LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015

OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

NAIC Group Code 1129 (Current) 1129 (Prior) NAIC Company Code 68608 Employer's ID Number 91-0742147

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

Country of Domicile United States of America

Incorporated/Organized 01/23/1957 Commenced Business 04/05/1957

Statutory Home Office 4125 Westown Parkway, Suite 102 (Street and Number), West Des Moines , IA, United States of America 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)

Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Mail Address P.O.Box 34690 (Street and Number or P.O. Box), Seattle , WA, US 98124-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)

Bellevue , WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)

kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President Thomas Michael Marra

Treasurer Colleen Mary Murphy

Secretary David Seth Goldstein

Chief Actuary Tommie David Brooks

OTHER

Chantel Lee Balkovetz, Vice President	Glenn Allan Black, Vice President	Julie Margaret Bodmer, Vice President
Philippe Donald Bouvier II, Vice President	Dennis Leo Brewer #, Vice President	Thomas Michael Costello, Vice President
Marien Diaz, Vice President	Anne-Marie Diouf, Vice President	Michaelanne Ehrenberg, Vice President
Colin Michael Elder, Senior Vice President	Kathryn Lee Englund, Vice President	Jeffrey Earl Farmer #, Vice President
Andrew Michael Farrell, Vice President	Jeremy Paul Freestone, Vice President	Michael William Fry, Executive Vice President
Daniel Richard Guilbert, Executive Vice President	Mark Edward Hunt #, Executive Vice President	Laura Ann Johnson, Vice President
Christine Ann Katzmar Holmes, Senior Vice President	Joel Carmine Kneisley, Vice President	Richard George LaVoice, Executive Vice President
Randall James Love #, Vice President	David Elliott Manning, Vice President	Brent Patrick Martonik, Vice President
Margaret Alice Meister, Executive Vice President	Paul Leo Mistretta #, Senior Vice President	Nicholas Paul Mocciolo #, Vice President
Harry Salvatore Monti Jr., Vice President	Floyd Ernest Orum Jr., Vice President	Kevin William Rabin, Vice President
John Robert Rafferty, Vice President	Craig Rodolph Raymond, Senior Vice President	Dawn Marie Reyes, Vice President
Suzanne Webb Sainato, Vice President	Wesley Warren Severin, Vice President	Julie Dawn Shoji, Vice President
Margaret Wolin Skinner, Senior Vice President	Richard Peter Smolinski, Vice President	Bridgette Nikko Takeuchi, Vice President
Dena Simone Thompson, Vice President	John Stanley Valickus, Vice President	Jacqueline Marie Veneziani, Vice President
Mindi Elaine Work, Vice President		

DIRECTORS OR TRUSTEES

Michael William Fry	David Seth Goldstein	Daniel Richard Guilbert
Mark Edward Hunt #	Thomas Michael Marra	Margaret Alice Meister

State of Washington
County of King 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.

Thomas Michael Marra
President

Margaret Alice Meister
Chief Financial Officer

Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this 26th 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.....

SOPHIE HELLMAN NOTARY PUBLIC STATE OF WASHINGTON COMMISSION EXPIRES 08-14-18

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)	20,111,064,891		20,111,064,891	18,192,899,821
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	88,150,467		88,150,467	102,339,251
	2.2 Common stocks	760,934,753		760,934,753	730,982,096
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,385,199,355		4,385,199,355	3,802,014,842
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 102,584,603 , Schedule E - Part 1), cash equivalents ($, Schedule E - Part 2) and short-term investments ($ 8,117 , Schedule DA)	102,592,720		102,592,720	102,231,087
6.	Contract loans (including $ premium notes)	59,686,891		59,686,891	63,413,888
7.	Derivatives (Schedule DB)	128,805,640		128,805,640	92,484,025
8.	Other invested assets (Schedule BA)	212,639,531		212,639,531	250,797,964
9.	Receivables for securities	18,019,013	680	18,018,333	4,395,861
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)	25,867,093,261	680	25,867,092,581	23,341,558,835
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	271,483,667	65,589	271,418,078	258,535,855
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	13,120,714	1,108,714	12,012,000	13,496,401
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	41,449,870		41,449,870	42,416,048
	15.3 Accrued retrospective premiums ($ 18,414) and contracts subject to redetermination ($)	18,414		18,414	55,786
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,136,107	153,269	15,982,838	5,788,413
	16.2 Funds held by or deposited with reinsured companies	96,032,639		96,032,639	90,092,063
	16.3 Other amounts receivable under reinsurance contracts	6,019,047	706,185	5,312,862	10,071,908
17.	Amounts receivable relating to uninsured plans	144,988		144,988	23,912
18.1	Current federal and foreign income tax recoverable and interest thereon	37,383,715		37,383,715	29,360,008
18.2	Net deferred tax asset	177,820,859	57,082,730	120,738,129	92,237,102
19.	Guaranty funds receivable or on deposit	3,430,443		3,430,443	4,028,622
20.	Electronic data processing equipment and software	14,001,271	14,001,271		
21.	Furniture and equipment, including health care delivery assets ($)	4,143,339	4,143,339		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	526,931		526,931	1,900,650
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	35,135,889	34,905,879	230,010	547,800
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	26,583,941,154	112,167,656	26,471,773,498	23,890,113,403
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,335,082,359		5,335,082,359	5,261,610,410
28.	Total (Lines 26 and 27)	31,919,023,513	112,167,656	31,806,855,857	29,151,723,813
	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.	Accounts and notes receivable	18,939,548	18,939,548		
2502.	Intangible assets	6,619,196	6,619,196		
2503.	Other assets	8,123,433	7,893,423	230,010	547,800
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,453,712	1,453,712		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	35,135,889	34,905,879	230,010	547,800

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 21,351,903,169 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 411,298 Modco Reserve)	21,351,903,169	18,823,869,170
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	31,386,287	15,518,649
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,001,560,587	2,045,793,053
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	18,658,685	17,831,442
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	128,377,507	120,512,263
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	3,284	3,320
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,827,849 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,361,171	3,680,396
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 1,192,319 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	1,192,319	2,256,226
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		3,111,094
	9.4 Interest maintenance reserve (IMR, Line 6)	112,624,370	156,931,836
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,018,950 accident and health $ 7,202,511 and deposit-type contract funds $	14,221,461	13,187,601
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	41,317,936	35,029,163
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,033,445) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,033,445)	(3,286,159)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	8,007,635	3,233,019
15.1	Current federal and foreign income taxes, including $ 5,945,497 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,258,192	1,331,424
17.	Amounts withheld or retained by company as agent or trustee	12,715,821	9,420,186
18.	Amounts held for agents' account, including $ 26,633 agents' credit balances	26,633	87,504
19.	Remittances and items not allocated	70,191,487	49,134,507
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	290,628,240	294,186,780
	24.02 Reinsurance in unauthorized and certified ($) companies		289,433
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	20,765,695	21,307,644
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	124	1,719
	24.07 Funds held under coinsurance	105,105,441	83,962,459
	24.08 Derivatives	1,127,640	19,583,376
	24.09 Payable for securities	95,284,041	42,530,334
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	192,682,579	146,103,884
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,500,366,859	21,905,610,323
27.	From Separate Accounts Statement	5,224,987,536	5,167,778,189
28.	Total liabilities (Lines 26 and 27)	29,725,354,395	27,073,388,512
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	671,355,860	660,472,030
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,405,145,602	1,412,863,271
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 $ 110,094,823 in Separate Accounts Statement)	2,076,501,462	2,073,335,301
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,081,501,462	2,078,335,301
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	31,806,855,857	29,151,723,813
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	173,800,165	125,575,477
2502.	Liability for limited partership investments	18,707,988	20,334,806
2503.	Accrued interest on policy claims	170,914	190,183
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,512	3,418
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	192,682,579	146,103,884
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	4,587,078,783	3,254,184,074
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,090,994,310	1,072,676,902
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	22,490,380	29,031,430
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	20,817,506	16,363,693
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	13,605,957	75,992,078
7.	Reserve adjustments on reinsurance ceded	26,246	24,504
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	56,080,357	53,231,007
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	16,721,109	15,887,496
9.	Total (Lines 1 to 8.3)	5,807,814,648	4,517,391,184
10.	Death benefits	150,417,213	128,230,867
11.	Matured endowments (excluding guaranteed annual pure endowments)	59,213	57,256
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	338,110,999	330,829,241
13.	Disability benefits and benefits under accident and health contracts	394,158,941	328,431,932
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,512,091,223	1,401,731,434
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	105,774,630	108,288,585
18.	Payments on supplementary contracts with life contingencies	20,183	20,185
19.	Increase in aggregate reserves for life and accident and health contracts	2,527,174,315	1,623,178,124
20.	Totals (Lines 10 to 19)	5,027,806,717	3,920,767,624
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	284,550,791	211,927,017
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	476,786	455,483
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	293,729,434	276,557,140
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	34,948,047	28,434,072
25.	Increase in loading on deferred and uncollected premiums	536,833	1,197,508
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(44,967,717)	(125,057,809)
27.	Aggregate write-ins for deductions	5,046,201	1,120,975
28.	Totals (Lines 20 to 27)	5,602,127,092	4,315,402,011
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	205,687,556	201,989,174
30.	Dividends to policyholders	3,613	3,570
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	205,683,943	201,985,604
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,212,756)	18,366,908
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)	211,896,699	183,618,696
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 26,487,414 (excluding taxes of $ (11,747,663) transferred to the IMR)	(6,348,344)	57,362,624
35.	Net income (Line 33 plus Line 34)	205,548,355	240,981,320
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,078,335,301	1,869,719,652
37.	Net income (Line 35)	205,548,355	240,981,320
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (26,783,761)	(47,893,426)	14,004,838
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,509,237)	(5,788,653)
40.	Change in net deferred income tax	30,392,005	17,919,155
41.	Change in nonadmitted assets	(46,753,756)	4,800,979
42.	Change in liability for reinsurance in unauthorized and certified companies	289,433	(289,432)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	1,496,017	548,022
44.	Change in asset valuation reserve	3,558,540	8,406,574
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	4,554,904	35,152,283
47.	Other changes in surplus in Separate Accounts Statement	(4,554,904)	(35,152,283)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	10,883,830	8,032,846
	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	(140,000,000)	(80,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(11,845,600)	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	3,166,161	208,615,649
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,081,501,462	2,078,335,301
	DETAILS OF WRITE-INS		
08.301.	Other revenue	7,857,234	7,117,278
08.302.	Surrender, set-up and administration fees	8,863,875	8,770,218
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	16,721,109	15,887,496
2701.	Investment expense on funds withheld	5,046,201	1,120,975
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	5,046,201	1,120,975
5301.	Annuity reserve corrections, net of tax	(11,845,600)	
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)	(11,845,600)	

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,588,091,397	3,408,305,953
2.	Net investment income	1,178,687,655	1,141,999,029
3.	Miscellaneous income	91,447,078	118,232,579
4.	Total (Lines 1 through 3)	5,858,226,130	4,668,537,561
5.	Benefit and loss related payments	2,501,824,415	2,314,972,962
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(46,220,431)	(125,822,368)
7.	Commissions, expenses paid and aggregate write-ins for deductions	587,115,507	505,550,695
8.	Dividends paid to policyholders	3,649	3,688
9.	Federal and foreign income taxes paid (recovered) net of $ 24,356,340 tax on capital gains (losses)	11,392,665	70,469,287
10.	Total (Lines 5 through 9)	3,054,115,805	2,765,174,264
11.	Net cash from operations (Line 4 minus Line 10)	2,804,110,325	1,903,363,297
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,487,287,812	3,260,380,094
	12.2 Stocks	299,771,021	353,967,131
	12.3 Mortgage loans	344,910,758	286,206,335
	12.4 Real estate		
	12.5 Other invested assets	594,246	20,882,961
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(6,239)
	12.7 Miscellaneous proceeds	94,915,105	96,522,344
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,227,478,942	4,017,952,626
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,533,064,993	4,437,455,010
	13.2 Stocks	306,031,819	354,595,458
	13.3 Mortgage loans	928,095,271	854,636,019
	13.4 Real estate		
	13.5 Other invested assets	43,374,287	32,957,540
	13.6 Miscellaneous applications	93,301,336	81,828,276
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,903,867,706	5,761,472,303
14.	Net increase (decrease) in contract loans and premium notes	(3,509,264)	(1,334,641)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,672,879,500)	(1,742,185,036)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(44,232,466)	4,069,982
	16.5 Dividends to stockholders	140,000,000	125,000,000
	16.6 Other cash provided (applied)	53,363,274	44,889,583
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(130,869,192)	(76,040,435)
	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)	361,633	85,137,826
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	102,231,087	17,093,261
	19.2 End of year (Line 18 plus Line 19.1)	102,592,720	102,231,087

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

20.0001. Bonds and stocks exchanges	127,359,210	260,303,956
20.0002. Mortgage loans - refinances	36,063,089	45,205,607
20.0003. Share based compensation - capital contribution from Parent	10,883,829	8,032,846
20.0004. Other invested assets - affordable housing liability present value adjustment	10,670,560	9,727,388
20.0005. Bond Interest converted to principal	7,559,229	8,827,261
20.0006. Investment expense on funds withheld	5,046,201	1,120,976
20.0007. Stocks - spinoffs	799,220	1,394,304
20.0008. Invested assets - non-cash litigation settlement	411,621	172,200
20.0009. Contract loans - interest adjustment to principal	217,733	27,594
20.0010. Initial premium ceded to Symetra Reinsurance Corporation		146,842,651
20.0011. Intial balance of funds withheld with Symetra Reinsurance Corporation		85,952,577
20.0012. Initial balance of Symetra Reinsurance Corporation		60,890,074

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		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
1.	Premiums and annuity considerations for life and accident and health contracts	4,587,078,783		304,346,087	3,586,137,508			50,820,569	27,422,231	617,888,340		464,048	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,090,994,310		90,287,742	944,941,817	204,092		2,463,793	33,744,501	19,200,715		151,650	
4.	Amortization of Interest Maintenance Reserve (IMR)	22,490,380		1,861,243	19,479,571	4,207		50,790	695,628	395,815		3,126	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	20,817,506		16,809,582				4,007,924					
6.	Commissions and expense allowances on reinsurance ceded	13,605,957		9,874,368	586					3,731,003			
7.	Reserve adjustments on reinsurance ceded	26,246		26,246									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	56,080,357		38,541,938	7,300,003			7,438,302	2,800,114				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	16,721,109		4,963,828	10,220,876	55		824	15,176	1,520,292		58	
9.	Totals (Lines 1 to 8.3)	5,807,814,648		466,711,034	4,568,080,361	208,354		64,782,202	64,677,650	642,736,165		618,882	
10.	Death benefits	150,417,213		109,142,158				41,275,055					
11.	Matured endowments (excluding guaranteed annual pure endowments)	59,213		59,213									
12.	Annuity benefits	338,110,999			329,969,287				8,141,712				
13.	Disability benefits and benefits under accident and health contracts	394,158,941		462,392				33,750		393,394,078		268,721	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,512,091,223		43,762,770	1,376,543,867			10,037	91,774,549				
16.	Group conversions			244,135				(244,135)					
17.	Interest and adjustments on contract or deposit-type contract funds	105,774,630		1,803,825	99,092,254	709,603		159,472	4,001,787	7,689			
18.	Payments on supplementary contracts with life contingencies	20,183				20,183							
19.	Increase in aggregate reserves for life and accident and health contracts	2,527,174,315		187,460,829	2,335,662,559	(2,627)		6,014,312	(17,828,396)	16,041,340		(173,702)	
20.	Totals (Lines 10 to 19)	5,027,806,717		342,935,322	4,141,267,967	727,159		47,248,491	86,089,652	409,443,107		95,019	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	284,550,791		86,688,017	134,929,505			7,305,870	1,141,554	54,484,635		1,210	
22.	Commissions and expense allowances on reinsurance assumed	476,786		467,649						9,137			
23.	General insurance expenses	293,729,435		72,643,825	104,514,317			17,573,241	11,647,638	87,125,048		225,366	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	34,948,047		9,077,997	7,414,232			1,777,744	790,523	15,868,477		19,074	
25.	Increase in loading on deferred and uncollected premiums	536,833		536,833									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(44,967,717)		39,450,842	(59,750,781)			(2,550,190)	(22,117,588)				
27.	Aggregate write-ins for deductions	5,046,201		5,046,201									
28.	Totals (Lines 20 to 27)	5,602,127,093		556,846,686	4,328,375,240	727,159		71,355,156	77,551,779	566,930,404		340,669	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	205,687,555		(90,135,652)	239,705,121	(518,805)		(6,572,954)	(12,874,129)	75,805,761		278,213	
30.	Dividends to policyholders	3,613		3,613									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	205,683,942		(90,139,265)	239,705,121	(518,805)		(6,572,954)	(12,874,129)	75,805,761		278,213	
32.	Federal income taxes incurred (excluding tax on capital gains)	(6,212,756)		27,623,523	(25,898,894)	42,185		352,149	671,773	(8,967,707)		(35,785)	
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)	211,896,698		(117,762,788)	265,604,015	(560,990)		(6,925,103)	(13,545,902)	84,773,468		313,998	
	DETAILS OF WRITE-INS												
08.301.	Surrender fees, set-up and administration fees	8,863,875		(24,810)	8,829,118				59,567				
08.302.	Other revenue	7,857,234		4,988,638	1,391,758	55		824	(44,391)	1,520,292		58	
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	16,721,109		4,963,828	10,220,876	55		824	15,176	1,520,292		58	
2701.	Other expenses	5,046,201		5,046,201									
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,046,201		5,046,201									

(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	18,823,869,170		1,766,704,747	16,275,261,779	72,159		13,089,882	768,740,604
2. Tabular net premiums or considerations	4,133,411,270		423,821,688	3,621,112,588			50,845,640	37,631,354
3. Present value of disability claims incurred	55,729		55,729		XXX			
4. Tabular interest	600,123,941		86,651,501	478,387,566	20,185		1,646,377	33,418,312
5. Tabular less actual reserve released	(24,871,733)		711,364	(25,416,820)	(2,627)			(163,650)
6. Increase in reserve on account of change in valuation basis	(1,496,017)						(1,496,017)	
7. Other increases (net)	(21,853,098)		19,077,321	(40,798,707)			(130,861)	(851)
8. Totals (Lines 1 to 7)	23,509,239,262		2,297,022,350	20,308,546,406	89,717		63,955,021	839,625,769
9. Tabular cost	250,323,546		203,279,688		XXX		47,043,858	
10. Reserves released by death	35,617,775		33,788,817	XXX	XXX		1,828,958	XXX
11. Reserves released by other terminations (net)	1,570,532,250		65,360,322	1,402,410,763			24,219	102,736,946
12. Annuity, supplementary contract and disability payments involving life contingencies	345,830,240		977,765	336,738,087	20,185			8,094,203
13. Net transfers to or (from) Separate Accounts	(44,967,718)		39,450,842	(59,750,782)			(2,550,190)	(22,117,588)
14. Total Deductions (Lines 9 to 13)	2,157,336,093		342,857,434	1,679,398,068	20,185		46,346,845	88,713,561
15. Reserve December 31, current year	21,351,903,169		1,954,164,916	18,629,148,338	69,532		17,608,176	750,912,208

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,028,369	8,254,558
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 923,250,149	933,162,766
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,275,112	5,275,112
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	15,365,372	15,083,285
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 227,216,415	228,538,592
4.	Real estate	(d)	
5	Contract loans	3,481,564	3,314,949
6	Cash, cash equivalents and short-term investments	(e) 130	394
7	Derivative instruments	(f) 8,923,139	11,364,644
8.	Other invested assets	(75,544,850)	(75,544,850)
9.	Aggregate write-ins for investment income	345,133	345,133
10.	Total gross investment income	1,116,340,533	1,129,794,583
11.	Investment expenses		(g) 37,943,974
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 724,534
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		131,765
16.	Total deductions (Lines 11 through 15)		38,800,273
17.	Net investment income (Line 10 minus Line 16)		1,090,994,310
	DETAILS OF WRITE-INS		
0901.	Misc investment income	345,133	345,133
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	345,133	345,133
1501.	Collateral investment expense paid		131,765
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)		131,765

(a) Includes $ 36,287,164 accrual of discount less $ 68,568,920 amortization of premium and less $ 16,484,179 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 188,784 amortization of premium and less $ paid for accrued dividends on purchases.

