2021
G8038#-AJ-7	SERCO GROUP PLC	F	04/30/2015	SINK		3,692,873	3,692,873	3,692,873	3,692,873						3,692,873				297,704	10/20/2023
G8038#-AM-0	SERCO GROUP PLC	F	04/30/2015	SINK		3,692,873	3,692,873	3,692,873	3,692,873						3,692,873				171,220	05/14/2024
G8967#-AF-0	TRITON CONTAINER INTERNATIONAL LIMITED	R	09/30/2015	SINK		2,071,429	2,071,429	2,071,429	2,071,429						2,071,429				158,671	09/30/2018
H2654#-AA-1	FLUGHAVEN ZURICH AG (UNIQUE) PRIV PLACE	F	04/11/2015	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				126,600	04/11/2015
H4777*-AA-3	SBM DEEP PANUKE S.A.		12/30/2015	SINK		2,660,000	2,660,000	2,660,000	2,660,000						2,660,000				70,233	12/15/2021
K7017#-AA-8	MERIDIAN SPIRIT APS	F	12/31/2015	SINK		474,435	474,435	474,435	474,435						474,435				12,323	08/01/2030
L6346#-AB-9	MESSER FINANCE	F	08/02/2015	MATURITY		6,564,391	6,564,391	6,525,491	6,560,599		3,792		3,792		6,564,391				359,411	08/02/2015
L8038*-AA-4	SBM BALEIA	F	12/15/2015	SINK		1,030,000	1,030,000	1,030,000	1,030,000						1,030,000				35,970	09/15/2027
MM1210-29-1	HSBC BANK PLC	D	09/22/2015	HSBC SECURITIES, INC.		9,073,836	7,367,000	9,106,158	8,876,916		(77,229)		(77,229)	(17,662)	8,782,026	(25,414)	317,224	291,810	615,464	07/07/2023
N3386#-AF-6	FUGRO N.V.	F	12/30/2015	SINK		5,383,172	5,383,172	5,383,172	5,383,172						5,383,172				369,775	08/17/2021
N4434*-AF-0	IKEA CAPITAL B.V.	F	07/31/2015	SINK		1,904,762	1,904,762	1,904,762	1,904,762						1,904,762				84,857	07/18/2022
N6777#-AF-6	OVERSEAS ASSISTANCE FINANC B.V.	R	11/30/2015	SINK		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				72,964	05/21/2018
N7338@-AA-9	RED ELECTRICA DE ESPANA FINANCE BV	F	10/19/2015	MATURITY		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				771,200	10/19/2015
P7883#-AE-6	PHOENIX PARK & GAS PROCESSORS LIMITED	F	03/31/2015	SINK		4,215,276	4,215,276	4,215,276	4,215,276						4,215,276				551,748	04/01/2020
P7883#-AF-3	PHOENIX PARK & GAS PROCESSORS LIMITED	F	03/31/2015	SINK		2,110,294	2,110,294	2,110,294	2,110,294						2,110,294				138,551	04/01/2017
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVELOPMENT LTD	F	07/01/2015	SINK		2,010,606	2,010,606	2,010,606	2,010,606						2,010,606				92,293	01/01/2023
Q1296*-AA-1	ENERGYAUSTRALIA	F	12/30/2015	SINK		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				2,149,711	12/20/2020
Q1296@-AF-8	ENERGYAUSTRALIA	F	12/31/2015	SINK		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,502,925	05/10/2022
Q1734@-AA-9	BRADKEN FINANCE PTY. LTD	F	04/09/2015	CRT CAPITAL GROUP		8,000,000	8,000,000	8,040,000	8,024,250		(1,802)		(1,802)		8,022,448		(22,448)	(22,448)	131,913	11/29/2018
Q1734@-AB-7	BRADKEN FINANCE PTY. LTD	F	04/09/2015	CRT CAPITAL GROUP		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				260,458	11/29/2021
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD	F	12/31/2015	SINK		103,646	103,646	103,646							103,646				1,839	06/27/2027
Q5516*-AA-6	CIMIC GROUP LIMITED	F	07/21/2015	MATURITY		6,000,000	6,000,000	6,103,800	6,024,724		(24,724)		(24,724)		6,000,000				270,600	07/21/2015
Q5516@-AB-2	CIMIC GROUP LIMITED	F	10/15/2015	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				359,500	10/15/2015
Q6651#-AB-3	NEWCREST MINING LIMITED PRIV PLACE	F	05/11/2015	MATURITY		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				849,000	05/11/2015
Q7160#-AA-7	ORICA FINANCE LIMITED PRIV PLACE	F	10/07/2015	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				700,800	10/07/2015
Q9194#-AE-5	TRANSURBAN FINANCE COMPANY PTY LTD	F	08/10/2015	MATURITY		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				633,750	08/10/2015
TT3189-52-5	BRITISH TELECOM PLC	D	10/13/2015	CAMBRIDGE PARTNERS		3,867,089	2,946,800	4,406,882	3,417,156		(46,590)		(46,590)	553,991	3,924,557	(595,608)	538,141	(57,467)	403,169	03/26/2020
W0805#-AB-4	ASSA ABLOY FINANCIAL SERVICES	F	05/16/2015	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				130,433	05/16/2015
Y7083V-AD-1	POWER SECTOR ASSETS & LI	F	11/20/2015	VARIOUS		1,888,513	1,430,000	1,802,400	1,770,168		(18,356)		(18,356)		1,751,811		136,701	136,701	81,247	12/02/2024
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIAL LLC	F	07/31/2015	SINK		589,940	589,940	589,940	589,940						589,940				22,113	11/15/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,184,147,827	5,030,073,348	5,163,307,265	4,940,291,838	436,708	(6,032,136)	6,790,938	(12,386,366)	34,579,819	5,126,427,582	(43,764,025)	101,484,262	57,720,237	235,222,009	XXX
026874-BS-5	AMERICAN INTL GROUP		04/15/2015	TENDER		17,849,520	13,000,000	14,513,750	14,462,989		(6,664)		(6,664)		14,456,324		3,393,196	3,393,196	1,092,813	05/15/2058
857477-AF-0	STATE STREET CORP		01/28/2015	JEFFERIES & COMPANY, INC.		5,439,300	5,000,000	5,050,300	5,024,580		(534)		(534)		5,024,047		415,253	415,253	94,302	03/15/2018
055295-AB-5	BBVA BANCOMER SA	F	10/20/2015	BARCLAY'S		4,060,000	4,000,000	4,115,000	4,087,993		(28,848)		(28,848)		4,059,145		855	855	224,299	05/17/2022
46556L-AE-4	ITAU UNIBANCO HLDG SA/KY	F	11/18/2015	CITICORP SECURITIES		202,250	200,000	206,800	206,240		(679)		(679)		205,561		(3,311)	(3,311)	11,436	12/21/2021
46556L-AF-1	ITAU UNIBANCO HLDG SA/KY	F	11/18/2015	BARCLAY'S		193,500	200,000	204,500	204,219		(441)		(441)		203,778		(10,278)	(10,278)	13,309	03/19/2022

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
46556L-AH-7	ITAU UNIBANCO HLDG SA/KY	F	04/15/2015	BROWN BROTHERS		410,250	400,000	410,400	409,790		(326)		(326)		409,465		785	785	15,339	08/06/2022
780097-AE-1	ROYAL BK OF SCOT GRP PLC	F	04/16/2015	RBS SECURITIES		2,030,000	2,000,000	1,800,000	1,801,692		545		545		1,802,237		227,763	227,763	101,818	01/01/9999
EJ2833-86-5	BBVA BANCOMER SA TEXAS	F	11/18/2015	VARIOUS		1,807,125	1,600,000	1,749,600	1,740,634		(10,883)		(10,883)		1,729,751		77,374	77,374	114,463	09/30/2022
EJ5162-03-1	ELECTRICITE DE FRANCE SA	D	09/10/2015	CITICORP SECURITIES		3,553,902	3,259,800	4,170,254	3,892,864		(36,920)		(36,920)	262,527	4,118,472	(559,928)	(4,641)	(564,569)	233,646	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						35,545,847	29,659,800	32,220,604	31,831,001		(84,750)		(84,750)	262,527	32,008,780	(559,928)	4,096,996	3,537,068	1,901,425	XXX
8399997. Total - Bonds - Part 4						7,344,492,231	7,065,941,209	7,306,103,151	6,840,119,108	436,708	(9,335,256)	6,790,938	(15,689,486)	67,360,279	7,257,548,242	(86,851,829)	173,795,811	86,943,982	282,450,825	XXX
8399998. Total - Bonds - Part 5						4,142,536,889	4,162,979,530	4,193,426,887			(353,363)	3,481,250	(3,834,613)		4,193,073,517	(3,673)	(47,051,707)	(47,055,380)	29,482,107	XXX
8399999. Total - Bonds						11,487,029,120	11,228,920,739	11,499,530,038	6,840,119,108	436,708	(9,688,619)	10,272,188	(19,524,099)	67,360,279	11,450,621,759	(86,855,502)	126,744,104	39,888,602	311,932,932	XXX
371559-20-4	GENESEE & WYOMING INC. MAND 10/01/15		10/01/2015	EXCHANGE	62,500.000	5,715,680	100.00	6,796,366	6,796,366						6,796,366		(1,080,686)	(1,080,686)	312,500	
65339F-70-5	NEXTERA ENERGY INC. 5.59%/15 MAND.		05/15/2015	BARCLAYS CAPITAL	275,000.000	18,270,688	50.00	13,756,545	13,756,545						13,756,545		4,514,143	4,514,143	192,466	
79970Y-40-2	SANCHEZ ENERGY CORP CV PFD		12/07/2015	JEFFERIES & COMPANY, INC.	139,100.000	1,251,877	50.00	8,858,583	3,929,575	4,929,008			4,929,008		8,858,583		(7,606,706)	(7,606,706)	339,056	
854502-60-6	STANLEY BLACK + DECKER INC PREFER STK		11/23/2015	VARIOUS	126,000.000	18,533,396	100.00	14,248,425	14,248,425						14,248,425		4,284,971	4,284,971	598,500	
913017-11-7	UNITED TECH CORP MAND 8/1/15		07/20/2015	VARIOUS	273,000.000	15,560,595	50.00	14,795,108	14,795,108						14,795,108		765,487	765,487	767,950	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						59,332,236	XXX	58,455,027	53,526,019	4,929,008			4,929,008		58,455,027		877,209	877,209	2,210,472	XXX
8999997. Total - Preferred Stocks - Part 4						59,332,236	XXX	58,455,027	53,526,019	4,929,008			4,929,008		58,455,027		877,209	877,209	2,210,472	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						59,332,236	XXX	58,455,027	53,526,019	4,929,008			4,929,008		58,455,027		877,209	877,209	2,210,472	XXX
00101J-10-6	ADT CORP/ THE		12/22/2015	VARIOUS	447.000	15,852		19,512	16,195	3,317			3,317		19,512		(3,660)	(3,660)	227	
001055-10-2	AFLAC INC.		10/26/2015	WEEDEN & CO LP	1,173.000	73,415		63,480	71,659	(8,179)			(8,179)		63,480		9,935	9,935	615	
001204-10-6	AGL RESOURCES INC.		10/26/2015	VARIOUS	300.000	17,120		13,208	16,353	(3,145)			(3,145)		13,208		3,911	3,911	295	
00130H-10-5	AES CORP.		12/22/2015	WEEDEN & CO LP	1,720.000	19,625		23,595	23,684	(90)			(90)		23,595		(3,970)	(3,970)	336	
00206R-10-2	AT&T, INC.		10/26/2015	VARIOUS	14,142.510	480,809		528,211	475,047	53,164			53,164		528,211		(47,402)	(47,402)	16,689	
002824-10-0	ABBOTT LABORATORIES		10/26/2015	VARIOUS	3,829.000	170,029		140,813	172,382	(31,568)			(31,568)		140,813		29,216	29,216	2,175	
00287Y-10-9	ABBVIE INC		12/22/2015	VARIOUS	4,443.000	240,653		201,790	290,750	(88,960)			(88,960)		201,790		38,863	38,863	5,502	
00507V-10-9	ACTIVISION BLIZZARD INC		10/26/2015	WEEDEN & CO LP	580.000	20,280		17,922							17,922		2,358	2,358		
00724F-10-1	ADOBE SYSTEMS INC		10/26/2015	WEEDEN & CO LP	1,214.000	97,779		54,722	88,258	(33,536)			(33,536)		54,722		43,058	43,058		
00751Y-10-6	ADVANCED AUTO PARTS INC		10/26/2015	WEEDEN & CO LP	84.000	16,276		14,139							14,139		2,137	2,137	5	
00817Y-10-8	AETNA INC - NEW		10/26/2015	WEEDEN & CO LP	878.000	88,429		49,926	77,993	(28,067)			(28,067)		49,926		38,502	38,502	521	
008252-10-8	AFFILIATED MANAGERS GROUP INC..		10/26/2015	WEEDEN & CO LP	137.000	27,121		28,315	29,077	(762)			(762)		28,315		(1,194)	(1,194)		
00846U-10-1	AGILENT TECHNOLOGIES INC.		10/26/2015	WEEDEN & CO LP	832.000	31,761		24,670	34,062	(9,392)			(9,392)		24,670		7,091	7,091	198	
009158-10-6	AIR PRODUCTS AND CHEMICALS IN		10/26/2015	VARIOUS	482.000	70,067		41,770	69,519	(27,749)			(27,749)		41,770		28,297	28,297	913	
009363-10-2	AIRGAS INC.		10/26/2015	WEEDEN & CO LP	167.000	17,409		16,171	19,235	(3,064)			(3,064)		16,171		1,238	1,238	137	
00971T-10-1	AKAMAI TECHNOLOGIES		10/26/2015	WEEDEN & CO LP	443.000	30,407		19,108	27,891	(8,783)			(8,783)		19,108		11,299	11,299		
013817-10-1	ALCOA INC		10/26/2015	WEEDEN & CO LP	3,105.000	38,234		26,235	49,028	(22,793)			(22,793)		26,235		11,999	11,999	184	
015351-10-9	ALEXION PHARMACEUTICALS INC.		10/26/2015	WEEDEN & CO LP	526.000	90,327		51,841	97,326	(45,485)			(45,485)		51,841		38,486	38,486		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		07/24/2015	WEEDEN & CO LP	618.000	14,733		16,714	21,488	(4,774)			(4,774)		16,714		(1,981)	(1,981)	170	
018490-10-2	ALLERGAN INC.		03/17/2015	VARIOUS	1,692.000	403,689		193,226	359,702	(166,476)			(166,476)		193,226		210,463	210,463	52	
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STK		10/26/2015	WEEDEN & CO LP	163.000	46,656		42,103	46,626	(4,523)			(4,523)		42,103		4,553	4,553		
020002-10-1	ALLSTATE CORP		12/22/2015	VARIOUS	1,139.000	75,749		56,111	80,015	(23,904)			(23,904)		56,111		19,638	19,638	847	
02079K-10-7	ALPHABET INC-CL-C		10/26/2015	WEEDEN & CO LP	341.000	242,307		162,028							162,028		80,279	80,279		
02079K-30-5	ALPHABET,INC.		10/26/2015	WEEDEN & CO LP	720.000	450,773		295,355	382,075	(86,720)			(86,720)		295,355		155,418	155,418		
021441-10-0	ALTERA CORP		12/28/2015	VARIOUS	1,738.000	85,235		55,413	64,202	(8,789)			(8,789)		55,413		29,823	29,823	966	
02209S-10-3	ALTRIA GROUP INC.		10/26/2015	VARIOUS	4,961.000	286,316		181,609	244,428	(62,819)			(62,819)		181,609		104,707	104,707	6,262	
023135-10-6	AMAZON.COM INC.		10/26/2015	WEEDEN & CO LP	955.000	458,159		238,967	296,384	(57,417)			(57,417)		238,967		219,192	219,192		
023608-10-2	AMEREN CORP.		10/26/2015	WEEDEN & CO LP	607.000	26,220		21,956	28,001	(6,045)			(6,045)		21,956		4,264	4,264	344	
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK		12/02/2015	WEEDEN & CO LP	1,144.000	51,148		61,707							61,707		(10,559)	(10,559)	237	
025537-10-1	AMERICAN ELECTRIC POWER		10/26/2015	VARIOUS	1,223.000	70,862		62,781	74,261	(11,479)			(11,479)		62,781		8,081	8,081	1,246	
025816-10-9	AMERICAN EXPRESS		12/22/2015	VARIOUS	2,357.000	188,859		159,878	219,295	(59,418)			(59,418)		159,878		28,982	28,982	1,523	
026874-78-4	AMERICAN INTERNATIONAL GROUP		12/22/2015	WEEDEN & CO LP	4,035.000	228,812		166,849	226,000	(59,152)			(59,152)		166,849		61,963	61,963	1,118	
03027X-10-0	AMERICAN TOWER CORP CL A		10/26/2015	WEEDEN & CO LP	1,022.000	99,562		85,024	101,025	(16,001)			(16,001)		85,024		14,538	14,538	1,033	
03073E-10-5	AMERISOURCEBERGEN CORP.		12/22/2015	WEEDEN & CO LP	575.000	55,637		31,101	51,842	(20,741)			(20,741)		31,101		24,536	24,536	268	
03076C-10-6	AMERIPRISE FINANCIAL, INC		12/22/2015	WEEDEN & CO LP	473.000	59,688		35,133	62,554	(27,421)			(27,421)		35,133		24,555	24,555	584	
031100-10-0	AMETEK INC		10/26/2015	WEEDEN & CO LP	610.000	32,168		29,994	32,104	(2,111)			(2,111)		29,994		2,174	2,174	75	
031162-10-0	AMGEN INC		10/26/2015	VARIOUS	1,916.000	296,056		203,764	305,200	(101,436)			(101,436)		203,764		92,292	92,292	2,917	
032095-10-1	AMPHENOL CORP. - CL A		10/26/2015	VARIOUS	774.000	42,232		29,022	41,649	(12,627)			(12,627)		29,022		13,210	13,210	238	

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
032511-10-7	ANADARKO PETROLEUM CORP		10/26/2015	WEEDEN & CO LP	1,270.000	99,850		107,377	104,775	2,602			2,602		107,377		(7,527)	(7,527)	475	
032654-10-5	ANALOG DEVICES INC		10/26/2015	WEEDEN & CO LP	783.000	45,793		34,231	43,472	(9,241)			(9,241)		34,231		11,562	11,562	434	
036752-10-3	ANTHEM INC		10/26/2015	WEEDEN & CO LP	701.000	99,376		51,114	88,095	(36,981)			(36,981)		51,114		48,262	48,262	621	
037411-10-5	APACHE CORP		10/26/2015	VARIOUS	945.000	52,746		69,248	59,223	10,024			10,024		69,248		(16,502)	(16,502)	563	
03748R-10-1	APARTMENT INVT & MGMT CO - A		10/26/2015	WEEDEN & CO LP	388.000	15,122		12,048	14,414	(2,366)			(2,366)		12,048		3,074	3,074	217	
037833-10-0	APPLE INC.		12/22/2015	WEEDEN & CO LP	15,230.000	1,710,162		943,635	1,681,087	(737,453)			(737,453)		821,180		888,982	888,982	14,785	
038222-10-5	APPLIED MATERIALS INC		12/22/2015	WEEDEN & CO LP	3,326.000	67,340		48,003	82,884	(34,881)			(34,881)		48,003		19,337	19,337	523	
039483-10-2	ARCHER-DANIELS-MIDLAND CO		12/22/2015	WEEDEN & CO LP	1,724.000	80,373		58,654	89,648	(30,994)			(30,994)		58,654		21,718	21,718	694	
039697-10-7	ARDELYX INC		01/02/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV	4,266.000	82,340		86,301	80,585	5,716			5,716		86,301		(3,962)	(3,962)		
04621X-10-8	ASSURANT INC		10/26/2015	WEEDEN & CO LP	186.000	13,508		8,790	12,728	(3,938)			(3,938)		8,790		4,717	4,717	71	
052769-10-6	AUTODESK INC		10/26/2015	WEEDEN & CO LP	568.000	31,761		21,801	34,114	(12,313)			(12,313)		21,801		9,960	9,960		
053015-10-3	AUTOMATIC DATA PROCESSING		10/26/2015	VARIOUS	1,226.000	108,148		72,253	102,212	(29,959)			(29,959)		72,253		35,895	35,895	1,419	
05329W-10-2	AUTONATION, INC.		10/26/2015	WEEDEN & CO LP	191.000	11,954		8,577	11,538	(2,962)			(2,962)		8,577		3,377	3,377		
053332-10-2	AUTOZONE INC		10/26/2015	WEEDEN & CO LP	83.000	57,175		33,653	51,386	(17,734)			(17,734)		33,653		23,522	23,522		
053484-10-1	AVALON BAY COMMUNITIES INC		10/26/2015	WEEDEN & CO LP	330.000	58,092		43,455	53,919	(10,464)			(10,464)		43,455		14,637	14,637	957	
053611-10-9	AVERY-DENNISON CORP		10/26/2015	WEEDEN & CO LP	228.000	13,185		9,499	11,829	(2,330)			(2,330)		9,499		3,686	3,686	114	
054303-10-2	AVON PRODUCTS INC		03/24/2015	WEEDEN & CO LP	2,471.000	20,554		56,133	23,203	32,930			32,930		56,133		(35,578)	(35,578)	113	
054937-10-7	BB&T CORPORATION		10/26/2015	VARIOUS	1,873.000	69,959		57,728	72,841	(15,113)			(15,113)		57,728		12,231	12,231	935	
057224-10-7	BAKER HUGHES INC.		10/26/2015	WEEDEN & CO LP	1,088.000	62,858		48,909	61,004	(12,095)			(12,095)		48,909		13,949	13,949	257	
058498-10-6	BALL CORP		10/26/2015	WEEDEN & CO LP	345.000	24,257		15,319	23,519	(8,200)			(8,200)		15,319		8,938	8,938	62	
060505-10-4	BANK OF AMERICA CORP.		10/26/2015	WEEDEN & CO LP	26,353.000	431,283		326,260	471,455	(145,195)			(145,195)		326,260		105,023	105,023	1,816	
064058-10-0	BANK OF NEW YORK MELLON CORP		12/22/2015	WEEDEN & CO LP	2,853.000	115,525		80,207	115,746	(35,540)			(35,540)		80,207		35,319	35,319	933	
067383-10-9	BARD (C.R.) INC		10/26/2015	VARIOUS	187.000	32,928		18,518	31,158	(12,640)			(12,640)		18,518		14,410	14,410	101	
071813-10-9	BAXTER INTERNATIONAL INC		10/26/2015	VARIOUS	1,360.000	149,542		151,895	154,640	(3,819)			(3,819)		151,895		(2,353)	(2,353)	1,434	
075887-10-9	BECTON DICKINSON & CO		10/26/2015	VARIOUS	501.380	70,552		47,505	69,772	(22,267)			(22,267)		47,505		23,047	23,047	434	
075896-10-0	BED BATH & BEYOND INC.		10/26/2015	WEEDEN & CO LP	500.000	34,975		34,290	38,085	(3,795)			(3,795)		34,290		685	685		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		10/26/2015	WEEDEN & CO LP	4,645.000	668,591		495,022	697,447	(202,425)			(202,425)		495,022		173,569	173,569		
086516-10-1	BEST BUY COMPANY INC		12/22/2015	WEEDEN & CO LP	769.000	28,057		18,945	29,976	(11,031)			(11,031)		18,945		9,111	9,111	459	
09062X-10-3	BIOGEN INC		12/02/2015	WEEDEN & CO LP	646.000	215,424		143,874	219,285	(75,411)			(75,411)		143,874		71,550	71,550		
09247X-10-1	BLACKROCK INC		10/26/2015	WEEDEN & CO LP	320.000	113,929		85,764	114,419	(28,655)			(28,655)		85,764		28,165	28,165	968	
093671-10-5	BLOCK H & R INC		12/02/2015	WEEDEN & CO LP	875.000	31,439		24,409	29,470	(5,061)			(5,061)		24,409		7,030	7,030	478	
09625U-10-9	BLUEKNIGHT ENERGY PARTNERS L		01/09/2015	WEEDEN & CO LP	13,099.000	86,455			87,108	(87,108)			(87,108)				86,455	86,455		
097023-10-5	BOEING CO.		12/22/2015	VARIOUS	1,715.000	252,285		157,480	222,916	(65,435)			(65,435)		157,480		94,805	94,805	2,990	
099724-10-6	BORG-WARNER AUTOMOTIVE INC		10/26/2015	WEEDEN & CO LP	569.000	29,298		22,489	31,267	(8,778)			(8,778)		22,489		6,810	6,810	102	
101121-10-1	BOSTON PROPERTIES INC		10/26/2015	WEEDEN & CO LP	383.000	50,437		41,820	49,288	(7,468)			(7,468)		41,820		8,617	8,617	2,318	
101137-10-7	BOSTON SCIENTIFIC CORP		10/26/2015	WEEDEN & CO LP	3,343.000	51,969		25,072	44,295	(19,222)			(19,222)		25,072		26,897	26,897		
110122-10-8	BRISTOL-MYERS SQUIBB CO		10/26/2015	VARIOUS	4,176.000	258,578		166,595	246,509	(79,914)			(79,914)		166,595		91,984	91,984	3,692	
111320-10-7	BROADCOM CORP- CL A		10/26/2015	VARIOUS	1,373.000	65,894		48,787	59,492	(10,705)			(10,705)		48,787		17,107	17,107	373	
115637-20-9	BROWN-FORMAN CORP. B		12/22/2015	VARIOUS	637.000	61,829		44,862	55,954	(11,092)			(11,092)		44,862		16,967	16,967	406	
124857-20-2	CBS CORP - CL B		12/22/2015	VARIOUS	1,310.000	67,386		60,341	72,495	(12,154)			(12,154)		60,341		7,045	7,045	477	
12504L-10-9	CBRE GROUP INC		10/26/2015	WEEDEN & CO LP	710.000	24,567		17,271	24,318	(7,046)			(7,046)		17,271		7,295	7,295		
125269-10-0	CF INDUSTRIES HOLDINGS INC		10/26/2015	WEEDEN & CO LP	361.000	37,251		24,513	35,594	(11,081)			(11,081)		24,513		12,738	12,738	263	
12541W-20-9	C H ROBINSON WORLDWIDE INC		10/26/2015	WEEDEN & CO LP	380.000	27,249		22,415	28,458	(6,043)			(6,043)		22,415		4,835	4,835	206	
125509-10-9	CIGNA CORP		10/26/2015	WEEDEN & CO LP	660.000	81,516		43,628	67,921	(24,293)			(24,293)		43,628		37,888	37,888	12	
12572Q-10-5	CME Group Inc. (CI A)		10/26/2015	WEEDEN & CO LP	815.000	77,041		49,595	72,250	(22,655)			(22,655)		49,595		27,446	27,446	2,214	
125896-10-0	CMS ENERGY CORP.		10/26/2015	WEEDEN & CO LP	689.000	24,802		20,523	23,943	(3,420)			(3,420)		20,523		4,279	4,279	384	
126408-10-3	CSX CORP.		10/26/2015	WEEDEN & CO LP	2,482.000	80,441		61,100	89,923	(28,823)			(28,823)		61,100		19,341	19,341	591	
126650-10-0	CVS HEALTH CORPORATION		10/26/2015	VARIOUS	2,961.000	304,665		170,587	285,174	(114,587)			(114,587)		170,587		134,078	134,078	2,430	
12673P-10-5	CA, INC		10/26/2015	WEEDEN & CO LP	796.000	23,946		21,247	24,238	(2,992)			(2,992)		21,247		2,699	2,699	272	
12686C-10-9	CABLEVISION SYSTEMS NY GRP A		10/26/2015	WEEDEN & CO LP	553.000	14,285		8,285	11,414	(3,129)			(3,129)		8,285		6,000	6,000	116	
127097-10-3	CABOT OIL & GAS CORP CL A		10/26/2015	WEEDEN & CO LP	1,037.000	25,720		35,347	30,706	4,641			4,641		35,347		(9,627)	(9,627)	40	
13342B-10-5	CAMERON INTERNATIONAL CORP.		10/26/2015	WEEDEN & CO LP	509.000	28,098		31,328	25,425	5,904			5,904		31,328		(3,231)	(3,231)		
134429-10-9	CAMPBELL SOUP CO		10/26/2015	VARIOUS	449.000	22,253		20,831	19,756	1,075			1,075		20,831		1,422	1,422	335	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		12/22/2015	WEEDEN & CO LP	1,426.000	112,099		82,098	117,716	(35,618)			(35,618)		82,098		30,001	30,001	968	
14149Y-10-8	CARDINAL HEALTH INC		10/26/2015	VARIOUS	845.000	70,470		37,223	68,217	(30,994)			(30,994)		37,223		33,247	33,247	733	
14170T-10-1	CAREFUSION CORP		03/17/2015	VARIOUS	1,154.000	69,159		38,735	68,478	(29,744)			(29,744)		38,735		30,425	30,425		
143130-10-2	CARMAX INC		12/22/2015	WEEDEN & CO LP	561.000	35,009		25,424	37,351	(11,928)			(11,928)		25,424		9,585	9,585		