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

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

(e) Includes $ 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 $ 3,948,940 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(3,995,179)	(1,422,016)	(5,417,195)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(8,180,955)	(46,436,088)	(54,617,043)	(1,023,275)	(41,832,070)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	35,848,347	(4,571,053)	31,277,294	(23,064,280)	(277,679)
2.21	Common stocks of affiliates	1,662,530		1,662,530	(317,628)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	21,981,714	1,004,505	22,986,219	(43,866,782)	38,249,383
8.	Other invested assets	(1,084,203)	(7,421,824)	(8,506,027)	(6,405,222)	
9.	Aggregate write-ins for capital gains (losses)		(811,455)	(811,455)		
10.	Total capital gains (losses)	46,232,254	(59,657,931)	(13,425,677)	(74,677,187)	(3,860,366)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		(811,455)	(811,455)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(811,455)	(811,455)		

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	6,891,559		(8,315)			856,350		6,043,524			
2. Deferred and accrued	1,773,604		948,999			904,732		(80,127)			
3. Deferred , accrued and uncollected:											
3.1 Direct	13,806,443		972,350			2,059,059		10,775,034			
3.2 Reinsurance assumed											
3.3 Reinsurance ceded	5,141,280		31,666			297,978		4,811,636			
3.4 Net (Line 1 + Line 2)	8,665,163		940,684			1,761,081		5,963,398			
4. Advance	1,666,334		7,894			66,837		1,591,603			
5. Line 3.4 - Line 4	6,998,829		932,790			1,694,244		4,371,795			
6. Collected during year:											
6.1 Direct	598,483,912		210,848,727	186,086,768		18,796,743	2,132,121	180,619,553			
6.2 Reinsurance assumed	65,262							65,262			
6.3 Reinsurance ceded	30,172,376		15,291,060			3,466,332		11,414,984			
6.4 Net	568,376,798		195,557,667	186,086,768		15,330,411	2,132,121	169,269,831			
7. Line 5 + Line 6.4	575,375,627		196,490,457	186,086,768		17,024,655	2,132,121	173,641,626			
8. Prior year (uncollected + deferred and accrued - advance)	4,694,948		(3,500,581)			3,403,339		4,792,190			
9. First year premiums and considerations:											
9.1 Direct	600,290,307		211,028,911	186,086,768		18,005,397	2,132,121	183,037,110			
9.2 Reinsurance assumed	65,262							65,262			
9.3 Reinsurance ceded	29,674,891		11,037,873			4,384,081		14,252,937			
9.4 Net (Line 7 - Line 8)	570,680,678		199,991,038	186,086,768		13,621,316	2,132,121	168,849,435			
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	3,390,754,447		19,590,109	3,370,633,213			531,125				
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	3,390,754,447		19,590,109	3,370,633,213			531,125				
RENEWAL											
11. Uncollected	5,233,275		(6,653,971)	18,849		1,441,506		10,426,891			
12. Deferred and accrued	22,277,639		20,739,268			2,113,487		(575,116)			
13. Deferred, accrued and uncollected:											
13.1 Direct	40,956,847		21,628,854	83,126		2,111,265		17,133,602			
13.2 Reinsurance assumed											
13.3 Reinsurance ceded	13,445,932		7,543,557	64,277		(1,443,728)		7,281,826			
13.4 Net (Line 11 + Line 12)	27,510,915		14,085,297	18,849		3,554,993		9,851,776			
14. Advance	1,694,837		341,091			117,500		1,236,246			
15. Line 13.4 - Line 14	25,816,078		13,744,206	18,849		3,437,493		8,615,530			
16. Collected during year:											
16.1 Direct	694,370,210		128,217,026	30,343,936		35,796,527	24,758,985	474,751,237		502,499	
16.2 Reinsurance assumed	14,086			5,584		8,502					
16.3 Reinsurance ceded	65,424,144		39,461,584	816,190		1,153,234		23,954,685		38,451	
16.4 Net	628,960,152		88,755,442	29,533,330		34,651,795	24,758,985	450,796,552		464,048	
17. Line 15 + Line 16.4	654,776,230		102,499,648	29,552,179		38,089,288	24,758,985	459,412,082		464,048	
18. Prior year (uncollected + deferred and accrued - advance)	29,132,572		17,734,708	134,652		890,035		10,373,177			
19. Renewal premiums and considerations:											
19.1 Direct	699,870,041		127,898,012	30,220,786		38,718,735	24,758,985	477,771,024		502,499	
19.2 Reinsurance assumed	14,086			5,584		8,502					
19.3 Reinsurance ceded	74,240,469		43,133,072	808,843		1,527,984		28,732,119		38,451	
19.4 Net (Line 17 - Line 18)	625,643,658		84,764,940	29,417,527		37,199,253	24,758,985	449,038,905		464,048	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	4,690,914,795		358,517,032	3,586,940,767		56,724,132	27,422,231	660,808,134		502,499	
20.2 Reinsurance assumed	79,348			5,584		8,502		65,262			
20.3 Reinsurance ceded	103,915,360		54,170,945	808,843		5,912,065		42,985,056		38,451	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,587,078,783		304,346,087	3,586,137,508		50,820,569	27,422,231	617,888,340		464,048	

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	259		259								
22.	All other	229		229								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	3,863,521		3,005,390					858,131			
	23.2 Reinsurance assumed	9,137							9,137			
	23.3 Net ceded less assumed	3,854,384		3,005,390					848,994			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	467,649		467,649								
	24.3 Net ceded less assumed	(467,649)		(467,649)								
25.	Renewal:											
	25.1 Reinsurance ceded	9,742,436		6,868,978	586				2,872,872			
	25.2 Reinsurance assumed											
	25.3 Net ceded less assumed	9,742,436		6,868,978	586				2,872,872			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	13,605,957		9,874,368	586				3,731,003			
	26.2 Reinsurance assumed (Page 6, Line 22)	476,786		467,649					9,137			
	26.3 Net ceded less assumed	13,129,171		9,406,719	586				3,721,866			
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	143,049,770		66,895,674	62,084,703		1,616,697	6,054	12,446,642			
28.	Single	80,970,314		18,416,307	62,329,892		221,986	2,129				
29.	Renewal	53,403,140		1,376,036	3,498,497		5,467,187	1,022,217	42,037,993		1,210	
30.	Deposit-type contract funds	7,127,567			7,016,413			111,154				
31.	Totals (to agree with Page 6, Line 21)	284,550,791		86,688,017	134,929,505		7,305,870	1,141,554	54,484,635		1,210	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	7,983,835		3,142,550		571,947	11,698,332
2.	Salaries and wages	104,341,968		41,055,347		8,494,350	153,891,665
3.11	Contributions for benefit plans for employees	24,262,142		9,545,310		3,654,362	37,461,814
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	2,220,777		873,132		65,081	3,158,990
3.32	Other agent welfare						
4.1	Legal fees and expenses	765,944		297,871		117,672	1,181,487
4.2	Medical examination fees	1,927,398	12,200	745,499		167,608	2,852,705
4.3	Inspection report fees	117,896		46,347		104,981	269,224
4.4	Fees of public accountants and consulting actuaries	1,917,733		745,794			2,663,527
4.5	Expense of investigation and settlement of policy claims	(425,537)		(165,489)			(591,026)
5.1	Traveling expenses	4,795,542		1,902,321		370,453	7,068,316
5.2	Advertising	7,092,636		3,186,798		15,356	10,294,790
5.3	Postage, express, telegraph and telephone	3,453,229		1,362,535		116,438	4,932,202
5.4	Printing and stationery	2,697,976		1,065,704		24,741	3,788,421
5.5	Cost or depreciation of furniture and equipment	1,739,182		683,988		40,548	2,463,718
5.6	Rental of equipment	726,439		285,578			1,012,017
5.7	Cost or depreciation of EDP equipment and software	6,117,940		2,405,960		104,553	8,628,453
6.1	Books and periodicals	1,531,446		604,195		1,026,931	3,162,572
6.2	Bureau and association fees	679,206		271,558		19,464	970,228
6.3	Insurance, except on real estate	1,426,102		560,630			1,986,732
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	931,826		366,320		116,686	1,414,832
6.6	Sundry general expenses						
6.7	Group service and administration fees	6,756,472		8,218,692			14,975,164
6.8	Reimbursements by uninsured plans			(2,665,314)			(2,665,314)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	187,274		73,621			260,895
7.3	Agency conferences other than local meetings	822,024		404,878			1,226,902
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere	54,181				22,436,897	22,491,078
9.3	Aggregate write-ins for expenses	24,255,390		12,324,388		495,906	37,075,684
10.	General expenses incurred	206,379,021	12,200	87,338,213		37,943,974	(a) 331,673,408
11.	General expenses unpaid December 31, prior year	23,516,926		10,687,396		824,841	35,029,163
12.	General expenses unpaid December 31, current year	27,672,744		11,302,417		2,342,775	41,317,936
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)	202,223,203	12,200	86,723,192		36,426,040	325,384,635
	DETAILS OF WRITE-INS						
09.301.	Consulting Fees	23,210,044		9,125,058		495,311	32,830,413
09.302.	Miscellaneous	434,476		170,802		595	605,873
09.303.	Amortization of Goodwill			2,788,382			2,788,382
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	610,870		240,146			851,016
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	24,255,390		12,324,388		495,906	37,075,684

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

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

		Insurance			4	5
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	850,629	1,137,572			1,988,201
3.	State taxes on premiums	8,916,009	11,398,031			20,314,040
4.	Other state taxes, including $ for employee benefits	2,741,409	548,094		40,476	3,329,979
5.	U.S. Social Security taxes	5,993,432	2,564,645		681,101	9,239,178
6.	All other taxes	559,017	239,209		2,957	801,183
7.	Taxes, licenses and fees incurred	19,060,496	15,887,551		724,534	35,672,581
8.	Taxes, licenses and fees unpaid December 31, prior year	2,068,750	1,164,269			3,233,019
9.	Taxes, licenses and fees unpaid December 31, current year	4,606,942	3,400,693			8,007,635
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	16,522,304	13,651,127		724,534	30,897,965

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	259	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	229	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	488	
6.	Paid in cash	481	
7.	Left on deposit	2,680	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,649	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,284	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	3,284	
16.	Total from prior year	3,320	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,613	
	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.	1941 CSO CRVM 3.0% CNF ALB (58-62, 73-96)	45,238		45,238		
0100002.	1941 CSO CRVM 3.0% CRF ALB (58-63)	145,274		145,274		
0100003.	1941 CSO NLP 2.5% CNF ALB (58-66)	80,694		80,694		
0100004.	1941 CSO NLP 2.5% CRF ALB (57-62)	58,922		58,922		
0100005.	1941 CSO NLP 3.0% CNF ALB (57-63)	2,384,773		2,384,773		
0100006.	1941 CSO NLP 3.0% CRF ALB (58-63)	539,921		539,921		
0100007.	1958 CET CRVM 3.0% CNF ALB (67-76)	195,392		195,392		
0100008.	1958 CET CRVM 3.5% CNF ALB (75-83)	116,514		116,514		
0100009.	1958 CET CRVM 4.0% CNF ALB (80-87)	126,651		126,651		
0100010.	1958 CET NLP 3.0% CNF ALB (62-84)	97,003		97,003		
0100011.	1958 CET NLP 3.5% CNF ALB (76-79)	3,061		3,061		
0100012.	1958 CET NLP 4.0% CNF ALB (78-01)	37,000		37,000		
0100013.	1958 CSO CRVM 2.5% CNF ALB (63-67)	16,154		16,154		
0100014.	1958 CSO CRVM 3.0% CNF ALB (61-81)	13,009,785		13,009,785		
0100015.	1958 CSO CRVM 3.0% CRF ALB (68-06)	239,068		239,068		
0100016.	1958 CSO CRVM 3.5% CNF ALB (75-83)	5,347,898		5,347,898		
0100017.	1958 CSO CRVM 3.5% CRF ALB (78-79)	48,984		48,984		
0100018.	1958 CSO CRVM 4.0% CNF ALB (80-95)	3,733,113		3,733,113		
0100019.	1958 CSO CRVM 4.0% CRF ALB (80-87)	183,383		183,383		
0100020.	1958 CSO CRVM 5.5% CNF ALB (80-84)	92,004		92,004		
0100021.	1958 CSO CRVM 5.5% CRF ALB (82, 87-89, 91-92)	36,835,263		36,835,263		
0100022.	1958 CSO CRVM 6.0% CRF ALB (83-86)	69,106,337		69,106,337		
0100023.	1958 CSO FPT 3.5% CRF ALB (81-83)	22		22		
0100024.	1958 CSO NLP 3.0% CNF ALB (62-05)	15,517,308		15,517,308		
0100025.	1958 CSO NLP 3.0% CRF ALB (64-83)	2,601,781		2,601,781		
0100026.	1958 CSO NLP 3.5% CNF ALB (68-81)	3,427,566		3,427,566		
0100027.	1958 CSO NLP 3.5% CRF ALB (75-79)	169,710		169,710		
0100028.	1958 CSO NLP 4.0% CNF ALB (71-04)	22,070,682		22,070,682		
0100029.	1958 CSO NLP 4.0% CRF ALB (79-89)	63,260		63,260		
0100030.	1980 CET CRVM 4.0% CNF ALB (85-08)	41,402		41,402		
0100031.	1980 CSO CRVM 3.0% CRF ALB (64-07)	6,268		6,268		
0100032.	1980 CSO CRVM 4.0% CNF ALB (92-09)	8,765,351		8,765,351		
0100033.	1980 CSO CRVM 4.0% CRF ALB (2006-2012)	34,018,274		31,538,493		2,479,781
0100034.	1980 CSO CRVM 4.5% CNF ALB (95-05)	328,252,541		328,252,541		
0100035.	1980 CSO CRVM 4.5% CRF ALB (1995-2005)	934,450,357		934,450,357		
0100036.	1980 CSO CRVM 4.5% CRF ALB (95-12)	65,393		65,393		
0100037.	1980 CSO CRVM 4.75% CNF ALB (99-04)	526,526		526,526		
0100038.	1980 CSO CRVM 5.0% CNF ALB (93-94)	1,088,659		1,088,659		
0100039.	1980 CSO CRVM 5.0% CRF ALB (93-94)	763		763		
0100040.	1980 CSO CRVM 5.0% CRF ALB (93-94)	45,580,153		45,580,153		
0100041.	1980 CSO CRVM 5.25% CNF ALB (96-98)	1,697,715		1,697,715		
0100042.	1980 CSO CRVM 5.5% CNF ALB (85-98)	1,742,039		1,742,039		
0100043.	1980 CSO CRVM 5.5% CRF ALB (87-92)	128,255,716		128,255,716		
0100044.	1980 CSO CRVM 6.0% CNF ALB (85-88)	381,356		381,356		
0100045.	1980 CSO CRVM 6.0% CRF ALB (85-86, 01)	2,841		2,841		
0100046.	1980 CSO CRVM 6.0% CRF ALB (84-86)	22,551,124		22,551,124		
0100047.	1980 CSO NLP 4.0% CNF ALB (89-04)	5,286,262		5,286,262		
0100048.	2001 CSO CRVM 3.5% CNF ALB (13-NB)	15,594,463		15,594,463		
0100049.	2001 CSO CRVM 3.5% CNF ANB (2013-NB)	223,222,998		223,222,998		
0100050.	2001 CSO CRVM 3.5% CRF ALB (2013-NB)	44,010,955		44,010,955		
0100051.	2001 CSO CRVM 4.0% CNF ALB (06-12)	105,243,343		105,243,343		
0100052.	2001 CSO CRVM 4.0% CRF ALB (06-14)	44,711		44,711		
0100053.	2001 CSO CRVM 4.0% CNF ANB (11-12)	5,074,612		5,074,612		
0100054.	2001 CSO CRVM 4.0% CRF ALB (08-12)	175,095,424		175,095,424		
0100055.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100056.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	42,204		42,204		
0100057.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	144,769		144,769		
0100058.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	3,082		3,082		
0100059.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.5%	206		206		
0100060.	Unearned Premium	21,578		21,578		
0199997.	Totals (Gross)	2,257,525,929		2,255,046,148		2,479,781
0199998.	Reinsurance ceded	396,035,365		396,035,365		
0199999.	Life Insurance: Totals (Net)	1,861,490,564		1,859,010,783		2,479,781
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	2,135,111	XXX	2,135,111	XXX	
0200002.	Deferred - 1963 Exp. Proj - 4.75% (78-84,86-87,89)	59,807,233	XXX	59,807,233	XXX	
0200003.	Deferred - 1963 Exp. Proj - 5.75% (74,76-84)	162,705,939	XXX		XXX	162,705,939
0200004.	Deferred - 1963 Exp. Proj - 6.00% (77-84)	3,119,467	XXX		XXX	3,119,467
0200005.	Deferred - 1971 IAM - 4.00% (77-80)	170,427	XXX	170,427	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (80-87)	3,976,366	XXX	3,976,366	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (94,96-99)	476,901	XXX	476,901	XXX	
0200008.	Deferred - 1971 IAM - 5.50% (93)	13,338	XXX	13,338	XXX	
0200009.	Deferred - 1971 IAM - 6.00% (92)	41,518	XXX	41,518	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (87,90-91)	1,441,113	XXX	1,441,113	XXX	
0200011.	Deferred - 1971 IAM - 6.50% (89)	667,094	XXX	667,094	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (86,88)	1,480,664	XXX	1,480,664	XXX	
0200013.	Deferred - 1983 a - 3.75% (77,79-NB)	318,487,506	XXX	240,201,492	XXX	78,286,014
0200014.	Deferred - 1983 a - 4.00% (13)	97,603	XXX		XXX	97,603
0200015.	Deferred - 1983 a - 4.25% (76-NB)	52,659,183	XXX	52,480,668	XXX	178,515
0200016.	Deferred - 1983 a - 4.50% (80-81,85,89-06,08,10,12)	19,880,255	XXX	19,217,013	XXX	663,242
0200017.	Deferred - 1983 a - 4.75% (85-01,04,14-NB)	241,630,354	XXX	200,399,703	XXX	41,230,651
0200018.	Deferred - 1983 a - 5.00% (08)	46,819	XXX	46,819	XXX	
0200019.	Deferred - 1983 a - 5.25% (94,96-00,11)	50,181,676	XXX	49,457,955	XXX	723,721
0200020.	Deferred - 1983 a - 5.50% (93-94,96-98,10)	68,919,660	XXX	68,067,095	XXX	852,565
0200021.	Deferred - 1983 a - 5.75% (85-07,93,95,00)	397,546,337	XXX	36,224,606	XXX	361,321,731
0200022.	Deferred - 1983 a - 6.00% (85-93,95,08)	37,286,572	XXX	35,434,743	XXX	1,851,829

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200023. Deferred - 1983 a - 6.25% (90-92,99)	53,440,826	XXX	53,440,826	XXX	
0200024. Deferred - 1983 a - 6.50% (87,89-90,98,09)	25,472,062	XXX	25,272,291	XXX	199,771
0200025. Deferred - 1983 a - 6.75% (88,91)	17,489,377	XXX	17,489,377	XXX	
0200026. Deferred - 1983 a - 7.00% (88-89,97)	41,225,419	XXX	41,225,419	XXX	
0200027. Deferred - 1983 a - 7.25% (86)	823,584	XXX	823,584	XXX	
0200028. Deferred - IAM 2000 - 3.50% (13)	14,923	XXX	14,923	XXX	
0200029. Deferred - IAM 2000 - 3.75% (81-82,88,90-91,94-04,06,12-14)	2,516,776,709	XXX	2,516,776,709	XXX	
0200030. Deferred - IAM 2000 - 4.00% (12,14)	2,542,984,915	XXX	2,542,984,915	XXX	
0200031. Deferred - IAM 2000 - 4.25% (10-11)	1,551,274,894	XXX	1,551,274,894	XXX	
0200032. Deferred - IAM 2000 - 4.50% (05-08,10-11)	1,367,195,139	XXX	1,367,195,139	XXX	
0200033. Deferred - IAM 2000 - 4.75% (03-04,07-08)	974,654,649	XXX	974,654,649	XXX	
0200034. Deferred - IAM 2000 - 5.00% (98-99,03,09)	1,336,281,466	XXX	1,336,281,466	XXX	
0200035. Deferred - IAM 2000 - 5.25% (98,01-02)	5,336,920	XXX	5,336,920	XXX	
0200036. Deferred - IAM 2000 - 5.50% (00-02)	136,769,100	XXX	136,769,100	XXX	
0200037. Deferred - IAR 2012 - 3.50% (NB)	10,038	XXX	10,038	XXX	
0200038. Deferred - IAR 2012 - 3.75% (NB)	3,114,507,781	XXX	3,114,507,781	XXX	
0200039. Deferred - GMDB 1994 - 3.75% (NB)	140,982,686	XXX	140,982,686	XXX	
0200040. Deferred - GMDB 1994 - 4.00% (14)	8,655,555	XXX	8,655,555	XXX	
0200041. Progressive Annuity - 3.50% (75-77)	316,029	XXX	316,029	XXX	
0200042. Immediate - 1971 IAM - 5.50% (80-81)	3,849,679	XXX	3,849,679	XXX	
0200043. Immediate - 1971 IAM - 6.00% (98)	580,111	XXX		XXX	580,111
0200044. Immediate - 1971 IAM - 7.00% (83)	8,808,661	XXX	8,808,661	XXX	
0200045. Immediate - 1971 IAM - 7.50% (80-81,84)	29,220,738	XXX	29,220,738	XXX	
0200046. Immediate - 1971 IAM - 8.50% (83)	1,632,145	XXX	1,632,145	XXX	
0200047. Immediate - 1971 IAM - 8.75% (82)	12,077,417	XXX	12,077,417	XXX	
0200048. Immediate - 1971 IAM - 9.75% (84)	5,613,437	XXX	5,613,437	XXX	
0200049. Immediate - 1971 IAM - 10.00% (83)	12,546,126	XXX	12,546,126	XXX	
0200050. Immediate - 1971 IAM - 10.50% (83)	598,204	XXX	598,204	XXX	
0200051. Immediate - 1971 IAM - 10.75% (84)	4,971,384	XXX	4,971,384	XXX	
0200052. Immediate - 1971 IAM - 11.25% (82,84)	31,896,725	XXX	31,896,725	XXX	
0200053. Immediate - 1971 IAM - 12.50% (82)	985,365	XXX	985,365	XXX	
0200054. Immediate - 1971 IAM - 13.25% (82)	7,689,830	XXX	7,689,830	XXX	
0200055. Immediate - 1983 a - 4.00% (94)	1,183,040	XXX	1,183,040	XXX	
0200056. Immediate - 1983 a - 5.00% (96)	2,010,820	XXX	2,010,820	XXX	
0200057. Immediate - 1983 a - 5.25% (93,97)	1,741,036	XXX	1,741,036	XXX	
0200058. Immediate - 1983 a - 5.50% (90,94-95)	240,074,649	XXX	240,074,649	XXX	
0200059. Immediate - 1983 a - 5.75% (92)	2,060,645	XXX	2,060,645	XXX	
0200060. Immediate - 1983 a - 6.00% (87,91,96-97)	66,073,219	XXX	66,073,219	XXX	
0200061. Immediate - 1983 a - 6.25% (88-89)	13,800,219	XXX	13,800,219	XXX	
0200062. Immediate - 1983 a - 6.50% (86,94)	112,074,227	XXX	112,074,227	XXX	
0200063. Immediate - 1983 a - 6.75% (96-97)	313,145,437	XXX	313,145,437	XXX	
0200064. Immediate - 1983 a - 7.00% (93)	152,073,519	XXX	152,073,519	XXX	
0200065. Immediate - 1983 a - 7.25% (87,95)	204,103,493	XXX	204,103,493	XXX	
0200066. Immediate - 1983 a - 7.50% (85)	47,307,128	XXX	47,307,128	XXX	
0200067. Immediate - 1983 a - 7.75% (87,90,92)	367,437,010	XXX	367,437,010	XXX	
0200068. Immediate - 1983 a - 8.00% (86-87)	80,723,549	XXX	80,723,549	XXX	
0200069. Immediate - 1983 a - 8.25% (91)	221,017,089	XXX	221,017,089	XXX	
0200070. Immediate - 1983 a - 8.75% (86,88-89)	544,400,914	XXX	544,400,914	XXX	
0200071. Immediate - 1983 a - 9.25% (86)	93,884,910	XXX	93,884,910	XXX	
0200072. Immediate - 1983 a - 9.50% (85)	20,056,533	XXX	20,056,533	XXX	
0200073. Immediate - 1983 a - 10.50% (85)	8,692,950	XXX	8,692,950	XXX	
0200074. Immediate - 1983 a - 11.00% (85)	43,076,124	XXX	43,076,124	XXX	
0200075. Immediate - 1983 a or IAM 2000 - 3.25% (12)	68,748,380	XXX	68,748,380	XXX	
0200076. Immediate - 1983 a or IAM 2000 - 4.00% (11)	630,414	XXX	630,414	XXX	
0200077. Immediate - 1983 a or IAM 2000 - 4.25% (05-07,10)	684,499	XXX	684,499	XXX	
0200078. Immediate - 1983 a or IAM 2000 - 4.50% (00,04,08,11)	7,406,345	XXX	7,406,345	XXX	
0200079. Immediate - 1983 a or IAM 2000 - 4.75% (98-99,03,05-06,09-11)	8,581,193	XXX	8,581,193	XXX	
0200080. Immediate - 1983 a or IAM 2000 - 5.00% (02,04,07-08,10-11)	94,407,707	XXX	94,407,707	XXX	
0200081. Immediate - 1983 a or IAM 2000 - 5.25% (01,05-07,10)	149,400,510	XXX	149,400,510	XXX	
0200082. Immediate - 1983 a or IAM 2000 - 5.50% (99-00,04,07-09)	132,866,014	XXX	132,866,014	XXX	
0200083. Immediate - 1983 a or IAM 2000 - 5.75% (09)	13,271,117	XXX	13,271,117	XXX	
0200084. Immediate - 1983 a or IAM 2000 - 6.00% (01,03,09)	126,421,129	XXX	126,421,129	XXX	
0200085. Immediate - 1983 a or IAM 2000 - 6.25% (98-00)	429,686,813	XXX	429,686,813	XXX	
0200086. Immediate - 1983 a or IAM 2000 - 6.50% (02)	24,780,649	XXX	24,780,649	XXX	
0200087. Immediate - 1983 a or IAM 2000 - 6.75% (01)	35,857,135	XXX	35,857,135	XXX	
0200088. Immediate - 1983 a or IAM 2000 - 7.00% (00)	2,843	XXX	2,843	XXX	
0200089. Immediate - IAM 2000 - 3.25% (13-14)	132,346,983	XXX	132,346,983	XXX	
0200090. Immediate - IAM 2000 - 6.30% (87-01,03-04)	1,048,351	XXX	1,048,351	XXX	
0200091. Immediate - IAM 2000 - 5.65% (13)	14,608	XXX	14,608	XXX	
0200092. Immediate - IAM 2000 - 4.41% (14)	171,871	XXX	171,871	XXX	
0200093. Immediate - IAR 2012 - 3.50% (NB)	84,360,853	XXX	84,360,853	XXX	
0200094. Immediate - A-1949 Mod 60 - 3.50% (75-79)	31,719	XXX	31,719	XXX	
0200095. Immediate - 1937 Standard - 3.00% (79-05)	16,277	XXX		XXX	16,277
0200096. Immediate 1994 GAR CARVM - 4.75% (98-99)	217,520	XXX		XXX	217,520
0200097. Immediate 1994 GAR CARVM - 5.50% (99)	39,952	XXX		XXX	39,952
0200098. Immediate 1994 GAR CARVM - 6.25% (98-99)	98,821,633	XXX		XXX	98,821,633
0299997. Totals (Gross)	19,322,204,056	XXX	18,571,297,515	XXX	750,906,541
0299998. Reinsurance ceded	4,115,385	XXX	4,115,385	XXX	
0299999. Annuities: Totals (Net)	19,318,088,671	XXX	18,567,182,130	XXX	750,906,541
0300001. Immediate - IAM 2000 - 6.21% (79,96)	69,530		69,530		
0399997. Totals (Gross)	69,530		69,530		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	69,530		69,530		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400001. Unearned Premium	256,308		256,308		
0499997. Totals (Gross)	256,308		256,308		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	256,308		256,308		
0500001. 1952 Period 2 - 1958 CSO 3%	264,633		264,633		
0500002. 2001 CSO CRVM 3.5% CNF ALB (13-NB)	17,430		17,430		
0500003. 2001 CSO CRVM 4.0% CNF ALB (06-12)	168,350		168,350		
0500004. 1958 CSO CRVM 3.0% CNF ALB (70-76)	130		130		
0500005. 1958 CSO CRVM 3.5% CNF ALB (75-81)	1,088		1,088		
0500006. 1958 CSO CRVM 4.0% CNF ALB (80-85)	1,145		1,145		
0500007. 1958 CSO NLP 3.0% CNF ALB (65-79, 83-83)	498		498		
0500008. 1958 CSO NLP 3.5% CNF ALB (74-78)	704		704		
0500009. 1958 CSO NLP 4.0% CNF ALB (76-04)	15,997		15,997		
0500010. 1980 CSO CRVM 4.0% CNF ALB (06-08)	3,092		3,092		
0500011. 1980 CSO CRVM 4.5% CNF ALB (95-05)	789,399		789,399		
0500012. 1980 CSO CRVM 4.75% CNF ALB (99-03)	737		737		
0500013. 1980 CSO CRVM 5.0% CNF ALB (93-94)	17,618		17,618		
0500014. 1980 CSO CRVM 5.25% CNF ALB (96-98)	1,244		1,244		
0500015. 1980 CSO CRVM 5.5% CNF ALB (87-92)	22,490		22,490		
0500016. 1980 CSO CRVM 6.0% CNF ALB (85-88)	2,759		2,759		
0500017. 1980 CSO NLP 4.0% CNF ALB (89-04)	5,104		5,104		
0599997. Totals (Gross)	1,312,418		1,312,418		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,312,418		1,312,418		
0600001. 1952 INTERCO DISA - 3.0% (1962-NB)	6,760,685		6,760,685		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	40,517				40,517
0600003. 1980 CSO CRVM 5.0% (93)	12,869				12,869
0600004. 1980 CSO CRVM 5.5% (89 - 91)	21,148				21,148
0600005. 2005 GTL PW 3.5% (1968-1984, 2013-NB)	5,653,757				5,653,757
0600006. 2005 GTL PW 4.0% (2012)	418,582				418,582
0600007. 2005 GTL PW 4.5% (1995-2005)	2,097,590				2,097,590
0600008. 2005 GTL PW 5.5% (1993-1994)	369,701				369,701
0600009. 2005 GTL PW 5.5% (1987-1992)	398,491				398,491
0600010. 2005 GTL PW 6.0% (1985-1986)	95,660				95,660
0600011. Unreported Claims Estimate (2014-NB)	4,524,000				4,524,000
0699997. Totals (Gross)	20,393,000		6,760,685		13,632,315
0699998. Reinsurance ceded	282,722				282,722
0699999. Disability-Disabled Lives: Totals (Net)	20,110,278		6,760,685		13,349,593
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	159,548,555		157,772,468		1,776,087
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,766,750		1,766,750		
0700003. AG 32 Reserve for Immediate Payment of Claims	6,970,155		6,967,440		2,715
0700004. Extra Mortality on Substandard Policies	993,758		993,758		
0700005. GIR - Extra Mortality on GIR options	1,201,610		1,201,610		
0700006. Cash Value Enhancement	4,638,981		4,638,981		
0700007. Interest on Suspense and Holding Accounts	129,572		129,572		
0700008. AG 43 Aggregate Reinsurance Excess	3,842,300		3,836,634		5,666
0700009. Cash Flow Testing Reserve	58,000,000		58,000,000		
0799997. Totals (Gross)	237,091,681		235,307,213		1,784,468
0799998. Reinsurance ceded	86,516,281		86,516,281		
0799999. Miscellaneous Reserves: Totals (Net)	150,575,400		148,790,932		1,784,468
9999999. Totals (Net) - Page 3, Line 1	21,351,903,169		20,583,382,786		768,520,383

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.
Non-participating

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

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

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 1,037,363,408
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: $ 1,221,097,492
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	
Group Term Life Premium Waiver Open Claims, Issued 1968-1984	1970 GTL PW 3.50%	2005 GTLW 3.50%	(41,071)
Group Term Life Premium Waiver Open Claims, Issued 1995-2005	1970 GTL PW 4.50%	2005 GTLW 4.50%	(245,887)
Group Term Life Premium Waiver Open Claims, Issued 1999-2005	1970 GTL PW 4.75%	2005 GTLW 4.50%	(245,973)
Group Term Life Premium Waiver Open Claims, Issued 1999-2004	1970 GTL PW 5.00%	2005 GTLW 4.50%	(264,671)
Group Term Life Premium Waiver Open Claims, Issued 1993-1994	1970 GTL PW 5.00%	2005 GTLW 5.00%	(49,956)
Group Term Life Premium Waiver Open Claims, Issued 1996-1998	1970 GTL PW 5.25%	2005 GTLW 4.50%	(20,837)
Group Term Life Premium Waiver Open Claims, Issued 1994	1970 GTL PW 5.25%	2005 GTLW 5.00%	(12,621)
Group Term Life Premium Waiver Open Claims, Issued 1995-1998	1970 GTL PW 5.50%	2005 GTLW 4.50%	(251,841)
Group Term Life Premium Waiver Open Claims, Issued 1994	1970 GTL PW 5.50%	2005 GTLW 5.00%	(76,961)
Group Term Life Premium Waiver Open Claims, Issued 1987-1992	1970 GTL PW 5.50%	2005 GTLW 5.50%	(54,041)
Group Term Life Premium Waiver Open Claims, Issued 1993	1970 GTL PW 6.00%	2005 GTLW 5.00%	(54,295)
Group Term Life Premium Waiver Open Claims, Issued 1988-1992	1970 GTL PW 6.00%	2005 GTLW 5.50%	(141,961)
Group Term Life Premium Waiver Open Claims, Issued 1985-1986	1970 GTL PW 6.00%	2005 GTLW 6.00%	(12,041)
Group Term Life Premium Waiver Open Claims, Issued 1987	1970 GTL PW 6.50%	2005 GTLW 5.50%	(9,130)
Group Term Life Premium Waiver Open Claims, Issued 1986	1970 GTL PW 6.75%	2005 GTLW 6.00%	(10,835)
Group Term Life Premium Waiver Open Claims, Issued 1985-1986	1970 GTL PW 7.25%	2005 GTLW 6.00%	(3,897)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(1,496,017)
9999999 - Total (Column 4, only)			(1,496,017)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		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
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	87,887	1,327				86,560			
2.	Additional contract reserves (a)	4,376,366	2,934,890				1,441,476			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits	1,192,319	1,192,319							
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	5,656,572	4,128,536				1,528,036			
8.	Reinsurance ceded	35,527	2,044				33,483			
9.	Totals (Net)	5,621,045	4,126,492				1,494,553			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	117,218,131	115,758,453				1,459,678			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	117,218,131	115,758,453				1,459,678			
15.	Reinsurance ceded	90,260,570	89,436,907				823,663			
16.	Totals (Net)	26,957,561	26,321,546				636,015			
17.	TOTAL (Net)	32,578,606	30,448,038				2,130,568			
18.	TABULAR FUND INTEREST	622,062	563,010				59,052			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,045,835,924		1,920,467,793	10,207,826	274,885	114,885,420
2. Deposits received during the year	202,576,358		190,990,321	1,526,450	2,680	10,056,907
3. Investment earnings credited to the account	96,944,517		92,789,555	27,220	18,721	4,109,021
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	343,781,381		324,289,334	657,307	9,867	18,824,873
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)	2,001,575,418		1,879,958,335	11,104,189	286,419	110,226,475
10. Reinsurance balance at the beginning of the year	(42,871)		(42,871)			
11. Net change in reinsurance assumed	(4,271)		(4,271)			
12. Net change in reinsurance ceded	(32,311)		(32,311)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(14,831)		(14,831)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,001,560,587		1,879,943,504	11,104,189	286,419	110,226,475

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	34,648,720		12,306,789				3,031,387		19,310,544		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	4,287,601		3,180,061				541,414		566,126		
	2.24 Net	30,361,119		(b) 9,126,728	(b)		(b)	(b) 2,489,973		(b) 18,744,418	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	120,655,275		2,969,000				4,635,581		112,920,694		130,000
	3.2 Reinsurance assumed	38,142		5,000						33,142		
	3.3 Reinsurance ceded	4,018,344						567,597		3,450,747		
	3.4 Net	116,675,073		(b) 2,974,000	(b)		(b)	(b) 4,067,984		(b) 109,503,089	(b)	(b) 130,000
4. TOTALS	4.1 Direct	155,303,995		15,275,789				7,666,968		132,231,238		130,000
	4.2 Reinsurance assumed	38,142		5,000						33,142		
	4.3 Reinsurance ceded	8,305,945		3,180,061				1,109,011		4,016,873		
	4.4 Net	147,036,192	(a)	(a) 12,100,728				(a) 6,557,957		128,247,507		130,000

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	953,360,255		151,447,267	330,001,372	20,185		44,223,627	8,141,712	419,191,890		334,202
1.2 Reinsurance assumed	1,084,928		1,057,285				27,812		(169)		
1.3 Reinsurance ceded	70,023,425		41,097,083	32,085			4,693,146		24,132,138		68,973
1.4 Net	(d) 884,421,758		111,407,469	329,969,287	20,185		39,558,293	8,141,712	395,059,583		265,229
2. Liability December 31, current year from Part 1:											
2.1 Direct	155,303,995		15,275,789				7,666,968		132,231,238		130,000
2.2 Reinsurance assumed	38,142		5,000						33,142		
2.3 Reinsurance ceded	8,305,945		3,180,061				1,109,011		4,016,873		
2.4 Net	147,036,192		12,100,728				6,557,957		128,247,507		130,000
3. Amounts recoverable from reinsurers December 31, current year	16,136,107		5,088,777				327,652		10,714,152		5,526
4. Liability December 31, prior year:											
4.1 Direct	146,595,690		17,271,278				5,509,794		123,684,618		130,000
4.2 Reinsurance assumed	5,000		5,000								
4.3 Reinsurance ceded	8,256,985		4,222,266				732,364		3,302,355		
4.4 Net	138,343,705		13,054,012				4,777,430		120,382,263		130,000
5. Amounts recoverable from reinsurers December 31, prior year	5,788,413		4,287,355				308,637		1,183,403		9,018
6. Incurred Benefits											
6.1 Direct	962,068,560		149,451,778	330,001,372	20,185		46,380,801	8,141,712	427,738,510		334,202
6.2 Reinsurance assumed	1,118,070		1,057,285				27,812		32,973		
6.3 Reinsurance ceded	80,420,079		40,856,300	32,085			5,088,808		34,377,405		65,481
6.4 Net	882,766,551		109,652,763	329,969,287	20,185		41,319,805	8,141,712	393,394,078		268,721

(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 $ 59,213 in Line 1.1, $ 59,213 in Line 1.4.
$ 59,213 in Line 6.1, and $ 59,213 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 $ 488,882 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	680		(680)
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)	680		(680)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	65,589	2,880	(62,709)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,108,714	1,131,126	22,412
	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	153,269		(153,269)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	706,185		(706,185)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	57,082,730	25,836,502	(31,246,228)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	14,001,271	2,279,399	(11,721,872)
21.	Furniture and equipment, including health care delivery assets	4,143,339	2,795,930	(1,347,409)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	34,905,879	33,368,063	(1,537,816)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	112,167,656	65,413,900	(46,753,756)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	112,167,656	65,413,900	(46,753,756)
	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.	Accounts and notes receivable	18,939,548	17,692,207	(1,247,341)
2502.	Intangible assets	6,619,196	9,407,578	2,788,382
2503.	Other assets	7,893,423	5,712,406	(2,181,017)
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,453,712	555,872	(897,840)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	34,905,879	33,368,063	(1,537,816)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Symetra Life Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the Insurance Division, Department of Commerce of the State of Iowa (the Department).

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of December 31, 2015 or 2014.

Under Iowa State Insurance Code Section 508A.1(3) and 508A.1(4) and per Iowa Bulletin 07-06, the Iowa Insurance Division allows insurance companies with approval from the commissioner to use other than market value for assets held in a separate account where general account guarantees are present. The Company, with explicit permission from the Iowa Insurance Division, is permitted to account for the separate account assets related to its Bank Owned Life Insurance (BOLI) business at other than market value. The assets of the BOLI separate accounts primarily includes bonds which are accounted for in accordance with the guidance otherwise applicable to these assets (See Note 1.C). Therefore, there is no impact to net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the state of Iowa is shown below.

	State of Domicile	For the Year Ended December 31, 2015	For the Year Ended December 31, 2014
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)	IA	$ 205,548,355	$ 240,981,320
State Prescribed Practices that increase/(decrease) NAIC SAP:		—	—
State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
Net Income - NAIC SAP		$ 205,548,355	$ 240,981,320

	State of Domicile	As of December 31, 2015	As of December 31, 2014
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)	IA	$ 2,081,501,462	$ 2,078,335,301
State Prescribed Practices that increase/(decrease) NAIC SAP:		—	—
State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
Statutory Surplus - NAIC SAP		$ 2,081,501,462	$ 2,078,335,301

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Such estimates and assumptions could change in the future as more information becomes available, which could impact the amounts reported and disclosed herein.

C. Accounting Policy

Premiums are recognized annually on the policy anniversary for individual traditional life policies, consistent with the statutory reserving process. Premiums for universal life policies and annuity considerations with mortality and morbidity risk are recognized when received. Amounts received under deposit-type contracts with no life contingencies, including guaranteed interest and certain group annuity contracts, are recorded as liabilities when received. Group life, health and disability premiums are recognized when due. The costs of acquiring and renewing business and sales inducements are expensed when incurred.

NOTES TO FINANCIAL STATEMENTS

In addition, the following provides a summary of the Company's key accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds, excluding loan-backed and structured securities, and surplus notes not backed by other loans are stated at amortized cost using the scientific method, except for those with an NAIC designation of 6, which are reported at lower of amortized cost or fair value.

(3) Common stocks are stated at fair value except for the investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more. (See #7 below). For any decline in the fair value of a common stock which is determined to be other than temporary, the common stock is written down to fair value as the new cost basis and the amount of the write down is accounted for as a realized loss.

(4) Redeemable preferred stocks which have characteristics of debt securities and are rated as medium quality or better (NAIC designations 1 to 3) are reported at cost or amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of cost, amortized cost or fair value.

Perpetual preferred stocks which have characteristics of equity securities and are rated as medium quality or better (NAIC designations 1 to 3) are reported at cost. All other perpetual preferred stocks (NAIC designations 4 to 6) are reported at the lower of cost or fair value.

(5) Mortgage loans on real estate are carried at outstanding principle balances less any impairments.