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
143658-30-0	CARNIVAL CORP - CL A		10/26/2015	WEEDEN & CO LP	1,141.000	55,184		39,680	51,722	(12,041)			(12,041)		39,680		15,504	15,504	427	
149123-10-1	CATERPILLAR INC		12/22/2015	VARIOUS	1,577.000	122,699		133,686	144,343	(10,657)			(10,657)		133,686		(10,987)	(10,987)	2,804	
151020-10-4	CELGENE CORP		10/26/2015	WEEDEN & CO LP	2,015.000	241,743		119,301	225,398	(106,097)			(106,097)		119,301		122,442	122,442		
15189T-10-7	CENTERPOINT ENERGY		10/26/2015	VARIOUS	1,077.000	21,795		26,439	25,234	1,205			1,205		26,439		(4,644)	(4,644)	513	
156700-10-6	CENTURYLINK INC		12/22/2015	WEEDEN & CO LP	1,455.000	50,283		54,547	57,589	(3,042)			(3,042)		54,547		(4,264)	(4,264)	1,131	
156782-10-4	CERNER CORP.		10/26/2015	WEEDEN & CO LP	761.000	50,431		36,169	49,206	(13,038)			(13,038)		36,169		14,262	14,262		
165167-10-7	CHESAPEAKE ENERGY		10/26/2015	WEEDEN & CO LP	1,296.000	18,397		23,754	25,363	(1,608)			(1,608)		23,754		(5,357)	(5,357)	166	
166764-10-0	CHEVRONTEXACO CORP		10/26/2015	WEEDEN & CO LP	4,728.000	474,839		574,068	530,387	43,681			43,681		574,068		(99,229)	(99,229)	6,972	
169656-10-5	CHIPOTLE MEXICAN GRILL		10/26/2015	WEEDEN & CO LP	77.000	50,988		27,994	52,707	(24,713)			(24,713)		27,994		22,994	22,994		
171232-10-1	CHUBB CORP		10/26/2015	VARIOUS	609.000	69,778		53,596	63,013	(9,417)			(9,417)		53,596		16,182	16,182	794	
171798-10-1	CIMAREX ENERGY CO		10/26/2015	VARIOUS	226.000	25,066		33,563	23,956	9,607			9,607		33,563		(8,498)	(8,498)	71	
172062-10-1	CINCINNATI FINANCIAL CORP		10/26/2015	WEEDEN & CO LP	367.000	20,223		17,750	19,022	(1,272)			(1,272)		17,750		2,473	2,473	396	
17275R-10-2	CISCO SYSTEMS INC		10/26/2015	WEEDEN & CO LP	12,852.000	358,179		269,625	357,478	(87,853)			(87,853)		269,625		88,554	88,554	6,161	
172908-10-5	CINTAS CORPORATION		10/26/2015	WEEDEN & CO LP	264.000	22,823		11,833	20,708	(8,875)			(8,875)		11,833		10,990	10,990		
172967-42-4	CITIGROUP INC		12/22/2015	WEEDEN & CO LP	7,611.000	389,511		356,253	411,831	(55,578)			(55,578)		356,253		33,258	33,258	429	
177376-10-0	CITRIX SYSTEMS INC.		12/22/2015	WEEDEN & CO LP	421.000	30,442		26,172	26,860	(688)			(688)		26,172		4,270	4,270		
189054-10-9	CLOROX COMPANY		10/26/2015	VARIOUS	336.000	38,505		28,986	35,015	(6,028)			(6,028)		28,986		9,519	9,519	606	
189754-10-4	COACH INC.		10/26/2015	WEEDEN & CO LP	691.000	24,384		40,327	25,954	14,373			14,373		40,327		(15,942)	(15,942)	323	
191216-10-0	COCA-COLA CO.		10/26/2015	WEEDEN & CO LP	9,867.000	420,184		417,029	416,585	444			444		417,029		3,155	3,155	4,487	
19122T-10-9	COCA COLA ENTERPRISES		10/26/2015	WEEDEN & CO LP	586.000	27,374		21,412	25,913	(4,501)			(4,501)		21,412		5,962	5,962	227	
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK		10/26/2015	WEEDEN & CO LP	1,525.000	96,654		48,170	80,307	(32,136)			(32,136)		48,170		48,484	48,484		
194162-10-3	COLGATE PALMOLIVE CO.		10/26/2015	VARIOUS	2,196.000	152,210		131,086	151,941	(20,855)			(20,855)		131,086		21,124	21,124	1,974	
20030N-10-1	COMCAST CORP.-SPECIAL CL A		10/26/2015	WEEDEN & CO LP	8,370.000	492,483		346,815	485,544	(138,729)			(138,729)		346,815		145,668	145,668	4,258	
200340-10-7	COMERICA INC		10/26/2015	WEEDEN & CO LP	449.000	19,738		16,273	21,031	(4,758)			(4,758)		16,273		3,466	3,466	217	
205363-10-4	COMPUTER SCIENCES CORP		12/02/2015	VARIOUS	801.000	45,287		37,403	50,503	(13,100)			(13,100)		37,403		7,884	7,884	5,362	
205887-10-2	CONAGRA FOODS INC.		10/26/2015	VARIOUS	1,072.000	41,402		37,946	38,892	(947)			(947)		37,946		3,457	3,457	517	
20825C-10-4	CONOCOPHILLIPS		10/26/2015	VARIOUS	3,088.000	189,059		185,222	213,257	(28,035)			(28,035)		185,222		3,837	3,837	4,187	
20854P-10-9	CONSOL ENERGY INC.		10/26/2015	WEEDEN & CO LP	574.000	12,498		19,121	19,407	(286)			(286)		19,121		(6,623)	(6,623)	36	
209115-10-4	CONSOLIDATED EDISON INC		10/26/2015	WEEDEN & CO LP	733.000	48,589		46,650	48,385	(1,736)			(1,736)		46,650		1,940	1,940	659	
21036P-10-8	CONSTELLATION BRANDS INC		10/26/2015	WEEDEN & CO LP	426.000	52,800		20,365	41,820	(21,455)			(21,455)		20,365		32,435	32,435	123	
219350-10-5	CORNING, INC.		12/22/2015	WEEDEN & CO LP	3,533.000	73,914		51,066	81,012	(29,946)			(29,946)		51,066		22,848	22,848	658	
22160K-10-5	COSTCO WHOLESALE CORP		10/26/2015	WEEDEN & CO LP	1,099.000	166,729		119,369	155,783	(36,414)			(36,414)		119,369		47,360	47,360	6,291	
22822V-10-1	CROWN CASTLE INTL CORP.		10/26/2015	WEEDEN & CO LP	850.000	73,391		65,756	66,895	(1,139)			(1,139)		65,756		7,635	7,635	984	
231021-10-6	CUMMINS INC.		10/26/2015	WEEDEN & CO LP	424.000	52,865		47,638	61,128	(13,490)			(13,490)		47,638		5,227	5,227	489	
23331A-10-9	D.R. HORTON INC		10/26/2015	WEEDEN & CO LP	837.000	23,775		22,122	21,168	954			954		22,122		1,653	1,653	101	
233331-10-7	DTE ENERGY COMPANY		10/26/2015	WEEDEN & CO LP	446.000	37,401		32,236	38,521	(6,285)			(6,285)		32,236		5,165	5,165	745	
235851-10-2	DANAHER CORP		10/26/2015	VARIOUS	1,616.000	143,301		97,527	138,507	(40,980)			(40,980)		97,527		45,774	45,774	482	
237194-10-5	DARDEN RESTAURANTS INC		11/10/2015	VARIOUS	409.000	29,013		24,131	25,812	(3,079)			(3,079)		24,131		4,881	4,881	515	
23918K-10-8	DAVITA HEALTHCARE PARTNER,INC		12/22/2015	WEEDEN & CO LP	442.000	33,478		26,295	33,477	(7,182)			(7,182)		26,295		7,183	7,183		
244199-10-5	DEERE & CO		10/26/2015	VARIOUS	1,055.000	88,334		93,890	93,336	555			555		93,890		(5,556)	(5,556)	1,508	
247361-70-2	DELTA AIR LINES INC.		12/22/2015	WEEDEN & CO LP	2,221.000	105,416		52,105	109,251	(57,146)			(57,146)		52,105		53,311	53,311	336	
247916-20-8	DENBURY RESOURCES INC		03/24/2015	WEEDEN & CO LP	2,001.000	15,074		35,688	16,268	19,420			19,420		35,688		(20,615)	(20,615)	95	
249030-10-7	DENTSPLY INTERNATIONAL INC.		10/26/2015	WEEDEN & CO LP	351.000	19,217		14,821	18,698	(3,877)			(3,877)		14,821		4,396	4,396	58	
25179M-10-3	DEVON ENERGY CORP NEW		10/26/2015	WEEDEN & CO LP	965.000	53,110		52,895	59,068	(6,173)			(6,173)		52,895		215	215	321	
25271C-10-2	DIAMOND OFFSHORE DRILLING		10/26/2015	WEEDEN & CO LP	176.000	4,731		12,165	6,461	5,704			5,704		12,165		(7,433)	(7,433)	32	
254687-10-6	DISNEY (WALT) CO HOLDING CO		12/22/2015	VARIOUS	4,021.000	429,924		253,146	378,738	(125,592)			(125,592)		253,146		176,778	176,778	5,990	
254709-10-8	DISCOVER FINANCIAL SERVICES		12/22/2015	WEEDEN & CO LP	1,181.000	68,072		51,882	77,344	(25,462)			(25,462)		51,882		16,190	16,190	592	
25470F-10-4	DISCOVERY COMMUNICATIONS-A		10/26/2015	WEEDEN & CO LP	372.000	11,169		14,980	12,815	2,165			2,165		14,980		(3,811)	(3,811)		
25470F-30-2	DISCOVERY COMMUNICATIONS-C		10/26/2015	WEEDEN & CO LP	719.000	20,711		27,726	24,245	3,481			3,481		27,726		(7,015)	(7,015)		
25490A-30-9	DIRECTV USD0.01		07/27/2015	VARIOUS	2,856.000	262,713		167,646	247,615	(79,969)			(79,969)		167,646		95,066	95,066		
256677-10-5	DOLLAR GENERAL CORP		10/26/2015	VARIOUS	788.000	53,096		41,111	55,712	(14,601)			(14,601)		41,111		11,986	11,986	245	
256746-10-8	DOLLAR TREE INC		10/26/2015	WEEDEN & CO LP	573.000	40,264		27,349	40,328	(12,979)			(12,979)		27,349		12,915	12,915		
25746U-10-9	DOMINION RESOURCES INC.		10/26/2015	WEEDEN & CO LP	1,474.000	108,236		90,332	113,351	(23,018)			(23,018)		90,332		17,904	17,904	1,331	
260003-10-8	DOVER CORP		10/26/2015	WEEDEN & CO LP	439.000	29,983		25,333	31,485	(6,152)			(6,152)		25,333		4,650	4,650	253	
260543-10-3	DOW CHEMICAL		12/22/2015	WEEDEN & CO LP	3,017.000	148,514		102,254	137,605	(35,351)			(35,351)		102,254		46,259	46,259	3,100	
26138E-10-9	DR. PEPPER SNAPPLE GROUP INC		10/26/2015	WEEDEN & CO LP	484.000	40,762		23,349	34,693	(11,344)			(11,344)		23,349		17,412	17,412	517	
263534-10-9	DU PONT (E.I.) DE NEMOURS		12/22/2015	VARIOUS	2,369.000	172,507		136,115	182,825	(46,791)			(46,791)		136,115		36,392	36,392	2,145	
26441C-20-4	DUKE ENERGY CORP		10/26/2015	VARIOUS	1,813.000	140,042		136,356	151,458	(15,103)			(15,103)		136,356		3,686	3,686	2,781	

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
26483E-10-0	DUN & BRADSTREET CORP		10/26/2015	WEEDEN & CO LP	90.000	10,941		7,951	10,886	(2,935)			(2,935)		7,951		2,990	2,990	57	
268648-10-2	EMC CORP/MASS		10/26/2015	WEEDEN & CO LP	5,320.000	142,325		119,631	158,217	(38,585)			(38,585)		119,631		22,694	22,694	1,402	
26875P-10-1	EOG RESOURCES INC		10/26/2015	WEEDEN & CO LP	1,375.000	122,542		83,772	126,596	(42,825)			(42,825)		83,772		38,770	38,770	549	
26884L-10-9	EQT CORPORATION		10/26/2015	VARIOUS	381.000	28,935		28,835	28,842	(7)			(7)		28,835		100	100	22	
26922V-10-1	ETFS PLATINUM TRUST		04/23/2015	WALLACHBETH CAPITAL	97,660.000	10,888,423		12,426,211	11,431,103	995,108			995,108		12,426,211		(1,537,788)	(1,537,788)		
26923A-10-6	ETFS PHYSICAL PALLADIUM SHARES		04/23/2015	WALLACHBETH CAPITAL	23,675.000	1,763,229		1,556,671	1,834,576	(277,905)			(277,905)		1,556,671		206,558	206,558		
269246-40-1	E TRADE FINANCIAL CORP		10/26/2015	WEEDEN & CO LP	724.000	19,322		7,470	17,561	(10,090)			(10,090)		7,470		11,852	11,852		
277432-10-0	EASTMAN CHEMICAL		10/26/2015	WEEDEN & CO LP	374.000	27,316		25,462	28,372	(2,909)			(2,909)		25,462		1,854	1,854	355	
278642-10-3	EBAY INC		12/22/2015	VARIOUS	2,952.000	274,329		262,673	271,627	(9,923)			(9,923)		262,673		11,656	11,656		
278865-10-0	ECOLAB INC		10/26/2015	WEEDEN & CO LP	670.000	76,619		55,850	70,028	(14,178)			(14,178)		55,850		20,769	20,769	525	
281020-10-7	EDISON INTERNATIONAL, INC.		10/26/2015	VARIOUS	814.000	52,527		43,932	53,301	(9,369)			(9,369)		43,932		8,596	8,596	810	
285512-10-9	ELECTRONIC ARTS INC.		10/26/2015	WEEDEN & CO LP	782.000	50,135		13,885	36,766	(22,881)			(22,881)		13,885		36,250	36,250		
291011-10-4	EMERSON ELECTRIC CO		10/26/2015	VARIOUS	1,815.000	96,864		100,478	112,040	(11,562)			(11,562)		100,478		(3,613)	(3,613)	1,628	
29364G-10-3	ENTERGY CORP		10/26/2015	VARIOUS	449.000	33,728		31,840	39,279	(7,438)			(7,438)		31,840		1,888	1,888	716	
294429-10-5	EQUIFAX INC		10/26/2015	WEEDEN & CO LP	299.000	28,328		18,225	24,180	(5,955)			(5,955)		18,225		10,103	10,103	119	
29444U-70-0	EQUINIX INC		11/10/2015	VARIOUS	154.170	42,453		35,257							35,257		7,196	7,196	562	
29476L-10-7	EQUITY RESIDENTIAL		10/26/2015	WEEDEN & CO LP	908.000	72,080		52,053	65,231	(13,177)			(13,177)		52,053		20,027	20,027	1,150	
297178-10-5	ESSEX PROPERTY TRUST INC.		10/26/2015	WEEDEN & CO LP	161.000	36,456		29,304	33,263	(3,959)			(3,959)		29,304		7,153	7,153	533	
30040W-10-8	EVERSOURCE ENERGY		10/26/2015	WEEDEN & CO LP	792.000	41,609		35,720	42,388	(6,668)			(6,668)		35,720		5,889	5,889	458	
30161N-10-1	EXELON CORP		10/26/2015	VARIOUS	2,156.000	69,021		81,405	79,944	1,460			1,460		81,405		(12,384)	(12,384)	1,285	
30212P-30-3	EXPEDIA INC. CL A		10/26/2015	WEEDEN & CO LP	249.000	25,155		13,960	21,255	(7,294)			(7,294)		13,960		11,194	11,194	69	
302130-10-9	EXPEDITORS INTL WASH INC		10/26/2015	WEEDEN & CO LP	490.000	23,503		17,502	21,859	(4,357)			(4,357)		17,502		6,002	6,002	79	
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.		10/26/2015	WEEDEN & CO LP	1,784.000	151,712		104,650	151,051	(46,401)			(46,401)		104,650		47,061	47,061		
30231G-10-2	EXXON MOBIL CORP		10/26/2015	VARIOUS	10,653.000	922,440		941,264	984,870	(43,606)			(43,606)		941,264		(18,824)	(18,824)	14,416	
302445-10-1	FLIR SYSTEMS INC.		10/26/2015	WEEDEN & CO LP	350.000	10,641		8,463	11,309	(2,846)			(2,846)		8,463		2,178	2,178	53	
302491-30-3	FMC CORP		10/26/2015	WEEDEN & CO LP	332.000	16,711		20,147	18,934	1,213			1,213		20,147		(3,436)	(3,436)	126	
30249U-10-1	FMC TECHNOLOGIES INC		10/26/2015	WEEDEN & CO LP	579.000	21,527		30,834	27,120	3,714			3,714		30,834		(9,307)	(9,307)		
30303M-10-2	FACEBOOK INC -A		10/26/2015	WEEDEN & CO LP	5,445.000	484,520		311,508	424,819	(113,310)			(113,310)		311,508		173,011	173,011		
307000-10-9	FAMILY DOLLAR STORES INC.		07/07/2015	VARIOUS	546.000	43,157		33,658	43,249	(9,590)			(9,590)		33,658		9,498	9,498		
311900-10-4	FASTENAL COMPANY		10/26/2015	VARIOUS	703.000	28,599		35,022	33,435	1,587			1,587		35,022		(6,423)	(6,423)	478	
31428X-10-6	FEDEX CORP		10/26/2015	WEEDEN & CO LP	660.000	110,323		61,927	114,616	(52,688)			(52,688)		61,927		48,395	48,395	343	
315616-10-2	F5 NETWORKS INC.		10/26/2015	WEEDEN & CO LP	183.000	21,279		13,917	23,875	(9,958)			(9,958)		13,917		7,362	7,362		
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		10/26/2015	WEEDEN & CO LP	710.000	48,140		29,007	44,162	(15,155)			(15,155)		29,007		19,133	19,133	254	
316773-10-0	FIFTH THIRD BANCORP		12/22/2015	WEEDEN & CO LP	2,086.000	39,288		35,206	42,502	(7,296)			(7,296)		35,206		4,082	4,082	639	
336433-10-7	FIRST SOLAR INC		10/26/2015	WEEDEN & CO LP	187.000	9,240		8,582	8,339	243			243		8,582		658	658		
337738-10-8	FISERV, INC.		12/22/2015	WEEDEN & CO LP	638.000	54,636		29,003	45,279	(16,276)			(16,276)		29,003		25,633	25,633		
337932-10-7	FIRSTENERGY CORP		10/26/2015	VARIOUS	1,055.000	36,550		48,916	41,134	7,781			7,781		48,916		(12,365)	(12,365)	730	
343412-10-2	FLUOR CORP - NEW		10/26/2015	VARIOUS	416.000	21,555		23,528	25,222	(1,694)			(1,694)		23,528		(1,973)	(1,973)	200	
34354P-10-5	FLOWSERVE CORPORATION		10/26/2015	WEEDEN & CO LP	339.000	17,267		17,838	20,282	(2,444)			(2,444)		17,838		(572)	(572)	137	
345370-86-0	FORD MOTOR CO.		10/26/2015	VARIOUS	9,941.000	158,350		135,987	154,086	(18,099)			(18,099)		135,987		22,363	22,363	2,910	
34988V-10-6	FOSSIL GROUP INC		10/26/2015	WEEDEN & CO LP	125.000	9,650		12,034	13,843	(1,808)			(1,808)		12,034		(2,384)	(2,384)		
354613-10-1	FRANKLIN RESOURCES INC		12/22/2015	WEEDEN & CO LP	998.000	47,030		51,513	55,259	(3,747)			(3,747)		51,513		(4,483)	(4,483)	858	
35671D-85-7	FREEPORT MCMORAN INC		10/26/2015	VARIOUS	2,718.000	41,979		81,791	63,492	18,299			18,299		81,791		(39,812)	(39,812)	1,191	
35906A-10-8	FRONTIER COMMUNICATIONS CO.		10/26/2015	WEEDEN & CO LP	2,700.000	18,521		11,214	18,009	(6,795)			(6,795)		11,214		7,306	7,306	425	
36467W-10-9	GAMESTOP CORP		10/26/2015	WEEDEN & CO LP	270.000	10,981		9,358	9,126	232			232		9,358		1,623	1,623	133	
364760-10-8	GAP INC		12/22/2015	WEEDEN & CO LP	813.000	27,299		30,689	34,235	(3,546)			(3,546)		30,689		(3,391)	(3,391)	396	
369550-10-8	GENERAL DYNAMICS CORP		12/22/2015	VARIOUS	842.000	119,343		61,841	115,876	(54,035)			(54,035)		61,841		57,501	57,501	1,347	
369604-10-3	GENERAL ELECTRIC		12/02/2015	WEEDEN & CO LP	28,307.000	772,171		630,820	715,318	(84,498)			(84,498)		630,820		141,351	141,351	16,655	
370023-10-3	GENERAL GROWTH PROPERTIES		10/26/2015	WEEDEN & CO LP	1,784.000	50,995		37,749	50,184	(12,434)			(12,434)		37,749		13,246	13,246	744	
370334-10-4	GENERAL MILLS INC		10/26/2015	VARIOUS	1,535.000	85,293		77,153	81,862	(4,709)			(4,709)		77,153		8,140	8,140	1,554	
37045V-10-0	GENERAL MOTORS CORP		12/22/2015	WEEDEN & CO LP	3,552.000	130,105		121,834	124,000	(2,167)			(2,167)		121,834		8,272	8,272	1,786	
372460-10-5	GENUINE PARTS CO		10/26/2015	WEEDEN & CO LP	381.000	35,542		28,697	40,603	(11,906)			(11,906)		28,697		6,845	6,845	542	
37247D-10-6	GENWORTH FINANCIAL INC.		12/02/2015	WEEDEN & CO LP	2,823.000	15,776		28,510	23,996	4,515			4,515		28,510		(12,734)	(12,734)		
375558-10-3	GILEAD SCIENCES INC		12/22/2015	WEEDEN & CO LP	3,921.000	409,352		200,055	369,593	(169,538)			(169,538)		200,055		209,296	209,296	1,577	
38141G-10-4	GOLDMAN SACHS		10/26/2015	WEEDEN & CO LP	1,023.000	192,302		148,676	198,288	(49,612)			(49,612)		148,676		43,625	43,625	896	
382550-10-1	GOODYEAR TIRE & RUBBER CO		10/26/2015	VARIOUS	693.000	20,163		8,707	19,799	(11,092)			(11,092)		8,707		11,456	11,456	79	
38259P-70-6	ALPHABET		10/06/2015	VARIOUS	1,626.400	796,231		673,548	854,347	(180,799)			(180,799)		673,548		122,683	122,683		
384802-10-4	GRAINGER WW INC		10/26/2015	VARIOUS	151.000	33,825		37,089	38,488	(1,400)			(1,400)		37,089		(3,264)	(3,264)	322	