(6) Loan-backed bonds and structured securities are valued and reported in accordance with the Purposes and Procedures Manual of the NAIC Securities Valuation Office (SVO) and Statement of Statutory Accounting Principles (SSAP) No. 43-Revised, Loan-backed and Structured Securities. Loan-backed and structured securities subject to a single NAIC designation and for which the collection of all contractual cash flows is probable, are reported at amortized cost using the retrospective methodology consistently applied by type of security, except for those with an NAIC designation of 6, which are reported at the lower of amortized cost or fair value. The retrospective methodology changes both the yield and the asset balance so that the expected future cash flows produce a return on the investment equal to the return now expected over the life of the investment as measured from the date of acquisition. NAIC designations for non-agency residential mortgage-backed and commercial mortgage-backed securities are based on security level expected losses as modeled by independent third parties engaged by the NAIC and the Company’s statutory carrying value of the security rather than being based on the rating of a third party rating agency.

(7) The Company’s insurance subsidiaries are included in affiliated common stocks and are carried at their underlying statutory equity, as described in part 5, section 2(ciB1) of the SVO *Practices and Procedures Manual*. Changes in the carrying value of subsidiaries are credited or charged directly to unassigned surplus.

(8) Investments in limited partnerships consist of investments in tax-sheltered affordable housing projects, state tax credit funds and other types of investments that provide tax benefits are initially recorded at cost and subsequently carried at amortized cost. Annual amortization is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company and is recorded in net investment income. A liability is also recorded for future equity contributions at the present value of future contributions, which are considered unconditional and legally binding.

Hedge fund investments are recorded based on the underlying audited GAAP equity of the investee pursuant to SSAP No.48 *Joint Ventures, Partnerships and Limited Liability Companies*.

(9) Derivatives that qualify for hedge accounting under SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions*, are recognized in a manner consistent with the hedged item, at either estimated fair value or amortized cost. All other derivatives are stated at fair value.

(10) The Company does not use anticipated investment income as a factor in the premium deficiency calculation.

NOTES TO FINANCIAL STATEMENTS

(11) The liabilities for losses and loss/claim adjustment expense for specific medical stop-loss policies are calculated using a gross premium valuation method, with assumptions and adequacy reviewed on a quarterly basis. For aggregate medical stop-loss policies, the liabilities are calculated using the gross premium valuation method (similar to specific medical stop-loss policies) with the assumptions to be reviewed annually. For limited benefit medical and liabilities and loss/claim adjustment are calculated using the gross premium valuation method with the assumptions to be reviewed annually. For group disability income, the liabilities for losses and loss/claim adjustment expense are calculated using a gross premium valuation method, or on a seriatim basis using tabular methods and discounted for interest, with assumptions reviewed on an annual basis.

Liabilities for losses on individual disability income contracts are calculated as the present value of expected future claim payments. Appropriate mortality, morbidity and interest assumptions are used in the calculations. Loss reserves are calculated on a seriatim basis for each open claim.

(12) The Company has not modified its capitalization policy from the prior year.

(13) The Company has no pharmaceutical rebate receivables.

2. Accounting Changes and Correction of Errors

Accounting changes

There were no accounting changes for the years ended December 31, 2015 or 2014.

Correction of errors

During 2015, the Company discovered errors in the calculation and reporting of reserves on the indexed and deferred annuity blocks. In both cases, certain guaranteed benefit floors were not part of the reserve calculation. In addition the indexed annuity reserves were set below the 93% of account value floor required by Actuarial Guideline (AG) 33. These errors resulted in an understatement of reserves of $18,224,000 as of December 31, 2014. The Company made a correction to increase life and annuity reserves by $18,224,000 and recorded a decrease in surplus of $11,845,600, net of taxes.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2015 were 6.50% and 3.75%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2014 were 5.99% and 4.00%, respectively.

(2) The maximum percentage of any one loan to value at origination was 72.7% and 73.8% for loans funded during the years ended December 31, 2015 and 2014, respectively.

(3) As of December 31, 2015 and 2014, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans:

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 4,385,199,355	$ 4,385,199,355
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	—	—
(e) 180+ Days Past Due	—	—	—
2. Accruing Interest 90-179 Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
4. Interest Reduced			
(a) Recorded Investment	—	14,340,021	14,340,021
(b) Number of Loans	—	9	9
(c) Percent Reduced	—	1.74%	1.74%
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 3,800,562,920	$ 3,800,562,920
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	—	—
(e) 180+ Days Past Due	—	1,451,922	1,451,922
2. Accruing Interest 90-179 Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due			
(a) Recorded Investment	—	1,451,922	1,451,922
(b) Interest Accrued	—	—	—
4. Interest Reduced			
(a) Recorded Investment	—	12,295,074	12,295,074
(b) Number of Loans	—	9	9
(c) Percent Reduced	—	1.31%	1.31%

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

	Commercial		Total
	Insured	All Other	
a. Current Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	745,233	745,233
b. Prior Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	1,844,510	1,844,510

NOTES TO FINANCIAL STATEMENTS

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

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Average Recorded Investment	$ —	$ 760,004	$ 760,004
2. Interest Income Recognized	—	45,386	45,386
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	45,477	45,477
b. Prior Year			
1. Average Recorded Investment	$ —	$ 1,858,582	$ 1,858,582
2. Interest Income Recognized	—	50,698	50,698
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	50,698	50,698

(7) The Company had no allowance for credit losses as of December 31, 2015 or 2014.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2015 or 2014.

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is recognized upon receipt.

B. Debt Restructuring

	2015	2014
(1) Total recorded investment in restructured loans, as of December 31	$ 745,233	$ 1,844,510
(2) Realized capital losses related to these loans	—	—
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	—	—

(4) See Note 5.A.(9)

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

(1) Prepayment assumptions for single and multi-class mortgage-backed securities are obtained primarily from broker dealer survey values or internal estimates when survey values are not available.

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2015.

(3) Loan-backed and structured securities with current year OTTI currently held by the Company as the present value of cash flows expected to be collected:

NOTES TO FINANCIAL STATEMENTS

1	2	3	4	5	6	7
CUSIP	Book/ Adjusted Carrying Value Amortized Cost before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Statement where reported
74957EAR8	$ 8,176,664	$ 7,641,941	$ 534,723	$ 7,641,941	$ 8,146,852	3/31/2015
126694W46	6,280,480	6,116,490	163,990	6,116,490	6,240,891	6/30/2015
362636AM4	4,300,105	3,840,906	459,199	3,840,906	4,181,390	9/30/2015
Total			$ 1,157,912			

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

a. The aggregate related amount of unrealized losses:

1. Less than 12 months	$ 24,592,787
2. 12 months or longer	9,861,062

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

1. Less than 12 months	$ 976,458,895
2. 12 months or longer	71,928,122

(5) The Company's review of available-for-sale investment securities for OTTI includes both quantitative and qualitative criteria. Quantitative criteria include the length of time and amount that each security is in an unrealized loss position (i.e., is underwater) and, for bonds, whether expected future cash flows indicate a credit loss exists.

While all securities are monitored for impairment, the Company's experience indicates that under normal market conditions securities for which the cost or amortized cost exceeds fair value by less than 20% do not typically represent a significant risk of impairment and, often, fair values recover over time as the factors that caused the declines improve. If the estimated fair value has declined and remained below cost or amortized cost by 20% or more for at least six months, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary decline. To make this determination for each security, the Company considers, among other factors:

- Extent and duration of the decline in fair value below cost or amortized cost;
- The financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Any downgrades of the security by a rating agency;
- Nonpayment of scheduled interest, or the reduction or elimination of dividends;
- Other indications that a credit loss has occurred; and
- For bonds, the Company's intent to sell or whether it is more likely than not the Company will be required to sell the bond prior to recovery of its amortized cost, considering any regulatory development, prepayments or call modifications and the Company's liquidity needs.

E. Repurchase Agreements and/or Securities Lending Transactions

The Company has no investments in repurchase agreements or securities lending transactions.

F. Real Estate

The Company has no investment in real estate as of December 31, 2015 and 2014.

NOTES TO FINANCIAL STATEMENTS

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

(1) The Company's limited partnership interests related to LIHTC as of December 31, 2015, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	9 Years	11 Years
Alliant Tax Credit Fund 74	12 Years	15 Years
Boston Financial Institutional Tax Credits XXX	4 Years	10 Years
Boston Financial Institutional Tax Credits XXXII	7 Years	12 Years
Centerline Corporate Partners XXI, LP	2 Years	3 Years
Centerline Corporate Partners XXX, LP	6 Years	7 Years
Centerline Corporate Partners XXXV, LP	7 Years	9 Years
Countryside Corporate Tax Credits XIX LP	8 Years	10 Years
Countryside Corporate Tax Credits XX LP	8 Years	11 Years
CREA Corporate Tax Credit Fund XXXVII	7 Years	12 Years
Hunt Capital Partners Tax Credit Fund 11	5 Years	7 Years
Hunt Capital Partners Tax Credit Fund 2011-1	9 Years	14 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	4 Years	5 Years
Hunt Capital Partners Tax Credit Fund 2012-1	6 Years	8 Years
PNC MultiFamily Capital Institutional Fund XXXV	9 Years	9 Years
Sterling Corporate Tax Credit Fund 51	7 Years	11 Years
USA Institutional Tax Credit Fund LXXII, LP	7 Years	10 Years
USA Tax Credit Stimulus Fund LP	11 Years	12 Years

* Does not include carryforward provisions in IRC Section 39.

The Company's limited partnership interests related to LIHTC as December 31, 2014, are as follows:

LIHTC Investment	Remaining Years of	Remaining Required
Alliant Tax Credit Fund 60	10 Years	12 Years
Alliant Tax Credit Fund 74	12 Years	16 Years
Boston Financial Institutional Tax Credits XXX	5 Years	11 Years
Boston Financial Institutional Tax Credits XXXII	8 Years	13 Years
Centerline Corporate Partners XXI, LP	3 Years	4 Years
Centerline Corporate Partners XXX, LP	7 Years	8 Years
Centerline Corporate Partners XXXV, LP	8 Years	10 Years
Countryside Corporate Tax Credits XIX LP	9 Years	11 Years
Countryside Corporate Tax Credits XX LP	9 Years	12 Years
CREA Corporate Tax Credit Fund XXXVII	8 Years	13 Years
Hunt Capital Partners Tax Credit Fund 11	6 Years	8 Years
Hunt Capital Partners Tax Credit Fund 2011-1	9 Years	15 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	5 Years	6 Years
Hunt Capital Partners Tax Credit Fund 2012-1	7 Years	9 Years
PNC MultiFamily Capital Institutional Fund XXXV	10 Years	10 Years
Sterling Corporate Tax Credit Fund 51	7 Years	12 Years
USA Institutional Tax Credit Fund LXXII, LP	8 Years	11 Years
USA Tax Credit Stimulus Fund LP	9 Years	12 Years

* Does not include carryforward provisions in IRC Section 39.

NOTES TO FINANCIAL STATEMENTS

(2) The Company recognized LIHTC tax benefits of $45,163,797 and $48,949,906 during the years ended December 31, 2015 and 2014, respectively.

(3) The Company had LIHTC investments of $168,387,709 and $207,339,197 as of December 31, 2015 and 2014, respectively.

(4) The LIHTC property is not currently subject to any regulatory review.

(5) The company's aggregate investments in low income housing tax credits does not exceed 10% of its admitted assets.

(6) Impairment loss for investments in LIHTC - None

(7) Write-downs for investments in LIHTC - None

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
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	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	— %
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 contract	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—	—	—	—
j. On deposit with states	5,790,597	—	—	—	5,790,597	5,661,570	129,027	5,790,597	0.02%	0.02 %
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	12,189,943	—	—	—	12,189,943	1,963,026	10,226,917	12,189,943	0.04%	0.04 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 17,980,540	$ —	$ —	—	$ 17,980,540	$ 7,624,596	$ 10,355,944	$ 17,980,540	0.06%	0.06 %

NOTES TO FINANCIAL STATEMENTS

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

	Gross Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
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
2% Due 2/28/2021 FA31	$ 1,439,953	$ —	$ —	$ —	$ 1,439,953	$ —	$ 1,439,953	$ 1,439,953	— %	— %
1 7/8% Due 8/31/2022 FA31	993,071	—	—	—	993,071	—	993,071	993,071	— %	— %
2 1/4% Due 11/15/2025 MN15	496,535	—	—	—	496,535	—	496,535	496,535	— %	— %
1 5/8% Due 11/15/2022 MN15	4,592,952	—	—	—	4,592,952	1,963,026	2,629,926	4,592,952	0.01 %	0.01 %
1 7/8% Due 5/31/2022 MN31	4,220,551	—	—	—	4,220,551	—	4,220,551	4,220,551	0.01 %	0.01 %
2% Due 7/31/2022 JJ31	446,882	—	—	—	446,882	—	446,882	446,882	— %	— %
Total	$ 12,189,944	$ —	$ —	$ —	$ 12,189,944	$ 1,963,026	$ 10,226,918	$ 12,189,944	0.02 %	0.02 %

(3) Detail of Other Restricted Assets - None

I. Working Capital Finance Investments

Not applicable

J. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Foreign currency swaps	$ 56,035,193	$ —	$ 56,035,193
Forwards	174,466	—	174,466
Futures	1,174,229	—	1,174,229
Options	71,246,380	—	71,246,380
Other derivatives	175,372	—	175,372
Total Assets	$ 128,805,640	$ —	$ 128,805,640

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Foreign currency swaps	$ 4,500	$ —	$ 4,500
Forwards	—	—	—
Futures	17,945	—	17,945
Options	—	—	—
Other derivatives	1,105,195	—	1,105,195
Total Liabilities	$ 1,127,640	$ —	$ 1,127,640

The company does not offset derivative assets and liabilities.

K. Structured Notes

Not applicable

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company recognized impairment losses related to tax credit investments, other than LIHTC, of $7,421,824 and $402,119 for the years ended December 31, 2015 and 2014, respectively. When the carrying value of an investment exceeds the total amount of the remaining tax benefits, the Company records an impairment loss, which is included in net realized capital gains/losses on the statement of operations. The present value of the remaining benefits is calculated by discounting the remaining tax credits and tax deductions with a risk free rate of return of the same duration.

7. Investment Income

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

All investment income due and accrued on bonds in or near default, and other amounts that are over 90 days past due, with the exception of mortgage loans in default. If a mortgage loan has any investment income due and accrued that is 180 days past due and collectible, the investment income will continue to accrue, but all interest related to the loan will be reported as a nonadmitted asset.

B. Investment income due and accrued excluded from surplus was $65,589 and $2,880 as of December 31, 2015 or 2014, respectively.

8. Derivative Instruments

A. B. and C.

The Company uses derivative financial instruments to hedge certain portions of its exposure to equity market risk, interest rate risk and foreign currency exchange risk. Derivative financial instruments currently held consist primarily of index options, interest rate swaps, foreign currency swaps and foreign currency forwards. Derivative instruments may be exchange-traded or contracted in the over-the-counter market. The accounting for changes in the fair value of derivative instruments depends on whether it qualifies and has been designated for hedge accounting. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. When a derivative is determined to be highly effective, it is recorded in a manner consistent with the hedged item. Interest rate and foreign currency swaps qualify for hedge accounting and are recognized at amortized cost on the balance sheet. All other derivatives are stated at fair value and the changes in fair value are a component of surplus. If a derivative instrument does not qualify, or is not designated for hedge accounting, it is recognized at fair value with the changes in its fair value recorded as unrealized gains or losses in surplus.

The Company uses interest rate swaps as part of its interest rate risk management strategy. In an interest rate swap, the Company agrees with other parties to exchange, at specified intervals, the difference between floating-rate and fixed-rate interest amounts calculated by reference to an agreed upon notional principal amount. The Company primarily uses interest rate swaps to synthetically convert variable rate bonds, including investment in collateralized loan obligations, to fixed rate bonds. Most of these derivatives qualify and are designated as cash flow hedges.

The Company uses foreign currency swaps and forwards as part of its foreign currency risk management strategy, to reduce risks from changes in currency exchange rates with respect to the Company's investments denominated in foreign currencies. In a foreign currency swap transaction, the Company agrees with other parties to exchange, at specified intervals, one currency for another at a specified rate of exchange. Generally, the notional amount of each currency is exchanged at the maturity of the currency swap by each party. These derivatives qualify and are designated as cash flow hedges.

NOTES TO FINANCIAL STATEMENTS

The Company invests in foreign currency forwards to hedge exposure related to purchases of foreign denominated bonds and common stocks. The Company invests in foreign currency forwards to economically hedge its exposure related to foreign currency-denominated bond holdings until a foreign currency swap is executed, or to economically hedge fluctuations in the value of foreign-denominated common stocks owing to exchange rate changes. In a foreign currency forward transaction, the Company agrees with other parties to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made at the specified future date. In general, the Company is selling a foreign currency and receiving U.S. dollars to protect against fluctuations in exchange rates over a short period of time. These derivatives are not designated for hedge accounting.

The Company uses indexed call options as part of its equity market risk management strategy. The Company offers a fixed indexed annuity (FIA) contract that permits the contract holder to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indices. The program consists of buying and selling index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA contract, they do not qualify and are not designated for hedge accounting.

The Company's non-centrally-cleared, over-the-counter derivative contracts are typically governed by an International Swaps and Derivatives Association ("ISDA") Master Agreement, except for foreign currency forwards which do not require an ISDA. For each ISDA, the Company and the counterparty have also entered into a credit support annex ("CSA") to reduce the risk of counterparty default in derivative transactions by requiring the posting of cash collateral or other financial assets. The CSA requires either party to post collateral when net exposures from all derivative contracts between the parties exceed pre-determined contractual thresholds, which vary by counterparty. The amount of net exposure is the difference between the derivative contract's fair value and the fair value of the collateral held for such agreements with each counterparty. Collateral amounts required to be posted or received are determined daily based on the net exposure with each counterparty under a master netting agreement.

Interest rate swaps, foreign currency swaps, options and futures have limited off-balance sheet risk related to the risk of default by the counterparty. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. The Company manages derivative counterparty risk by carefully selecting our counterparties and entering into credit support annex agreements, for which the required collateral is remeasured daily based on the net exposure. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. All of the net credit exposure for the Company from derivatives contracts is with investment-grade counterparties.

D. Unrealized net gain or loss from derivative instruments excluded from assessment of hedge effectiveness -

Not applicable

E. Unrealized net gain or loss from derivatives no longer qualifying for hedge accounting - Not applicable

F. Derivatives accounted for as cash flow hedges of a forecasted transaction:

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 10 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments.

(2) There were no cash flow hedges discontinued in the statement year as a result of it no longer being probable that the original forecasted transaction would occur by the end of the originally specified period or within 2 months of that date.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax asset (DTA)/deferred tax liability (DTL) as of December 31 are as follows:

1.

	12/31/2015		
	(1)	(2)	(3) (Col 1 + 2)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 223,709,311	$ 54,216,165	$ 277,925,476
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	223,709,311	54,216,165	277,925,476
(d) DTAs nonadmitted	57,082,730	—	57,082,730
(e) Subtotal net admitted DTAs (1c – 1d)	166,626,581	54,216,165	220,842,746
(f) DTLs	56,554,540	43,550,077	100,104,617
(g) Net admitted DTA (1e - 1f)	$ 110,072,041	$ 10,666,088	$ 120,738,129

	12/31/2014		
	(4)	(5)	(6) (Col 4 + 5)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 198,873,240	$ 28,158,573	$ 227,031,813
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	198,873,240	28,158,573	227,031,813
(d) DTAs nonadmitted	25,836,502	—	25,836,502
(e) Subtotal net admitted DTAs (1c – 1d)	173,036,738	28,158,573	201,195,311
(f) DTLs	65,958,691	42,999,518	108,958,209
(g) Net admitted DTA (1e -1f)	$ 107,078,047	$ (14,840,945)	$ 92,237,102

	Change		
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7 + 8)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 24,836,071	$ 26,057,592	$ 50,893,663
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	24,836,071	26,057,592	50,893,663
(d) DTAs nonadmitted	31,246,228	—	31,246,228
(e) Subtotal net admitted DTAs (1c – 1d)	(6,410,157)	26,057,592	19,647,435
(f) DTLs	(9,404,151)	550,559	(8,853,592)
(g) Net admitted DTA (1e - 1f)	$ 2,993,994	$ 25,507,033	$ 28,501,027

NOTES TO FINANCIAL STATEMENTS

2. The SSAP No. 101 admission calculation components as of December 31, 2015 are as follows:

		12/31/2015		
		(1)	(2)	(3) (Col 1 + 2)
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 75,128,064	$ 40,265,467	$ 115,393,531
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	34,943,978	—	34,943,978
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	34,943,978	—	34,943,978
	2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	338,669,470
(c)	Adjusted gross DTAs offset by gross DTLs	56,554,539	13,950,698	70,505,237
(d)	DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 166,626,581	$ 54,216,165	$ 220,842,746

		12/31/2014		
		(4)	(5)	(6) (Col 4 + 5)
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 76,691,034	$ 13,537,913	$ 90,228,947
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	30,387,014	—	30,387,014
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	342,854,456	—	342,854,456
	2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	342,854,456
(c)	Adjusted gross DTAs offset by gross DTLs	65,958,690	14,620,660	80,579,350
(d)	DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 173,036,738	$ 28,158,573	$ 201,195,311

		Change		
		(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7 + 8)
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ (1,562,970)	$ 26,727,554	$ 25,164,584
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	4,556,964	—	4,556,964
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	(307,910,478)	—	(307,910,478)
	2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	(4,184,986)
(c)	Adjusted gross DTAs offset by gross DTLs	(9,404,151)	(669,962)	(10,074,113)
(d)	DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ (6,410,157)	$ 26,057,592	$ 19,647,435

3.