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
40412C-10-1	HCA HOLDINGS INC		12/22/2015	WEEDEN & CO LP	837.000	58,241		58,749							58,749		(508)	(508)		
40414L-10-9	HCP INC		10/26/2015	WEEDEN & CO LP	1,154.000	46,893		61,286	50,811	10,476			10,476		61,286		(14,394)	(14,394)	1,254	
40434L-10-5	HP INC		11/02/2015	VARIOUS	4,817.000	268,260		204,426	259,038	(94,420)			(94,420)		204,426		63,834	63,834	1,880	
406216-10-1	HALLIBURTON CO		10/26/2015	WEEDEN & CO LP	2,134.000	86,875		89,424	83,930	5,494			5,494		89,424		(2,549)	(2,549)	533	
410345-10-2	HANESBRANDS INC		12/22/2015	WEEDEN & CO LP	493.000	13,123		16,831							16,831		(3,708)	(3,708)	101	
412822-10-8	HARLEY DAVIDSON		12/02/2015	WEEDEN & CO LP	615.000	33,929		33,665	40,535	(6,870)			(6,870)		33,665		264	264	298	
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.		10/26/2015	WEEDEN & CO LP	173.000	20,803		7,737	18,461	(10,724)			(10,724)		7,737		13,066	13,066	113	
413875-10-5	HARRIS CORP		10/26/2015	WEEDEN & CO LP	282.000	21,553		12,693	20,253	(7,560)			(7,560)		12,693		8,860	8,860	203	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		10/26/2015	VARIOUS	1,113.000	49,302		30,623	46,401	(15,778)			(15,778)		30,623		18,679	18,679	504	
418056-10-7	HASBRO INC		10/26/2015	WEEDEN & CO LP	283.000	19,614		13,481	15,562	(2,081)			(2,081)		13,481		6,133	6,133	239	
423452-10-1	HELMERICH AND PAYNE		10/26/2015	VARIOUS	270.000	16,451		15,738	18,203	(2,466)			(2,466)		15,738		713	713	356	
427866-10-8	HERSHEY FOODS CORP		10/26/2015	WEEDEN & CO LP	368.000	37,250		32,473	38,246	(5,774)			(5,774)		32,473		4,777	4,777	278	
42809H-10-7	HESS CORP		10/26/2015	WEEDEN & CO LP	662.000	44,182		47,798	48,869	(1,071)			(1,071)		47,798		(3,616)	(3,616)	218	
437076-10-2	HOME DEPOT INC		12/22/2015	WEEDEN & CO LP	3,433.000	400,994		252,590	360,362	(107,772)			(107,772)		252,590		148,404	148,404	2,886	
438516-10-6	HONEYWELL INTERNATIONAL INC.		12/22/2015	WEEDEN & CO LP	1,983.000	203,467		146,290	198,141	(51,851)			(51,851)		146,290		57,177	57,177	1,449	
440452-10-0	HORMEL FOODS CORP		10/26/2015	VARIOUS	335.000	20,267		13,820	17,454	(3,634)			(3,634)		13,820		6,447	6,447	200	
441060-10-0	HOSPIRA INC		09/03/2015	VARIOUS	959.000	85,701		32,377	58,739	(26,362)			(26,362)		32,377		53,324	53,324		
44107P-10-4	HOST HOTELS & RESORTS INC		10/26/2015	VARIOUS	1,915.000	38,175		34,347	45,520	(11,172)			(11,172)		34,347		3,828	3,828	1,033	
443683-10-7	HUDSON CITY BANCORP INC.		11/02/2015	VARIOUS	2,736.000	27,280		22,726	27,688	(4,962)			(4,962)		22,726		4,554	4,554	193	
444859-10-2	HUMANA INC		10/26/2015	WEEDEN & CO LP	396.000	63,727		29,020	56,877	(27,858)			(27,858)		29,020		34,707	34,707	260	
445658-10-7	HUNT (JB) TRANSPRT SVCS INC		10/26/2015	WEEDEN & CO LP	106.000	8,271		8,716							8,716		(445)	(445)	22	
446150-10-4	HUNTINGTON BANCSHARES INC		10/26/2015	WEEDEN & CO LP	2,029.000	21,678		14,500	21,345	(6,846)			(6,846)		14,500		7,178	7,178	289	
452308-10-9	ILLINOIS TOOL WORKS		10/26/2015	VARIOUS	983.000	92,241		63,642	93,090	(29,448)			(29,448)		63,642		28,599	28,599	1,130	
458140-10-0	INTEL CORP.		10/26/2015	VARIOUS	12,357.000	419,831		294,177	448,436	(154,259)			(154,259)		294,177		125,654	125,654	5,606	
45822P-10-5	INTEGRYS ENERGY GROUP INC		06/30/2015	VARIOUS	450.000	31,933		27,678	35,033	(7,355)			(7,355)		27,678		4,255	4,255	466	
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.		10/26/2015	WEEDEN & CO LP	281.000	67,665		46,240	61,620	(15,380)			(15,380)		46,240		21,425	21,425	275	
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.		10/26/2015	VARIOUS	2,350.000	356,344		470,372	377,034	93,338			93,338		470,372		(114,028)	(114,028)	5,446	
459506-10-1	INTL FLAVORS & FRAGRANCES		10/26/2015	WEEDEN & CO LP	203.000	22,369		15,544	20,576	(5,032)			(5,032)		15,544		6,825	6,825	235	
460146-10-3	INTERNATIONAL PAPER		10/26/2015	VARIOUS	1,056.000	52,705		49,107	56,580	(7,473)			(7,473)		49,107		3,598	3,598	809	
460690-10-0	INTERPUBLIC GROUP COS INC		10/26/2015	WEEDEN & CO LP	1,054.000	22,798		14,536	21,892	(7,355)			(7,355)		14,536		8,261	8,261	172	
461202-10-3	INTUIT INC		12/22/2015	WEEDEN & CO LP	784.000	73,434		47,609	72,277	(24,668)			(24,668)		47,609		25,825	25,825	490	
46120E-60-2	INTUITIVE SURGICAL INC.		10/26/2015	WEEDEN & CO LP	91.000	45,353		44,586	48,134	(3,547)			(3,547)		44,586		767	767		
462846V-10-1	IRON MOUNTAIN INC		10/26/2015	WEEDEN & CO LP	472.000	16,844		16,410	18,248	(1,838)			(1,838)		16,410		435	435	315	
464287-23-4	ISHARES MSCI EMERGING MKT IN		02/11/2015	WALLACHBETH CAPITAL	355,239.000	13,999,836		15,704,380	13,957,340	1,747,039			1,747,039		15,704,380		(1,704,543)	(1,704,543)		
464288-10-9	ISHARES SILVER TRUST		12/28/2015	WALLACHBETH CAPITAL	110,175.000	1,670,112		2,095,743	1,659,235	436,508			436,508		2,095,743		(425,631)	(425,631)		
46625H-10-0	JP MORGAN CHASE & CO.		10/26/2015	VARIOUS	9,388.000	571,002		459,495	587,501	(128,006)			(128,006)		459,495		111,507	111,507	9,255	
469814-10-7	JACOBS ENGINEERING GROUP INC.		10/26/2015	WEEDEN & CO LP	344.000	14,178		17,827	15,373	2,454			2,454		17,827		(3,649)	(3,649)		
478160-10-4	JOHNSON & JOHNSON		10/26/2015	WEEDEN & CO LP	7,015.000	702,039		600,061	733,559	(133,498)			(133,498)		600,061		101,978	101,978	7,083	
478366-10-7	JOHNSON CONTROLS		10/26/2015	VARIOUS	1,668.000	77,672		58,541	80,631	(22,090)			(22,090)		58,541		19,131	19,131	1,026	
481165-10-8	JOY GLOBAL		12/02/2015	WEEDEN & CO LP	559.000	12,187		31,731	26,005	5,727			5,727		31,731		(19,544)	(19,544)	256	
48203R-10-4	JUNIPER NETWORKS INC		10/26/2015	WEEDEN & CO LP	1,063.000	28,097		17,393	23,726	(6,333)			(6,333)		17,393		10,704	10,704	140	
482480-10-0	KLA-TENCOR CORPORATION		10/26/2015	WEEDEN & CO LP	418.000	26,858		22,262	29,394	(7,132)			(7,132)		22,262		4,596	4,596	291	
485170-30-2	KANSAS CITY SOUTHERN INDS		10/26/2015	WEEDEN & CO LP	274.000	28,140		29,828	33,436	(3,609)			(3,609)		29,828		(1,687)	(1,687)	201	
487836-10-8	KELLOGG CO		10/26/2015	WEEDEN & CO LP	645.000	44,347		42,196	42,209	(13)			(13)		42,196		2,151	2,151	445	
49271M-10-0	KEURIG GREEN MOUNTAIN INC		12/22/2015	WEEDEN & CO LP	337.000	30,113		38,192	44,617	(6,425)			(6,425)		38,192		(8,079)	(8,079)	233	
493267-10-8	KEYCORP		10/26/2015	WEEDEN & CO LP	2,191.000	29,984		21,760	30,455	(8,695)			(8,695)		21,760		8,224	8,224	214	
494368-10-3	KIMBERLY-CLARK CORP		10/26/2015	VARIOUS	947.000	108,581		93,760	109,416	(15,657)			(15,657)		93,760		14,822	14,822	1,923	
49446R-10-9	KIMCO REALTY CORP		10/26/2015	WEEDEN & CO LP	1,033.000	27,462		24,302	25,970	(1,668)			(1,668)		24,302		3,160	3,160	591	
49456B-10-1	KINDER MORGAN INC.		10/26/2015	WEEDEN & CO LP	4,372.000	152,879		172,495	184,979	(12,484)			(12,484)		172,495		(19,616)	(19,616)	3,980	
500255-10-4	KOHLS CORP		12/22/2015	WEEDEN & CO LP	532.000	30,707		25,138	32,473	(7,336)			(7,336)		25,138		5,569	5,569	354	
500754-10-6	KRAFT HEINZ CO /THE		10/26/2015	WEEDEN & CO LP	686.000	53,123		50,051							50,051		3,072	3,072	377	
500760-10-6	KRAFT FOODS INC - A		07/06/2015	VARIOUS	3,357.000	280,894		173,247	210,350	(37,103)			(37,103)		173,247		107,647	107,647	3,269	
501044-10-1	KROGER CO		10/26/2015	VARIOUS	1,815.000	90,997		42,695	79,588	(36,893)			(36,893)		42,695		48,302	48,302	457	
501797-10-4	L BRANDS INC		10/26/2015	WEEDEN & CO LP	628.000	59,076		31,403	54,353	(22,950)			(22,950)		31,403		27,673	27,673	1,032	
502424-10-4	L-3 COMMUNICATIONS HLDGS INC.		12/22/2015	WEEDEN & CO LP	235.000	28,755		19,065	29,659	(10,594)			(10,594)		19,065		9,690	9,690	221	
50540R-40-9	LABORATORY CORP. OF AMERICA HOLDINGS		10/26/2015	WEEDEN & CO LP	230.000	26,894		21,501	24,817	(3,316)			(3,316)		21,501		5,393	5,393		
512807-10-8	LAM RESEARCH CORP.		10/26/2015	WEEDEN & CO LP	398.000	30,881		18,170	31,577	(13,408)			(13,408)		18,170		12,712	12,712	213	
518439-10-4	LAUDER ESTEE		10/26/2015	WEEDEN & CO LP	565.000	46,451		38,992	43,053	(4,061)			(4,061)		38,992		7,459	7,459	188	

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
524660-10-7	LEGGETT & PLATT INC		10/26/2015	WEEDEN & CO LP	343.000	15,085		11,088	14,615	(3,527)			(3,527)		11,088		3,997	3,997	255	
524901-10-5	LEGG MASON INC		10/26/2015	VARIOUS	273.000	14,055		8,614	14,570	(5,956)			(5,956)		8,614		5,441	5,441	120	
526057-10-4	LENNAR CORP		10/26/2015	VARIOUS	455.000	22,755		18,834	20,389	(1,555)			(1,555)		18,834		3,921	3,921	43	
527288-10-4	LEUCADIA NATIONAL CORP		10/26/2015	WEEDEN & CO LP	817.000	17,756		24,702	18,317	6,385			6,385		24,702		(6,947)	(6,947)	73	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.		10/26/2015	WEEDEN & CO LP	734.000	37,395		36,685	36,245	440			440		36,685		710	710		
532457-10-8	LILLY (ELI) & CO		10/26/2015	VARIOUS	2,455.000	181,378		137,337	169,370	(32,033)			(32,033)		137,337		44,040	44,040	2,356	
534187-10-9	LINCOLN NATIONAL CORP		10/26/2015	VARIOUS	666.000	36,828		22,460	38,408	(15,948)			(15,948)		22,460		14,367	14,367	310	
535678-10-6	LINEAR TECHNOLOGY CORP		10/26/2015	WEEDEN & CO LP	599.000	27,779		21,501	27,314	(5,814)			(5,814)		21,501		6,278	6,278	346	
539830-10-9	LOCKHEED MARTIN CORP		10/26/2015	WEEDEN & CO LP	672.000	139,108		66,577	129,407	(62,830)			(62,830)		66,577		72,531	72,531	1,386	
540424-10-8	LOEWS CORP		12/22/2015	WEEDEN & CO LP	802.000	31,350		35,745	33,700	2,045			2,045		35,745		(4,396)	(4,396)	76	
544147-10-1	LORILLARD INC		06/12/2015	VARIOUS	2,048.000	144,421		87,904	128,901	(40,997)			(40,997)		87,904		56,517	56,517	2,062	
548661-10-7	LOWE'S COMPANIES		12/22/2015	VARIOUS	2,588.000	186,650		99,168	178,054	(78,886)			(78,886)		99,168		87,482	87,482	1,500	
55261F-10-4	M & T BANK CORPORATION		12/02/2015	VARIOUS	372.490	45,202		37,204	46,792	(9,588)			(9,588)		37,204		7,998	7,998	411	
554382-10-1	MACERICH CO/THE		10/26/2015	WEEDEN & CO LP	380.000	32,376		23,826	31,696	(7,870)			(7,870)		23,826		8,549	8,549	374	
55616P-10-4	MACYS INC		12/02/2015	VARIOUS	975.000	54,375		43,784	64,106	(20,323)			(20,323)		43,784		10,591	10,591	828	
565849-10-6	MARATHON OIL CORP		10/26/2015	WEEDEN & CO LP	1,692.000	39,486		55,198	47,867	7,331			7,331		55,198		(15,712)	(15,712)	493	
56585A-10-2	MARATHON PETROLEM CORP		10/26/2015	WEEDEN & CO LP	1,035.000	71,517		58,223	64,897	(6,674)			(6,674)		58,223		13,293	13,293	526	
571748-10-2	MARSH & MCLENNAN COS		12/22/2015	VARIOUS	1,384.000	76,992		52,093	79,220	(27,127)			(27,127)		52,093		24,898	24,898	966	
571903-20-2	MARRIOTT INTERNATIONAL INC		12/22/2015	WEEDEN & CO LP	586.000	44,400		24,695	45,726	(21,031)			(21,031)		24,695		19,705	19,705	206	
573284-10-6	MARTIN MARIETTA MATERIALS		10/26/2015	WEEDEN & CO LP	159.000	22,990		20,929	17,541	3,388			3,388		20,929		2,061	2,061	92	
574599-10-6	MASCO CORP		12/22/2015	VARIOUS	929.000	28,445		21,435	26,003	(4,569)			(4,569)		21,435		7,010	7,010	200	
57636Q-10-4	MASTERCARD INC-CL A		10/26/2015	VARIOUS	2,491.000	227,683		135,001	214,625	(79,624)			(79,624)		135,001		92,682	92,682	954	
577081-10-2	MATTEL INC		10/26/2015	WEEDEN & CO LP	847.000	21,876		38,072	26,210	11,862			11,862		38,072		(16,196)	(16,196)	446	
579780-20-6	MCCORMICK & CO-NON VTG SHRS		10/26/2015	WEEDEN & CO LP	374.000	29,681		26,822	27,788	(966)			(966)		26,822		2,859	2,859	361	
580135-10-1	MCDONALD'S CORP		12/22/2015	WEEDEN & CO LP	2,591.000	267,086		264,754	242,777	21,978			21,978		264,754		2,331	2,331	3,270	
580645-10-9	MCGRAW HILL FINANCIAL INC		10/26/2015	WEEDEN & CO LP	680.000	65,681		36,430	60,506	(24,076)			(24,076)		36,430		29,251	29,251	310	
58155Q-10-3	MCKESSON CORP		10/26/2015	WEEDEN & CO LP	581.000	120,380		60,831	120,604	(59,773)			(59,773)		60,831		59,548	59,548	343	
582839-10-6	MEAD JOHNSON NUTRITION CO		12/22/2015	WEEDEN & CO LP	514.000	46,233		40,995	51,678	(10,682)			(10,682)		40,995		5,238	5,238	493	
583334-10-7	MEADWESTVACO CORP		07/02/2015	VARIOUS	956.000	46,964		32,994	42,437	(9,443)			(9,443)		32,994		13,970	13,970	421	
585055-10-6	MEDTRONIC PLC		01/27/2015	EXCHANGE	5,610.000	264,227		264,227	405,042	(140,815)			(140,815)		264,227				1,711	
58933Y-10-5	MERCK & COMPANY, INC.		10/26/2015	VARIOUS	7,154.000	400,104		340,953	406,276	(65,322)			(65,322)		340,953		59,151	59,151	7,724	
59156R-10-8	METLIFE INC.		10/26/2015	VARIOUS	2,876.000	144,856		112,570	155,563	(42,993)			(42,993)		112,570		32,286	32,286	1,973	
594918-10-4	MICROSOFT CORP		10/26/2015	WEEDEN & CO LP	21,247.000	1,003,324		695,235	986,923	(291,688)			(291,688)		695,235		308,089	308,089	9,210	
595017-10-4	MICROCHIP TECHNOLOGY INC		12/22/2015	WEEDEN & CO LP	540.000	26,233		19,468	24,359	(4,891)			(4,891)		19,468		6,765	6,765	299	
595112-10-3	MICRON TECHNOLOGY		10/26/2015	WEEDEN & CO LP	2,694.000	65,852		25,246	94,317	(69,071)			(69,071)		25,246		40,606	40,606		
608190-10-4	MOHAWK INDUSTRIES INC		10/26/2015	WEEDEN & CO LP	156.000	28,122		22,987	24,236	(1,250)			(1,250)		22,987		5,136	5,136		
60871R-20-9	MOLSON COORS BREWING CO. CL-B		10/26/2015	WEEDEN & CO LP	398.000	31,802		20,509	29,659	(9,150)			(9,150)		20,509		11,293	11,293	226	
609207-10-5	MONDELEZ INTERNATIONAL INC		12/22/2015	VARIOUS	4,413.000	181,753		139,412	160,302	(20,891)			(20,891)		139,412		42,342	42,342	1,599	
61166W-10-1	MONSANTO CO		12/02/2015	WEEDEN & CO LP	1,380.000	147,338		147,138	164,869	(17,730)			(17,730)		147,138		200	200	1,735	
61174X-10-9	MONSTER BEVERAGE CORPORATION		10/26/2015	WEEDEN & CO LP	370.000	48,279		20,899	40,090	(19,191)			(19,191)		20,899		27,380	27,380		
615369-10-5	MOODY'S CORP		10/26/2015	WEEDEN & CO LP	485.000	47,954		29,073	46,468	(17,395)			(17,395)		29,073		18,881	18,881	227	
617446-44-8	MORGAN STANLEY		10/26/2015	WEEDEN & CO LP	3,850.000	133,225		85,502	149,380	(63,878)			(63,878)		85,502		47,724	47,724	916	
61945C-10-3	MOSAIC CO/THE		10/26/2015	WEEDEN & CO LP	827.000	36,201		51,150	37,753	13,397			13,397		51,150		(14,949)	(14,949)	314	
620076-30-7	MOTOROLA SOLUTIONS INC.		10/26/2015	VARIOUS	718.000	49,091		41,139	48,163	(7,024)			(7,024)		41,139		7,952	7,952	634	
626717-10-2	MURPHY OIL CORP		10/26/2015	WEEDEN & CO LP	413.000	16,677		22,176	20,865	1,311			1,311		22,176		(5,498)	(5,498)	197	
629377-50-8	NRG ENERGY, INC.		12/22/2015	WEEDEN & CO LP	911.000	17,873		25,449	24,551	897			897		25,449		(7,575)	(7,575)	271	
631103-10-8	NASDAQ, INC COMMON STK		10/26/2015	WEEDEN & CO LP	295.000	15,804		8,605	14,148	(5,543)			(5,543)		8,605		7,199	7,199	88	
637071-10-1	NATIONAL-OILWELL INC		12/22/2015	WEEDEN & CO LP	1,218.000	56,008		72,202	79,816	(7,614)			(7,614)		72,202		(16,193)	(16,193)	772	
63938C-10-8	NAVIENT CORP		12/22/2015	WEEDEN & CO LP	1,159.000	20,538		15,357	25,046	(9,689)			(9,689)		15,357		5,181	5,181	279	
64110D-10-4	NETAPP INC		12/22/2015	WEEDEN & CO LP	839.000	30,290		29,086	34,777	(5,691)			(5,691)		29,086		1,204	1,204	349	
64110L-10-6	NETFLIX INC.		10/26/2015	WEEDEN & CO LP	573.000	85,999		32,542	51,681	(19,139)			(19,139)		32,542		53,457	53,457		
651229-10-6	NEWELL RUBBERMAID INC.		10/26/2015	WEEDEN & CO LP	675.000	27,417		17,803	25,711	(7,908)			(7,908)		17,803		9,614	9,614	176	
651290-10-8	NEWFIELD EXPLORATION COMPANY		10/26/2015	WEEDEN & CO LP	372.000	12,805		8,176	10,089	(1,912)			(1,912)		8,176		4,629	4,629		
651639-10-6	NEWMONT MINING CORP NEW		10/26/2015	WEEDEN & CO LP	1,284.000	27,811		43,343	24,268	19,075			19,075		43,343		(15,532)	(15,532)	46	
65249B-10-9	NEW CORP-CLASS A		10/26/2015	VARIOUS	1,782.000	26,150		25,898	27,960	(2,061)			(2,061)		25,898		251	251	111	
65249B-20-8	NEWS CORP-CLASS B		10/26/2015	WEEDEN & CO LP	124.000	1,838		1,591							1,591		247	247		
65339F-10-1	NEXTERA ENERGY INC.		10/26/2015	WEEDEN & CO LP	1,119.000	116,983		91,076	118,939	(27,863)			(27,863)		91,076		25,907	25,907	1,227	
654106-10-3	NIKE, INC. CL B		10/26/2015	VARIOUS	1,826.000	201,029		114,704	175,570	(60,865)			(60,865)		114,704		86,325	86,325	1,256	

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
65473P-10-5	NISOURCE INC.		10/26/2015	VARIOUS	792.000	51,662		43,869	52,381	(8,957)			(8,957)		43,869		7,793	7,793	358	
655044-10-5	NOBLE ENERGY INC		10/26/2015	WEEDEN & CO LP	978.000	40,585		55,304	46,387	(8,918)			(8,918)		55,304		(14,719)	(14,719)	353	
655664-10-0	NORDSTROM INC		12/22/2015	WEEDEN & CO LP	366.000	26,152		20,701	29,057	(8,356)			(8,356)		20,701		5,450	5,450	1,048	
655844-10-8	NORFOLK SOUTHERN CORP		10/26/2015	VARIOUS	766.000	73,783		58,768	83,961	(25,194)			(25,194)		58,768		15,016	15,016	863	
665859-10-4	NORTHERN TRUST CORP		10/26/2015	WEEDEN & CO LP	551.000	38,497		29,414	37,137	(7,723)			(7,723)		29,414		9,083	9,083	445	
666807-10-2	NORTHROP GRUMMAN CORP		12/22/2015	WEEDEN & CO LP	561.000	96,555		42,231	82,686	(40,454)			(40,454)		42,231		54,323	54,323	642	
670346-10-5	NUCOR CORP.		10/26/2015	VARIOUS	799.000	36,315		34,520	39,191	(4,670)			(4,670)		34,520		1,794	1,794	710	
67066G-10-4	NVDIA CORP		10/26/2015	WEEDEN & CO LP	1,307.000	31,637		17,859	26,205	(8,347)			(8,347)		17,859		13,778	13,778	169	
67103H-10-7	O'REILLY AUTOMOTIVE INC		10/26/2015	WEEDEN & CO LP	260.000	60,515		27,979	50,081	(22,102)			(22,102)		27,979		32,536	32,536		
674599-10-5	OCCIDENTAL PETROLEUM		10/26/2015	VARIOUS	1,940.000	148,444		163,963	156,383	7,580			7,580		163,963		(15,519)	(15,519)	3,380	
681919-10-6	OMNICOM GROUP		10/26/2015	VARIOUS	617.000	46,220		36,834	47,799	(10,965)			(10,965)		36,834		9,386	9,386	737	
682680-10-3	ONEOK INC		10/26/2015	WEEDEN & CO LP	522.000	21,271		23,407	25,990	(2,584)			(2,584)		23,407		(2,135)	(2,135)	609	
68389X-10-5	ORACLE SYSTEMS		12/22/2015	WEEDEN & CO LP	8,355.000	342,307		270,835	375,724	(104,889)			(104,889)		270,835		71,471	71,471	2,756	
690768-40-3	OWENS-ILLINOIS INC		10/26/2015	WEEDEN & CO LP	417.000	10,217		10,838	11,255	(416)			(416)		10,838		(621)	(621)		
69331C-10-8	PG&E CORPORATION		10/26/2015	WEEDEN & CO LP	1,207.000	65,664		58,392	64,261	(5,869)			(5,869)		58,392		7,272	7,272	1,320	
693475-10-5	PNC FINANCIAL SERVICES GROUP		10/26/2015	VARIOUS	1,324.000	119,456		90,478	120,789	(30,311)			(30,311)		90,478		28,979	28,979	1,551	
693506-10-7	PPG INDUSTRIES INC		10/26/2015	WEEDEN & CO LP	510.000	76,176		51,246	80,556	(29,310)			(29,310)		51,246		24,930	24,930	337	
69351T-10-6	PPL CORPORATION		10/26/2015	VARIOUS	1,673.000	64,487		60,852	65,783	(4,995)			(4,995)		60,852		3,635	3,635	1,492	
693656-10-0	PVH CORP		10/26/2015	WEEDEN & CO LP	205.000	19,959		23,486	26,275	(2,789)			(2,789)		23,486		(3,527)	(3,527)	11	
693718-10-8	PACCAR INC		10/26/2015	VARIOUS	888.000	52,563		44,253	60,393	(16,140)			(16,140)		44,253		8,310	8,310	1,272	
696429-30-7	PALL CORP		08/31/2015	VARIOUS	608.000	73,599		40,509	61,536	(21,026)			(21,026)		40,509		33,090	33,090	327	
701094-10-4	PARKER-HANNIFIN CORP		10/26/2015	VARIOUS	393.000	44,323		34,898	50,677	(15,779)			(15,779)		34,898		9,425	9,425	458	
703395-10-3	PATTERSON COS INC		10/26/2015	WEEDEN & CO LP	217.000	10,572		8,192	10,438	(2,246)			(2,246)		8,192		2,380	2,380	109	
704326-10-7	PAYCHEX INC		10/26/2015	WEEDEN & CO LP	830.000	41,321		30,027	38,321	(8,294)			(8,294)		30,027		11,294	11,294	627	
70450Y-10-3	PAYPAL HOLDINGS INC		10/26/2015	WEEDEN & CO LP	1,291.000	45,957		39,273							39,273		6,684	6,684		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		10/26/2015	WEEDEN & CO LP	776.000	11,972		10,184	11,780	(1,596)			(1,596)		10,184		1,788	1,788	248	
713291-10-2	PEPCO HOLDINGS INC		10/26/2015	WEEDEN & CO LP	632.000	16,942		14,256	17,020	(2,764)			(2,764)		14,256		2,685	2,685	237	
713448-10-8	PEPSICO INC		10/26/2015	VARIOUS	3,760.000	380,837		310,699	355,546	(44,846)			(44,846)		310,699		70,138	70,138	6,022	
714046-10-9	PERKIN ELMER INC		10/26/2015	VARIOUS	283.000	13,515		8,665	12,376	(3,711)			(3,711)		8,665		4,851	4,851	47	
716768-10-6	PETSMART INC.		03/12/2015	VARIOUS	565.000	46,826		38,280	45,932	(7,652)			(7,652)		38,280		8,547	8,547		
717081-10-3	PFIZER, INC.		10/26/2015	WEEDEN & CO LP	16,259.000	555,298		488,049	506,468	(18,419)			(18,419)		488,049		67,249	67,249	8,547	
718172-10-9	PHILIP MORRIS INTERNATIONAL		10/26/2015	VARIOUS	3,889.000	333,797		372,976	316,759	56,217			56,217		372,976		(39,179)	(39,179)	9,322	
718546-10-4	PHILLIPS 66		10/26/2015	WEEDEN & CO LP	1,676.000	130,024		103,041	120,169	(17,128)			(17,128)		103,041		26,983	26,983	1,471	
723484-10-1	PINNACLE WEST CAPITAL CORP.		10/26/2015	VARIOUS	275.000	18,209		16,745	18,785	(2,040)			(2,040)		16,745		1,463	1,463	316	
723787-10-7	PIONEER NATURAL RESOURCE CO		10/26/2015	WEEDEN & CO LP	373.000	52,765		45,244	55,521	(10,277)			(10,277)		45,244		7,521	7,521	14	
724479-10-0	PITNEY BOWES INC		12/22/2015	WEEDEN & CO LP	517.000	11,274		8,209	12,599	(4,391)			(4,391)		8,209		3,065	3,065	139	
729251-10-8	PLUM CREEK TIMBER CO INC		10/26/2015	WEEDEN & CO LP	441.000	18,652		23,494	18,870	4,623			4,623		23,494		(4,842)	(4,842)	372	
73935S-10-5	POWERSHARES DB COMMODITY IND		04/23/2015	WALLACHBETH CAPITAL	254,542.000	4,576,079		5,620,192	4,696,300	923,892			923,892		5,620,192		(1,044,112)	(1,044,112)		
73936B-10-1	POWERSHARES DB ENERGY FUND		05/13/2015	WALLACHBETH CAPITAL	240,554.000	4,203,030		6,791,155	4,202,478	2,588,677			2,588,677		6,791,155		(2,588,125)	(2,588,125)		
73936B-40-8	POWERSHARES DB AGRICULTURE F		12/28/2015	WALLACHBETH CAPITAL	226,686.000	5,060,604		7,523,504	5,642,215	1,881,290			1,881,290		7,523,504		(2,462,900)	(2,462,900)		
73936B-50-7	POWERSHARES DB OIL FUND		06/30/2015	WALLACHBETH CAPITAL	229,632.000	3,425,085		5,975,564	3,605,222	2,370,342			2,370,342		5,975,564		(2,550,480)	(2,550,480)		
73936B-70-5	POWERSHARES DB BASE METALS F COMMON STK		04/23/2015	WALLACHBETH CAPITAL	390,138.000	5,982,033		6,853,066	6,203,194	649,871			649,871		6,853,066		(871,033)	(871,033)		
74005P-10-4	PRAXAIR INC		10/26/2015	WEEDEN & CO LP	725.000	85,616		82,926	93,931	(11,005)			(11,005)		82,926		2,690	2,690	712	
740189-10-5	PRECISION CASTPARTS CORP		10/26/2015	WEEDEN & CO LP	376.000	80,877		70,687	90,571	(19,883)			(19,883)		70,687		10,190	10,190	16	
74144T-10-8	T ROWE PRICE GROUP INC.		12/22/2015	WEEDEN & CO LP	682.000	53,206		48,875	58,557	(9,682)			(9,682)		48,875		4,331	4,331	1,184	
741503-40-3	THE PRICELINE GROUP INC		10/26/2015	WEEDEN & CO LP	135.000	163,517		94,314	153,928	(59,614)			(59,614)		94,314		69,202	69,202		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.		10/26/2015	WEEDEN & CO LP	685.000	34,356		24,567	35,579	(11,012)			(11,012)		24,567		9,789	9,789	354	
742718-10-9	PROCTER & GAMBLE CO.		10/26/2015	VARIOUS	6,796.000	556,806		527,097	619,048	(91,951)			(91,951)		527,097		29,709	29,709	10,620	
743315-10-3	PROGRESSIVE CORP OH		10/26/2015	WEEDEN & CO LP	1,400.000	41,659		35,363	37,786	(2,423)			(2,423)		35,363		6,297	6,297	961	
74340W-10-3	PROLOGIS INC		10/26/2015	WEEDEN & CO LP	1,278.000	55,860		53,379	54,992	(1,614)			(1,614)		53,379		2,482	2,482	676	
744320-10-2	PRUDENTIAL FINANCIAL INC.		10/26/2015	WEEDEN & CO LP	1,152.000	92,561		69,485	104,210	(34,725)			(34,725)		69,485		23,076	23,076	912	
744573-10-6	PUBLIC SVC ENTERPRISES		10/26/2015	WEEDEN & CO LP	1,267.000	52,011		46,197	52,466	(6,269)			(6,269)		46,197		5,813	5,813	682	
74460D-10-9	PUBLIC STORAGE INC.		10/26/2015	WEEDEN & CO LP	365.000	78,552		59,262	67,470	(8,208)			(8,208)		59,262		19,289	19,289	816	
745867-10-1	PULTE HOMES INC.		10/26/2015	VARIOUS	859.000	17,515		18,201	18,434	(233)			(233)		18,201		(686)	(686)	167	
74733V-10-0	QEP RESOURCES INC		07/24/2015	WEEDEN & CO LP	943.000	14,617		27,141	19,067	8,073			8,073		27,141		(12,524)	(12,524)	29	
74736K-10-1	QORVO INC.		12/02/2015	WEEDEN & CO LP	207.000	10,441		17,661							17,661		(7,220)	(7,220)		
747525-10-3	QUALCOMM INC		12/22/2015	WEEDEN & CO LP	4,716.000	299,880		290,613	350,540	(59,927)			(59,927)		290,613		9,267	9,267	3,483	
74762E-10-2	QUANTA SERVICES INC		12/02/2015	WEEDEN & CO LP	759.000	18,271		20,913	21,548	(635)			(635)		20,913		(2,642)	(2,642)		

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
74834L-10-0	QUEST DIAGNOSTICS		10/26/2015	WEEDEN & CO LP	359.000	24,541		20,187	24,075	(3,887)			(3,887)		20,187		4,353	4,353	307	
751212-10-1	RALPH LAUREN CORP.		10/26/2015	WEEDEN & CO LP	152.000	19,077		27,016	28,144	(1,129)			(1,129)		27,016		(7,938)	(7,938)	173	
75281A-10-9	RANGE RESOURCES CORP.		10/26/2015	WEEDEN & CO LP	423.000	17,585		31,340	22,609	8,730			8,730		31,340		(13,755)	(13,755)	24	
755111-50-7	RAYTHEON COMPANY		10/26/2015	VARIOUS	767.000	85,796		46,662	82,966	(36,305)			(36,305)		46,662		39,134	39,134	1,168	
756109-10-4	REALTY INCOME CORP		10/26/2015	WEEDEN & CO LP	271.000	13,525		13,382							13,382		143	143	309	
756577-10-2	RED HAT INC.		10/26/2015	WEEDEN & CO LP	477.000	34,301		23,226	32,980	(9,754)			(9,754)		23,226		11,075	11,075		
75886F-10-7	REGENERON PHARMACEUTICALS INC		10/26/2015	WEEDEN & CO LP	189.000	88,367		48,172	77,537	(29,365)			(29,365)		48,172		40,194	40,194		
7591EP-10-0	REGIONS FINANCIAL CORP		12/22/2015	VARIOUS	3,542.000	32,987		29,918	37,404	(7,486)			(7,486)		29,918		3,070	3,070	450	
760759-10-0	REPUBLIC SERVICES INC		10/26/2015	VARIOUS	664.000	27,857		22,464	26,726	(4,262)			(4,262)		22,464		5,392	5,392	464	
761713-10-6	REYNOLDS AMERICAN INC		10/26/2015	WEEDEN & CO LP	1,372.000	76,864		42,454	57,457	(15,003)			(15,003)		42,454		34,410	34,410	1,583	
770323-10-3	ROBERT HALF INTERNATIONAL INC.		10/26/2015	WEEDEN & CO LP	341.000	19,152		11,186	19,908	(8,722)			(8,722)		11,186		7,967	7,967	93	
773903-10-9	ROCKWELL AUTOMATION INC		10/26/2015	WEEDEN & CO LP	340.000	38,057		28,850	37,808	(8,958)			(8,958)		28,850		9,207	9,207	300	
774341-10-1	ROCKWELL INTL CORP (NEW)		10/26/2015	WEEDEN & CO LP	333.000	29,112		20,759	28,132	(7,373)			(7,373)		20,759		8,353	8,353	146	
776696-10-6	ROPER TECHNOLOGIES INC		10/26/2015	WEEDEN & CO LP	250.000	43,043		29,699	39,088	(9,388)			(9,388)		29,699		13,343	13,343	149	
778296-10-3	ROSS STORES INC		12/22/2015	WEEDEN & CO LP	795.000	52,472		35,466	50,806	(15,340)			(15,340)		35,466		17,006	17,006	182	
783549-10-8	RYDER SYSTEM INC NOTE		10/26/2015	WEEDEN & CO LP	131.000	10,784		7,540	12,163	(4,623)			(4,623)		7,540		3,244	3,244	70	
78440X-10-1	SL GREEN REALTY CORP		10/26/2015	WEEDEN & CO LP	115.000	13,507		15,139							15,139		(1,632)	(1,632)	207	
78462F-10-3	SPDR TRUST SERIES 1		02/11/2015	WALLACHBETH CAPITAL	11,953.000	2,473,269		2,195,870	2,456,342	(260,472)			(260,472)		2,195,870		277,399	277,399	13,566	
78463V-10-7	SPDR GOLD TRUST		12/28/2015	WALLACHBETH CAPITAL	27,194.000	2,898,504		3,564,506	3,088,695	475,811			475,811		3,564,506		(666,002)	(666,002)		
786514-20-8	SAFEWAY INC		02/03/2015	MERGER	1,310.000	45,745		27,229	46,007	(18,778)			(18,778)		27,229		18,516	18,516	301	
790849-10-3	ST. JUDE MEDICAL INC.		10/26/2015	WEEDEN & CO LP	723.000	46,839		30,095	47,017	(16,922)			(16,922)		30,095		16,744	16,744	478	
79466L-30-2	SALESFORCE.COM INC		10/26/2015	WEEDEN & CO LP	1,509.000	102,939		61,930	89,499	(27,569)			(27,569)		61,930		41,010	41,010		
80004C-10-1	SANDISK CORP		10/26/2015	WEEDEN & CO LP	598.000	47,005		32,090	58,592	(26,502)			(26,502)		32,090		14,915	14,915	247	
80589M-10-2	SCANA CORP.		10/26/2015	WEEDEN & CO LP	356.000	20,716		19,258	21,502	(2,245)			(2,245)		19,258		1,459	1,459	457	
806407-10-2	HENRY SCHEIN INC		10/26/2015	WEEDEN & CO LP	96.000	14,318		13,505							13,505		812	812		
806857-10-8	SCHLUMBERGER LTD		10/26/2015	VARIOUS	3,232.000	263,215		239,488	276,045	(36,557)			(36,557)		239,488		23,727	23,727	4,392	
808513-10-5	SCHWAB CHARLES CORP		10/26/2015	WEEDEN & CO LP	2,936.000	86,836		49,772	88,638	(38,866)			(38,866)		49,772		37,064	37,064	342	
811065-10-1	SCRIPP NETWORK		10/26/2015	WEEDEN & CO LP	272.000	18,084		18,061	20,473	(2,413)			(2,413)		18,061		23	23	84	
81211K-10-0	SEALED AIR CORP		12/22/2015	WEEDEN & CO LP	575.000	27,286		12,712	24,397	(11,685)			(11,685)		12,712		14,574	14,574	116	
816851-10-9	SEMPRA ENERGY		10/26/2015	WEEDEN & CO LP	584.000	60,896		48,203	65,034	(16,832)			(16,832)		48,203		12,694	12,694	959	
824348-10-6	SHERWIN-WILLIAMS CO		10/26/2015	WEEDEN & CO LP	217.000	57,227		39,666	57,080	(17,414)			(17,414)		39,666		17,561	17,561	196	
826552-10-1	SIGMA-ALDRICH		11/18/2015	VARIOUS	674.000	94,034		52,939	92,520	(39,581)			(39,581)		52,939		41,094	41,094	355	
828806-10-9	SIMON PROPERTY GROUP INC.		10/26/2015	WEEDEN & CO LP	778.000	153,413		128,969	141,682	(12,712)			(12,712)		128,969		24,443	24,443	2,184	
83088M-10-2	SKYWORKS SOLUTIONS INC.		10/26/2015	WEEDEN & CO LP	219.000	17,027		22,222							22,222		(5,195)	(5,195)	85	
832696-40-5	JM SMUCKER CO/THE-NEWW COM WI		10/26/2015	VARIOUS	274.000	31,308		28,078	27,669	410			410		28,078		3,230	3,230	342	
833034-10-1	SNAP-ON INC.		10/26/2015	WEEDEN & CO LP	145.000	22,109		12,363	19,827	(7,464)			(7,464)		12,363		9,746	9,746	107	
842587-10-7	SOUTHERN CO		10/26/2015	WEEDEN & CO LP	2,265.000	106,201		109,090	111,234	(2,144)			(2,144)		109,090		(2,889)	(2,889)	1,689	
844741-10-8	SOUTHWEST AIRLINES		10/26/2015	VARIOUS	1,727.000	76,198		23,467	73,087	(49,620)			(49,620)		23,467		52,732	52,732	274	
845467-10-9	SOUTHWESTERN ENERGY CO		10/26/2015	WEEDEN & CO LP	956.000	18,574		35,436	26,089	9,347			9,347		35,436		(16,862)	(16,862)		
847560-10-9	SPECTRA ENERGY CORP		10/26/2015	VARIOUS	1,680.000	54,268		52,734	60,984	(8,250)			(8,250)		52,734		1,534	1,534	1,195	
854502-10-1	STANLEY BLACK + DECKER INC		10/26/2015	WEEDEN & CO LP	400.000	40,351		29,821	38,432	(8,611)			(8,611)		29,821		10,530	10,530	294	
855030-10-2	STAPLES INC		10/26/2015	VARIOUS	1,608.000	24,256		20,878	29,137	(8,259)			(8,259)		20,878		3,378	3,378	463	
855244-10-9	STARBUCKS CORP.		10/26/2015	WEEDEN & CO LP	2,759.000	202,837		114,332	154,746	(40,414)			(40,414)		114,332		88,505	88,505	1,162	
85590A-40-1	STARWOOD HOTELS & RESORTS WORLDWIDE		10/26/2015	WEEDEN & CO LP	460.000	33,588		28,984	37,292	(8,309)			(8,309)		28,984		4,604	4,604	228	
857477-10-3	STATE STREET CORP		10/26/2015	WEEDEN & CO LP	1,046.000	75,675		60,910	82,111	(21,201)			(21,201)		60,910		14,766	14,766	774	
858119-10-0	STEEL DYNAMICS		01/26/2015	VARIOUS	317,784.000	5,402,020		5,523,086	6,273,056	(749,970)			(749,970)		5,523,086		(121,066)	(121,066)	36,545	
858912-10-8	STERICYCLE INC.		10/26/2015	WEEDEN & CO LP	213.000	27,178		23,091	27,920	(4,829)			(4,829)		23,091		4,087	4,087		
863667-10-1	STRYKER CORP.		10/26/2015	WEEDEN & CO LP	768.000	71,855		50,427	72,445	(22,018)			(22,018)		50,427		21,427	21,427	643	
867914-10-3	SUNTRUST BANK		12/22/2015	WEEDEN & CO LP	1,347.000	55,418		39,502	56,439	(16,937)			(16,937)		39,502		15,916	15,916	432	
871503-10-8	SYMANTEC CORP		12/22/2015	WEEDEN & CO LP	1,746.000	40,757		42,872	44,794	(1,921)			(1,921)		42,872		(2,116)	(2,116)	366	
871829-10-7	SYSCO CORP		12/02/2015	VARIOUS	1,781.000	71,365		62,282	70,688	(8,406)			(8,406)		62,282		9,083	9,083	1,422	
872375-10-0	TECO ENERGY INC		10/26/2015	VARIOUS	589.000	13,709		11,219	12,069	(850)			(850)		11,219		2,490	2,490	255	
872540-10-9	TJX COMPANIES, INC.		10/26/2015	VARIOUS	1,745.000	122,377		85,219	119,672	(34,453)			(34,453)		85,219		37,158	37,158	643	
87612E-10-6	TARGET CORP.		12/22/2015	WEEDEN & CO LP	1,663.000	124,771		117,464	126,238	(8,774)			(8,774)		117,464		7,306	7,306	1,297	
87901J-10-5	TEGNA		10/26/2015	VARIOUS	564.000	21,258		14,298	20,916	(6,712)			(6,712)		14,298		6,960	6,960	201	
88033G-40-7	TENET HEALTHCARE CORP.		10/26/2015	WEEDEN & CO LP	248.000	9,218		10,946	12,566	(1,620)			(1,620)		10,946		(1,728)	(1,728)		
88076W-10-3	TERADATA CORP		12/02/2015	WEEDEN & CO LP	454.000	16,872		23,347	19,831	3,517			3,517		23,347		(6,475)	(6,475)		
881609-10-1	TESORO PETROLEUM CORP		10/26/2015	WEEDEN & CO LP	327.000	31,007		17,580	24,312	(6,733)			(6,733)		17,580		13,427	13,427	211	

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
882508-10-4	TEXAS INSTRUMENTS INC		12/22/2015	WEEDEN & CO LP	2,681.000	153,095		96,582	143,340	(46,757)			(46,757)		96,582		56,513	56,513	1,754	
883203-10-1	TEXTRON		10/26/2015	WEEDEN & CO LP	700.000	28,733		18,263	29,477	(11,214)			(11,214)		18,263		10,471	10,471	33	
883556-10-2	THERMO FISHER SCIENTIFIC INC		10/26/2015	WEEDEN & CO LP	1,001.000	126,053		80,835	125,415	(44,580)			(44,580)		80,835		45,217	45,217	357	
88579Y-10-1	3M CO		10/26/2015	VARIOUS	1,626.000	260,886		169,104	267,184	(98,080)			(98,080)		169,104		91,781	91,781	3,204	
886547-10-8	TIFFANY & CO.		10/26/2015	WEEDEN & CO LP	280.000	23,322		20,501	29,921	(9,420)			(9,420)		20,501		2,821	2,821	257	
887317-30-3	TIME WARNER INC.		12/22/2015	WEEDEN & CO LP	2,187.000	168,509		125,891	186,814	(60,923)			(60,923)		125,891		42,619	42,619	1,105	
88732J-20-7	TIME WARNER CABLE INC		10/26/2015	WEEDEN & CO LP	706.000	116,057		66,489	107,354	(40,866)			(40,866)		66,489		49,568	49,568	981	
891027-10-4	TORCHMARK CORP		10/26/2015	VARIOUS	361.000	20,151		14,912	19,555	(4,644)			(4,644)		14,912		5,239	5,239	121	
891906-10-9	TOTAL SYSTEM SERVICES		10/26/2015	WEEDEN & CO LP	418.000	18,049		9,826	14,195	(4,369)			(4,369)		9,826		8,223	8,223	100	
892356-10-6	TRACTOR SUPPLY COMPANY		10/26/2015	WEEDEN & CO LP	342.000	29,517		22,637	26,956	(4,319)			(4,319)		22,637		6,880	6,880	88	
89417E-10-9	THE TRAVELERS COMPANIES INC		12/22/2015	WEEDEN & CO LP	907.000	99,201		77,518	96,006	(18,488)			(18,488)		77,518		21,683	21,683	773	
896945-20-1	TRIPADVISOR INC		10/26/2015	WEEDEN & CO LP	279.000	20,766		14,794	20,830	(6,036)			(6,036)		14,794		5,972	5,972		
90130A-10-1	TWENTY FIRST CENTURY FOX INC		12/22/2015	VARIOUS	7,541.000	229,421		206,317	289,612	(83,296)			(83,296)		206,317		23,104	23,104	1,463	
90130A-20-0	TWENTY FIRST CENTURY FOX		10/26/2015	WEEDEN & CO LP	498.000	15,064		13,486							13,486		1,578	1,578		
902494-10-3	TYSON FOODS, INC.		12/22/2015	WEEDEN & CO LP	770.000	33,143		18,900	30,869	(11,969)			(11,969)		18,900		14,242	14,242	116	
902973-30-4	U.S. BANCORP		10/26/2015	VARIOUS	4,930.000	212,643		164,157	221,604	(57,446)			(57,446)		164,157		48,485	48,485	3,095	
904311-10-7	UNDER ARMOUR, INC.		10/26/2015	WEEDEN & CO LP	432.000	35,739		23,168	29,333	(6,165)			(6,165)		23,168		12,571	12,571		
907818-10-8	UNION PACIFIC CORP		12/22/2015	VARIOUS	2,259.000	248,910		166,632	269,115	(102,483)			(102,483)		166,632		82,279	82,279	2,883	
910047-10-9	UNITED CONTINENTAL HOLDINGS COMMON STK		12/02/2015	WEEDEN & CO LP	429.000	24,839		22,763							22,763		2,076	2,076		
911312-10-6	UNITED PARCEL SERVICE CL B		10/26/2015	WEEDEN & CO LP	1,749.000	181,055		150,807	194,436	(43,630)			(43,630)		150,807		30,248	30,248	1,767	
911363-10-9	UNITED RENTALS INC		10/26/2015	WEEDEN & CO LP	255.000	21,170		28,302	26,013	2,290			2,290		28,302		(7,133)	(7,133)		
91201T-10-2	UNITED STATES GAS FUND LP		04/23/2015	WALLACHBETH CAPITAL	16,885.000	657,886		918,882	576,623	342,259			342,259		918,882		(260,996)	(260,996)		
912318-20-1	US NATURAL GAS FUND LP		07/31/2015	WALLACHBETH CAPITAL	246,723.000	3,213,197		4,994,768	3,644,099	1,350,670			1,350,670		4,994,768		(1,781,571)	(1,781,571)		
91288V-10-3	UNITED STATES 12 MONTH OIL		05/13/2015	WALLACHBETH CAPITAL	16,041.000	437,387		706,110	430,220	275,891			275,891		706,110		(268,723)	(268,723)		
913017-10-9	UNITED TECHNOLOGIES CORP		10/26/2015	VARIOUS	2,181.000	241,369		199,729	250,815	(51,086)			(51,086)		199,729		41,639	41,639	2,621	
91324P-10-2	UNITEDHEALTH GROUP INC.		10/26/2015	WEEDEN & CO LP	2,399.000	270,393		143,953	242,515	(98,562)			(98,562)		143,953		126,440	126,440	1,514	
913903-10-0	UNIVERSAL HEALTH SERVICES CL.B		10/26/2015	WEEDEN & CO LP	229.000	25,366		25,588	25,479	110			110		25,588		(222)	(222)	32	
91529Y-10-6	UNUMPROVIDENT CORP		10/26/2015	WEEDEN & CO LP	636.000	21,413		17,560	22,184	(4,624)			(4,624)		17,560		3,853	3,853	208	
917047-10-2	URBAN OUTFITTERS INC.		12/22/2015	WEEDEN & CO LP	303.000	9,716		12,541	10,644	1,897			1,897		12,541		(2,825)	(2,825)		
918204-10-8	VF CORP		10/26/2015	WEEDEN & CO LP	872.000	59,540		38,214	65,313	(27,099)			(27,099)		38,214		21,327	21,327	385	
91913Y-10-0	VALERO ENERGY CORP		12/22/2015	VARIOUS	1,415.000	83,048		58,016	70,043	(12,027)			(12,027)		58,016		25,032	25,032	1,137	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.		10/26/2015	WEEDEN & CO LP	249.000	21,265		16,154	21,541	(5,387)			(5,387)		16,154		5,111	5,111		
92276F-10-0	VENTAS INC		10/26/2015	VARIOUS	816.000	68,277		75,014	66,967	6,066			6,066		75,014		(6,738)	(6,738)	978	
92343E-10-2	VERISIGN INC.		10/26/2015	WEEDEN & CO LP	302.000	20,885		13,834	17,214	(3,380)			(3,380)		13,834		7,051	7,051		
92343V-10-4	VERIZON COMMUNICATIONS INC		10/26/2015	VARIOUS	10,661.000	514,282		572,026	498,722	73,305			73,305		572,026		(57,744)	(57,744)	13,907	
92532F-10-0	VERTEX PHARMACEUTICALS INC		10/26/2015	WEEDEN & CO LP	606.000	67,485		40,141	71,993	(31,851)			(31,851)		40,141		27,344	27,344		
92553P-20-1	VIACOM INC- CLASS B		10/26/2015	VARIOUS	992.000	58,434		63,302	74,648	(11,346)			(11,346)		63,302		(4,869)	(4,869)	888	
92826C-83-9	VISA INC - CLASS A		10/26/2015	VARIOUS	2,949.000	352,390		207,028	323,096	(116,068)			(116,068)		207,028		145,362	145,362	1,135	
929042-10-9	VORNADO REALTY TRUST		10/26/2015	VARIOUS	440.000	55,083		42,852	56,362	(13,510)			(13,510)		42,852		12,231	12,231	536	
929160-10-9	VULCAN MATERIALS CO		10/26/2015	WEEDEN & CO LP	329.000	27,884		16,084	21,625	(5,541)			(5,541)		16,084		11,800	11,800	46	
92939U-10-6	WEC ENERGY CORP INC		10/26/2015	WEEDEN & CO LP	364.000	19,135		16,369							16,369		2,766	2,766	96	
931142-10-3	WAL-MART STORES INC		10/26/2015	WEEDEN & CO LP	3,957.000	290,477		309,710	339,827	(30,117)			(30,117)		309,710		(19,233)	(19,233)	4,578	
931427-10-8	WALGREENS BOOTS ALLIANCE INC		10/26/2015	WEEDEN & CO LP	2,185.000	184,272		108,032	166,497	(58,465)			(58,465)		108,032		76,240	76,240	1,044	
94106L-10-9	WASTE MANAGEMENT INC		10/26/2015	WEEDEN & CO LP	1,088.000	57,473		44,133	55,836	(11,703)			(11,703)		44,133		13,340	13,340	591	
941848-10-3	WATERS CORPORATION		10/26/2015	WEEDEN & CO LP	209.000	25,328		19,323	23,558	(4,235)			(4,235)		19,323		6,005	6,005		
949746-10-1	WELLS FARGO COMPANY		10/26/2015	VARIOUS	11,820.000	639,301		448,087	647,972	(199,886)			(199,886)		448,087		191,214	191,214	8,192	
95040Q-10-4	WELLTOWER INC		10/26/2015	WEEDEN & CO LP	849.000	61,450		63,290	64,244	(954)			(954)		63,290		(1,839)	(1,839)	1,370	
958102-10-5	WESTERN DIGITAL CORPORATION		10/26/2015	WEEDEN & CO LP	563.000	49,627		30,613	62,324	(31,711)			(31,711)		30,613		19,014	19,014	624	
959802-10-9	WESTERN UNION		10/26/2015	WEEDEN & CO LP	1,311.000	24,808		19,254	23,480	(4,226)			(4,226)		19,254		5,554	5,554	279	
96145D-10-5	WESTROCK CO		10/26/2015	WEEDEN & CO LP	302.000	15,822		18,715							18,715		(2,893)	(2,893)	124	
962166-10-4	WEYERHAEUSER		10/26/2015	WEEDEN & CO LP	1,332.000	43,422		40,590	47,805	(7,215)			(7,215)		40,590		2,832	2,832	546	
963320-10-6	WHIRLPOOL CORP.		10/26/2015	WEEDEN & CO LP	195.000	35,408		22,597	37,779	(15,183)			(15,183)		22,597		12,811	12,811	230	
966837-10-6	WHOLE FOODS MARKET, INC.		12/22/2015	WEEDEN & CO LP	959.000	40,694		42,272	48,353	(6,081)			(6,081)		42,272		(1,578)	(1,578)	309	
969457-10-0	WILLIAMS COMPANIES INC.		10/26/2015	WEEDEN & CO LP	1,695.000	72,918		64,748	76,173	(11,426)			(11,426)		64,748		8,170	8,170	1,426	
97382A-10-1	WINDSTREAM CORP		04/24/2015	WEEDEN & CO LP	3,428.000	27,619		29,326	28,247	1,079			1,079		29,326		(1,706)	(1,706)	1,683	
976657-10-6	WISCONSIN ENERGY CORP		07/01/2015	VARIOUS	1,276.000	59,387		57,121	67,296	(10,176)			(10,176)		57,121		2,267	2,267	950	
98310W-10-8	WYNDHAM WORLDWIDE CORP		10/26/2015	WEEDEN & CO LP	322.000	26,833		19,447	27,615	(8,168)			(8,168)		19,447		7,386	7,386	180	
983134-10-7	WYNN RESORTS LTD		10/26/2015	WEEDEN & CO LP	202.000	22,506		27,461	30,050	(2,589)			(2,589)		27,461		(4,955)	(4,955)	397	