		12/31/2015	12/31/2014
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	805%	912%
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,257,796,465	$ 2,286,337,349

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage

	12/31/2015		
	(1) Ordinary%	(2) Capital%	(3) Total % (Col 1+2)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 223,709,311	$ 54,216,165	$ 277,925,476
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs amount from Note 9.A.1.(e)	$ 166,626,581	$ 54,216,165	$ 220,842,746
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage

	12/31/2014		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 198,873,240	$ 28,158,573	$ 227,031,813
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 173,036,738	$ 28,158,573	$ 201,195,311
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00 %	0.00%

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 24,836,071	$ 26,057,592	$ 50,893,663
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ (6,410,157)	$ 26,057,592	$ 19,647,435
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%

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

B. Regarding DTLs that are not recognized:

The company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

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

		12/31/2015	12/31/2014	Change (Col 1 - 2)
1.	Current Income Tax			
	(a) Federal	$ (6,354,400)	$ 18,273,806	$ (24,628,206)
	(b) Foreign	141,644	93,102	48,542
	(c) Subtotal	(6,212,756)	18,366,908	(24,579,664)
	(d) Federal income tax on net capital gains	14,739,752	33,978,128	(19,238,376)
	(e) Utilization of capital loss carryforwards	—	—	—
	(f) Other	—	—	—
	(g) Federal and foreign income taxes incurred	$ 8,526,996	$ 52,345,036	$ (43,818,040)
2.	DTAs			
	(a) Ordinary			
	(1) Discounting of unpaid leases	$ —	$ —	$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserves	74,932,590	73,253,598	1,678,992
	(4) Investments	39,021,868	33,665,416	5,356,452
	(5) Deferred acquisition costs	79,160,590	66,280,499	12,880,091
	(6) Policyholder dividend accrual	—	—	—
	(7) Fixed assets	4,469,146	6,471,375	(2,002,229)
	(8) Compensation and benefits accrual	1,530,525	1,405,992	124,533
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	19,279,724	13,852,089	5,427,635
	(11) Net operating loss carryforward	—	—	—
	(12) Tax credit carryforward	—	—	—
	(13) Other	5,314,868	3,944,271	1,370,597
	(99) Subtotal	223,709,311	198,873,240	24,836,071
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Nonadmitted	57,082,730	25,836,502	31,246,228
	(d) Admitted ordinary DTAs (2a99–2b–2c)	166,626,581	173,036,738	(6,410,157)
	(e) Capital			
	(1) Investments	54,216,165	28,158,573	26,057,592
	(2) Net capital loss carryforward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	54,216,165	28,158,573	26,057,592
	(f) Statutory valuation allowance adjustment	—	—	—
	(g) Nonadmitted	—	—	—
	(h) Admitted capital DTAs (2e99-2f-2g)	54,216,165	28,158,573	26,057,592
	(i) Admitted DTAs (2d+2h)	$ 220,842,746	$ 201,195,311	$ 19,647,435
3.	DTLs			
	(a) Ordinary			
	(1) Investments	$ 39,789,495	$ 46,318,741	$ (6,529,246)
	(2) Fixed assets	—	—	—
	(3) Deferred and uncollected premium	12,715,378	13,920,348	(1,204,970)
	(4) Policyholder reserves	3,370,667	4,496,396	(1,125,729)
	(5) Other	679,000	1,223,206	(544,206)
	(99) Subtotal	56,554,540	65,958,691	(9,404,151)
	(b) Capital			
	(1) Investments	43,550,077	42,999,518	550,559
	(2) Real estate	—	—	—
	(3) Other	—	—	—
	(99) Subtotal	43,550,077	42,999,518	550,559
	(c) DTLs (3a99-3b99)	$ 100,104,617	$ 108,958,209	$ (8,853,592)
4.	Net DTAs/DTLs (2i-3c)	$ 120,738,129	$ 92,237,102	$ 28,501,027
	Net change in DTAs/(DTLs) (2a99+2e99-3c)			$ 59,747,255
	Surplus adjustments			
	Tax effect of change in unrealized capital gain(losses)			(28,134,888)
	Tax effect of change in nonadmitted assets			(5,427,636)
	Tax effect on reserve corrections			(1,220,362)
	Adjustments to prior year net DTAs			2,706,485
	Change in net deferred income taxes			$ 27,670,854

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

Among the more significant book to tax adjustments were the following:

	12/31/2015	12/31/2014
Significant statutory to tax adjustments on current taxes:		
Ordinary income (loss) tax at federal statutory rate (35%)	$ 72,436,024	$ 70,694,931
Capital income tax at federal statutory rate (35%)	(4,698,987)	32,944,396
Total income tax	67,737,037	103,639,327
Dividends received deduction	(1,225,000)	(1,400,000)
Tax exempt income	(43,793)	(89,747)
Tax credits	(79,834,058)	(56,800,000)
Other permanent items	(1,388,742)	(884,191)
Change in IMR	(8,090,440)	(8,841,147)
Prior year adjustments	(3,504,396)	(2,170,702)
Tax effect on reserve corrections - current	5,158,038	—
Tax effect on reserve corrections - deferred	1,220,362	—
Other	827,134	191,808
Federal income tax expense (benefit)	$ (19,143,858)	$ 33,645,348
Federal and foreign taxes incurred	8,526,996	52,345,036
Change in net deferred income taxes	(27,670,854)	(18,699,688)
Total statutory income taxes	$ (19,143,858)	$ 33,645,348

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

1. As of December 31, 2015 the Company had no net operating loss, capital loss or tax credit carryforward amounts.

2. The amount of federal income taxes incurred that are available for recovery in the event of a carryback of future net losses is as follows:

	2015	2014	2013
Ordinary income (loss)	$ (10,112,493)	$ 19,242,006	$ 42,796,865
Capital gain	14,739,752	33,978,128	14,024,053

3. The Company does not have any deposits admitted under Section 6603 of the *Internal Revenue Code.*

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following:
   Symetra National Life Insurance Company
   First Symetra National Life Insurance Company of New York
   Symetra Reinsurance Corporation

2. The method of allocation between the companies is subject to written agreement, approved by each respective company's board of directors. Allocation is based upon separate return calculations, except that current credit for tax credits and net operating loss carryforwards are determined on the basis of the consolidated group. Intercompany tax balances are settled quarterly.

3. The Company's federal income tax returns have been examined and closing agreements have been executed with the Internal Revenue Service, or the statute of limitations has expired for all tax periods through December 31, 2011.

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

NOTES TO FINANCIAL STATEMENTS

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

A. B. and C. The following transactions were entered into by the Company with affiliates. Non- insurance transactions involving less than 0.5% of the Company's admitted assets are omitted, with the exception of cost allocation transactions which are discussed separately.

During the year ended December 31, 2015:

The Company paid the following dividends to Symetra Financial Corporation, its parent.

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 30, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
June 3, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash
August 26, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash
December 2, 2015	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash

During 2015, the Company received non-cash capital contributions relating to the Parent's share-based compensation plans and employee stock purchase plan in the amounts of $8,643,135 and $2,240,695, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

During the year ended December 31, 2014:

The Company paid the following dividends to Symetra Financial Corporation, its parent.

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
January 15, 2014	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 45,000,000		Cash
June 13, 2014	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 40,000,000		Cash
September 30, 2014	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
December 3, 2014	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash

The dividend paid on January 15, 2014 was declared in December 2013.

During 2014, the Company received non-cash capital contributions relating to the Parent's share-based compensation plans and employee stock purchase plan in the amounts of $5,734,565 and $2,298,281, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

NOTES TO FINANCIAL STATEMENTS

D. As of December 31, 2015 and 2014, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2015	2014
Symetra Financial Corporation (Parent)	$ (17,914,538)	$ (13,320,683)
White Mountains Advisors, LLC (WMA)	(1,941,266)	(4,875,859)
Medical Risk Managers, Inc.	(909,891)	(604,241)
TIF Invest III, LLC	—	1,025
Symetra Life Separate Accounts	—	1,562,186
Symetra Reinsurance Corporation	10,185	70,085
Symetra National Life Insurance Company	19,336	109,885
Symetra Assigned Benefits Service Company	20,215	(1,418,169)
Clearscape Funding Corporation	25,334	55,875
Symetra Securities, Inc.	62,636	101,593
First Symetra National Life Insurance Company of New York	389,225	(1,088,692)
Total	$ (20,238,764)	$ (19,406,995)

As of December 31, 2015 and 2014, payables in the amount of $18,161,246 and $16,325,593, respectively, were included in the balances owed to the Parent for performance share plan expense and will be settled according to the terms of that agreement. See Note 12D.

As of February 1, 2016, the merger date with Sumitomo Life Insurance Company, WMA is no longer an affiliate of the Company.

E. The Company has not agreed to any guarantees for affiliates.

F. The Company has a Services and Shared Expenses Agreement with its affiliates under common ownership with the Parent, whereby the parties each agree to provide and receive from each other certain general services (related to sharing common management, personnel and facilities) and to share the expenses thereof. These expenses include charges for rent, corporate overhead, data processing systems, payroll, benefits, and other miscellaneous charges and are included in investment and general insurance expenses in the summary of operations.

Under a separate agreement the Company performs administrative and special services for First Symetra National Life Insurance Company of New York. These expenses include charges for rent, corporate overhead, data processing systems, payroll, benefits, and other miscellaneous charges and are included in investment and general insurance expenses in the summary of operations.

The Company's Parent is party to an Investment Management Agreement with WMA, a subsidiary of White Mountains Group, Ltd., an affiliate of the Parent. The agreement provides for investment management advisory services on the majority of the Parent's investments, including its investment grade bond portfolio. The Company is an affiliate listed on this agreement.

As of February 1, 2016, the merger date with Sumitomo Life Insurance Company, White Mountains Group, Ltd. is no longer a related party with the Parent or the Company. See Note 22 - Events Subsequent.

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The payments to annuitants totaled $14,706,145 and $21,323,983 during the years ended December 31, 2015 and 2014, respectively. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2015 and 2014, the Company paid $14,706,145 and $20,880,038, respectively, to SABSCO related to the commutation endorsements.

G. All outstanding shares of the Company are owned by the Parent, an insurance holding company domiciled in the state of Delaware. This control does not significantly change the operating results or financial position of the Company compared to results that would have been obtained without the control. As of February 1, 2016, the Parent is a wholly owned subsidiary of Sumitomo Life Insurance Company. See Note 22 - Events Subsequent.

H. The Company owns no shares, either directly or indirectly, in the Parent.

NOTES TO FINANCIAL STATEMENTS

I. None of the Company's investments in Subsidiary, Controlled or Affiliated Companies (SCAs) exceed 10% of its admitted assets.

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2015 or 2014.

K. Investments in foreign insurance subsidiaries - Not applicable

L. Investments in downstream noninsurance holding company - Not applicable

11. Debt

None

12. Retirement Plans, Deferred Compensation, Post Employment Benefits and Compensated Absences and Other Postretirement Plans

A-D. The Company does not sponsor a defined benefit plan.

E. Retirement Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $6,996,725 and $6,046,421 for the years ended December 31, 2015 and 2014, respectively.

F. The Company does not participate in a multi-employer plan.

G. Holding Company Plans

The Company participates in the Parent's two share-based compensation plans: the Symetra Financial Corporation Equity Plan, amended and restated on March 5, 2014 (the Equity Plan) and the Symetra Financial Corporation Employee Stock Purchase Plan, amended and restated on May 11, 2010 (the Stock Purchase Plan).

Under the Equity Plan, the Parent has the ability to issue various types of awards, including restricted stock, stock options, stock appreciation rights, restricted stock units, performance shares, performance units and other types of awards at the discretion of the Parent's board of directors.

During 2015 and 2014, the Parent granted performance units to various members of management under the Equity Plan. The value of each performance unit is determined at the discretion of the Parent's board of directors based on the success of the Company over a three-year period. These are accounted for as liability awards as the Company intends or is required to settle such awards in cash. The Company recognized $8,717,433 and $7,972,638 in expense related to performance units granted during 2015 and 2014, respectively.

During 2015 and 2014, the Parent also granted restricted stock under the Equity Plan. The Company recognized $4,959,392 and $3,641,765 in expense related to restricted stock for the years ended December 31, 2015 and 2014, respectively. The Company recognized $1,066,152 and $1,039,920 in expense related to stock options for the years ended December 31, 2015 and 2014, respectively, relating to options granted in 2010. No options were granted after December 31, 2010.

Under the Stock Purchase Plan, eligible employees may purchase shares of the Parent's common stock at a 15% discount from the market price. Compensation cost for employees is recognized for each three-month period between purchase dates, and is equal to the fair value of the discount received on the purchase of shares. The Company recognized $296,153 and $344,596 in expense related to the Stock Purchase Plan for the years ended December 31, 2015 and 2014. In anticipation of the Merger, the Parent discontinued purchases of additional shares as of August 11, 2015. Please refer to Note 22, "Events Subsequent", for further information regarding the acquisition of Symetra Financial Corporation by Sumitomo Life Insurance Company.

On February 1, 2016, the Parent became a wholly owned subsidiary of Sumitomo Life and the awards outstanding immediately prior to the effective time of the Merger were canceled and converted into the right to receive an amount in cash. Please refer to Note 22, "Events Subsequent", for further information regarding the acquisition of Symetra Financial Corporation by Sumitomo Life Insurance Company.

NOTES TO FINANCIAL STATEMENTS

The Company has no legal obligation for benefits under these plans.

The Company does not offer any healthcare, life insurance, or post-retirement benefits to retired employees.

H. The Company does not participate in a cash balance or post employment benefit plan.

I. There is no impact from the Medicare Modernization Act since the Company does not participate in postretirement benefit plans.

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

(1) The Company's capital is common stock, 20,000 shares authorized, issued and outstanding, $250 per share par value. There are no other classes of capital stock.

(2) The Company has no preferred stock.

(3) The Company is restricted as to the amount of dividends that can be paid to its shareholder without prior approval of the Department. This restriction is the greater of statutory net gain from operations for the previous year or 10% of total capital and surplus at the close of the previous year, subject to a maximum limit equal to statutory unassigned funds. Based on this restriction, the maximum dividend payout that may be made without prior approval in 2016 is $211,896,698.

(4) The Company's dividend schedule is provided in Note 10.

(5) Within the limitations of (3) above, there are no restrictions placed on a portion of Company profits that may be paid as ordinary dividends to its shareholder.

(6) The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders for the years ended December 31, 2015 and 2014 was $470,152 and $462,308, respectively, with the remainder being held for the benefit of the Company's shareholder.

(7) Advances to surplus not repaid - Not applicable

(8) The Company holds no stock for special purposes.

(9) There was no change in aggregate write-ins for special surplus funds as of December 31, 2015.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or losses was $72,124,456 and $150,662,007 as of December 31, 2015 and 2014, respectively.

(11) The Company has no surplus notes.

(12) Impact of any restatement due to quasi-reorganizations - Not applicable

(13) Effective date of quasi-reorganizations - Not applicable

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. (1) The Company has made no commitments or contingent commitments to an SCA entity.

As of December 31, 2015, the Company was invested in limited partnership interests related to tax credit investments. The Company unconditionally committed to provide capital contributions totaling $448,150,230, of which the remaining $23,625,920 is expected to be contributed over a period of twelve years. Capital contributions of $424,524,310 were paid as of December 31, 2015, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2016	$ 22,498,139
2017	564,323
2018	265,313
2019	43,243
2020	33,973
thereafter	220,929
Total expected capital contribution	$ 23,625,920

The Company outsources the majority of its information technology infrastructure. For the provision of these services, the Company incurred expenses of $12,985,720 and $13,915,901 for the years ended December 31, 2015 and 2014, respectively, which included the fixed fee as well as a variable fee based on usage. In 2016, the term on a new five year service agreement will begin. Under the terms of this service agreement, the Company agreed to pay an annual fixed service fee ranging from $11,013,696 to $12,142,945 for each of the five years of the contract.

As of December 31, 2015 and 2014 unfunded mortgage loan commitments were $80,315,000 and $49,055,752, respectively.

As of December 31, 2015 and 2014 unfunded bridge loan commitments were $0 and $12,335,000, respectively.

In 2014, the Company and its wholly owned subsidiary, Symetra Reinsurance Corporation (“SRC”), entered into a 25-year transaction to finance certain non-economic statutory reserves related to a block of universal life insurance policies with secondary guarantees issued by the Company. The Company pays an average annual financing fee of approximately $500,000.

(2) The Company has made no guarantees as of December 31, 2015 or 2014.

(3) Not applicable

B. (1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were $2,700,000 and $2,800,000 as of December 31, 2015 and 2014, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company is notified.

NOTES TO FINANCIAL STATEMENTS

(2) Under SSAP No. 35R, the Company has related premium tax offsets as follows:

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2014	$ 4,028,623
b.	Decreases during current year:	
	Premium tax offset accrual adjustment	(103,664)
	Premium tax offset applied	(604,046)
c.	Increases during year:	
	Premium tax offset applied	$ 109,530
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2015	$ 3,430,443

C. The Company has no gain contingencies to report.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits - Not applicable

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2015, will have a material adverse effect on its financial condition, future operating results or liquidity.

15. Leases

A. (1) The amount of office and equipment rent expense was $12,719,723 and $12,802,657 for the years ended December 31, 2015 and 2014, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

(2) The Company has office space and certain equipment under leases that expire at various dates through 2025, subject to certain renewal options.

The Company accounts for these leases as operating leases. Future minimum lease commitments, including cost escalation clauses, for the next five years and through 2025 are as follows:

	Minimum Rentals
2016	$ 7,774,821
2017	8,386,288
2018	7,554,656
2019	7,314,471
2020	7,098,628
thereafter	9,498,245
Total	$ 47,627,109

(3) The Company is not involved in any sale-leaseback transactions.

B. Lessor leases

Not applicable

NOTES TO FINANCIAL STATEMENTS

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 or notional amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	2015	2014	2015	2014
a. Interest rate swaps	$ 269,549,000	$ 158,549,000	$ 273,268,000	$ —
b. Foreign currency swaps	669,980,922	339,334,090	9,772,200	299,315,087
c. Forwards	9,505,987	7,022,572	—	11,322,363
d. Futures	389,400	—	2,101,785	2,107,138
e. Options	3,794,032,039	2,054,318,860	—	1,564,128
f. Other derivatives	110,250,000	—	10,000,000	10,000,000
g. Total	$ 4,853,707,348	$ 2,559,224,522	$ 295,141,985	$ 324,308,716

See Schedule DB of the Company's annual statement for additional detail.

(2) Information regarding the Company's financial instruments with off-balance sheet risk are described in Note 8.

(3) Information regarding the Company's risks relating to counterparties are described in Note 8.

(4) The Company obtains or posts collateral based on daily market valuations in accordance with the terms of credit support annexes negotiated as part of the master agreements entered into with most counterparties. The credit support annex requires that either cash and/or U.S. Treasury securities serve as collateral to secure that portion of its anticipated obligation in excess of a specified threshold. However, because the Company has entered into such agreements with investment-grade counterparties, non-performance is not anticipated.

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

A. The Company has no transfers of receivables recorded as sales.

B Transfer and Servicing Financial Assets – Not applicable

C. Wash Sales

The Company had the following transactions which met the definition of wash sales as stated in SSAP No. 91, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities,* for securities with a NAIC designation of 3 or below or unrated securities for the year ended December 31, 2015.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Common Stock	NR	79	$ 5,193,720	$ 5,663,524	$ 493,328

NOTES TO FINANCIAL STATEMENTS

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:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 2,665,352	$ —	$ 2,665,352
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 2,665,352	$ —	$ 2,665,352
d.	Total claim payment volume	$ 1,691,023	$ —	$ 1,691,023

B. ASC Plans

The Company does not have ASC plans.

C. Medicare or Other Similarly Structured Cost Based Reimbursement Plans

The Company does not have Medicare or other similarly structured cost based reimbursement plans.

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

Included in various investment-related line items in the financial statements are certain financial instruments that are measured and reported at fair value.

The Company determines the fair value of its financial instruments based on the fair value hierarchy, which favors the use of observable inputs over the use of unobservable inputs when measuring fair value.

The Company has categorized its financial instruments into the three-level hierarchy, which gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The level to which a fair value measurement falls is assigned based on the lowest-level input that is significant to the measurement. The fair value measurements for the Company's financial instruments are categorized as follows:

- Level 1 - Unadjusted quoted prices in active markets for identical instruments. This category primarily consists of exchange-traded common and preferred stocks, mutual fund investments including separate account assets, and cash.

- Level 2 - Quoted prices for similar instruments in active markets and model-derived valuations whose inputs are observable. This category includes those financial instruments that are valued using industry-standard pricing methodologies or models. All significant inputs are observable or derived from observable information in the marketplace. Financial instruments in this category include certain bonds and derivatives.