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
98389B-10-0	XCEL ENERGY INC.		10/26/2015	WEEDEN & CO LP	1,267.000	45,543		40,072	45,511	(5,438)			(5,438)		40,072		5,471	5,471	942	
983919-10-1	XILINX INC		10/26/2015	WEEDEN & CO LP	672.000	29,127		25,359	29,091	(3,732)			(3,732)		25,359		3,768	3,768	385	
984121-10-3	XEROX CORP.		12/02/2015	VARIOUS	3,121.000	36,810		26,566	43,257	(16,691)			(16,691)		26,566		10,243	10,243	523	
98419M-10-0	XYLEM INC		10/26/2015	WEEDEN & CO LP	456.000	16,212		12,859	17,360	(4,501)			(4,501)		12,859		3,353	3,353	89	
984332-10-6	YAHOO! INC		10/26/2015	WEEDEN & CO LP	2,216.000	85,309		54,318	111,930	(57,613)			(57,613)		54,318		30,992	30,992		
988498-10-1	YUM BRANDS INC		10/26/2015	VARIOUS	1,103.000	81,533		74,650	80,354	(5,703)			(5,703)		74,650		6,883	6,883	1,090	
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		10/26/2015	WEEDEN & CO LP	424.000	45,150		32,314	48,090	(15,776)			(15,776)		32,314		12,836	12,836	223	
989701-10-7	ZIONS BANCORPORATION		10/26/2015	WEEDEN & CO LP	509.000	13,626		12,487	14,512	(2,024)			(2,024)		12,487		1,139	1,139	38	
98978V-10-3	ZOETIS INC		10/26/2015	VARIOUS	1,419.000	62,105		46,146	61,060	(14,914)			(14,914)		46,146		15,959	15,959	241	
G0176J-10-9	ALLEGION PLC	E	10/26/2015	WEEDEN & CO LP	238.000	14,216		7,804	13,199	(5,395)			(5,395)		7,804		6,412	6,412	33	
G0177J-10-8	ALLERGAN PLC		10/26/2015	VARIOUS	810.480	220,130		85,619	208,626	(123,007)			(123,007)		85,619		134,511	134,511		
G2554F-11-3	COVIDIEN PLC	E	01/27/2015	MERGER	2,580.000	276,417		150,045	263,882	(113,837)			(113,837)		150,045		126,372	126,372	929	
G47791-10-1	INGERSOLL-RAND PLC	E	10/26/2015	WEEDEN & CO LP	667.000	41,275		23,947	42,281	(18,334)			(18,334)		23,947		17,328	17,328	266	
G491BT-10-8	INVESCO LTD		10/26/2015	WEEDEN & CO LP	1,078.000	39,598		32,383	42,603	(10,219)			(10,219)		32,383		7,215	7,215	391	
G5785G-10-7	MALLINCKRODT PLC		10/26/2015	WEEDEN & CO LP	294.000	26,088		25,090	29,115	(4,025)			(4,025)		25,090		998	998		
G7945M-10-7	SEAGATE TECHNOLOGY		10/26/2015	WEEDEN & CO LP	898.000	46,052		32,613	59,717	(27,104)			(27,104)		32,613		13,439	13,439	953	
G7S00T-10-4	PENTAIR LTD	E	10/26/2015	VARIOUS	485.000	29,375		26,433	32,214	(5,781)			(5,781)		26,433		2,942	2,942	358	
G91442-10-6	TYCO INTERNATIONAL PLC	E	10/26/2015	VARIOUS	1,053.000	41,643		33,864	46,185	(12,320)			(12,320)		33,864		7,779	7,779	489	
G97822-10-3	PERRIGO CO PLC		10/26/2015	WEEDEN & CO LP	358.000	53,427		42,906	59,843	(16,937)			(16,937)		42,906		10,521	10,521	63	
G98290-10-2	XL GROUP PLC	E	10/26/2015	WEEDEN & CO LP	711.000	26,458		22,148	24,437	(2,290)			(2,290)		22,148		4,311	4,311	188	
H0023R-10-5	ACE LTD	E	10/26/2015	VARIOUS	847.000	96,383		75,350	97,303	(21,954)			(21,954)		75,350		21,034	21,034	1,338	
H8817H-10-0	TRANSOCEAN INC.	E	10/26/2015	WEEDEN & CO LP	854.000	14,519		41,513	15,654	25,859			25,859		41,513		(26,994)	(26,994)	415	
N53745-10-0	LYONDELLBASELL INDU-CL A		12/22/2015	WEEDEN & CO LP	1,212.000	108,284		74,356	96,221	(21,865)			(21,865)		74,356		33,928	33,928	1,379	
N59465-10-9	MYLAN NV		10/26/2015	WEEDEN & CO LP	981.000	46,667		28,491	55,299	(26,808)			(26,808)		28,491		18,176	18,176		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD.		10/26/2015	WEEDEN & CO LP	424.000	36,682		34,925	34,950	(25)			(25)		34,925		1,757	1,757	193	
28176E-10-8	EDWARDS LIFESCIENCES SP - WI	R	10/26/2015	WEEDEN & CO LP	267.000	37,276		17,137	34,010	(16,873)			(16,873)		17,137		20,139	20,139		
G0408V-10-2	AON PLC	F	12/22/2015	WEEDEN & CO LP	739.000	71,322		44,226	70,079	(25,853)			(25,853)		44,226		27,096	27,096	393	
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ	F	10/26/2015	VARIOUS	1,568.000	152,332		127,319	140,038	(12,719)			(12,719)		127,319		25,013	25,013	1,526	
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	10/26/2015	WEEDEN & CO LP	763.000	61,652		34,777	55,485	(20,709)			(20,709)		34,777		26,876	26,876	263	
G29183-10-3	EATON CORP PLC NPV	F	10/26/2015	WEEDEN & CO LP	1,205.000	75,934		72,839	81,892	(9,053)			(9,053)		72,839		3,094	3,094	915	
G30401-10-6	ENDO INTERNATIONAL PLC	R	10/26/2015	WEEDEN & CO LP	464.000	32,073		37,412							37,412		(5,339)	(5,339)		
G3157S-10-6	ENSCO PLC-CL A	F	10/26/2015	WEEDEN & CO LP	587.000	13,636		33,179	17,581	15,598			15,598		33,179		(19,543)	(19,543)	122	
G5960L-10-3	MEDTRONIC PLC	R	10/26/2015	WEEDEN & CO LP	1,084.000	79,792		51,056							51,056		28,736	28,736	1,154	
G60754-10-1	MICHAEL KORS HOLDINGS LTD	F	12/22/2015	WEEDEN & CO LP	563.000	31,253		45,265	42,281	2,984			2,984		45,265		(14,012)	(14,012)		
G6359F-10-3	NABORS INDUSTRIES LTD	E	03/24/2015	WEEDEN & CO LP	1,645.000	21,291		26,006	21,352	4,654			4,654		26,006		(4,715)	(4,715)	75	
G6518L-10-8	NIELSEN N.V.	F	10/26/2015	WEEDEN & CO LP	890.000	40,695		33,099	39,810	(6,711)			(6,711)		33,099		7,596	7,596	316	
G65431-10-1	NOBLE CORPORATION PLC	F	07/24/2015	WEEDEN & CO LP	1,446.000	19,786		47,266	23,960	23,306			23,306		47,266		(27,480)	(27,480)	936	
G81276-10-0	SIGNET JEWLERS LTD	F	10/26/2015	WEEDEN & CO LP	93.000	13,586		11,166							11,166		2,421	2,421		
H2906T-10-9	GARMIN LTD	F	10/26/2015	WEEDEN & CO LP	303.000	13,841		10,681	16,007	(5,327)			(5,327)		10,681		3,160	3,160	207	
H84989-10-4	TE CONNECTIVITY LTD	F	12/22/2015	WEEDEN & CO LP	1,076.000	71,922		46,313	68,057	(21,744)			(21,744)		46,313		25,608	25,608	518	
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	F	10/26/2015	WEEDEN & CO LP	639.000	73,633		45,765	64,277	(18,512)			(18,512)		44,904		28,729	28,729	359	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						116,917,135	XXX	121,733,437	119,234,204	1,734,176			1,734,176		121,610,121		(4,692,994)	(4,692,994)	560,808	XXX
319983-10-2	FIRST COMMONWEALTH		04/30/2015	RETURN OF CAPITAL	0.000	8,870,000		8,870,000	8,870,000						8,870,000					
70016#-20-0	BLICOA		05/29/2015	RETURN OF CAPITAL	0.000	65,000,000		65,000,000	65,000,000						65,000,000					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						73,870,000	XXX	73,870,000	73,870,000						73,870,000					XXX
74972H-16-8	RS GLOBAL GROWTH FUND CLASS A		02/27/2015	DIRECT(1)	204,582.651	2,500,000		2,045,827	2,364,975	(319,149)			(319,149)		2,045,827		454,173	454,173		
74972H-27-5	RS STRATEGIC INCOME BOND FUND CLASS A		02/27/2015	DIRECT(1)	491,159.136	5,000,000		4,911,591	4,960,707	(49,116)			(49,116)		4,911,591		88,409	88,409	27,640	
74972H-63-0	RS INVESTORS FUND CLASS Y		02/27/2015	DIRECT(1)	952,018.279	12,500,000		12,109,673	12,423,839	(314,166)			(314,166)		12,109,673		390,327	390,327		
74972K-40-1	RS GREATER CHINA FUND CLASS Y		02/27/2015	DIRECT(1)	436,300.175	5,000,000		4,363,002	4,751,309	(388,307)			(388,307)		4,363,002		636,998	636,998		
74972K-62-5	RS HIGH YIELD FUND CLASS A		02/27/2015	DIRECT(1)	753,012.048	5,000,000		5,267,098	4,909,639	357,459			357,459		5,267,098		(267,098)	(267,098)	49,543	
9299999. Subtotal - Common Stocks - Mutual Funds						30,000,000	XXX	28,697,191	29,410,469	(713,279)			(713,279)		28,697,191		1,302,809	1,302,809	77,183	XXX
9799997. Total - Common Stocks - Part 4						220,787,135	XXX	224,300,628	222,514,673	1,020,897			1,020,897		224,177,312		(3,390,185)	(3,390,185)	637,991	XXX
9799998. Total - Common Stocks - Part 5						68,973,080	XXX	65,329,717							65,329,717		3,643,367	3,643,367	273,963	XXX
9799999. Total - Common Stocks						289,760,215	XXX	289,630,345	222,514,673	1,020,897			1,020,897		289,507,029		253,182	253,182	911,954	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9899999. Total - Preferred and Common Stocks						349,092,451	XXX	348,085,372	276,040,692	5,949,905			5,949,905		347,962,056		1,130,391	1,130,391	3,122,426	XXX
9999999 - Totals						11,836,121,571	XXX	11,847,615,410	7,116,159,800	6,386,613	(9,688,619)	10,272,188	(13,574,194)	67,360,279	11,798,583,815	(86,855,502)	127,874,495	41,018,993	315,055,358	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RJ-9	US TREASURY N/B		02/19/2015	VARIOUS	05/13/2015	VARIOUS	46,900,000	50,717,344	49,162,989	50,703,182		(14,161)		(14,161)			(1,540,193)	(1,540,193)	601,311	354,373
912810-RK-6	US TREASURY N/B		06/24/2015	VARIOUS	11/13/2015	VARIOUS	161,685,000	145,078,327	143,468,223	145,137,791		59,463		59,463			(1,669,567)	(1,669,567)	1,798,389	1,187,455
912810-RM-2	US TREASURY N/B		10/28/2015	VARIOUS	11/05/2015	VARIOUS	131,865,000	129,010,105	132,663,743	129,031,896		21,791		21,791			3,631,847	3,631,847	1,706,345	578,774
912810-RN-0	US TREASURY N/B		11/05/2015	BARCLAY'S	11/16/2015	CITICORP SECURITIES	4,400,000	4,300,125	4,230,875	4,300,167		42		42			(69,292)	(69,292)	32,313	29,094
912828-B6-6	US TREASURY N/B		04/30/2015	GOLDMAN SACHS	08/25/2015	UBS SECURITIES	30,000,000	31,783,594	31,732,031	31,723,891		(59,703)		(59,703)			8,140	8,140	437,160	170,925
912828-G3-8	US TREASURY N/B		02/10/2015	VARIOUS	02/18/2015	VARIOUS	50,100,000	52,054,828	50,801,070	52,047,030		(7,798)		(7,798)			(1,245,961)	(1,245,961)	294,288	247,836
912828-G9-5	US TREASURY N/B		01/07/2015	MITSUBISHI SECURITIES	01/22/2015	GOLDMAN SACHS	6,500,000	6,544,688	6,584,551	6,544,414		(273)		(273)			40,136	40,136	6,711	3,501
912828-H5-2	US TREASURY N/B		04/01/2015	VARIOUS	08/27/2015	VARIOUS	920,275,000	912,216,343	908,746,731	912,522,869		306,526		306,526			(3,776,138)	(3,776,138)	3,171,700	854,845
912828-H8-6	US TREASURY N/B		01/29/2015	CREDIT SUISSE FIRST BOSTON	03/09/2015	VARIOUS	57,000,000	56,708,504	55,613,246	56,710,552		2,048		2,048			(1,097,306)	(1,097,306)	52,570	4,724
912828-J2-7	US TREASURY N/B		05/04/2015	VARIOUS	11/17/2015	VARIOUS	639,770,000	638,549,379	637,329,428	638,567,175		17,796		17,796			(1,237,747)	(1,237,747)	2,368,144	1,491,002
912828-J4-3	US TREASURY N/B		02/27/2015	VARIOUS	05/13/2015	VARIOUS	55,000,000	54,695,977	54,555,523	54,698,761		2,785		2,785			(143,238)	(143,238)	76,106	5,231
912828-J5-0	US TREASURY N/B		03/17/2015	VARIOUS	06/11/2015	BARCLAY'S	17,735,000	17,548,648	17,450,963	17,557,885		9,237		9,237			(106,922)	(106,922)	68,916	6,263
912828-J7-6	US TREASURY N/B		04/30/2015	VARIOUS	06/01/2015	VARIOUS	40,000,000	39,948,438	39,597,613	39,949,277		839		839			(351,663)	(351,663)	95,925	57,377
912828-J8-4	US TREASURY N/B		04/10/2015	VARIOUS	07/28/2015	GOLDMAN SACHS	12,400,000	12,390,063	12,300,469	12,390,316		254		254			(89,847)	(89,847)	35,164	6,582
912828-K7-4	US TREASURY N/B		09/30/2015	VARIOUS	11/17/2015	VARIOUS	157,585,000	155,504,642	155,840,748	155,512,608		7,966		7,966			328,141	328,141	418,744	267,750
912828-L6-5	US TREASURY N/B		10/07/2015	VARIOUS	11/13/2015	VARIOUS	120,000,000	120,082,813	118,440,391	120,080,971		(1,842)		(1,842)			(1,640,580)	(1,640,580)	181,755	36,066
912828-M5-6	US TREASURY N/B		11/30/2015	VARIOUS	12/09/2015	VARIOUS	43,800,000	43,899,813	43,909,278	43,899,731		(81)		(81)			9,547	9,547	49,657	41,440
912828-WZ-9	US TREASURY N/B		05/06/2015	DEUTSCHE BANK	05/06/2015	GOLDMAN SACHS	22,000,000	21,696,641	21,723,359	21,696,641							26,719	26,719	7,323	7,323
912828-XB-1	US TREASURY N/B		07/10/2015	VARIOUS	08/18/2015	VARIOUS	200,500,000	198,981,977	197,443,715	198,990,722		8,745		8,745			(1,547,007)	(1,547,007)	562,109	220,423
912828-XD-7	US TREASURY N/B		06/03/2015	BANK OF AMERICA	11/10/2015	VARIOUS	20,000,000	19,701,563	19,846,680	19,714,716		13,154		13,154			131,963	131,963	129,355	4,098
912828-XE-5	US TREASURY N/B		06/04/2015	WELLS FARGO SECURITIES LLC	09/17/2015	CREDIT SUISSE FIRST BOSTON	4,440,000	4,409,475	4,453,702	4,411,135		1,660		1,660			42,566	42,566	20,016	910
912828-XH-8	US TREASURY N/B		06/30/2015	VARIOUS	10/02/2015	GOLDMAN SACHS	150,000,000	149,829,170	152,910,156	149,836,575		7,405		7,405			3,073,581	3,073,581	642,493	
0599999. Subtotal - Bonds - U.S. Governments							2,891,955,000	2,865,652,457	2,858,805,484	2,866,028,305		375,853		375,853			(7,222,821)	(7,222,821)	12,756,494	5,575,992
035198-AA-8	REPUBLIC OF ANGOLA	F	11/04/2015	GOLDMAN SACHS	11/05/2015	CANTOR, FITZGERALD & CO, INC	200,000	200,000	203,750	200,000							3,750	3,750		
03846J-W2-2	ARAB REPUBLIC OF EGYPT	F	06/04/2015	MORGAN STANLEY	11/19/2015	DEUTSCHE BANK	200,000	198,140	178,500	198,195		55		55			(19,695)	(19,695)	5,320	
105756-BV-1	FED REPUBLIC OF BRAZIL	F	07/23/2015	VARIOUS	12/30/2015	VARIOUS	15,000,000	14,130,000	12,971,500	14,152,259		22,259		22,259			(1,180,759)	(1,180,759)	251,458	63,160
105756-BW-9	FED REPUBLIC OF BRAZIL	F	03/10/2015	MORGAN STANLEY	11/17/2015	GOLDMAN SACHS	1,400,000	1,221,500	1,068,200	1,223,025		1,525		1,525			(154,825)	(154,825)	56,972	8,944
195325-AU-9	REPUBLIC OF COLOMBIA	F	03/10/2015	MORGAN STANLEY	11/17/2015	HSBC SECURITIES, INC.	1,700,000	2,347,700	2,235,500	2,263,987		(83,713)		(83,713)			(28,487)	(28,487)	147,038	9,988
195325-BM-6	REPUBLIC OF COLOMBIA	F	02/11/2015	J.P. MORGAN	09/09/2015	VARIOUS	550,000	653,813	568,250	652,626		(1,187)		(1,187)			(84,376)	(84,376)	21,948	2,714
195325-CU-7	REPUBLIC OF COLOMBIA	F	01/21/2015	MORGAN STANLEY	01/22/2015	OPPENHEIMER	200,000	198,036	200,500	198,036							2,464	2,464		
221597-BS-5	COSTA RICA GOVERNMENT	F	03/19/2015	NOMURA SECURITIES INTERNATIONAL	04/09/2015	NOMURA SECURITIES INTERNATIONAL	2,000,000	1,859,320	1,887,500	1,859,953		633		633			27,547	27,547	39,861	35,000
25714P-CV-8	DOMINICAN REPUBLIC	F	04/30/2015	VARIOUS	06/19/2015	VARIOUS	400,000	402,835	401,900	402,809		(26)		(26)			(909)	(909)	6,921	1,528
25714P-CW-6	DOMINICAN REPUBLIC	F	04/30/2015	VARIOUS	11/18/2015	VARIOUS	500,000	504,567	508,000	504,539		(28)		(28)			3,461	3,461	6,393	1,903
29646A-AB-2	ESKOM HOLDINGS SOC LTD	F	02/05/2015	DEUTSCHE BANK	02/09/2015	VARIOUS	600,000	589,518	600,800	589,518							11,282	11,282	40	
29766L-AA-4	FEDERAL REP OF ETHIOPIA	F	01/15/2015	GOLDMAN SACHS	08/27/2015	CITICORP SECURITIES	200,000	190,000	188,000	190,423		423		423			(2,423)	(2,423)	9,569	1,472
445545-AL-0	HUNGARY	F	03/10/2015	HSBC SECURITIES, INC.	11/19/2015	COMMERZBANK	1,900,000	2,101,875	2,106,425	2,090,442		(11,433)		(11,433)			15,983	15,983	109,142	47,658
455780-BT-2	REPUBLIC OF INDONESIA	F	01/08/2015	CITICORP SECURITIES	03/19/2015	UBS SECURITIES	2,000,000	1,987,860	2,055,020	1,987,947		87		87			67,073	67,073	15,813	
455780-BU-9	REPUBLIC OF INDONESIA	F	01/08/2015	CITICORP SECURITIES	01/14/2015	OPPENHEIMER	500,000	494,335	506,100	494,333		(2)		(2)			11,767	11,767	214	
470160-CA-8	GOVERNMENT OF JAMAICA	F	07/23/2015	CITICORP SECURITIES	10/28/2015	VARIOUS	400,000	399,840	404,900	399,702		(138)		(138)			5,198	5,198	3,563	
470160-CB-6	GOVERNMENT OF JAMAICA	F	07/23/2015	CITICORP SECURITIES	11/17/2015	CITICORP SECURITIES	200,000	200,000	201,500	200,000							1,500	1,500	4,900	
486661-AG-6	REPUBLIC OF KAZAKHSTAN	F	08/06/2015	VARIOUS	10/28/2015	CANTOR, FITZGERALD & CO, INC	1,600,000	1,579,356	1,595,750	1,579,588		232		232			16,162	16,162	20,073	2,847
486661-AH-4	REPUBLIC OF KAZAKHSTAN	F	07/14/2015	J.P. MORGAN	11/19/2015	GOLDMAN SACHS	200,000	198,098	203,000	198,082		(16)		(16)			4,918	4,918	4,442	
62987B-AB-8	REPUBLIC OF NAMIBIA	F	10/22/2015	BARCLAY'S	11/19/2015	JEFFERIES & COMPANY, INC.	300,000	297,129	290,250	297,132		3		3			(6,882)	(6,882)	1,094	
698299-BB-9	REPUBLIC OF PANAMA	F	10/16/2015	STATE STREET BANK	11/17/2015	HSBC SECURITIES, INC.	400,000	364,500	344,000	364,523		23		23			(20,523)	(20,523)	9,603	8,218
698299-BE-3	REPUBLIC OF PANAMA	F	03/11/2015	DEUTSCHE BANK	11/18/2015	VARIOUS	3,200,000	3,163,424	3,183,040	3,164,351		927		927			18,689	18,689	42,021	
699149-AA-8	REPUBLIC OF PARAGUAY	F	04/24/2015	BANK OF AMERICA	10/28/2015	CITICORP SECURITIES	200,000	206,220	203,000	205,870		(350)		(350)			(2,870)	(2,870)	7,117	2,441
715638-AS-1	REPUBLIC OF PERU	F	08/04/2015	VARIOUS	11/17/2015	VARIOUS	1,300,000	1,733,000	1,711,000	1,727,592		(5,408)		(5,408)			(16,592)	(16,592)	20,355	5,472
715638-AW-2	REPUBLIC OF PERU	F	05/01/2015	NOMURA SECURITIES INTERNATIONAL	11/17/2015	HSBC SECURITIES, INC.	1,200,000	1,422,000	1,382,400	1,392,403		(29,597)		(29,597)			(10,003)	(10,003)	54,625	8,550
718286-BZ-9	REPUBLIC OF PHILIPPINES	F	01/07/2015	VARIOUS	11/19/2015	VARIOUS	1,300,000	1,303,375	1,356,825	1,303,294		(81)		(81)			53,531	53,531	29,076	
760942-BA-9	REPUBLICA ORIENT URUGUAY	F	01/09/2015	BROWN BROTHERS	11/17/2015	DEUTSCHE BANK	1,300,000	1,327,500	1,144,000	1,327,243		(258)		(258)			(183,243)	(183,243)	61,143	4,491
77586T-AA-4	ROMANIA	F	05/05/2015	MORGAN STANLEY	11/19/2015	UNICREDIT BANK AG	1,000,000	1,201,250	1,185,200	1,186,646		(14,604)		(14,604)			(1,446)	(1,446)	53,813	17,063