- Level 3 - Fair value estimates whose significant inputs are unobservable. This category includes financial instruments for which fair value is estimated based on industry-standard pricing methodologies and internally developed models utilizing significant inputs not based on or corroborated by readily available market

NOTES TO FINANCIAL STATEMENTS

information. In limited circumstances, this may also utilize estimates based on non-binding broker quotes. This category primarily consists of annuity and deposit contracts and mortgage loans.

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2015:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ —	$ 818,634	$ —	$ 818,634
Total bonds	—	818,634	—	818,634
Common stock				
Industrial and miscellaneous	622,124,443	—	247,340	622,371,783
Mutual funds	506,553	—	—	506,553
Money market mutual funds	2,266	—	—	2,266
Total common stock	622,633,262	—	247,340	622,880,602
Derivative assets				
Forwards	—	174,466	—	174,466
Options	—	67,567,763	3,767,956	71,335,719
Total derivative assets	—	67,742,229	3,767,956	71,510,185
Variable separate account assets	909,595,982	—	—	909,595,982
Total assets at fair value	$ 1,532,229,244	$ 68,560,863	$ 4,015,296	$ 1,604,805,403
b. Liabilities at fair value				
Derivative liabilities				
Futures	$ 17,945	$ —	$ —	$ 17,945
Swaps	—	789,180	—	789,180
Total derivative liabilities at fair value	$ 17,945	$ 789,180	$ —	$ 807,125

There were no assets held at the reporting date which contained transfers between Level 1 and Level 2.

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2015:

Description	Beginning Balance at 01/01/2015	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2015
a. Assets:									
Common stock									
Industrial and miscellaneous	$ 409,776	$ (7,650)	$ 162,134	$ (35,537)	$ —	$ —	$ (264,487)	$ (16,896)	$ 247,340
Total common stock	409,776	(7,650)	162,134	(35,537)	—	—	(264,487)	(16,896)	247,340
Derivative assets									
Options	2,423,760	(327)	(3,189,591)	(3,162,921)	7,997,245	—	—	(300,210)	3,767,956
Total derivative assets	2,423,760	(327)	(3,189,591)	(3,162,921)	7,997,245	—	—	(300,210)	3,767,956
Total assets	$ 2,833,536	$ (7,977)	$ (3,027,457)	$ (3,198,458)	$ 7,997,245	$ —	$ (264,487)	$ (317,106)	$ 4,015,296

Transfers from Level 3 into Level 2 relate to securities now priced by the Company's pricing services using observable market data within the valuation.

(3) Transfers into and/or out of Level 1, 2, and 3 are reported at the value as of the beginning of the period in which the transfer occurs.

(4) For bonds reported and measured at fair value, the Company determines whether the market for a security is active and if significant pricing inputs are observable. The Company predominantly utilizes third party independent pricing services to assist management in determining the fair value of its level 2 bonds. Prices received from the pricing services are not adjusted, and multiple prices for these securities are not obtained. The pricing services provide prices where observable inputs are available.

NOTES TO FINANCIAL STATEMENTS

In situations where the Company is unable to obtain sufficient market-observable information upon which to estimate the fair value of a particular security, fair values are determined using internal pricing models that typically utilize significant, unobservable market inputs or inputs that are difficult to corroborate with observable market data. Such measurements are classified as Level 3 and typically include private placements and other securities that the pricing services are unable to price.

Derivatives reported and measured at fair value, which include index options, are classified as level 3. The Company relies on the expertise of our investment managers to produce independent reviews using industry accepted valuation models to check for reasonableness of prices collected from the Company's counterparties. Foreign currency forwards classified as level 2, are valued within the Company's accounting system. The Company's accounting system interpolates the forward exchange rate for each contract based on the number of days from the current date until the settlement date of the contract. Each day, the calculated forward rate is a function of the spot rate, the forward points and the number of days from the current day until settlement date.

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2015 are included in 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and limited partnerships), subject to fair value disclosure requirements. The fair values are also categorized by the valuation hierarchy as described in Note 20A.

	As of December 31, 2015					
Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 445,314,044	$ 443,416,673	$ —	$ 445,314,044	$ —	$ —
Foreign governments and agencies	79,230,379	76,578,993	—	79,230,379	—	—
States, territories, and possessions	5,889,843	5,410,000	—	5,889,843	—	—
Political subdivisions	29,896,651	26,119,381	—	29,896,651	—	—
Special revenue and assessments	832,963,814	798,402,073	—	832,963,814	—	—
Industrial and miscellaneous	16,452,405,869	15,741,752,507	—	16,442,699,929	9,705,940	—
Hybrid securities	308,150,821	294,588,901	—	294,119,621	14,031,200	—
Collateralized loan obligation	644,736,635	663,078,763	—	555,168,675	89,567,960	—
Mortgage-backed/asset-backed securities	2,176,504,389	2,061,717,600	—	2,132,712,091	43,792,298	—
Total bonds	20,975,092,445	20,111,064,891	—	20,817,995,047	157,097,398	—
Redeemable preferred stocks						
Industrial and miscellaneous	52,284,168	60,905,552	—	41,960,448	10,323,720	—
Total redeemable preferred stocks	52,284,168	60,905,552	—	41,960,448	10,323,720	—
Perpetual preferred stocks						
Industrial and miscellaneous	32,946,285	27,244,915	—	27,027,225	5,919,060	—
Total perpetual preferred stocks	32,946,285	27,244,915	—	27,027,225	5,919,060	—
Common stocks						
Industrial and miscellaneous	622,371,783	622,371,783	622,124,443	—	247,340	—
Mutual funds	506,553	506,553	506,553	—	—	—
Money market mutual funds	2,266	2,266	2,266	—	—	—
Total common stocks	622,880,602	622,880,602	622,633,262	—	247,340	—
Mortgage loans	4,581,967,721	4,385,199,355	—	—	4,581,967,721	—
Cash	102,592,720	102,592,720	102,592,720	—	—	—
Contract loans	—	59,686,891	—	—	—	59,686,891
Derivatives						
Forwards	174,466	174,466	—	174,466	—	—
Options	71,335,719	71,335,719	—	67,567,763	3,767,956	—
Futures	1,174,229	1,174,229	1,174,229	—	—	—
Interest rate swaps	5,313,311	86,033	—	5,313,311	—	—
Cross Currency Swaps	61,717,106	56,035,193	—	61,717,106	—	—
Total derivatives	139,714,831	128,805,640	1,174,229	134,772,646	3,767,956	—
Other invested assets						
Surplus notes	17,176,519	14,215,817	—	17,176,519	—	—
Total other invested assets	17,176,519	14,215,817	—	17,176,519	—	—
Separate account financial instruments	5,474,115,558	5,300,599,772	934,299,046	4,262,062,112	277,754,400	—
Total assets	$ 31,998,770,849	$ 30,813,196,155	$ 1,660,699,257	$ 25,300,993,997	$ 5,037,077,595	$ 59,686,891
Financial instruments-liabilities						
Annuity and deposit contracts	$ 23,265,220,178	$ 21,043,186,617	$ —	$ —	$ 23,265,220,178	$ —
Derivatives						
Interest rate freestanding swaps	789,180	789,180	—	789,180	—	—
Futures	17,945	17,945	17,945	—	—	—
Cross currency swaps	(88,197)	4,500	—	(88,197)	—	—
Credit default swaps	473,707	316,015			473,707	
Total derivatives	1,192,635	1,127,640	17,945	700,983	473,707	—
Total liabilities	$ 23,266,412,813	$ 21,044,314,257	$ 17,945	$ 700,983	$ 23,265,693,885	$ —

NOTES TO FINANCIAL STATEMENTS

	As of December 31, 2014					
Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 377,093,506	$ 372,410,382	$ —	$ 377,093,506	$ —	$ —
Foreign governments and agencies	86,954,921	83,393,542	—	86,954,921	—	—
States, territories, and possessions	6,039,527	5,410,000	—	6,039,527	—	—
Political subdivisions	28,245,708	24,902,696	—	28,245,708	—	—
Special revenue and assessments	786,822,393	741,602,327	—	786,822,393	—	—
Industrial and miscellaneous	15,700,022,746	14,322,429,005	—	15,643,448,106	56,574,640	—
Hybrid securities	334,813,211	310,103,534	—	319,769,211	15,044,000	—
Mortgage-backed/asset-backed securities	2,508,451,737	2,332,648,335	—	2,448,641,466	59,810,271	—
Total bonds	19,828,443,749	18,192,899,821	—	19,697,014,838	131,428,911	—
Redeemable preferred stocks						
Industrial and miscellaneous	43,928,703	50,094,336	—	43,928,703	—	—
Total redeemable preferred stocks	43,928,703	50,094,336	—	43,928,703	—	—
Perpetual preferred stocks						
Industrial and miscellaneous	57,703,262	52,244,915	—	57,703,262	—	—
Total perpetual preferred stocks	57,703,262	52,244,915	—	57,703,262	—	—
Common stocks						
Industrial and miscellaneous	588,993,374	588,993,374	588,583,599	—	409,775	—
Mutual funds	599,699	599,699	599,699	—	—	—
Money market mutual funds	2,541	2,541	2,541	—	—	—
Affiliates (excluding subsidiaries)	5,180,175	5,180,175	5,180,175	—	—	—
Total common stocks	594,775,789	594,775,789	594,366,014	—	409,775	—
Mortgage loans	4,024,078,072	3,802,014,842	—	—	4,024,078,072	—
Cash and short-term investments	102,231,087	102,231,087	102,231,087	—	—	—
Contract loans	—	63,413,888	—	—	—	63,413,888
Derivatives						
Forwards	55,093	55,093	—	55,093	—	—
Options	71,082,414	71,082,414	—	68,658,655	2,423,759	—
Interest rate swaps	5,415,146	—	—	5,415,146	—	—
Foreign currency swaps	13,145,677	21,346,518	—	13,145,677	—	—
Total derivatives	89,698,330	92,484,025	—	87,274,571	2,423,759	—
Other invested assets						
Surplus notes	17,601,568	14,231,734	—	17,601,568	—	—
Warrants	210,442	210,442	—	210,442	—	—
Total other invested assets	17,812,010	14,442,176	—	17,812,010	—	—
						—
Separate account financial instruments	5,508,555,552	5,226,831,373	966,973,883	4,283,760,541	257,821,128	—
Total assets	$ 30,267,226,554	$ 28,191,432,252	$ 1,663,570,984	$ 24,187,493,925	$ 4,416,161,645	$ 63,413,888
Financial instruments-liabilities						
Annuity and deposit contracts	$ 21,679,703,192	$ 18,700,969,750	$ —	$ —	$ 21,679,703,192	$ —
Derivatives						
Forwards	1,494	1,494	—	1,494	—	—
Options	110,013	110,013	—	110,013	—	
Futures	43,775	43,775	43,775	—	—	—
Foreign currency swaps	8,509,381	3,565,208	—	8,509,381	—	—
Other derivatives	324,388	366,097	—	—	324,388	—
Total derivatives	8,989,051	4,086,587	43,775	8,620,888	324,388	—
Total liabilities	$ 21,688,692,243	$ 18,705,056,337	$ 43,775	$ 8,620,888	$ 21,680,027,580	$ —

NOTES TO FINANCIAL STATEMENTS

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2015	$ 59,686,891	2.5% to 8.0%	NA	See below
December 31, 2014	$ 63,413,888	2.5% to 8.0%	NA	See below

The Company's contract loans have varying interest rates ranging from 2.5% to 8% and do not have stated maturity dates or payment terms. Cash flow projections are not available and would require significant amounts of judgment and estimation and would not be practical given the immateriality of these assets.

21. Other Items

A. Extraordinary Items

On February 1, 2016, pursuant to the Agreement and Plan of Merger, dated August 11, 2015, by and among Symetra Financial Corporation ("Symetra"), a Delaware corporation and parent of the Company, Sumitomo Life Insurance Company, a mutual company (sougo kaisha) organized under the laws of Japan ("Sumitomo Life") and SLIC Financial Corporation, a Delaware corporation and wholly-owned subsidiary of Sumitomo ("Merger Sub" and, together with Sumitomo, the "Sumitomo Parties"), SLIC Financial Corporation merged with and into Symetra, with Symetra surviving as a wholly-owned subsidiary of Sumitomo Life.

B. Troubled Debt Restructuring: Debtors – None

C. Other Disclosures and Unusual Items - None

D. Business Interruption Insurance Recoveries – Not applicable

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state tax credits by state and in total as of December 31, 2015:

Description of Transferable Tax Credit	State	Carrying Value	Unused Amount
Business Energy Income Tax Credits	Oregon	$ 131,415	$ 131,415
Historic Homes Rehabilitation Tax Credit	Massachusetts	98,595	98,595
Total Transferable Tax Credits		$ 230,010	$ 230,010

The Company had no non-transferable state tax credits as of December 31, 2015 or 2014.

(2) Method of Estimating Utilization of Remaining Transferable State Tax Credits

The Company estimated the utilization of the remaining transferable state tax credits by projecting future state tax liability based on projected premiums, net income, apportionment percentages, and tax rates, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) Impairment Loss

The Company recognized no impairment loss based on an analysis of the carrying amount for state transferable tax credits.

(4) State tax credits admitted and nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$ 230,010	$ —
b. Non-transferable	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

F. Subprime-Mortgage-Related Risk Exposure

(1) In order to determine our subprime exposure, we included all securities issued from a dedicated subprime shelf. We have no securities with a subprime exposure as of December 31, 2015 or 2014.

(2) Direct exposure through investments in subprime mortgage loans - None

(3) Direct exposure through other investments – None

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage – Not applicable

G. Retained Assets

(1) Retained assets are held in the general account for the benefit of the beneficiaries and can be withdrawn by the beneficiary using drafts and are reported in aggregate write-ins for liabilities.

- Interest rates paid during the year was 1.25% per annum.
- Fees charged are immaterial.
- The Company suspended its retained asset program effective July 2, 2012. New retained asset accounts (RAA) are no longer offered, but legacy accounts remain active.

(2) Number and balance of retained assets accounts inforce:

		In Force			
		As of December 31, 2015		As of December 31, 2014	
		Number	Balance	Number	Balance
a.	Up to and including 12 months	—	$ —	—	$ —
b.	13 to 24 months	—	—	—	—
c.	25 to 36 months	—	—	32	944,344
d.	37 to 48 months	25	791,123	192	7,384,901
e.	49 to 60 months	164	6,227,246	425	13,235,313
f.	Over 60 months	733	22,629,413	418	12,233,162
g.	Total	922	$ 29,647,782	1,067	$ 33,797,720

(3) Activity in the RAA for the year ended December 31, 2015:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	1,067	$ 33,797,720
b. Number/balance of RAA issued/added during the year	—	68,565
c. Investment earnings credited to RAA during the year	—	421,541
d. Fees and other charges in RAA during the year	—	102
e. Number/amount of RAA transferred to state unclaimed property funds during the year	4	11,677
f. Number/amount of RAA closed/withdrawn during the year	141	4,628,265
g. Number/balance of RAA at the end of the year	922	$ 29,647,782

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Type I: Recognized Subsequent Events:
The Company has not experienced any events that provide additional evidence with respect to conditions that existed at the date of the balance sheet and affect the estimates inherent in the process of preparing the financial statements.

Type II: Nonrecognized Subsequent Events:
The Company has not experienced any events that provide additional evidence with respect to conditions that did not exist at the date of the balance sheet but arose subsequent to that date.

On February 1, 2016, pursuant to the Agreement and Plan of Merger, dated August 11, 2015, by and among Symetra Financial Corporation ("Symetra"), a Delaware corporaton and parent of the Company, Sumitomo Life Insurance Company, a mutual company (sougo kaisha) organized under the laws of Japan ("Sumitomo Life") and SLIC Financial Corporation, a Delaware corporation and wholly-owned subsidiary of Sumitomo ("Merger Sub and, together with Sumitomo, the "Sumitomo Parties"), SLIC Financial Corporation merged with and into Symetra, with Symetra surviving as a wholly-owned subsidiary of Sumitomo Life.

Subsequent events have been considered through February 26, 2016 for the statutory statement issued on February 26, 2016.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which 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)

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)

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

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

(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)

The amount of reinsurance credits taken for new agreements or amendments: $0

NOTES TO FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2015 or 2014.

C. Commutation of Reinsurance Reflected in Income and Expenses

The Company had no commutation of ceded reinsurance as of December 31, 2015 or 2014.

D. Certified Reinsurer Rating Downgraded or Subject to Revocation

The Company had no certified reinsurers as of December 31, 2015 or 2014.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for certain group health insurance policies per the terms of their contract. The contracts call for additional premium to be paid or refunded if claims experience exceeds or falls below a stated percentage of premiums.

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. For the years ended December 31, 2015 and 2014, the amount of the net premiums written by the Company that are subject to retrospective rating features was $99,399,235 or 14.87%, and $61,864,549 or 10.54% of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act - Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2014 were $132,113,189. As of December 31, 2015, $117,329,562 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,555,550 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $8,228,077 favorable reserve development since December 31, 2014. The decrease is generally the result of lower than expected claims reported and paid for policies issued in the prior year. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes known.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2015, premiums under ordinary life participating policies were $1,554 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $3,649 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2015 or 2014.

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premium upon death of life and annuity policy insureds and returns any premium beyond the date of death. Surrender values on policies do not exceed the corresponding benefit reserves.

(2) For substandard lives, either extra premium is charged, or the gross premium for a rated age is charged. Mean reserves are determined by computing the regular mean reserve for the plan at any rated age and, in addition, holding one-half of any extra premium charge for the year. The Company has issued a limited number of policies at standard rates and may include impairments through Table 4. Mean reserves for these limited number of policies is the regular mean reserve for the plan.

(3) As of December 31, 2015 and 2014, the Company had $5,736,814,260 and $4,328,998,834, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation established by the Department. Reserves to cover the difference as reported in Exhibit 5, miscellaneous reserves section, were $159,548,555 and $123,211,303 as of December 31, 2015 and 2014, respectively, and were included in aggregate reserves.

(4) The tabular interest has been determined by formula as described in the instructions.

(5) In the determination of tabular interest on funds not involving life contingencies, for each valuation rate of interest, the tabular interest is calculated as the change in reserves minus premium plus benefits.

(6) Other reserve changes for the year ended December 31, 2015.

Item	Total	Indust. Life	Ordinary			Credit Life Group and individual	Group	
			Life Ins.	Individual Annuities	Suppl. Contracts		Life Ins.	Annuities
Change in cash flow testing reserve	$ (40,000,000)	—	—	$ (40,000,000)	—	—	—	—
Total	$ (40,000,000)	—	—	$ (40,000,000)	—	—	—	—

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2015, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 4,955,652,368	$ —	$ 4,955,652,368	22.6%
(2) At book value less surrender charge of 5 percent or more	5,773,685,972	—	5,773,685,972	26.2%
(3) At fair value	—	692,109,241	692,109,241	3.1%
(4) Total with adjustment or at fair value	10,729,338,340	692,109,241	11,421,447,581	51.9%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,556,098,094	—	4,556,098,094	20.7%
Not subject to discretionary withdrawal	6,038,421,555	—	6,038,421,555	27.4%
Total gross annuity actuarial reserves and deposit-fund liabilities	21,323,857,989	692,109,241	22,015,967,230	100.0%
Reinsurance ceded	4,139,201	—	4,139,201	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 21,319,718,788	$ 692,109,241	$ 22,011,828,029	

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

NOTES TO FINANCIAL STATEMENTS

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 19,318,088,671
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	69,530
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,001,560,587
(4) Subtotal	21,319,718,788
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	688,301,355
(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	3,804,886
(11) Subtotal	692,106,241
(12) Combined total	$ 22,011,825,029

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2014, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 3,020,507,198	$ —	$ 3,020,507,198	15.3%
(2) At book value less surrender charge of 5 percent or more	5,105,679,118	—	5,105,679,118	25.8%
(3) At fair value	—	791,421,414	791,421,414	4.0%
(4) Total with adjustment or at fair value	8,126,186,316	791,421,414	8,917,607,730	45.1%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,823,221,293	—	4,823,221,293	24.4%
Not subject to discretionary withdrawal	6,041,981,754	—	6,041,981,754	30.5%
Total gross annuity actuarial reserves and deposit-fund liabilities	18,991,389,363	791,421,414	19,782,810,777	100.0%
Reinsurance ceded	4,298,864	—	4,298,864	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 18,987,090,499	$ 791,421,414	$ 19,778,511,913	

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

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 16,941,225,289
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	72,157
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,045,793,053
(4) Subtotal	18,987,090,499
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	786,587,467
(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	4,833,947
(11) Subtotal	791,421,414
(12) Combined total	$ 19,778,511,913

NOTES TO FINANCIAL STATEMENTS

33. Premium and Annuity Considerations Deferred and Uncollected

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2015 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	940,684	214,119
(3) Ordinary – renewal	14,104,146	34,901,523
(4) Credit life	—	—
(5) Group life	5,316,074	5,316,074
(6) Group annuity	—	—
(7) Total	$ 20,360,904	$ 40,431,716

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2014 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	790,170.52	217,471.52
(3) Ordinary – renewal	18,286,497	39,351,038
(4) Credit life	—	—
(5) Group life	4,479,332	4,479,332
(6) Group annuity	—	—
(7) Total	$ 23,556,000	$ 44,047,842

34. Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for the Company's variable universal life, variable life, variable annuities, variable corporate owned life insurance (COLI), and BOLI products. In accordance with Iowa Insurance Division procedures for approving items within the separate account, the separate account classification for the Company's products are supported by Iowa State Insurance Code Section 508A. See Note 1.

2. In accordance with contract provisions relating to the Company's products recorded within the separate accounts, the assets are legally insulated from the general account, preventing such assets from being generally available to satisfy claims resulting from the general account. The Company allows interest income above the required policy account values to remain within the fixed BOLI separate account. The amount accumulated over and above the required policy account values is not considered to be legally insulated.

   Separate account assets as of December 31, 2015 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
Fixed BOLI	$ 4,318,576,729	$ 106,909,553	$ 4,425,486,282
Variable annuities	694,098,055	—	694,098,055
Variable COLI	127,055,823	—	127,055,823
Variable universal life	79,461,434	—	79,461,434
Variable life	8,980,765	—	8,980,765
Total	$ 5,228,172,806	$ 106,909,553	$ 5,335,082,359

NOTES TO FINANCIAL STATEMENTS

Separate account assets as of December 31, 2014 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
Fixed BOLI	$ 4,219,185,248	$ 92,928,613	$ 4,312,113,861
Variable annuities	794,661,147	—	794,661,147
Variable universal life	85,913,138	—	85,913,138
Variable COLI	59,414,052	—	59,414,052
Variable life	9,508,212	—	9,508,212
Total	$ 5,168,681,797	$ 92,928,613	$ 5,261,610,410

3. In accordance with contract provisions relating to the Company's products recorded within the separate account, some separate account liabilities are guaranteed by the general account. These guarantees are described below in Note 34.B.

   As of December 31, 2015 and 2014, the Company had a maximum guarantee for separate account liabilities of $9,676,799 and $7,311,176, respectively, and is related to the Company's variable annuity products. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a.	2015	$ 3,502
b.	2014	3,442
c.	2013	1,196
d.	2012	52
e.	2011	—

   The total separate account guarantees paid by the general account for the past five (5) years:

Year ending	Separate Account Guarantees
2015	$ 761,711
2014	883,270
2013	843,704
2012	910,266
2010	845,892

4. The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Account Business

The Company administers segregated asset accounts (separate accounts) for variable policyholders including annuity, COLI, life and universal life policies. The assets of these separate accounts consist of mutual funds and are reported at fair value. The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with these policyholders. The assets of the separate accounts are not subject to liabilities arising out of any other business the Company may conduct. Investment risks associated with fair value changes are borne by the policyholders.

The Company also administers separate accounts for BOLI policyholders. The assets of these accounts include bonds and mortgage loans. Bonds are held at amortized cost and mortgage loans are held at outstanding principal loan balance less any recognized impairment. The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with the policyholders. The majority of these assets are legally segregated and are not subject to claims that arise out of the Company's other business activities.

The operations of all separate accounts, excluding investment gains (losses) allocable solely to the policyholders, are combined with the general account of the Company in the summary of operations under the appropriate captions. Transactions such as premium deposits, surrenders and withdrawals are offset by a corresponding increase or decrease in net transfers to the separate accounts.

For variable universal life contracts, the Company offers a secondary guarantee that the policy remains in force even if the policy account value is below zero.

NOTES TO FINANCIAL STATEMENTS

For variable annuity contracts with minimum guaranteed death benefits (GMDB), the Company contractually guarantees total deposits made to the contract, less any partial withdrawals, in the event of death. The Company offers four types of GMDB contracts consisting of return of premium and three versions of ratchet, which are evaluated every fifth, sixth or eighth year, respectively. For these four types of benefits, the Company contractually guarantees total deposits made to the contract, less any partial withdrawals, in the event of death. The ratchet reset benefit is equal to the immediately preceding GMDB or is "stepped up" to the account value on the evaluation date, if higher. The GMDB reserve is held in Exhibit 5, miscellaneous reserves section, of the Company's general account statement. The Company reinsures nearly all of the GMDB risk on its individual variable annuity contracts. Therefore, the recorded liability is not material.

Information regarding the separate accounts of the Company as of December 31, 2015 as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2015	$ —	$ —	$ 115,710,704	$ 115,710,704
2. Reserves as of December 31, 2015 For accounts with assets at:				
a. Fair value		$ —	$ 907,562,632	$ 907,562,632
b. Amortized cost	2,062,332,258	2,256,244,471	—	4,318,576,729
c. Total reserves	$ 2,062,332,258	$ 2,256,244,471	907,562,632	5,226,139,361
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	549,724,339	—	—	549,724,339
d. At fair value	—	—	907,562,632	907,562,632
e. At book value without FV adjustment and with current surrender charge less than 5%	1,512,607,919	2,256,244,471	—	3,768,852,390
f. Subtotal	2,062,332,258	2,256,244,471	907,562,632	5,226,139,361
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	$ 2,062,332,258	$ 2,256,244,471	$ 907,562,632	$ 5,226,139,361
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2014 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2014	$ —	$ —	$ 67,752,561	$ 67,752,561
2. Reserves as of December 31, 2014 For accounts with assets at:				
a. Fair value	$ —	$ —	$ 946,210,390	$ 946,210,390
b. Amortized cost	2,031,858,798	2,187,326,450	—	4,219,185,248
c. Total reserves	$ 2,031,858,798	$ 2,187,326,450	$ 946,210,390	$ 5,165,395,638
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	563,440,954	—	—	563,440,954
d. At fair value	—	—	946,210,390	946,210,390
e. At book value without FV adjustment and with current surrender charge less than 5%	1,468,417,844	2,187,326,450	—	3,655,744,294
f. Subtotal	2,031,858,798	2,187,326,450	946,210,390	5,165,395,638
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	$ 2,031,858,798	$ 2,187,326,450	$ 946,210,390	$ 5,165,395,638
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

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

1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

		2015	2014
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 261,158,016	$ 162,953,462
b.	Transfers from Separate Accounts (Page 4, Line 10)	(306,125,733)	(288,011,271)
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ (44,967,717)	$ (125,057,809)

2. Reconciling Adjustments — —

3. Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26) $ (44,967,717) $ (125,057,809)

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2015 and December 31, 2014 was $4,296,659 and $3,287,005 respectively, and is included in accident and health reserves. The Company incurred $3,834,877 and paid $2,825,223 of loss/claim adjustment expenses in the current year, of which $994,317 was attributable to insured or covered events of prior years. For the year ended December 31, 2014, $2,714,160 of loss/claim adjustment expense was incurred and $1,797,152 was paid, of which $545,678 was attributable to insured or covered events of prior years. The Company did not take into account estimated subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

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. 12/31/2010

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). 02/15/2012

3.4 By what department or departments?
Iowa (3.1) ; Washington (3.2,3.3) .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 17.7 %
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
Bermuda	Limited Liability Company

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
Symetra Securities, Inc.	Bellevue, WA	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?
Ernst and Young LLP
Suite 3500
999 Third Avenue
Seattle, WA 98104-4086

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?
Dena Thompson, FSA, MAAA
Senior Actuary and Vice President
Symetra Life Insurance Company
777 108th Avenue NE, Suite 1200
MS: SC15
Bellevue, WA 98004

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 ..... Various

12.12 Number of parcels involved 57

12.13 Total book/adjusted carrying value ..... $ 291,145,941

12.2 If, yes provide explanation:
Investments in tax credit partnerships (Schedule BA) and Real Estate Investments Trusts (Schedule D, Part 2.2)

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 ..... $ 0
20.12 To stockholders not officers ..... $ 0
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 ..... $ 0
20.22 To stockholders not officers ..... $ 0
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 $ 0
22.22 Amount paid as expenses ..... $ 1,063,822
22.23 Other amounts paid ..... $ 0

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: ..... $ 0

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	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 5,790,597
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	4 New York Plaza - 12th Floor Mail Code NY1-E290 New York, NY 10004-2413

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
142463	MetLife Investment Management, LLC	200 Park Avenue New York, NY 10166
138756	Pioneer Institutional Asset Management, Inc.	60 State Street Boston, MA 02109-1820
109002	Principal Global Investors, LLC	801 Grand Ave Des Moines, Iowa 50392
105820	Schroder Investment Management North America, Inc.	875 Third Avenue New York, NY 10022
106595	Wellington Management Company, LLP	280 Congress Street Boston, MA 02210
104123	White Mountains Advisors, LLC	200 Hubbard Road Guilford, CT 06437

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	20,111,064,891	20,975,086,498	864,021,607
30.2 Preferred stocks	88,150,467	85,230,452	(2,920,015)
30.3 Totals	20,199,215,358	21,060,316,950	861,101,592

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

The Company has elected to use the same pricing methodology and sources as utilized for obtaining GAAP fair values in which the security would sell in an arm's length transaction between a willing buyer and seller in possession of the same information. The Company uses quoted market prices from independent third party pricing services or public market information to determine the fair value of its investments when such information is available. When such information is not available for investments, as in the case of securities that are not publicly traded, we determine fair value using other valuation techniques. Such techniques include evaluating discounted cash flows, identifying comparable securities with quoted market prices, and using internally prepared valuations based on certain modeling and pricing methods. ...

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 [ ] No [X]

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 [ ]

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

.....

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

32.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 934,868

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
Moody's	379,000
Standard and Poor's	263,412

34.1 Amount of payments for legal expenses, if any? ..... $ 1,171,838

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? ..... $ 70,193

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	69,943

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	539,753,111	487,905,686
2.2	Premium Denominator	4,587,078,783	3,254,184,074
2.3	Premium Ratio (2.1/2.2)	0.118	0.150
2.4	Reserve Numerator	128,465,394	120,605,239
2.5	Reserve Denominator	21,379,750,248	18,830,915,794
2.6	Reserve Ratio (2.4/2.5)	0.006	0.006

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

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] 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? $ 0

3.4 State the authority under which Separate Accounts are maintained:
Sections IAC Rule 191.33.6 and IAC Rule 191.31.4 of the Iowa Administrative Code

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 0
4.22 Received $ 3,713,509

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: $ 671,355,860

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,472,900,000
7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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
Return of Premium	None	N/A	N/A	283,655,641		Exhibit 5	None	
5, 6, & 8 Yr Ratchet	None	N/A	N/A	725,467,283		Exhibit 5	None	
Wealth Transfer Benefit	None	N/A	N/A	2,239,710		N/A	80%	

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 [X] No [ ] 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
Symetra Reinsurance Corporation	00000	IA	170,336,835	0	0	65,403,477

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 ..... $ 356,249,287

13.2 Total Incurred Claims ..... $ 149,451,778

13.3 Number of Covered Lives 194,236

*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)	22,306,776	19,519,920	18,662,270	17,939,268	18,193,854
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	26,897,499	27,306,539	27,668,071	28,900,595	29,744,029
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	27,309,168	19,842,154	14,133,952	9,006,748	6,240,421
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	76,513,443	66,668,613	60,464,293	55,846,611	54,178,303
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	3,268,888	1,363,897	1,129,960	243,971	197,500
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,409,240	1,568,870	1,304,714	1,146,745	1,225,916
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	8,490,598	6,231,796	6,491,444	3,166,974	871,306
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	13,168,726	9,164,563	8,926,118	4,557,690	2,294,722
	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)	304,346,087	12,490,436	159,801,469	152,279,805	162,471,332
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,586,137,508	2,625,875,328	2,221,118,506	1,206,886,656	1,934,623,220
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	50,820,569	33,800,642	19,453,238	10,122,561	8,558,424
17.2	Group annuities (Line 20.4, Col. 7)	27,422,231	27,821,088	31,091,586	35,490,957	38,891,000
18.1	A & H-group (Line 20.4, Col. 8)	617,888,340	553,687,456	563,481,926	549,791,036	481,220,079
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	464,048	509,124	619,368	710,184	941,980
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,587,078,783	3,254,184,074	2,995,566,093	1,955,281,199	2,626,706,035
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	26,471,773,498	23,890,113,403	21,998,796,568	20,571,003,954	20,062,590,010
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	24,500,366,859	21,905,610,323	20,241,697,727	18,736,018,288	18,285,384,893
23.	Aggregate life reserves (Page 3, Line 1)	21,351,903,169	18,823,869,170	17,208,716,354	15,770,255,239	15,260,513,580
24.	Aggregate A & H reserves (Page 3, Line 2)	31,386,287	15,518,649	8,040,704	6,145,836	4,805,800
25.	Deposit-type contract funds (Page 3, Line 3)	2,001,560,587	2,045,793,053	2,041,723,071	2,093,083,853	2,096,118,233
26.	Asset valuation reserve (Page 3, Line 24.01)	290,628,240	294,186,780	302,593,354	257,907,575	217,763,677
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)	2,076,501,462	2,073,335,301	1,864,719,652	1,907,619,313	1,817,836,558
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,804,110,325	1,903,363,297	1,581,679,890	671,813,375	1,536,428,827
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,378,534,595	2,377,574,451	2,176,654,230	2,173,963,504	2,043,534,014
31.	Authorized control level risk - based capital	280,374,184	250,670,217	236,192,155	223,606,404	223,478,420
	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)	77.7	77.9	79.5	80.4	82.7
33.	Stocks (Lines 2.1 and 2.2)	3.3	3.6	3.5	3.5	2.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.0	16.3	15.0	14.4	12.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)				0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	0.4	0.4	0.1	0.1	0.6
37.	Contract loans (Line 6)	0.2	0.3	0.3	0.4	0.4
38.	Derivatives (Page 2, Line 7)	0.5	0.4	0.2	0.0	0.0
39.	Other invested assets (Line 8)	0.8	1.1	1.3	1.2	1.2
40.	Receivables for securities (Line 9)	0.1	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2015	2 2014	3 2013	4 2012	5 2011
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	138,054,151	141,386,482	114,408,033	157,541,018	89,015,485
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					
50.	Total of above Lines 44 to 49	138,054,151	141,386,482	114,408,033	157,541,018	89,015,485
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)	112,167,656	65,413,900	70,214,879	60,762,652	63,694,352
53.	Total admitted assets (Page 2, Line 28, Col. 3)	31,806,855,857	29,151,723,813	27,220,041,375	25,467,845,135	24,771,533,249
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,090,994,310	1,072,676,902	1,059,187,049	1,053,423,321	1,052,803,397
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(6,348,344)	57,362,624	36,668,003	(29,888,603)	(4,026,056)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(47,893,426)	14,004,838	30,338,138	39,991,767	961,563
57.	Total of above Lines 54, 55 and 56	1,036,752,540	1,144,044,364	1,126,193,190	1,063,526,485	1,049,738,904
	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)	2,001,174,790	1,861,309,654	1,619,090,198	1,577,131,232	1,404,667,163
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	393,662,799	327,971,076	369,962,457	360,390,416	306,172,339
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	187,460,829	(18,288,056)	79,107,126	60,679,514	90,593,895
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	15,867,638	7,477,945	1,894,868	1,340,035	81,987
62.	Dividends to policyholders (Line 30, Col. 1)	3,613	3,570	3,589	3,784	4,133
	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	12.3	12.7	13.7	18.3	13.2
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.5	5.0	5.9	4.7	5.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	66.5	60.5	65.9	65.7	71.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	25.0	27.0	26.0	26.8	26.7
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	123,317,433	112,784,863	122,799,455	129,441,439	84,818,264
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	131,245,543	144,970,591	143,085,695	145,618,166	100,884,167
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	567,679	514,291	501,559	597,420	550,233
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	867,646	978,721	1,150,384	861,849	886,068
	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)	(117,762,788)	(1,766,431)	(47,406,860)	17,510,597	29,902,144
74.	Ordinary - individual annuities (Col. 4)	265,604,015	110,967,448	134,763,129	209,770,197	68,328,467
75.	Ordinary-supplementary contracts (Col. 5)	(560,990)	(154,632)	(259,436)	(171,969)	125,304
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(6,925,103)	(5,390,736)	(4,729,532)	(1,591,867)	5,821,014
78.	Group annuities (Col. 8)	(13,545,902)	(4,214,773)	4,608,433	6,253,717	10,041,168
79.	A & H-group (Col. 9)	84,773,468	83,822,712	59,635,701	50,461,578	45,311,271
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	313,998	355,108	318,600	(45,425)	331,034
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	211,896,698	183,618,696	146,930,035	282,186,828	159,860,403

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 Symetra Life Insurance Company

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

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	358,195,242		54,593,270		412,788,512
2. Annuity considerations	3,587,063,916		27,422,231		3,614,486,147
3. Deposit-type contract funds	170,015,519	XXX	9,709,580	XXX	179,725,099
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	4,115,274,676		91,725,081		4,206,999,758
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,161				3,161
6.2 Applied to pay renewal premiums	259				259
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	229				229
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,649				3,649
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,649				3,649
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	150,927,662		44,223,627		195,151,289
10. Matured endowments	59,213				59,213
11. Annuity benefits	330,021,557		8,141,712		338,163,269
12. Surrender values and withdrawals for life contracts	1,413,548,385		90,870,014		1,504,418,399
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	460,392				460,392
15. Totals	1,895,017,209		143,235,353		2,038,252,563
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	141	14,528,278			71	1,935,171			212	16,463,449
17. Incurred during current year	1,518	148,765,386			1,241	45,319,844			2,759	194,085,229
Settled during current year:										
18.1 By payment in full	1,541	150,986,875			1,235	44,223,627			2,776	195,210,502
18.2 By payment on compromised claims										
18.3 Totals paid	1,541	150,986,875			1,235	44,223,627			2,776	195,210,502
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,541	150,986,875			1,235	44,223,627			2,776	195,210,502
19. Unpaid Dec. 31, current year (16+17-18.6)	118	12,306,788			77	3,031,387			195	15,338,176
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	200,461	46,642,321,442		(a)	4,399	19,841,449,599			204,860	66,483,771,041
21. Issued during year	6,980	4,678,127,740			171	8,490,598,368			7,151	13,168,726,108
22. Other changes to in force (Net)	(13,044)	(2,300,328,151)			(320)	(1,023,451,874)			(13,364)	(3,323,780,025)
23. In force December 31 of current year	194,397	49,020,121,031		(a)	4,250	27,308,596,093			198,647	76,328,717,124

(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)	655,370,790	660,808,135		419,191,889	451,180,159
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	474,008	502,499		334,202	254,427
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	474,008	502,499		334,202	254,427
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	655,844,798	661,310,633		419,526,091	451,434,586

(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 37,054 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	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			201,155	46,826,459			1,227	386,548	19,842,154	66,668,613
2.	Issued during year			6,980	4,678,128			171	152,667	8,490,598	13,168,726
3.	Reinsurance assumed				3,340						3,340
4.	Revived during year			809	271,062						271,062
5.	Increased during year (net)				86,060				19,304	1,158,053	1,244,113
6.	Subtotals, Lines 2 to 5			7,789	5,038,590			171	171,971	9,648,651	14,687,241
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			208,944	51,865,049			1,398	558,519	29,490,805	81,355,854
	Deductions during year:										
10.	Death			1,444	148,267			XXX	1,080	41,695	189,962
11.	Maturity			45	310			XXX			310
12.	Disability							XXX			
13.	Expiry			1,841	195,684						195,684
14.	Surrender			9,331	2,002,548				70	2,448	2,004,996
15.	Lapse			1,192	153,829			219	40,020	1,826,408	1,980,237
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				156,813			15	7,602	311,086	467,899
18.	Reinsurance			4	3,323						3,323
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			13,857	2,660,774			234	48,772	2,181,637	4,842,411
21.	In force end of year (Line 9 minus Line 20)			195,087	49,204,275			1,164	509,747	27,309,168	76,513,443
22.	Reinsurance ceded end of year	XXX		XXX	23,074,816	XXX		XXX	XXX	1,128,264	24,203,080
23.	Line 21 minus Line 22	XXX		XXX	26,129,459	XXX	(b)	XXX	XXX	26,180,904	52,310,363
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX		XXX	14
25.	Other paid-up insurance			6,632	46,523
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			3,066	195,132
28.	Term policies - other	2,862	1,393,723	84,926	26,360,313
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	15,517	XXX	335,212
31.	Totals (Lines 27 to 30)	2,862	1,409,240	87,992	26,890,657
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	780	6,840
34.	Totals, whole life and endowment	4,118	3,268,888	106,315	22,306,776
35.	Totals (Lines 31 to 34)	6,980	4,678,128	195,087	49,204,273

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	4,678,128		49,204,100	173
38.	Credit Life (Group and Individual)				
39.	Group	8,490,598		27,309,169	
40.	Totals (Lines 36 to 39)	13,168,726		76,513,269	173

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	456,251
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	509,747	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	136,587

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 47.1 Face amount as of last policy anniversary

47.2 47.2 Family policies: $3000 per unit for some products and face amount as of last policy anniversary for some products. Wife rider on family policies: Commuted value on some products and $115 per unit or more depending on issue age of wife on some products. Child rider on family policies: $200 per unit on some products and $2000 per unit on some products. Child riders attached to policies other than family policies: $1000 per unit.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certifi-cates	8 Amount of Insurance (a)
48.	Waiver of Premium			10,192	926,022			487,786	24,837,768
49.	Disability Income			245	314				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	10,437	(b) 926,336		(b)	487,786	(b) 24,837,768