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
77586T-AD-8	ROMANIA	F	05/06/2015	J.P. MORGAN	06/25/2015	COMMERZBANK	1,000,000	1,088,750	1,075,000	1,087,595		(1,155)		(1,155)			(12,595)	(12,595)	21,396	14,760
836205-AN-4	REPUBLIC OF SOUTH AFRICA	F	05/05/2015	BARCLAY'S	11/18/2015	UBS FINANCIAL SERVICES INC	400,000	438,000	428,000	434,037		(3,963)		(3,963)			(6,037)	(6,037)	15,522	3,606
836205-AR-5	REPUBLIC OF SOUTH AFRICA	F	08/11/2015	NOMURA SECURITIES INTERNATIONAL	11/18/2015	UBS FINANCIAL SERVICES INC	200,000	221,300	216,000	220,832		(468)		(468)			(4,832)	(4,832)	8,062	4,831
900123-CA-6	REPUBLIC OF TURKEY	F	05/06/2015	J.P. MORGAN	11/19/2015	HSBC SECURITIES, INC.	1,800,000	1,689,750	1,692,180	1,696,168		6,418		6,418			(3,988)	(3,988)	39,163	7,800
900123-CB-4	REPUBLIC OF TURKEY	F	01/07/2015	J.P. MORGAN	11/19/2015	VARIOUS	2,800,000	2,768,024	2,707,510	2,768,312		288		288			(60,802)	(60,802)	82,821	32,988
900123-CJ-7	REPUBLIC OF TURKEY	F	04/08/2015	HSBC SECURITIES, INC.	05/13/2015	BBV SECURITIES	1,500,000	1,480,035	1,458,000	1,480,116		81		81			(22,116)	(22,116)	6,021	
910860-BF-4	UNITED MEXICAN STATES	F	01/12/2015	MORGAN STANLEY	11/18/2015	VARIOUS	5,400,000	5,399,136	4,992,400	5,398,862		(274)		(274)			(406,462)	(406,462)	155,838	
EI1388-77-2	REPUBLIC OF LITHUANIA	F	01/08/2015	BROWN BROTHERS	11/18/2015	BARCLAY'S	300,000	363,000	357,780	353,041		(9,959)		(9,959)			4,739	4,739	28,209	9,342
EJ0010-17-7	REPUBLIC OF LITHUANIA	F	01/07/2015	BROWN BROTHERS	11/18/2015	UNICREDIT BANK AG	800,000	970,400	960,800	951,686		(18,714)		(18,714)			9,114	9,114	69,047	23,703
EJ5918-94-5	IRISH TSY 3.9% 2023	D	01/21/2015	MORGAN STANLEY	05/26/2015	MORGAN STANLEY	8,692,800	11,389,192	10,902,181	11,311,930		(77,262)		(77,262)		(564,770)	155,020	(409,750)	383,329	305,019
EJ9471-24-8	CROATIA	F	08/04/2015	UNICREDIT BANK AG	11/12/2015	NOMURA SECURITIES INTERNATIONAL	900,000	952,875	952,200	951,413		(1,462)		(1,462)			787	787	16,500	1,500
EK0407-49-5	BONOS Y OBLIG DEL ESTADO	D	07/09/2015	MORGAN STANLEY	09/28/2015	MORGAN STANLEY	3,259,800	3,767,498	3,882,057	3,757,239		(10,258)		(10,258)		46,243	78,575	124,818	53,308	25,469
EK1721-51-4	REPUBLIC OF TURKEY	D	01/05/2015	STATE STREET BANK	05/06/2015	J.P. MORGAN	1,412,580	1,687,675	1,601,539	1,682,898		(4,777)		(4,777)		(84,974)	3,615	(81,359)	61,281	47,502
EK1819-87-0	ROMANIA	D	01/08/2015	VARIOUS	05/06/2015	J.P. MORGAN	869,280	1,057,120	1,009,352	1,053,853		(3,267)		(3,267)		(50,699)	6,198	(44,501)	32,646	24,548
EK3389-00-5	REPUBLIC OF KENYA	F	06/26/2015	CITICORP SECURITIES	08/18/2015	CITICORP SECURITIES	200,000	204,900	191,250	204,824		(76)		(76)			(13,574)	(13,574)	2,139	229
EK5379-20-2	ROMANIA	D	08/04/2015	NOMURA SECURITIES INTERNATIONAL	11/18/2015	ROYAL BANK OF SCOTLAND	434,640	449,650	441,134	449,362		(288)		(288)		(13,444)	5,216	(8,228)	13,463	9,745
EK5906-74-9	SOCIALIST REP OF VIETNAM	F	06/16/2015	AUSTRALIA AND NEW ZEALAND BANKING GROUP	11/20/2015	GOLDMAN SACHS	300,000	292,500	290,400	292,781		281		281			(2,381)	(2,381)	7,440	1,200
EK6906-32-6	REPUBLIC OF INDONESIA	F	06/23/2015	VARIOUS	11/18/2015	STANDARD CHARTERED BANK	900,000	894,250	877,050	894,431		181		181			(17,381)	(17,381)	31,763	16,557
EK7108-12-0	DOMINICAN REPUBLIC	F	07/30/2015	NOMURA SECURITIES INTERNATIONAL	10/28/2015	CITICORP SECURITIES	1,100,000	1,111,000	1,096,150	1,110,695		(305)		(305)			(14,545)	(14,545)	15,965	1,176
EK7712-50-9	BONOS Y OBLIG DEL ESTADO	D	05/26/2015	JEFFERIES & COMPANY, INC.	09/22/2015	JEFFERIES & COMPANY, INC.	2,716,500	2,610,593	2,607,976	2,613,135		2,541		2,541		41,911	(47,070)	(5,159)	30,177	12,529
EK8179-11-2	REPUBLIC OF ECUADOR	F	03/19/2015	CITICORP SECURITIES	03/26/2015	OPPENHEIMER	200,000	200,000	201,084	200,000							1,084	1,084	350	
EK8496-62-3	UNITED MEXICAN STATES	D	04/08/2015	GOLDMAN SACHS	11/18/2015	BANCO BILBAO VIZCAYA	651,960	619,301	554,610	619,186		(115)		(115)		(10,763)	(53,813)	(64,576)	15,280	
QJ4144-64-9	REPUBLIC OF PERU	D	10/27/2015	BNP PARIBAS - RS ONLY OR INACTIVE	11/18/2015	BANK OF AMERICA	108,660	110,403	106,560	110,401		(2)		(2)		(4,005)	163	(3,842)	136	
1099999. Subtotal - Bonds - All Other Governments							75,896,220	80,240,543	77,486,023	79,997,315		(243,229)		(243,229)		(640,501)	(1,870,793)	(2,511,294)	2,072,370	763,953
13063C-UG-3	CALIFORNIA ST		09/09/2015	KEY BANK	09/24/2015	MORGAN STANLEY	1,250,000	1,402,100	1,414,875	1,401,971		(129)		(129)			12,904	12,904	3,472	868
97705L-8H-3	WISCONSIN ST		02/09/2015	JEFFERIES & COMPANY, INC.	05/29/2015	VARIOUS	12,000,000	14,094,600	13,713,500	14,035,111		(59,489)		(59,489)			(321,611)	(321,611)	153,889	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							13,250,000	15,496,700	15,128,375	15,437,082		(59,618)		(59,618)			(308,707)	(308,707)	157,361	868
220435-QV-6	CORSICANA TX INDEP SCH DIST		02/12/2015	JANNEY MONTGOMERY/SCOTT	07/21/2015	CITICORP SECURITIES	10,735,000	12,465,911	11,996,255	12,401,173		(64,738)		(64,738)			(404,918)	(404,918)	234,083	1,491
64966L-K2-6	NEW YORK NY		08/27/2015	EXCHANGE	09/02/2015	VARIOUS	4,780,000	4,905,956	5,562,042	4,901,185		(4,771)		(4,771)			660,857	660,857	77,983	
64966L-K4-2	NEW YORK NY		04/21/2015	EXCHANGE	08/27/2015	EXCHANGE	1,745,000	1,792,131	1,788,530	1,787,659		(4,472)		(4,472)			871	871		
962714-AQ-4	WHEATLANDS CO MET DIST #2		09/11/2015	D.A. DAVIDSON	09/15/2015	D.A. DAVIDSON	5,000,000	4,919,050	4,936,446	4,919,050							17,396	17,396		
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							22,260,000	24,083,048	24,283,273	24,009,067		(73,981)		(73,981)			274,206	274,206	312,066	1,491
01F032-6A-7	FNCL 3.500000 10/01/2045		10/02/2015	VARIOUS	10/02/2015	VARIOUS	145,000,000	152,098,828	152,098,827	152,098,828										
01F040-62-8	FNCL 4.000000 2/01/2045		02/10/2015	BARCLAY'S	02/10/2015	BARCLAY'S	100,000,000	106,841,036	106,800,781	106,841,036							(40,255)	(40,255)		
01F040-63-6	FNCL 4.000000 3/01/2045		02/19/2015	BARCLAY'S	03/10/2015	BARCLAY'S	100,000,000	106,562,500	106,628,906	106,562,500							66,406	66,406		
01F040-66-9	FNCL 4.000000 6/01/2045		05/06/2015	CITICORP SECURITIES	05/06/2015	CITICORP SECURITIES	8,000,000	8,512,813	8,512,812	8,512,813										
3138YK-HF-3	FN 3.000000 6/1/2045		06/08/2015	MORGAN STANLEY	09/14/2015	VARIOUS	32,162,712	31,329,019	32,187,516	31,345,194		16,175		16,175			842,322	842,322	240,053	26,802
469400-BV-6	JACKSONVILLE FL HLTH CARE FACS		08/13/2015	WELLS FARGO SECURITIES LLC	08/24/2015	WELLS FARGO SECURITIES LLC	2,000,000	1,923,080	1,938,120	1,923,080							15,040	15,040		
546398-3T-3	LOUISIANA ST PUBLIC FACS AUTHR		08/31/2015	EXCHANGE	09/29/2015	SOUTHWEST SECURITIES	1,070,000	1,078,131	1,149,629	1,077,765		(366)		(366)			71,865	71,865	21,727	
68607V-R7-2	OREGON ST DEPT OF ADMIN SVCS L		02/11/2015	EXCHANGE	06/09/2015	KEY BANK	4,305,000	4,645,048	5,065,853	4,628,534		(16,514)		(16,514)			437,319	437,319	156,721	
68607V-S4-8	OREGON ST DEPT OF ADMIN SVCS L		02/11/2015	EXCHANGE	07/15/2015	KEY BANK	695,000	749,897	816,156	746,747		(3,150)		(3,150)			69,409	69,409	27,483	
68608J-TT-8	OREGON ST FACS AUTH REVENUE		09/11/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV	09/17/2015	VARIOUS	2,000,000	1,962,260	1,973,750	1,962,260							11,490	11,490		
70869P-KX-4	PENNSYLVANIA ST ECON DEV FINGA		10/02/2015	J.P. MORGAN	10/07/2015	VARIOUS	3,000,000	2,964,090	2,966,250	2,964,090							2,160	2,160		
73358W-TB-0	PORT AUTH OF NEW YORK & NEW JE		01/15/2015	FIRST SOUTHWEST	07/14/2015	UBS SECURITIES	5,000,000	5,972,300	5,601,900	5,928,640		(43,660)		(43,660)			(326,740)	(326,740)	226,389	104,167
89602N-3D-4	TRIBOROUGH NY BRIDGE & TUNNELA		05/08/2015	LOOP CAPTIAL	07/16/2015	RAMIREZ & CO, INC	10,000,000	11,016,800	10,945,300	11,000,829		(15,971)		(15,971)			(55,529)	(55,529)	91,667	
3199999. Subtotal - Bonds - U.S. Special Revenues							413,232,712	435,655,802	436,685,800	435,592,316		(63,486)		(63,486)			1,093,487	1,093,487	764,040	130,969

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00440E-AW-7	ACE INA HOLDINGS		10/27/2015	MORGAN STANLEY	10/27/2015	CANTOR, FITZGERALD & CO, INC	5,000,000	4,987,500	5,076,000	4,987,500							88,500	88,500		
038222-AJ-4	APPLIED MATERIALS INC		09/21/2015	J.P. MORGAN	12/07/2015	BARCLAY'S	7,500,000	7,472,850	7,535,550	7,472,970		120		120			62,580	62,580	61,750	
060505-FL-8	BANK OF AMERICA CORP		04/07/2015	BANK OF AMERICA	12/08/2015	BANK OF AMERICA	10,000,000	10,357,300	9,944,500	10,340,307		(16,993)		(16,993)			(395,807)	(395,807)	482,847	198,333
099724-AH-9	BORGWARNER INC		03/09/2015	DEUTSCHE BANK	11/05/2015	VARIOUS	9,500,000	9,470,075	8,462,485	9,470,059		(16)		(16)			(1,007,574)	(1,007,574)	243,906	
099724-AJ-5	BORGWARNER INC		03/09/2015	BANK OF AMERICA	09/17/2015	VARIOUS	6,500,000	6,486,870	6,371,439	6,487,260		390		390			(115,821)	(115,821)	97,045	
161175-AM-6	CCO SAFARI II LLC		07/09/2015	GOLDMAN SACHS	07/10/2015	CREDIT SUISSE FIRST BOSTON	10,000,000	10,000,000	10,011,800	10,000,000							11,800	11,800		
172967-JC-6	CITIGROUP INC		04/07/2015	CITICORP SECURITIES	12/08/2015	NOMURA SECURITIES INTERNATIONAL	10,000,000	10,446,400	9,989,400	10,425,769		(20,631)		(20,631)			(436,369)	(436,369)	455,083	167,222
205768-AK-0	COMSTOCK RESOURCES INC		07/30/2015	RBC CAPITAL MARKETS	12/07/2015	VARIOUS	3,690,000	3,311,775	1,997,925	3,332,947		21,172		21,172			(1,335,022)	(1,335,022)	273,675	144,525
21036P-AL-2	CONSTELLATION BRANDS INC		11/12/2015	MARKET AXESS	11/25/2015	BANK OF AMERICA	1,000,000	1,011,250	1,005,000	1,011,187		(63)		(63)			(6,187)	(6,187)	3,542	1,889
28370T-AF-6	KINDER MORGAN ENER PART		03/19/2015	BARCLAY'S	12/03/2015	FTN FINANCIAL SECURITIES CORP	10,000,000	9,467,200	6,811,996	9,473,458		6,258		6,258			(2,661,462)	(2,661,462)	503,370	186,694
292480-AJ-9	ENABLE MIDSTREAM PARTNER		12/22/2015	EXCHANGE	12/23/2015	J.P. MORGAN	7,500,000	7,615,253	4,387,500	7,615,168		(85)		(85)			(3,227,668)	(3,227,668)	47,760	
30161N-AJ-0	EXELON CORP		06/08/2015	GOLDMAN SACHS	12/02/2015	CALLED BY ISSUE at 101.0	10,000,000	9,979,500	10,100,000	9,980,206		706		706			119,794	119,794	187,625	
30161N-AL-5	EXELON CORP		06/08/2015	GOLDMAN SACHS	12/02/2015	CALLED BY ISSUE at 101.0	10,000,000	9,966,400	10,100,000	9,966,473		73		73			133,527	133,527	242,250	
35671D-BL-8	FREEPORT-MCMORAN INC		04/24/2015	VARIOUS	11/16/2015	VARIOUS	23,000,000	22,174,000	18,256,250	22,206,964		32,964		32,964			(3,950,714)	(3,950,714)	950,444	437,053
406216-BK-6	HALLIBURTON CO		11/05/2015	BANK OF AMERICA	11/05/2015	JEFFERIES & COMPANY, INC.	1,000,000	999,690	1,002,460	999,690							2,770	2,770		
423074-AS-2	HJ HEINZ CO		01/26/2015	WELLS FARGO SECURITIES LLC	02/18/2015	BANK OF AMERICA	5,000,000	5,000,000	5,003,125	5,000,000							3,125	3,125	14,557	
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF		03/18/2015	CANTOR, FITZGERALD & CO, INC	07/16/2015	CANTOR, FITZGERALD & CO, INC	280,000	25,071,032	24,894,310	25,071,032							(176,722)	(176,722)	449,288	
49456B-AF-8	KINDER MORGAN INC/DELAWA		10/15/2015	VARIOUS	12/02/2015	VARIOUS	12,000,000	11,895,060	10,079,890	11,884,279		(10,781)		(10,781)			(1,804,389)	(1,804,389)	406,231	199,950
49456B-AJ-0	KINDER MORGAN INC/DELAWA		02/23/2015	RBC CAPITAL MARKETS	03/19/2015	BARCLAY'S	10,000,000	9,978,400	10,093,100	9,978,010		(390)		(390)			115,090	115,090	39,278	
50075N-AZ-7	MONDELEZ INTERNATIONAL		01/23/2015	MORGAN STANLEY	03/10/2015	TENDER	10,000,000	13,673,800	13,235,300	13,663,665		(10,135)		(10,135)			(428,365)	(428,365)	680,972	305,139
526057-BW-3	LENNAR CORP		10/29/2015	DEUTSCHE BANK	11/02/2015	DEUTSCHE BANK	3,000,000	2,975,070	2,996,250	2,975,070							21,180	21,180		
61166W-AV-3	MONSANTO CO		06/10/2015	BANK OF AMERICA	06/24/2015	BANK OF AMERICA	5,000,000	4,197,100	4,105,800	4,197,540		440		440			(91,740)	(91,740)	43,340	35,660
617446-7Y-9	MORGAN STANLEY		04/20/2015	VARIOUS	12/09/2015	MORGAN STANLEY	15,000,000	15,746,600	15,113,250	15,710,839		(35,761)		(35,761)			(597,589)	(597,589)	500,250	65,854
64110L-AF-3	NETFLIX INC		01/28/2015	SUNTRUST EQUITABLE	03/12/2015	EXCHANGE	750,000	777,188	756,209	776,948		(240)		(240)			(20,739)	(20,739)	21,563	18,089
68389X-BF-1	ORACLE CORP		04/28/2015	J.P. MORGAN	09/17/2015	VARIOUS	15,000,000	14,938,350	14,044,100	14,938,043		(307)		(307)			(893,943)	(893,943)	197,656	
69329Y-AF-1	PDL BIOPHARMA INC C.S.N.		01/07/2015	BCP SECURITIES	12/10/2015	VARIOUS	860,000	899,179	762,654	910,192		11,013		11,013			(147,538)	(147,538)	47,204	15,384
81618T-AC-4	SELECT INCOME REIT		01/29/2015	UBS SECURITIES	01/30/2015	VARIOUS	15,000,000	14,698,500	15,052,200	14,698,544		44		44			353,656	353,656	1,875	
84265V-AJ-4	SOUTHERN COPPER CORP	E	04/20/2015	MORGAN STANLEY	06/26/2015	BARCLAY'S	400,000	395,332	373,088	395,302		(30)		(30)			(22,214)	(22,214)	4,439	
845467-AL-3	SOUTHWESTERN ENERGY CO		04/23/2015	VARIOUS	12/21/2015	J.P. MORGAN	25,000,000	25,928,650	15,837,500	25,875,263		(53,387)		(53,387)			(10,037,763)	(10,037,763)	1,131,625	289,438
871829-AU-1	SYSCO CORPORATION		02/06/2015	VARIOUS	07/14/2015	CALLED BY ISSUE at 101.0	5,000,000	5,189,510	5,050,000	5,182,015		(7,495)		(7,495)			(132,015)	(132,015)	137,083	62,708
871829-AW-7	SYSCO CORPORATION		06/22/2015	VARIOUS	07/14/2015	CALLED BY ISSUE at 101.0	21,200,000	21,190,580	21,412,000	21,190,518		(62)		(62)			221,482	221,482	270,300	189,325
87264A-AP-0	T-MOBILE USA INC		11/02/2015	DEUTSCHE BANK	11/09/2015	DEUTSCHE BANK	1,000,000	1,000,000	1,001,250	1,000,000							1,250	1,250	1,444	
88104L-AA-1	TERRAFORM POWER OPERATIN		01/23/2015	BARCLAY'S	07/27/2015	J.P. MORGAN	2,000,000	1,984,280	2,000,000	1,985,076		796		796			14,924	14,924	59,403	
88104U-AA-1	TERRAFORM GLOBAL OPERATI		07/31/2015	J.P. MORGAN	10/16/2015	J.P. MORGAN	200,000	197,506	187,375	197,490		(16)		(16)			(10,115)	(10,115)	2,085	
887317-AW-5	TIME WARNER INC		05/28/2015	BANK OF AMERICA	07/07/2015	BARCLAY'S	10,000,000	9,976,000	9,805,400	9,975,933		(67)		(67)			(170,533)	(170,533)	36,000	
90131H-BX-2	21ST CENTURY FOX AMERICA		10/14/2015	J.P. MORGAN	10/14/2015	RBC CAPITAL MARKETS	5,000,000	4,968,350	5,069,400	4,968,350							101,050	101,050		
91324P-CR-1	UNITEDHEALTH GROUP INC		07/20/2015	J.P. MORGAN	07/21/2015	MORGAN STANLEY	5,000,000	4,979,450	5,026,400	4,979,443		(7)		(7)			46,957	46,957	660	
92343V-CM-4	VERIZON COMMUNICATIONS		03/06/2015	CITICORP SECURITIES	12/10/2015	RBC CAPITAL MARKETS	5,000,000	5,163,200	4,620,850	5,161,914		(1,286)		(1,286)			(541,064)	(541,064)	204,657	13,922
94974B-GH-7	WELLS FARGO & COMPANY		02/11/2015	WELLS FARGO SECURITIES LLC	07/14/2015	WELLS FARGO SECURITIES LLC	10,000,000	9,966,600	9,464,700	9,967,618		1,018		1,018			(502,918)	(502,918)	123,333	
96949L-AA-3	WILLIAMS PARTNERS LP		02/26/2015	BARCLAY'S	11/17/2015	BARCLAY'S	10,000,000	9,996,800	8,820,500	9,996,821		21		21			(1,176,321)	(1,176,321)	257,000	
96950F-AP-9	WILLIAMS PARTNERS LP		02/10/2015	J.P. MORGAN	10/02/2015	WELLS FARGO SECURITIES LLC	5,000,000	4,826,350	3,670,950	4,827,804		1,454		1,454			(1,156,854)	(1,156,854)	178,306	19,056
96950F-AQ-7	WILLIAMS PARTNERS LP		02/10/2015	RBC CAPITAL MARKETS	11/16/2015	MORGAN STANLEY	5,000,000	4,952,000	4,198,850	4,954,982		2,982		2,982			(756,132)	(756,132)	164,667	15,167
98389B-AR-1	XCEL ENERGY INC		05/27/2015	J.P. MORGAN	06/05/2015	MORGAN STANLEY	5,000,000	4,979,350	4,913,050	4,979,361		11		11			(66,311)	(66,311)	4,125	
98877D-AC-9	ZF NA CAPITAL	E	04/24/2015	CITICORP SECURITIES	10/20/2015	BARCLAY'S	500,000	495,100	483,440	495,282		182		182			(11,842)	(11,842)	11,479	
LX1289-94-6	ABC SUPPLY TLB		10/28/2015	DEUTSCHE BANK	12/01/2015	EXCHANGE	3,183,673	3,159,800	3,165,272	3,159,976		176		176			5,295	5,295	1,361	
LX1291-88-4	PINNACLE FOODS TLG		11/02/2015	BARCLAY'S	12/01/2015	EXCHANGE	4,000,000	4,005,000	3,970,840	4,004,913		(87)		(87)			(34,073)	(34,073)	5,894	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
LX1292-65-0	AMC ENTERTAINMENT TLB		10/30/2015	CITICORP SECURITIES	11/30/2015	VARIOUS	3,000,000	3,003,750	3,002,250	3,003,774		(1,524)		(1,524)			(1,524)	(1,524)	9,883	
LX1292-75-9	CDW LLC TLB		10/28/2015	BARCLAY'S	12/16/2015	EXCHANGE	3,000,000	3,000,000	2,914,275	3,000,000							(85,725)	(85,725)	2,546	
LX1252-00-1	PENINSULA GAMING TL		03/18/2015	BANK OF AMERICA	12/01/2015	VARIOUS	2,000,000	2,005,000	1,996,308	2,001,896		(3,104)		(3,104)			(5,588)	(5,588)	233,983	
LX1250-97-1	FLY FUNDING TL		01/30/2015	RBC CAPITAL MARKETS	04/22/2015	VARIOUS	2,311,722	2,342,545	2,317,070	2,342,545							(25,476)	(25,476)	6,790	
LX1313-21-7	MEDIA GENERAL TLB		02/02/2015	RBC CAPITAL MARKETS	06/30/2015	VARIOUS	16,705,162	16,589,650	16,615,273	16,614,644		24,994		24,994			629	629	301,679	
LX1335-54-1	TRIBUNE TLB		02/02/2015	BANK OF AMERICA	06/24/2015	EXCHANGE	3,000,000	2,973,750	2,994,582	2,975,146		1,396		1,396			19,436	19,436	28,366	
LX1348-98-1	CBS OUTDOOR TLB		11/04/2015	CITICORP SECURITIES	12/10/2015	EXCHANGE	4,061,432	4,048,577	4,015,741	4,048,901		325		325			(33,160)	(33,160)	(585)	
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN		02/02/2015	DEUTSCHE BANK	12/01/2015	VARIOUS	3,000,000	2,947,500	2,976,945	2,958,512		11,012		11,012			18,433	18,433	70,986	
LX1353-97-3	VIVA ALAMO TLB		02/02/2015	CITICORP SECURITIES	06/12/2015	CITICORP SECURITIES	1,994,968	1,979,328	1,967,790	1,979,765		436		436			(11,975)	(11,975)	(2,867)	
LX1285-60-5	STATION CASINOS TLB		10/29/2015	DEUTSCHE BANK	12/01/2015	EXCHANGE	4,000,000	4,010,000	3,979,500	4,009,801		(199)		(199)			(30,301)	(30,301)	24,224	
LX1357-48-7	IMG WORLDWIDE 1ST LIEN		11/02/2015	J.P. MORGAN	12/01/2015	EXCHANGE	5,000,000	5,012,500	4,973,750	5,012,308		(192)		(192)			(38,558)	(38,558)	6,395	
LX1360-39-0	TRANSUNION 1ST LIEN		01/30/2015	DEUTSCHE BANK	06/02/2015	EXCHANGE	10,000,000	9,900,000	9,936,981	9,903,097		3,097		3,097			33,884	33,884	958	
LX1363-73-3	MINERALS TECHNOLOGIES TLB		01/29/2015	J.P. MORGAN	06/23/2015	VARIOUS	10,000,000	9,975,000	9,967,965	9,979,912		4,912		4,912			(11,947)	(11,947)	177,637	
LX1364-28-5	MILLENNIUM LABS TLB		01/29/2015	J.P. MORGAN	12/21/2015	VARIOUS	5,000,000	5,000,000	1,518,750	5,000,000			3,481,250	(3,481,250)					705	
LX1366-42-1	INTERACTIVE DATA TLB		04/13/2015	BANK OF AMERICA	12/14/2015	SINK	3,000,000	3,041,250	3,000,000	3,000,000		(41,250)		(41,250)					137,202	
LX1366-85-0	CONNOLLY CORP 1ST LIEN		01/30/2015	GOLDMAN SACHS	05/27/2015	VARIOUS	11,640,607	11,669,709	11,667,878	11,667,738		(1,971)		(1,971)			140	140	78,760	
LX1378-18-6	JC PENNEY TL FIRST LIEN		11/03/2015	VARIOUS	12/30/2015	SINK	5,000,000	4,997,500	5,000,000	5,000,000		2,500		2,500					20,794	
LX1377-16-2	GRAY TELEVISION TLB		08/20/2015	WELLS FARGO SECURITIES LLC	12/01/2015	EXCHANGE	4,000,000	4,000,000	3,979,000	4,000,000						(21,000)	(21,000)	(21,000)	50,294	
LX1391-72-6	SINCLAIR TELIVISION TLB1		08/06/2015	J.P. MORGAN	12/01/2015	VARIOUS	4,000,000	4,000,000	3,981,726	4,000,000						(18,274)	(18,274)	(18,274)	39,945	
LX1399-37-2	CHARTER COMMUNICATIONS TLG		01/30/2015	BANK OF AMERICA	04/27/2015	SINK	15,000,000	15,112,500	14,925,000	14,925,000		(187,500)		(187,500)					135,002	
LX1431-39-9	DOLLAR TREE TLB		02/06/2015	J.P. MORGAN	06/11/2015	VARIOUS	25,000,000	25,000,000	25,003,103	25,000,398		398		398			2,705	2,705	518,949	
LX1408-54-6	SCIENTIFIC GAMES TL B2		01/02/2015	BANK OF AMERICA	04/27/2015	EXCHANGE	500,000	490,546	494,985	490,791		245		245			4,194	4,194		
LX1405-96-3	BURGER KING TLB		01/29/2015	J.P. MORGAN	05/22/2015	EXCHANGE	10,000,000	10,025,000	9,977,797	10,023,049		(1,951)		(1,951)			(45,252)	(45,252)		
LX1444-64-0	PETSMART TLB		02/19/2015	VARIOUS	05/15/2015	EXCHANGE	25,000,000	25,132,813	25,131,654	25,124,598		(8,214)		(8,214)			7,055	7,055	50,948	
LX1439-49-1	COMMUNICATIONS SALES & LEASING TLB		04/16/2015	J.P. MORGAN	09/16/2015	BANK OF AMERICA	2,500,000	2,481,250	2,420,798	2,481,997		747		747			(61,199)	(61,199)	36,614	
LX1360-51-5	KINDRED HEALTHCARE TLB ADD ON		03/05/2015	J.P. MORGAN	03/16/2015	EXCHANGE	4,000,000	3,980,000	3,980,000	3,980,000										
LX1440-74-7	ASPEN DENTAL MANAGEMENT INC TLB		11/02/2015	RBC CAPITAL MARKETS	12/16/2015	EXCHANGE	2,000,000	2,012,500	1,995,000	2,012,253		(247)		(247)			(17,253)	(17,253)	3,729	
LX1147-28-4	YANKEE/RCN CABLE TLB		11/04/2015	SUNTRUST EQUITABLE	12/10/2015	EXCHANGE	3,000,000	2,996,250	2,978,445	2,996,332		82		82			(17,887)	(17,887)	15,292	
LX1444-32-7	LEVEL 3 TLB-2		11/02/2015	BANK OF AMERICA	12/02/2015	EXCHANGE	4,000,000	4,005,000	3,967,500	4,004,721		(279)		(279)			(37,221)	(37,221)	2,170	
LX1424-46-9	ACCUVANT INC 1ST LIEN TLB ADD-ON		05/11/2015	JEFFERIES & COMPANY, INC.	05/20/2015	EXCHANGE	5,000,000	4,987,500	4,987,562	4,987,500							62	62		
LX1445-31-6	AMERICAN AIRLINES TLB		05/21/2015	EXCHANGE	12/09/2015	EXCHANGE	3,930,000	3,914,452	3,895,613	3,915,987		1,535		1,535			(20,375)	(20,375)	80,237	
LX1172-75-3	CONVATEC LTD TL 1ST LIEN		10/28/2015	J.P. MORGAN	12/08/2015	EXCHANGE	4,197,202	4,191,956	4,157,874	4,192,089		134		134			(34,215)	(34,215)	26,656	
LX1313-21-7	MEDIA GENERAL TL		06/22/2015	EXCHANGE	07/28/2015	VARIOUS	3,682,539	3,640,548	3,700,952	3,640,793		246		246			60,159	60,159	14,730	
LX1451-43-9	DELTEK INC 2ND LIEN		10/28/2015	RBC CAPITAL MARKETS	12/10/2015	EXCHANGE	500,000	501,250	494,375	501,230		(20)		(20)			(6,855)	(6,855)	2,196	
LX1469-38-1	CHARTER COMMICATIONS TLI		07/23/2015	BANK OF AMERICA	11/30/2015	VARIOUS	5,000,000	4,987,500	4,997,750	4,987,598		98		98			10,152	10,152	56,875	
LX1470-37-1	BEACON ROOFING SUPPLY, INC TLB		09/25/2015	CITICORP SECURITIES	11/30/2015	EXCHANGE	4,000,000	3,997,500	3,986,880	3,997,854		354		354			(10,974)	(10,974)		
LX1472-05-4	DELTA AIR LINES TLB		08/18/2015	BARCLAY'S	12/09/2015	EXCHANGE	3,000,000	2,985,000	3,002,355	2,985,345		345		345			17,010	17,010	14,670	
LX1483-63-0	B&G FOODS TLB		10/22/2015	BARCLAY'S	11/30/2015	VARIOUS	4,000,000	3,989,375	4,001,000	3,989,619		244		244			11,381	11,381	7,396	
LX1478-46-5	ELLUCIAN TLB		09/18/2015	BANK OF AMERICA	11/30/2015	VARIOUS	5,000,000	4,975,000	4,963,625	4,976,037		1,037		1,037			(12,412)	(12,412)	59,375	
LX1488-66-2	POLYONE CORP TLB		11/06/2015	CITICORP SECURITIES	11/30/2015	VARIOUS	4,000,000	4,000,000	4,002,500	4,000,091		91		91			2,409	2,409	(2,673)	
EK2456-41-7	COCA-COLA ENTERPRISES	0	03/19/2015	CAMBRIDGE PARTNERS	10/14/2015	CREDIT SUISSE FIRST BOSTON	3,642,283	3,985,823	3,989,735	3,965,828		(19,995)		(19,995)		274,365	(250,458)	23,907	150,010	86,362
EK4733-51-6	PRICELINE GROUP INC/THE	0	03/20/2015	PARIBAS SECURITIES	09/09/2015	SOCIETE GENERALE	2,173,200	2,292,906	2,204,187	2,285,109		(7,797)		(7,797)		117,962	(198,883)	(80,921)	51,377	25,189
EK8687-10-6	TEXAS HEALTH RESOURCES		04/28/2015	MORGAN STANLEY	04/30/2015	EXCHANGE	15,000,000	15,000,000	15,000,000	15,000,000										
067901-AQ-1	BARRICK GOLD CORP	A	06/04/2015	MORGAN STANLEY	12/30/2015	TENDER	5,000,000	4,903,650	4,427,250	4,909,362		5,712		5,712			(482,112)	(482,112)	286,097	21,639
878742-AY-1	TECK RESOURCES LIMITED	A	02/27/2015	MORGAN STANLEY	09/14/2015	ROBERT W. BAIRD & CO, INC	5,000,000	4,631,250	3,775,000	4,651,993		20,743		20,743			(876,993)	(876,993)	117,708	17,188
LX1446-13-2	BURGER KING TLB2	A	05/15/2015	J.P. MORGAN	12/01/2015	VARIOUS	3,365,560	3,357,146	3,368,296	3,357,369		223		223			10,927	10,927	297,039	
LX1450-44-9	STANDARD AERO TL	I	10/28/2015	JEFFERIES & COMPANY, INC.	12/16/2015	EXCHANGE	3,750,000	3,754,688	3,737,700	3,754,588		(100)		(100)			(16,888)	(16,888)	7,369	
00107T-AA-6	AES PANAMA SA	F	06/18/2015	DEUTSCHE BANK	10/22/2015	DEUTSCHE BANK	200,000	200,000	201,250	200,000							1,250	1,250	4,067	
00507U-AS-0	ACTAVIS FUNDING SCS	R	03/03/2015	J.P. MORGAN	11/23/2015	BARCLAY'S	5,000,000	4,982,250	5,027,400	4,983,094		844		844			44,307	44,307	134,583	
00507U-AU-5	ACTAVIS FUNDING SCS	R	03/18/2015	VARIOUS	05/21/2015	MITSUBISHI SECURITIES	12,000,000	12,152,890	11,968,780	12,151,897		(993)		(993)			(183,117)	(183,117)	91,042	7,257
01609W-AJ-1	ALIBABA GROUP HOLDING	F	02/12/2015	VARIOUS	08/06/2015	VARIOUS	1,400,000	1,417,344	1,390,375	1,417,159		(185)		(185)			(26,784)	(26,784)	34,300	13,650
05330G-AA-2	AUTORIDAD CANAL DE PANAM	F	09/24/2015	BANK OF AMERICA	11/23/2015	BANK OF AMERICA	200,000	196,464	208,000	196,468		4		4			11,532	11,532	1,540	
05890J-AA-8	BBVA COLOMBIA SA	F	04/16/2015	MORGAN STANLEY	10/20/2015	SANTANDER	3,000,000	2,997,420	2,928,750	2,997,513		93		93			(68,763)	(68,763)	73,938	
066716-AH-4	BANQUE CENT DE TUNSIE	F	01/27/2015	CITICORP SECURITIES	04/15/2015	VARIOUS	700,000	693,455	729,138	693,488		33		33			35,650	35,650	8,609	
14074L-AA-3	CAR INC	F	01/28/2015	STANDARD CHARTERED BANK	06/24/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV	600,000	593,664	610,750	594,053		389		389			16,697	16,697	14,666	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
200447-AE-0	COMISION FEDERAL DE ELEC	F	06/09/2015	GOLDMAN SACHS	11/18/2015	MORGAN STANLEY	300,000	297,438	287,250	297,436		(2)		(2)			(10,186)	(10,186)	8,014	
23330Q-AB-1	DP WORLD LTD	F	05/12/2015	SOCIETE GENERALE	08/10/2015	BARCLAY'S	200,000	199,680	200,250	199,687		7		7			563	563	1,535	
279158-AJ-8	ECOPETROL SA	F	10/15/2015	VARIOUS	11/18/2015	SANTANDER	1,300,000	1,057,025	1,033,500	1,057,469		444		444			(23,969)	(23,969)	37,127	26,470
29646A-AA-4	ESKOM HOLDINGS SOC LTD	F	08/11/2015	VARIOUS	12/01/2015	CITICORP SECURITIES	1,000,000	1,019,375	947,500	1,018,258		(1,117)		(1,117)			(70,758)	(70,758)	42,375	11,438
40048J-AH-3	GRUPO POSADAS SAB CV	F	06/25/2015	CITICORP SECURITIES	10/20/2015	MIZUHO	200,000	200,000	186,250	200,000							(13,750)	(13,750)	4,944	
443293-AB-1	HRVATSKA ELEKTROPRIVREDA	F	10/19/2015	MORGAN STANLEY	10/20/2015	UNICREDIT BANK AG	300,000	295,782	303,360	295,782							7,578	7,578		
453140-AE-5	IMPERIAL TOBACCO FINANCE	F	07/15/2015	BANK OF AMERICA	07/16/2015	PARIBAS SECURITIES	10,000,000	9,838,500	9,888,400	9,838,500							49,900	49,900		
45580K-AC-2	INDU & COML BNK CHINA NY	F	02/11/2015	DEUTSCHE BANK	11/19/2015	COMMERZBANK	250,000	253,425	256,025	252,907		(518)		(518)			3,118	3,118	8,324	2,132
46556L-AK-0	ITAU UNIBANCO HLDG SA/KY	F	05/18/2015	CITICORP SECURITIES	06/23/2015	MIZUHO	1,600,000	1,599,536	1,593,050	1,599,526		(10)		(10)			(6,476)	(6,476)	3,760	
47215T-AA-6	JB Y CO SA DE CV	F	05/06/2015	VARIOUS	07/10/2015	BARCLAY'S	10,000,000	9,953,500	9,661,400	9,953,762		262		262			(292,362)	(292,362)	64,583	
51817T-AA-0	LATAM AIR 2015-1 PTT A	F	05/14/2015	CITICORP SECURITIES	11/23/2015	BROWN BROTHERS	300,000	300,000	282,375	300,000							(17,625)	(17,625)	6,230	
62856R-AC-9	MYRIAD INTL HOLDINGS BV	F	07/14/2015	CITICORP SECURITIES	07/29/2015	BROWN BROTHERS	200,000	199,924	202,375	199,921		(3)		(3)			2,454	2,454	275	
67576G-AA-5	ODBRCHT OFFSHRE DRLL FIN	F	07/14/2015	VARIOUS	11/30/2015	VARIOUS	919,100	669,335	307,669	685,127		15,793		15,793			(377,458)	(377,458)	31,135	6,462
67576G-AB-3	ODBRCHT OFFSHRE DRLL FIN	F	06/25/2015	VARIOUS	12/16/2015	VARIOUS	1,421,850	1,053,472	443,222	1,079,769		26,296		26,296			(636,547)	(636,547)	49,041	7,204
69370N-AB-2	PT PELABUHAN INDO II	F	04/23/2015	CITICORP SECURITIES	11/19/2015	DEUTSCHE BANK	200,000	197,992	182,250	198,077		85		85			(15,827)	(15,827)	4,699	
69370R-AA-5	PERTAMINA PERSERO PT	F	08/11/2015	HSBC SECURITIES, INC.	11/18/2015	DEUTSCHE BANK	400,000	389,000	364,000	389,079		79		79			(25,079)	(25,079)	12,398	5,303
71645W-AM-3	PETROBRAS GLOBAL FINANCE	F	04/23/2015	BANK OF AMERICA	09/30/2015	BANK OF AMERICA	5,000,000	5,151,800	4,106,250	5,129,844		(21,956)		(21,956)			(1,023,594)	(1,023,594)	174,618	46,510
71647N-AA-7	PETROBRAS GLOBAL FINANCE	F	10/02/2015	BROWN BROTHERS	11/17/2015	CITICORP SECURITIES	3,200,000	2,298,750	2,096,000	2,301,216		2,466		2,466			(205,216)	(205,216)	90,000	40,875
71647N-AB-5	PETROBRAS GLOBAL FINANCE	F	04/14/2015	BARCLAY'S	04/23/2015	HSBC SECURITIES, INC.	5,000,000	4,612,800	4,683,650	4,615,665		2,865		2,865			67,985	67,985	42,917	38,333
71647N-AM-1	PETROBRAS GLOBAL FINANCE	F	04/23/2015	VARIOUS	11/13/2015	VARIOUS	16,000,000	15,894,000	12,878,510	15,894,369		369		369			(3,015,859)	(3,015,859)	432,812	101,736
71654Q-AX-0	PETROLEOS MEXICANOS	F	10/15/2015	VARIOUS	11/17/2015	HSBC SECURITIES, INC.	600,000	646,950	630,600	646,279		(671)		(671)			(15,679)	(15,679)	10,908	8,158
71654Q-BR-2	PETROLEOS MEXICANOS	F	10/15/2015	VARIOUS	11/17/2015	BARCLAY'S	1,000,000	972,750	921,250	972,787		37		37			(51,537)	(51,537)	20,719	15,406
71656L-BA-8	PETROLEOS MEXICANOS	F	03/03/2015	DEUTSCHE BANK	11/18/2015	MORGAN STANLEY	300,000	303,600	281,250	303,384		(216)		(216)			(22,134)	(22,134)	10,908	1,806
71656L-BC-4	PETROLEOS MEXICANOS	F	01/15/2015	HSBC SECURITIES, INC.	03/03/2015	NOMURA SECURITIES INTERNATIONAL	500,000	499,630	509,250	499,623		(7)		(7)			9,627	9,627	2,090	
71656L-BE-0	PETROLEOS MEXICANOS	F	01/15/2015	CITICORP SECURITIES	11/17/2015	VARIOUS	300,000	297,822	269,900	297,813		(9)		(9)			(27,913)	(27,913)	8,984	
71656M-BE-8	PETROLEOS MEXICANOS	F	08/12/2015	VARIOUS	11/17/2015	HSBC SECURITIES, INC.	700,000	651,100	583,800	651,212		112		112			(67,412)	(67,412)	12,797	2,625
716743-AL-3	PETRONAS CAPITAL LTD	F	03/11/2015	BANK OF AMERICA	06/16/2015	HSBC SECURITIES, INC.	400,000	395,068	384,748	395,062		(6)		(6)			(10,314)	(10,314)	4,500	
82620K-AE-3	SIEMENS FINANCIERINGSMAT	F	05/18/2015	DEUTSCHE BANK	05/19/2015	DEUTSCHE BANK	10,000,000	9,974,600	9,969,500	9,974,600							(5,100)	(5,100)		
88032W-AC-0	TENCENT HOLDINGS LTD	F	02/04/2015	DEUTSCHE BANK	02/23/2015	BARCLAY'S	5,000,000	4,989,850	5,002,250	4,989,886		36		36			12,364	12,364	5,590	
EG5889-14-2	DP WORLD LTD	F	04/08/2015	JEFFERIES & COMPANY, INC.	11/18/2015	JEFFERIES & COMPANY, INC.	200,000	227,500	206,500	227,122		(378)		(378)			(20,622)	(20,622)	12,102	3,729
EK2725-06-8	BHARTI AIRTEL INTERNATIO	D	03/27/2015	J.P. MORGAN	10/20/2015	J.P. MORGAN	5,433,000	5,922,515	5,859,135	5,879,545		(42,970)		(42,970)		246,176	(266,586)	(20,410)	269,240	158,260
EK5798-58-3	KAZMUNAYGAS NATIONAL CO	F	06/15/2015	CITICORP SECURITIES	11/24/2015	TENDER	200,000	168,000	181,000	168,149		149		149			12,851	12,851	6,566	1,333
EK8047-68-1	SAPPI PAPIER HOLDING GMBH	D	03/12/2015	J.P. MORGAN	11/18/2015	HSBC SECURITIES, INC.	217,320	212,411	208,650	212,411						389	(4,150)	(3,761)	4,919	
EK8802-87-9	PT PELABUHAN INDO II	F	06/16/2015	DEUTSCHE BANK	11/19/2015	DEUTSCHE BANK	200,000	184,000	182,250	184,543		543		543			(2,293)	(2,293)	4,699	1,039
EK9008-54-2	SHELL INTERNATIONAL FIN	F	05/06/2015	HSBC SECURITIES, INC.	05/12/2015	EXCHANGE	29,000,000	28,911,550	28,911,550	28,911,550										
EK9040-01-6	VOTORANTIM CIMENTOS SA	D	05/07/2015	DEUTSCHE BANK	06/03/2015	VARIOUS	325,980	333,258	333,434	333,283		25		25		(2,064)	2,214	150	720	
N54360-AF-4	MAJAPAHIT HOLDING BV	F	08/11/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV	11/19/2015	NOMURA SECURITIES INTERNATIONAL	100,000	115,250	113,060	114,366		(884)		(884)			(1,306)	(1,306)	2,669	517
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							746,385,598	772,298,337	730,147,934	772,009,432		(288,902)	3,481,250	(3,770,152)		636,828	(39,017,079)	(38,380,251)	13,419,776	3,016,029
8399998. Total - Bonds							4,162,979,530	4,193,426,887	4,142,536,889	4,193,073,517		(353,363)	3,481,250	(3,834,613)		(3,673)	(47,051,707)	(47,055,380)	29,482,107	9,489,302
8999998. Total - Preferred Stocks																				
021441-10-0	ALTERA CORP		12/22/2015	WEEDEN & CO LP	12/28/2015	MERGER	458.000	22,405	24,732	22,405							2,327	2,327	80	
039697-10-7	ARDELYX INC		12/16/2015	DIRECT(1)	12/18/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV	31,962.000	482,748	483,692	482,748							944	944		
05211J-10-2	AUSPEX PHARMACEUTICALS INC COMMON STK		02/25/2015	DIRECT(1)	03/04/2015	MERRILL LYNCH - RS TRADES - MUNIS-CONV	9,988.000	670,195	676,742	670,195							6,547	6,547		
141624-10-6	CARE CAPITAL PROPERTIES INC		08/18/2015	SPINOFF	08/27/2015	VARIOUS	361.500	14,226	11,378	14,226							(2,848)	(2,848)		
20030N-20-0	COMCAST CORP -SPECIAL CL A		12/02/2015	WEEDEN & CO LP	12/14/2015	VARIOUS	2,494.000	143,917	148,259	143,917							4,342	4,342	538	
205363-10-4	COMPUTER SCIENCES CORP		08/27/2015	WEEDEN & CO LP	12/02/2015	VARIOUS	191.000	11,947	10,980	11,947							(967)	(967)	2,049	
25490A-30-9	DIRECTV USD0.01		03/24/2015	WEEDEN & CO LP	07/27/2015	MERGER	20.000	1,719	1,869	1,719							150	150		
26922V-10-1	ETFS PLATINUM TRUST		04/16/2015	WALLACHBETH CAPITAL	04/23/2015	WALLACHBETH CAPITAL	1,025.000	115,436	112,800	115,436							(2,636)	(2,636)		
26923A-10-6	ETFS PHYSICAL PALLADIUM SHARES		04/16/2015	WALLACHBETH CAPITAL	04/23/2015	WALLACHBETH CAPITAL	248.000	18,776	18,441	18,776							(335)	(335)		
29275Y-10-2	ENERSYS		07/17/2015	CONVERSION	07/30/2015	ISI GROUP	87,749.000	5,788,802	5,442,238	5,788,802							(346,563)	(346,563)		
31680Q-10-4	58.COM INC.		09/14/2015	DIRECT(1)	09/18/2015	WEEDEN & CO LP	7,000.000	301,294	305,290	301,294							3,996	3,996		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		11/10/2015	SPINOFF	12/02/2015	VARIOUS	178.330	3,230	3,696	3,230							466	466		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36473H-10-4	GANNETT CO INC		06/29/2015	SPINOFF	07/24/2015	WEEDEN & CO LP	496.000	4,047	6,760	4,047							2,713	2,713		
371559-10-5	GENESEE & WYOMING INC-CL A		10/01/2015	EXCHANGE	10/07/2015	VARIOUS	96,175.000	5,715,680	6,362,272	5,715,680							646,592	646,592		
37247D-10-6	GENWORTH FINANCIAL INC.		09/30/2015	WEEDEN & CO LP	12/02/2015	WEEDEN & CO LP	755.000	3,831	3,548	3,831							(282)	(282)		
38259P-70-6	ALPHABET		09/30/2015	WEEDEN & CO LP	10/06/2015	EXCHANGE	488.040	306,482	231,895	306,482							(74,587)	(74,587)		
441060-10-0	HOSPIRA INC		08/27/2015	WEEDEN & CO LP	09/03/2015	MERGER	277.000	24,875	24,930	24,875							55	55		
443683-10-7	HUDSON CITY BANCORP INC.		09/30/2015	WEEDEN & CO LP	11/02/2015	MERGER	730.000	6,907	7,378	6,907							471	471	1	
481165-10-8	JOY GLOBAL		09/30/2015	WEEDEN & CO LP	12/02/2015	WEEDEN & CO LP	143.000	3,367	1,995	3,367							(1,372)	(1,372)	26	
50076Q-10-6	KRAFT FOODS INC - A		06/23/2015	WEEDEN & CO LP	07/06/2015	MERGER	34.000	2,718	3,042	2,718							323	323	6	
544147-10-1	LORILLARD INC		03/24/2015	WEEDEN & CO LP	06/12/2015	MERGER	12.000	814	857	814							44	44	8	
73935S-10-5	POWERSHARES DB COMMODITY IND		04/16/2015	WALLACHBETH CAPITAL	04/23/2015	WALLACHBETH CAPITAL	2,672.000	48,069	48,037	48,069							(32)	(32)		
73936B-70-5	POWERSHARES DB BASE METALS F COMMON STK		04/16/2015	WALLACHBETH CAPITAL	04/23/2015	WALLACHBETH CAPITAL	4,096.000	64,184	62,791	64,184							(1,393)	(1,393)		
78462F-10-3	SPDR TRUST SERIES 1		09/01/2015	WEEDEN & CO LP	10/26/2015	VARIOUS	264,629.000	51,313,780	54,720,351	51,313,780							3,406,571	3,406,571	270,613	
786CVR-20-9	SAFEWAY PDC, LLC CVR ESCROW A		02/03/2015	MERGER	03/17/2015	DIRECT FM COMPANY	1,310.000													
786CVR-30-8	SAFEWAY PDC, LLC CVR ESCROW B		02/03/2015	MERGER	03/17/2015	DIRECT FM COMPANY	1,310.000													
826552-10-1	SIGMA-ALDRICH		08/27/2015	WEEDEN & CO LP	11/18/2015	MERGER	184.000	25,652	25,760	25,652							108	108	44	
87422J-10-5	TALEN ENERGY CORP		06/02/2015	SPINOFF	06/30/2015	VARIOUS	364.330	6,928	6,249	6,928							(679)	(679)		
91201T-10-2	UNITED STATES GAS FUND LP		04/16/2015	WALLACHBETH CAPITAL	04/23/2015	WALLACHBETH CAPITAL	177.000	6,747	6,910	6,747							163	163		
91704F-10-4	URBAN EDGE PROPERTIES		01/16/2015	SPINOFF	02/02/2015	WEEDEN & CO LP	496.000	8,179	11,715	8,179							3,537	3,537		
97382A-10-1	WINDSTREAM CORP		03/24/2015	WEEDEN & CO LP	04/24/2015	WEEDEN & CO LP	20.000	160	156	160							(3)	(3)	6	
976657-10-6	WISCONSIN ENERGY CORP		03/24/2015	WEEDEN & CO LP	07/01/2015	EXCHANGE	13.000	645	584	645							(61)	(61)	5	
60671Q-10-4	MITEL NETWORKS CORP COMMON STK	A	11/18/2015	DIRECT(1)	12/04/2015	WEEDEN & CO LP	3,051.000	26,330	24,704	26,330							(1,626)	(1,626)		
G5960L-10-3	MEDTRONIC PLC	R	01/27/2015	MERGER	10/26/2015	VARIOUS	2,466.480	185,627	183,029	185,627							(2,598)	(2,598)	587	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								65,329,717	68,973,080	65,329,717							3,643,367	3,643,367	273,963	
9799998. Total - Common Stocks								65,329,717	68,973,080	65,329,717							3,643,367	3,643,367	273,963	
9899999. Total - Preferred and Common Stocks								65,329,717	68,973,080	65,329,717							3,643,367	3,643,367	273,963	
9999999 - Totals								4,258,756,604	4,211,509,969	4,258,403,234		(353,363)	3,481,250	(3,834,613)		(3,673)	(43,408,340)	(43,412,013)	29,756,070	9,489,302

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
40137*-10-2	GUARDIAN INS & ANNUITY CO		78778	2CIB1	NO		259,762,086	20,000.000	100.0
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY		80003	2CIB1	NO		50,674,336	100,000.000	100.0
70016#-20-0	BERKSHIRE LIFE INSURANCE CO. OF AMERICA		71714	2CIB1	NO		207,942,489	100.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							518,378,911	XXX	XXX
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)		52556	2CIB1	NO		3,672,071	100.000	100.0
401352-39-8	MANAGED DENTAL GUARD INC (NJ)		11199	2CIB1	NO		415,038	100.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity							4,087,109	XXX	XXX
45767@-10-6	INNOVATIVE UNDERWRITERS INC			2CIB1			6,451,723	100.000	100.0
319983-10-2	FIRST COMMONWEALTH			2CIB1			437,571,181	1,000.000	100.0
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA			2CIB1			6,066,562	23,120.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							450,089,466	XXX	XXX
1899999. Total Common Stocks							972,555,486	XXX	XXX
1999999 - Totals							972,555,486	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: $ 5,386,809,501

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
30705#-10-1	FAMILY SERVICE LIFE INSURANCE CO	PARK AVENUE LIFE INSURANCE CO		200,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL	@		09/08/2015	GOLDMAN SACHS	02/11/2016	99,981		54			100,000	99,926			0.000	0.170	N/A		
	TREASURY BILL	@		09/02/2015	GOLDMAN SACHS	02/25/2016	199,933		148			200,000	199,785			0.000	0.220	N/A		
	TREASURY BILL	@		10/15/2015	DEUTSCHE BANK	03/24/2016	3,499,790		197			3,500,000	3,499,593			0.000	0.026	N/A		
	TREASURY BILL	@		11/05/2015	VARIOUS	03/31/2016	409,824		205			410,000	409,619			0.000	0.172	N/A		
	TREASURY BILL	@		12/09/2015	J.P. MORGAN	05/19/2016	3,394,093		978			3,400,000	3,393,115			0.000	0.451	N/A		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							7,603,621		1,582			7,610,000	7,602,038			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							7,603,621		1,582			7,610,000	7,602,038			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
	RS Credit Line			12/24/2014	Direct	05/01/2016	15,000,000					15,000,000	15,000,000			4.250	4.250	N/A		
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations							15,000,000					15,000,000	15,000,000			XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							15,000,000					15,000,000	15,000,000			XXX	XXX	XXX		
7799999. Total - Issuer Obligations							22,603,621		1,582			22,610,000	22,602,038			XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							22,603,621		1,582			22,610,000	22,602,038			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
928989-45-8	JP MORGAN PRIME PREMIER SHARES			07/16/2013	J.P. MORGAN	XXX	2						2			0.000	0.000			
8999999. Subtotal - Class One Money Market Mutual Funds							2					XXX	2			XXX	XXX	XXX		
9199999 - Totals							22,603,623		1,582			XXX	22,602,040			XXX	XXX	XXX		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
TO BUY USD SELL EUR	EURO	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	09/17/2014	11/12/2024		25,920,000	1.296				4,188,000		4,188,000	2,468,000				386,068	N/A	0001
TO BUY USD SELL GBP	POUND	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	10/08/2014	12/20/2029		19,270,800	1.6059				1,590,000		1,590,000	1,016,400				360,277	N/A	0001
TO BUY USD SELL GBP	POUND	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	02/26/2015	04/29/2025		20,026,500	1.5405				872,300		872,300	872,300				305,925	N/A	0001
TO BUY USD SELL GBP	POUND	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	04/24/2015	05/27/2025		22,671,000	1.5114				570,000		570,000	570,000				307,179	N/A	0001
TO BUY USD SELL EUR	EURO	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	06/04/2015	06/25/2027		22,504,000	1.1252				772,000		772,000	772,000				381,415	N/A	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	09/11/2015	10/08/2025		20,502,306	.9755				496,304		496,304	496,304				354,460	N/A	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	11/20/2015	12/15/2025		15,031,943	1.3305				568,535		568,535	568,535				357,821	N/A	0001
0899999. Subtotal - Swaps - Hedging Effective - Other													9,057,140	XXX	9,057,140	6,763,540				2,453,145	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective													9,057,140	XXX	9,057,140	6,763,540				2,453,145	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
Replication 11/13/2015 CDX EM	EM Sovereign Bonds	Sch D-1	Credit	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	11/12/2015	12/20/2020		25,000,000	89.88				(2,376,652)		(2,376,652)	(2,376,652)				278,818	N/A	0002
Replication 12/16/2015 CDX EM	EM Sovereign Bonds	Sch D-1	Credit	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	12/16/2015	12/20/2020		25,000,000	88.80				(2,647,503)		(2,647,503)	(2,647,503)				278,818	N/A	0002
0989999. Subtotal - Swaps - Replication - Credit Default													(5,024,155)	XXX	(5,024,155)	(5,024,155)				557,636	XXX	XXX
1029999. Subtotal - Swaps - Replication													(5,024,155)	XXX	(5,024,155)	(5,024,155)				557,636	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default													(5,024,155)	XXX	(5,024,155)	(5,024,155)				557,636	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other													9,057,140	XXX	9,057,140	6,763,540				2,453,145	XXX	XXX
1209999. Total Swaps													4,032,985	XXX	4,032,985	1,739,385				3,010,781	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective													9,057,140	XXX	9,057,140	6,763,540				2,453,145	XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication													(5,024,155)	XXX	(5,024,155)	(5,024,155)				557,636	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals													4,032,985	XXX	4,032,985	1,739,385				3,010,781	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS
0002	Replication of EM sovereign bonds

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
Replication 11/5/2015 CDX EM	EM Sovereign Bonds	Sch D-1	Credit	BARCLAYS G5GSEF7VJP5170UK5573	11/04/2015	12/20/2020	12/29/2015	Sale		50,000,000	91.15			(1,304,556)							(1,304,556)			0002
0989999. Subtotal - Swaps - Replication - Credit Default														(1,304,556)			XXX				(1,304,556)			XXX
1029999. Subtotal - Swaps - Replication														(1,304,556)			XXX				(1,304,556)			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default														(1,304,556)			XXX				(1,304,556)			XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(1,304,556)			XXX				(1,304,556)			XXX
AUSTRALIAN DOLLARS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	03/09/2015	06/15/2015	06/15/2015	COVER		16,131,948	1.282405			(243,537)							(243,537)			0001
AUSTRALIAN DOLLARS	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/09/2014	03/16/2015	03/16/2015	COVER		4,148,650	1.294612			286,490				(86,825)			286,490			0001
AUSTRALIAN DOLLARS	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/08/2014	03/16/2015	03/16/2015	COVER		12,356,550	1.294612			770,070				(171,075)			770,070			0001
CANADIAN DOLLAR	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	06/08/2015	09/15/2015	09/15/2015	COVER		14,483,040	1.303318			672,136							672,136			0001
CANADIAN DOLLAR	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/09/2015	06/15/2015	06/15/2015	COVER		25,389,088	1.241489			(386,405)							(386,405)			0001
CANADIAN DOLLAR	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	11/28/2014	03/16/2015	03/16/2015	COVER		27,143,362	1.258719			2,515,149				(497,023)			2,515,149			0001
SWISS FRANC	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	03/10/2015	06/15/2015	06/15/2015	COVER		7,076,762	0.953321			(265,991)							(265,991)			0001
SWISS FRANC	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/02/2014	03/16/2015	03/16/2015	COVER		7,232,077	0.992492			179,124				(179,856)			179,124			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	06/08/2015	09/15/2015	09/15/2015	COVER		89,711,440	1.117074			345,552							345,552			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	06/10/2015	09/15/2015	09/15/2015	COVER		79,209,970	1.117074			1,014,818							1,014,818			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	06/10/2015	09/15/2015	09/15/2015	COVER		26,090,832	1.117074			398,139							398,139			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/15/2015	10/15/2015	10/15/2015	COVER		(11,173,675)	1.130718			(133,505)							(133,505)			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	09/25/2015	10/15/2015	10/15/2015	COVER		(61,455,211)	1.116690			37,261							37,261			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	09/28/2015	10/15/2015	10/15/2015	COVER		(49,164,169)	1.116086			56,385							56,385			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	10/15/2015	10/15/2015	COVER		(12,291,042)	1.136589			(211,437)							(211,437)			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	10/15/2015	10/15/2015	COVER		(55,868,374)	1.136558			(959,526)							(959,526)			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	11/16/2015	11/16/2015	COVER		56,852,650	1.131593			272,988							272,988			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	11/28/2014	03/16/2015	03/16/2015	COVER		62,454,000	1.059001			9,503,937				(1,915,117)			9,503,937			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/28/2014	03/16/2015	03/16/2015	COVER		62,301,850	1.059001			9,351,787				(1,762,967)			9,351,787			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	11/28/2014	03/16/2015	03/16/2015	COVER		62,227,250	1.059001			9,277,187				(1,688,367)			9,277,187			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/02/2014	03/16/2015	03/16/2015	COVER		24,786,280	1.059001			3,606,255				(570,727)			3,606,255			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	12/04/2014	03/16/2015	03/16/2015	COVER		6,171,715	1.059001			876,709				(117,827)			876,709			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	02/10/2015	03/16/2015	03/16/2015	COVER		14,706,081	1.059001			939,065							939,065			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/01/2014	03/16/2015	03/16/2015	COVER		24,952,960	1.059001			3,772,935				(737,407)			3,772,935			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/11/2015	06/15/2015	06/15/2015	COVER		64,583,750	1.123520			(3,951,000)							(3,951,000)			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	03/11/2015	06/15/2015	06/15/2015	COVER		74,225,900	1.123520			(4,420,535)							(4,420,535)			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/11/2015	06/15/2015	06/15/2015	COVER		84,892,400	1.123520			(4,989,240)							(4,989,240)			0001
EUROPEAN CURRENCY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	03/24/2015	06/15/2015	06/15/2015	COVER		21,877,560	1.123520			(592,850)							(592,850)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	09/28/2015	10/15/2015	10/15/2015	COVER		(16,855,465)	1.519098			145,387							145,387			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	09/29/2015	10/15/2015	10/15/2015	COVER		(3,064,630)	1.515674			33,282							33,282			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	10/15/2015	10/15/2015	COVER		(12,258,520)	1.534672			(18,856)							(18,856)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	06/09/2015	09/15/2015	09/15/2015	COVER		24,501,440	1.534053			(43,403)							(43,403)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	06/08/2015	09/15/2015	09/15/2015	COVER		30,546,420	1.534053			(134,633)							(134,633)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/11/2015	06/15/2015	06/15/2015	COVER		7,501,510	1.526215			(129,563)							(129,563)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/10/2015	06/15/2015	06/15/2015	COVER		61,654,611	1.526215			(920,188)							(920,188)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/28/2014	03/16/2015	03/16/2015	COVER		103,531,296	1.528925			2,622,237				(468,767)			2,622,237			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	10/15/2015	10/15/2015	COVER		(19,920,095)	1.534611			(29,848)							(29,848)			0001
BRITISH POUNDS	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	11/16/2015	11/16/2015	COVER		19,946,082	1.539791			(71,204)							(71,204)			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	03/09/2015	06/15/2015	06/15/2015	COVER		139,758,359	119.419796			(1,759,217)							(1,759,217)			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	12/04/2014	03/16/2015	03/16/2015	COVER		5,837,259	121.066400			55,308				(7,737)			55,308			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/02/2014	03/16/2015	03/16/2015	COVER		1,680,693	121.066400			28,707				(10,695)			28,707			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	11/28/2014	03/16/2015	03/16/2015	COVER		37,944,187	121.066400			774,502				(369,213)			774,502			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/28/2014	03/16/2015	03/16/2015	COVER		46,373,351	121.066400			943,736				(448,383)			943,736			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/28/2014	03/16/2015	03/16/2015	COVER		42,240,254	121.066400			940,604				(490,283)			940,604			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/01/2014	03/16/2015	03/16/2015	COVER		5,090,177	121.066400			134,219				(80,180)			134,219			0001
JAPANESE YEN	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/13/2015	03/16/2015	03/16/2015	COVER		3,368,986	121.066400			65,014							65,014			0001
MEXICAN PESO	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	06/08/2015	09/15/2015	09/15/2015	COVER		3,804,960	(0.059378)			242,286							242,286			0001
MEXICAN PESO	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	10/09/2015	10/15/2015	10/15/2015	COVER		(3,554,532)	0.060974			(103,926)							(103,926)			0001
MEXICAN PESO	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	03/13/2015	06/15/2015	06/15/2015	COVER		3,529,081	(0.063837)			18,040							18,040			0001
NEW ZEALND DOLLARS	BONDS	SCH D-1	Currency	JPMORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/09/2015	06/15/2015	06/15/2015	COVER		14,591,500	0.728236			26,780							26,780			0001
NEW ZEALND DOLLARS	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	12/04/2014	03/16/2015	03/16/2015	COVER		13,045,154	0.735993			533,273				116,307			533,273			0001
POLISH ZLOTY	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	05/28/2015	06/15/2015	06/15/2015	COVER		(1,814,126)	3.792568			(31,589)							(31,589)			0001
POLISH ZLOTY	BONDS	SCH D-1	Currency	BARCLAYS BANK G5GSEF7VJP5170UK5573	12/02/2014	03/16/2015	03/16/2015	COVER		2,080,291	3.847303			260,835				(108,820)			260,835			0001
SWEDISH KRONA	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	03/10/2015	06/15/2015	06/15/2015	COVER		5,860,947	8.692656			108,965							108,965			0001
SWEDISH KRONA	BONDS	SCH D-1	Currency	DEUTSCHE BANK 7LTWFZYICNSX80621K86	12/01/2014	03/16/2015	03/16/2015	COVER		6,741,543	8.540211			886,886				(329,647)			886,886			0001
1229999. Subtotal - Forwards - Hedging Other														32,299,591			XXX	(9,909,135)			32,299,591			XXX
1269999. Subtotal - Forwards														32,299,591			XXX	(9,909,135)			32,299,591			XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other														32,299,591			XXX	(9,909,135)			32,299,591			XXX
1419999. Subtotal - Replication														(1,304,556)			XXX				(1,304,556)			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals														30,995,035			XXX	(9,909,135)			30,995,035			XXX

(a)

Code	Description of Hedged Risk(s)
0001	HEDGE CURRENCY RISK
0002	Replication of EM sovereign bonds

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH6	986	49,300	MAR 2016 S&P EMINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/18/2016	CME LCZ7XYGSLJUHFXXNXD90	12/11/2015	2,040.8500	2,035.4000			(268,685)		(268,685)			4,535,600	100/100	50
FAH6	113	11,300	MAR 2016 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/18/2016	CME LCZ7XYGSLJUHFXXNXD90	12/31/2015	1,403.5345	1,393.5000			(113,390)		(113,390)			757,100	99/99	100
RTAH6	172	17,200	MAR 2016 RUSSELL 2000 MINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/18/2016	ICE T330E4AS4QXXS2TT7X50	12/31/2015	1,142.1058	1,131.5000			(182,420)		(182,420)			928,800	99/100	100
MFSH6	292	14,600	MAR 2016 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/18/2016	ICE T330E4AS4QXXS2TT7X50	12/31/2015	1,697.6682	1,698.2000			7,765		7,765			963,600	95/96	50
MESH6	250	12,500	MAR 2016 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	03/18/2016	ICE T330E4AS4QXXS2TT7X50	12/31/2015	780.8760	787.5000			82,800		82,800			450,000	94/97	50
1279999. Subtotal - Long Futures - Hedging Effective														(473,930)		(473,930)			7,635,100	XXX	XXX
1329999. Subtotal - Long Futures														(473,930)		(473,930)			7,635,100	XXX	XXX
ESH6	4	200	S & P E-MINI FUTURES	EQUITIES HEDGE	SCH D2-2	Equity/Index	03/18/2016	CME LCZ7XYGSLJUHFXXNXD90	12/11/2015	2,040.8500	2,035.4000		407,080				1,090	1,090	18,400	001	50
1349999. Subtotal - Short Futures - Hedging Other													407,080				1,090	1,090	18,400	XXX	XXX
1389999. Subtotal - Short Futures													407,080				1,090	1,090	18,400	XXX	XXX
1399999. Subtotal - Hedging Effective														(473,930)		(473,930)			7,635,100	XXX	XXX
1409999. Subtotal - Hedging Other													407,080				1,090	1,090	18,400	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals													407,080	(473,930)		(473,930)	1,090	1,090	7,653,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
GOLDMAN SACHS	4,372,480	3,465,092	7,837,572
Total Net Cash Deposits	4,372,480	3,465,092	7,837,572

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	REDUCE EQUITY MARKET RISK

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH5	1,033	51,650	MAR 2015 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	CME LCZ7XYGSLJUHFXXNXD88	02/06/2015	2,024.6236	03/11/2015	2,043.7070	Sale	981,974		981,974		0001	50
ESM5	1,011	50,550	JUN 2015 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	06/19/2015	CME LCZ7XYGSLJUHFXXNXD88	04/22/2015	2,035.2054	06/16/2015	2,083.7213	Sale	2,441,803		2,441,803		0001	50
ESU5	1,007	50,350	SEP 2015 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	09/19/2015	CME LCZ7XYGSLJUHFXXNXD88	09/04/2015	2,072.7190	09/14/2015	1,960.2000	Sale	(5,678,004)		(5,678,004)		0001	50
ESZ5	1,007	50,350	DEC 2015 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	12/19/2015	CME LCZ7XYGSLJUHFXXNXD88	09/14/2015	1,950.1500	12/11/2015	2,049.3000	Sale	4,979,270		4,979,270		0001	50
ESH6	21	1,050	MAR 2016 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2016	CME LCZ7XYGSLJUHFXXNXD88	12/11/2015	2,040.8500	12/23/2015	2,050.7500	Sale	6,797		6,797		0001	50
FAH5	99	9,900	MAR 2015 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	CME LCZ7XYGSLJUHFXXNXD88	12/12/2014	1,414.7874	03/11/2015	1,471.9000	Sale	565,068		565,068		0001	100
FAM5	121	12,100	JUN 2015 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	06/19/2015	CME LCZ7XYGSLJUHFXXNXD88	04/28/2015	1,474.6273	06/16/2015	1,519.1769	Sale	537,650		537,650		0001	100
FAU5	107	10,700	SEP 2015 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	09/19/2015	CME LCZ7XYGSLJUHFXXNXD88	09/04/2015	1,512.6084	09/14/2015	1,416.8000	Sale	(1,026,754)		(1,026,754)		0001	100
FAZ5	111	11,100	DEC 2015 S&P MID 400 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	12/19/2015	CME LCZ7XYGSLJUHFXXNXD88	12/02/2015	1,412.1365	12/11/2015	1,408.6000	Sale	(41,313)		(41,313)		0001	100
RTAH5	157	15,700	MAR 2015 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	NYFE 549300HIIRNTNKXV3M12	12/12/2014	1,157.9500	03/11/2015	1,207.3000	Sale	774,244		774,244		0001	100
RTAM5	167	16,700	JUN 2015 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	06/19/2015	NYFE 549300HIIRNTNKXV3M12	04/22/2015	1,203.9386	06/16/2015	1,260.0132	Sale	934,574		934,574		0001	100
RTAU5	169	16,900	SEP 2015 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	09/19/2015	NYFE 549300HIIRNTNKXV3M12	09/04/2015	1,251.4822	09/14/2015	1,160.4000	Sale	(1,541,582)		(1,541,582)		0001	100
RTAZ5	169	16,900	DEC 2015 RUSSELL 2000 MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	12/19/2015	NYFE 549300HIIRNTNKXV3M12	09/14/2015	1,154.0500	12/11/2015	1,147.7000	Sale	(110,226)		(110,226)		0001	100
MFSH5	243	12,150	MAR 2015 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	NYFE 549300HIIRNTNKXV3M12	02/06/2015	1,777.5502	03/11/2015	1,802.1000	Sale	297,397		297,397		0001	50
MFSM5	291	14,550	JUN 2015 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	06/19/2015	NYFE 549300HIIRNTNKXV3M12	06/03/2015	1,800.3753	06/16/2015	1,877.5553	Sale	1,120,095		1,120,095		0001	50
MFSU5	278	13,900	SEP 2015 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	09/19/2015	NYFE 549300HIIRNTNKXV3M12	09/04/2015	1,867.7845	09/14/2015	1,714.1000	Sale	(2,139,540)		(2,139,540)		0001	50
MFSZ5	288	14,400	DEC 2015 MINI MSCI EAFE INDEX FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	12/19/2015	NYFE 549300HIIRNTNKXV3M12	12/01/2015	1,710.7479	12/11/2015	1,702.9000	Sale	(117,444)		(117,444)		0001	50
MESH5	228	11,400	MAR 2015 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	NYFE 549300HIIRNTNKXV3M12	02/06/2015	938.1175	03/11/2015	931.7000	Sale	(73,990)		(73,990)		0001	50
MESM5	245	12,250	JUN 2015 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	06/19/2015	NYFE 549300HIIRNTNKXV3M12	04/22/2015	929.8098	06/16/2015	962.4592	Sale	397,823		397,823		0001	50
MESU5	254	12,700	SEP 2015 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	09/19/2015	NYFE 549300HIIRNTNKXV3M12	09/04/2015	951.0579	09/14/2015	806.2000	Sale	(1,842,079)		(1,842,079)		0001	50
MESZ5	254	12,700	DEC 2015 MINI MSCI EMRG MKT FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	12/19/2015	NYFE 549300HIIRNTNKXV3M12	09/14/2015	804.3000	12/11/2015	784.4563	Sale	(255,269)		(255,269)		0001	50
1279999. Subtotal - Long Futures - Hedging Effective														210,494		210,494		XXX	XXX
1329999. Subtotal - Long Futures														210,494		210,494		XXX	XXX
ESH5	36	1,800	S & P E-MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	CME LCZ7XYGSLJUHFXXNXD88	01/05/2015	2,012.8944	03/12/2015	2,039.5000	Sale	(48,113)	(48,113)			0001	50
ESM5	36	1,800	S & P E-MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	06/19/2015	CME LCZ7XYGSLJUHFXXNXD88	03/19/2015	2,031.9500	06/16/2015	2,099.5556	Sale	(121,941)	(121,941)			0001	50
ESU5	4	200	S & P E-MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	09/19/2015	CME LCZ7XYGSLJUHFXXNXD88	06/16/2015	2,075.6000	09/14/2015	1,960.2000	Sale	23,029	23,029			0001	50
ESZ5	4	200	S & P E-MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	12/19/2015	CME LCZ7XYGSLJUHFXXNXD88	09/14/2015	1,950.1500	12/11/2015	2,049.3000	Sale	(19,895)	(19,895)			0001	50
ESH5	774	38,700	DEC 2014 S&P EMINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity	03/19/2015	CME LCZ7XYGSLJUHFXXNXD88	12/17/2014	1,965.6500	01/02/2015	2,053.7933	Sale	(3,413,475)	(3,413,475)			0001	50
ECH5	2	250,000	MAR 2015 EURO CURR FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 1	CURRENCY HEDGE	03/18/2015	CME LCZ7XYGSLJUHFXXNXD88	01/05/2015	1.1951	03/12/2015	1.0629	Sale	33,038	33,038			0002	125,000
1349999. Subtotal - Short Futures - Hedging Other														(3,547,357)	(3,547,357)			XXX	XXX
1389999. Subtotal - Short Futures														(3,547,357)	(3,547,357)			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1399999. Subtotal - Hedging Effective														210,494		210,494		XXX	XXX
1409999. Subtotal - Hedging Other														(3,547,357)	(3,547,357)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(3,336,863)	(3,547,357)	210,494		XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Reduce equity market risk
0002	Reduce currency risk

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	7,837,572		7,837,572				7,653,500	7,653,500
BANK OF AMERICA CU00019DJT3UX1JIZJI4IWX0 774	Y	Y		9,057,140	(5,024,155)	4,032,985	9,057,140	(5,024,155)	4,032,985	3,010,781	3,010,781
0299999. Total NAIC 1 Designation				9,057,140	(5,024,155)	4,032,985	9,057,140	(5,024,155)	4,032,985	3,010,781	3,010,781
0899999. Aggregate Sum of Central Clearinghouses											
0999999 - Gross Totals				16,894,711	(5,024,155)	11,870,556	9,057,140	(5,024,155)	4,032,985	10,664,281	10,664,281
1. Offset per SSAP No. 64				7,837,572							
2. Net after right of offset per SSAP No. 64				9,057,140	(5,024,155)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912828-KQ-2	US TREASURY N/B	643,526	610,000	613,638	05/15/2019	I
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912796-GD-5	TREASURY BILL	409,824	410,000	389,336	03/31/2016	I
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912796-HB-8	TREASURY BILL	99,981	100,000	94,987	02/11/2016	I
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912796-HD-4	TREASURY BILL	199,933	200,000	189,977	02/25/2016	I
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912796-HH-5	TREASURY BILL	3,499,790	3,500,000	3,323,703	03/24/2016	I
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912796-HS-1	TREASURY BILL	3,394,093	3,400,000	3,225,930	05/19/2016	I
0199999 - Total				8,247,147	8,220,000	7,837,572	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

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 *
JP Morgan Chase	New York, NY					8,281,953	XXX
Bank of America	New York, NY					(103,357,622)	XXX
State Street Bank	Boston, MA					14,993	XXX
PNC	Pittsburgh, PA					49,140,648	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(45,920,027)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(45,920,027)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(45,920,027)	XXX

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

1. January	(105,713,404)	4. April	82,840,147	7. July	(54,075,393)	10. October	(34,771,396)
2. February	(105,850,005)	5. May	22,527,314	8. August	(36,698,150)	11. November	26,019,883
3. March	(1,340,662)	6. June	183,299,330	9. September	196,337,064	12. December	(45,920,027)

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
TREASURY BILL		12/29/2015	0.050	01/07/2016	149,999,208		
TREASURY BILL		11/25/2015	0.092	02/04/2016	49,995,679		
TREASURY BILL		12/29/2015	0.050	01/14/2016	299,993,211		
TREASURY BILL		12/30/2015	0.034	01/21/2016	114,995,959		
TREASURY BILL		12/30/2015	0.037	01/28/2016	40,998,823		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					655,982,880		
0599999. Total - U.S. Government Bonds					655,982,880		
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
CATERPILLAR FIN SERV CRP		12/10/2015	0.250	01/11/2016	19,998,611		
NATIONAL RURAL UTILITIES		12/10/2015	0.300	01/05/2016	19,999,333		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					39,997,944		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					39,997,944		
4899999. Total - Hybrid Securities							
GUARDIAN INSURANCE & ANNUITY COMPANY LOC		10/02/2015	2.720	01/01/2016	105,400,000		2,257,969
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					105,400,000		2,257,969
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					105,400,000		2,257,969
7799999. Total - Issuer Obligations					801,380,824		2,257,969
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					801,380,824		2,257,969
8699999 - Total Cash Equivalents					801,380,824		2,257,969

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	COM OF INS., LITTLE ROCK, AR RSD INS CODE 23-63-206(a)(1)(A)			749,702	756,665
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	COM OF INS, ATLANTA, GA RSD INS CODE 33-3-8, 33-3-9			50,023	50,176
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	MA DEPT OF INS, STATE STREET BANK, RSD INS CODE MGL CH 175SEC 185			110,051	110,387
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	SUPER OF INS, ALBUQUERQUE NM RSD INS CODE 59A-5-18, 59A-5-19			148,309	168,996
33. New York NY	B	SUPER OF INS, NEW YORK, NY RSD INS CODE 4206, SUPER OF INSURANCE, NY RD INS CODE 4206			2,302,168	2,366,027
34. North Carolina NC	B	NC DEPT OF INS, WHITEVILLE, NC INS CODE 58-5-50, RSD INS CODE 58-5-50			405,246	422,828
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	RSD INS DODE 38-9-80,38-9-90			149,958	150,183
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			3,915,457	4,025,261
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				