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2	18		
2.	Issued during year		11		
3.	Reinsurance assumed				
4.	Increased during year (net)		2		
5.	Total (Lines 1 to 4)	2	31		
	Deductions during year:				
6.	Decreased (net)		6		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		6		
9.	In force end of year	2	25		
10.	Amount on deposit	69,530	(a) 1,808,198		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 8,508	(a) 11,677	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	40,267	172,913	5,175	23,701
2.	Issued during year	1,830	31,634	7	498
3.	Reinsurance assumed				
4.	Increased during year (net)		1,503		138
5.	Totals (Lines 1 to 4)	42,097	206,050	5,182	24,337
	Deductions during year:				
6.	Decreased (net)	2,647	15,407	180	2,220
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,647	15,407	180	2,220
9.	In force end of year	39,450	190,643	5,002	22,117
	Income now payable:				
10.	Amount of income payable	(a) 620,661,711	XXX	XXX	(a) 8,364,416
	Deferred fully paid:				
11.	Account balance	XXX	(a) 14,105,659,981	XXX	(a) 45,712,521
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,596,423,094	XXX	(a) 790,433,844

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	1,433,806	597,422,923			793	549,365
2.	Issued during year	453,307	167,226,741				
3.	Reinsurance assumed	575	94,454				
4.	Increased during year (net)	78,918	XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	1,966,606	XXX		XXX	793	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	298,968	XXX		XXX	60	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	298,968	XXX		XXX	60	XXX
10.	In force end of year	1,667,638	(a) 655,933,631		(a)	733	(a) 502,498

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	549	81
2.	Issued during year	13	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	562	81
	Deductions During Year:		
6.	Decreased (net)	53	3
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	53	3
9.	In force end of year	509	78
10.	Amount of account balance	(a) 111,074,841	(a) 276,193

(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	156,931,836
2.	Current year's realized pre-tax capital gains/(losses) of $ (33,564,749) transferred into the reserve net of taxes of $ (11,747,663)	(21,817,086)
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)	135,114,750
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	22,490,380
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	112,624,370

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	24,407,513	(1,917,133)		22,490,380
2.	2016	21,174,544	(4,077,503)		17,097,036
3.	2017	18,579,777	(3,843,059)		14,736,717
4.	2018	16,442,693	(3,167,764)		13,274,930
5.	2019	14,269,966	(2,484,590)		11,785,377
6.	2020	11,827,594	(1,776,442)		10,051,152
7.	2021	9,317,625	(1,263,600)		8,054,026
8.	2022	7,090,271	(1,010,322)		6,079,948
9.	2023	5,927,101	(734,799)		5,192,303
10.	2024	4,861,625	(449,770)		4,411,854
11.	2025	4,643,376	(141,246)		4,502,131
12.	2026	4,069,298	(7,201)		4,062,095
13.	2027	3,563,122	(30,261)		3,532,858
14.	2028	2,905,179	(57,986)		2,847,194
15.	2029	2,250,364	(84,813)		2,165,551
16.	2030	1,664,878	(114,638)		1,550,241
17.	2031	1,137,629	(121,741)		1,015,888
18.	2032	793,658	(109,961)		683,698
19.	2033	838,643	(98,181)		740,463
20.	2034	657,366	(84,280)		573,087
21.	2035	414,736	(71,428)		343,307
22.	2036	273,018	(57,653)		215,363
23.	2037	87,198	(47,176)		40,022
24.	2038	(36,708)	(33,525)		(70,235)
25.	2039	(73,385)	(20,964)		(94,347)
26.	2040	(69,632)	(8,365)		(77,997)
27.	2041	(49,287)	(947)		(50,229)
28.	2042	(28,371)	(753)		(29,123)
29.	2043	(7,955)	(541)		(8,496)
30.	2044		(328)		(328)
31.	2045 and Later		(116)		(116)
32.	Total (Lines 1 to 31)	156,931,836	(21,817,086)		135,114,750

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	179,423,707	29,827,319	209,251,026	77,209,557	7,726,197	84,935,754	294,186,780
2.	Realized capital gains/(losses) net of taxes - General Account	(2,809,262)		(2,809,262)	21,428,577	(5,528,917)	15,899,660	13,090,398
3.	Realized capital gains/(losses) net of taxes - Separate Accounts	(471,474)		(471,474)				(471,474)
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(31,507,283)		(31,507,283)	(16,579,829)	(4,163,394)	(20,743,223)	(52,250,506)
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	40,829,098	5,838,795	46,667,893		1,069,641	1,069,641	47,737,534
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	185,464,785	35,666,114	221,130,899	82,058,305	(896,473)	81,161,832	302,292,732
9.	Maximum reserve	188,567,570	33,451,329	222,018,899	83,534,694	7,091,857	90,626,551	312,645,450
10.	Reserve objective	128,795,548	25,740,291	154,535,839	83,534,694	5,899,735	89,434,429	243,970,268
11.	20% of (Line 10 - Line 8)	(11,333,847)	(1,985,165)	(13,319,012)	295,278	1,359,242	1,654,520	(11,664,492)
12.	Balance before transfers (Lines 8 + 11)	174,130,938	33,680,949	207,811,887	82,353,583	462,769	82,816,352	290,628,240
13.	Transfers	229,620	(229,620)					
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	174,360,558	33,451,329	207,811,887	82,353,583	462,769	82,816,352	290,628,240

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	715,349,697	XXX	XXX	715,349,697	0.0000		0.0000		0.0000	
2.	1	Highest Quality	9,566,154,218	XXX	XXX	9,566,154,218	0.0004	3,826,462	0.0023	22,002,155	0.0030	28,698,463
3.	2	High Quality	8,824,774,638	XXX	XXX	8,824,774,638	0.0019	16,767,072	0.0058	51,183,693	0.0090	79,422,972
4.	3	Medium Quality	532,009,603	XXX	XXX	532,009,603	0.0093	4,947,689	0.0230	12,236,221	0.0340	18,088,327
5.	4	Low Quality	394,846,265	XXX	XXX	394,846,265	0.0213	8,410,225	0.0530	20,926,852	0.0750	29,613,470
6.	5	Lower Quality	73,911,325	XXX	XXX	73,911,325	0.0432	3,192,969	0.1100	8,130,246	0.1700	12,564,925
7.	6	In or Near Default	4,019,145	XXX	XXX	4,019,145	0.0000		0.2000	803,829	0.2000	803,829
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	20,111,064,891	XXX	XXX	20,111,064,891	XXX	37,144,417	XXX	115,282,995	XXX	169,191,985
		PREFERRED STOCK										
10.	1	Highest Quality	11,000,000	XXX	XXX	11,000,000	0.0004	4,400	0.0023	25,300	0.0030	33,000
11.	2	High Quality	71,650,467	XXX	XXX	71,650,467	0.0019	136,136	0.0058	415,573	0.0090	644,854
12.	3	Medium Quality	5,500,000	XXX	XXX	5,500,000	0.0093	51,150	0.0230	126,500	0.0340	187,000
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	88,150,467	XXX	XXX	88,150,467	XXX	191,686	XXX	567,373	XXX	864,854
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality	8,117	XXX	XXX	8,117	0.0432	351	0.1100	893	0.1700	1,380
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)	8,117	XXX	XXX	8,117	XXX	351	XXX	893	XXX	1,380
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	1,174,198	XXX	XXX	1,174,198	0.0004	470	0.0023	2,701	0.0030	3,523
27.	1	Highest Quality	419,349	XXX	XXX	419,349	0.0004	168	0.0023	965	0.0030	1,258
28.	2	High Quality	8,195	XXX	XXX	8,195	0.0019	16	0.0058	48	0.0090	74
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	1,601,742	XXX	XXX	1,601,742	XXX	653	XXX	3,713	XXX	4,854
34.		Total (Lines 9 + 17 + 25 + 33)	20,200,825,217	XXX	XXX	20,200,825,217	XXX	37,337,107	XXX	115,854,974	XXX	170,063,074

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	3,987,836,840		XXX	3,987,836,840	0.0010	3,987,837	0.0050	19,939,184	0.0065	25,920,939
44.		Commercial Mortgages - All Other - CM2 - High Quality	353,788,153		XXX	353,788,153	0.0035	1,238,259	0.0100	3,537,882	0.0130	4,599,246
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	43,574,362		XXX	43,574,362	0.0060	261,446	0.0175	762,551	0.0225	980,423
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,385,199,355		XXX	4,385,199,355	XXX	5,487,542	XXX	24,239,617	XXX	31,500,609
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,385,199,355		XXX	4,385,199,355	XXX	5,487,542	XXX	24,239,617	XXX	31,500,609

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	622,633,262	XXX	XXX	622,633,262	0.0000		0.1341 (a)	83,495,120	0.1341 (a)	83,495,120
2.		Unaffiliated - Private	247,340	XXX	XXX	247,340	0.0000		0.1600	39,574	0.1600	39,574
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	138,054,151	XXX	XXX	138,054,151	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	760,934,753			760,934,753	XXX		XXX	83,534,695	XXX	83,534,695
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	14,215,817	XXX	XXX	14,215,817	0.0004	5,686	0.0023	32,696	0.0030	42,647
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)	14,215,817	XXX	XXX	14,215,817	XXX	5,686	XXX	32,696	XXX	42,647
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	168,387,709			168,387,709	0.0063	1,060,843	0.0120	2,020,653	0.0190	3,199,366
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	494,020			494,020	0.0063	3,112	0.0120	5,928	0.0190	9,386
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	168,881,729			168,881,729	XXX	1,063,955	XXX	2,026,581	XXX	3,208,753
		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	29,541,985	XXX		29,541,985	0.0000		0.1300	3,840,458	0.1300	3,840,458
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)	29,541,985	XXX		29,541,985	XXX		XXX	3,840,458	XXX	3,840,458
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	212,639,531			212,639,531	XXX	1,069,641	XXX	5,899,735	XXX	7,091,858

(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
500255E*1	R	912828-SF-8	Replication of Kohl Bond Using US Treasury with a Credit Default Swap	2	9,698,378	18,427	56,251	87,285
0199999. Subtotal Default Component - Other Than Mortgage					9,698,378	18,427	56,251	87,285
0599999 - Total					9,698,378	18,427	56,251	87,285

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
5399999 - Totals							XXX

NONE

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	617,042,680	XXX	616,557,933	XXX		XXX		XXX		XXX	484,747	XXX		XXX		XXX		XXX
2. Premiums earned	616,029,470	XXX	615,549,595	XXX		XXX		XXX		XXX	479,875	XXX		XXX		XXX		XXX
3. Incurred claims	409,019,433	66.4	408,852,343	66.4							167,090	34.8						
4. Cost containment expenses	12,201	0.0	12,201	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	409,031,634	66.4	408,864,544	66.4							167,090	34.8						
6. Increase in contract reserves	516,091	0.1	583,291	0.1							(67,200)	(14.0)						
7. Commissions (a)	50,763,979	8.2	50,762,769	8.2							1,210	0.3						
8. Other general insurance expenses	87,338,213	14.2	87,112,847	14.2							225,366	47.0						
9. Taxes, licenses and fees	15,887,551	2.6	15,868,477	2.6							19,074	4.0						
10. Total other expenses incurred	153,989,743	25.0	153,744,093	25.0							245,650	51.2						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	52,492,002	8.5	52,357,667	8.5							134,335	28.0						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	52,492,002	8.5	52,357,667	8.5							134,335	28.0						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	87,887	1,327				86,560			
2. Advance premiums	2,827,850	2,827,850							
3. Reserve for rate credits	1,192,319	1,192,319							
4. Total premium reserves, current year	4,108,056	4,021,496				86,560			
5. Total premium reserves, prior year	5,357,773	5,266,341				91,432			
6. Increase in total premium reserves	(1,249,717)	(1,244,845)				(4,872)			
B. Contract Reserves:									
1. Additional reserves (a)	4,340,839	2,932,846				1,407,993			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	4,340,839	2,932,846				1,407,993			
4. Total contract reserves, prior year.	3,824,748	2,349,555				1,475,193			
5. Increase in contract reserves	516,091	583,291				(67,200)			
C. Claim Reserves and Liabilities:									
1. Total current year	155,335,067	154,569,052				766,015			
2. Total prior year	132,113,189	131,245,543				867,646			
3. Increase	23,221,878	23,323,509				(101,631)			
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	117,329,562	117,134,671				194,891			
1.2 On claims incurred during current year	268,467,993	268,394,163				73,830			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	6,555,550	6,182,762				372,788			
2.2 On claims incurred during current year	148,779,517	148,386,290				393,227			
3. Test:									
3.1 Lines 1.1 and 2.1	123,885,112	123,317,433				567,679			
3.2 Claim reserves and liabilities, December 31, prior year	132,113,189	131,245,543				867,646			
3.3 Line 3.1 minus Line 3.2	(8,228,077)	(7,928,110)				(299,967)			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	65,262	65,262							
2. Premiums earned	65,262	65,262							
3. Incurred claims	32,973	32,973							
4. Commissions	9,137	9,137							
B. Reinsurance Ceded:									
1. Premiums written	43,070,173	43,031,722				38,451			
2. Premiums earned	43,070,173	43,031,722				38,451			
3. Incurred claims	42,448,126	42,360,789				87,337			
4. Commissions	3,731,003	3,731,003							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	437,873,569		13,561,018	451,434,587
2. Beginning Claim Reserves and Liabilities	216,001,421		1,669,453	217,670,874
3. Ending Claim Reserves and Liabilities	247,989,691		1,589,678	249,579,369
4. Claims Paid	405,885,299		13,640,793	419,526,092
B. Assumed Reinsurance:				
5. Incurred Claims	32,973			32,973
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities	33,142			33,142
8. Claims Paid	(169)			(169)
C. Ceded Reinsurance:				
9. Incurred Claims	42,360,790		87,337	42,448,127
10. Beginning Claim Reserves and Liabilities	85,939,281		810,825	86,750,106
11. Ending Claim Reserves and Liabilities	104,167,932		829,189	104,997,121
12. Claims Paid	24,132,139		68,973	24,201,112
D. Net:				
13. Incurred Claims	395,545,752		13,473,681	409,019,433
14. Beginning Claim Reserves and Liabilities	130,062,140		858,628	130,920,768
15. Ending Claim Reserves and Liabilities	143,854,901		760,489	144,615,390
16. Claims Paid	381,752,991		13,571,820	395,324,811
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	395,557,953		13,473,682	409,031,635
18. Beginning Reserves and Liabilities	130,062,140		858,628	130,920,768
19. Ending Reserves and Liabilities	143,854,901		760,489	144,615,390
20. Paid Claims and Cost Containment Expenses	381,765,192		13,571,821	395,337,013

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
0399999. Total General Account - U.S. Affiliates											
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates											
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	ACO/I		2,532,119	5,584			
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	573,931		8,502			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	184,153,631	92,592,982		5,000		92,592,982
0899999. General Account - U.S. Non-Affiliates						184,727,562	95,125,101	14,086	5,000		92,592,982
1099999. Total General Account - Non-Affiliates						184,727,562	95,125,101	14,086	5,000		92,592,982
1199999. Total General Account						184,727,562	95,125,101	14,086	5,000		92,592,982
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)						184,727,562	95,125,101	14,086	5,000		92,592,982
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						184,727,562	95,125,101	14,086	5,000		92,592,982

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates											
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates											
67369	59-1031071	05/01/2015	CIGNA Health and Life Insurance Company	CT	OTH/G	65,262			33,142		
0899999. U.S. Non-Affiliates						65,262			33,142		
1099999. Total - Non-Affiliates						65,262			33,142		
1199999. Total U.S. (Sum of 0399999 and 0899999)						65,262			33,142		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						65,262			33,142		

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
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	285,117	
0199999. Life and Annuity - U.S. Affiliates - Captive					285,117	
0399999. Total Life and Annuity - U.S. Affiliates					285,117	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					285,117	
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	24,985	19,980
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT	41,015	38,380
88340	59-2859797	09/01/2012	Hannover Life Reassurance Company of America	FL	375,800	173,183
70815	06-0838648	01/01/2011	Hartford Life & Accident Insurance Company	CT	20,228	8,000
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Company	IN	82	
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Company	IN	651,557	400,000
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	187,900	
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	413,176	535,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	1,073,479	995,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO		50,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	356,349	
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	24,999	
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	16,031	344,500
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO		38,440
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO		3,840
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		685,400
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO		411,771
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	307,425	
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	563,700	
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC		22,500
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	57,476	
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	250,510	
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	5,718	
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	42,300	
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	296,805	
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT		259,623
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT		63,000
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT		115,455
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	CT	375,800	
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	45,980	125,000
0899999. Life and Annuity - U.S. Non-Affiliates					5,131,315	4,289,072
1099999. Total Life and Annuity - Non-Affiliates					5,131,315	4,289,072
1199999. Total Life and Annuity					5,416,432	4,289,072
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co	MI	6,079,911	
70815	06-0838648	01/01/2011	Hartford Life & Accident Insurance Company	CT		1,000
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co	MA	1,088,410	
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	5,526	
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	328	104,785
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	947,628	
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO		3,840
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	10,000	419,962
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO		16,000
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		18,000
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	2,467,874	2,701,000
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO		562,286
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	120,000	
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO		190,000
1999999. Accident and Health - U.S. Non-Affiliates					10,719,677	4,016,873
2199999. Total Accident and Health - Non-Affiliates					10,719,677	4,016,873
2299999. Total Accident and Health					10,719,677	4,016,873
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					16,136,109	8,305,945
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					16,136,109	8,305,945

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
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	WA	CO/I	AXXX	686,424,527	170,336,835	155,078,269	12,550,598				104,933,358
0199999. General Account - Authorized U.S. Affiliates - Captive							686,424,527	170,336,835	155,078,269	12,550,598				104,933,358
0399999. Total General Account - Authorized U.S. Affiliates							686,424,527	170,336,835	155,078,269	12,550,598				104,933,358
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							686,424,527	170,336,835	155,078,269	12,550,598				104,933,358
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	ADB/I	XXX				1,198				
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	YRT/I	XXX	68,103,289	111,636	100,333	145,277				
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	YRT/I	VSAA				52,629				
68365	04-2729166	07/01/2000	AXA Re Insurance Company	DE	YRT/I	VSAA				67,500				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	CT	YRT/I	VSAA				438				
62308	06-0303370	07/01/1996	Connecticut General Life Insurance Co (CIGNA)	CT	YRT/I	VSAA				11,655				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	DIS/I	OL				50				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	AXXX	19,869,897	38,987	26,904	94,545				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	XXX	250,000	1,108	1,005	1,663				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	OL	960,153	3,173	2,117	19,848				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	DIS/I	XXX				82				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	AXXX	2,818,205	19,637	6,509	20,631				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	XXX	134,777,750	355,868	438,626	366,109				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	OL	250,000	913	851	1,086				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	ADB/I	XXX				3,142				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	YRT/I	XXX	100,805,369	151,844	137,638	190,411				
86258	13-2572994	07/01/2012	GenRe Life & Health Corporation	CT	YRT/I	AXXX	81,044,657	189,062	154,884	188,722				
86258	13-2572994	07/01/2012	GenRe Life & Health Corporation	CT	YRT/I	OL			483					
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	230,924,671	204,203		210,884				
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	114,906,474	207,265		111,203				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	OL	880,396							
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	OL	102,917,000			186,537				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	15,085,773			190,738			411,298	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	IN	YRT/I	OL	386			103				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	731,120	3,577	2,992	15,865				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	1,407		1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/I	OL				1,205				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	91,953,318	74,589		866,245				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	24,334,281	157,857	147,299	48,291				
65676	35-0472300	11/01/1986	Lincoln National Life Insurance Co.	IN	YRT/I	OL	37,141			319				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	7,200,000	39,767	26,798	47,991				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	268	21	480				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/I	XXX				963				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXX	1,144,724,239	26,231,598	28,993,668	2,046,133				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	99,754	244		915				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	17,665,160	47,449	38,390	36,160				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	ACO/I	FL		4,139,200	4,298,864	27,544				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	675,950	1,011	2,007	4,531				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	DIS/I	OL				592				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	AXXX				148				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	XXX				439				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	14,190,112	32,593	15,085	57,291				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXX	102,894,500	527,235	511,434	493,713				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	4,618,958	5,820	1,747	25,982				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	460,412			108				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	YRT/I	VSAA				125,151				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	67,436,394	120,442		55,602				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,355,907	1,438	452	7,047				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXX	300,000	4,370	1,323	5,670				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	6,332,078	35,659	28,235	90,710				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	1,590,863	41,386	2,629	52,069				

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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	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	10,901,790	54,608	6,883	82,677				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I	XXX				3,456				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXX	2,267,748,077	40,974,667	45,708,051	4,012,557				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	64,896	573	27	914				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXX	30,137,500	735,865	6,722	1,078,694				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,762,168	11,213	744	18,661				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I	XXX				360				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXX	209,290,884	2,589,206	2,781,387	506,048				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	34,869	23	19	400				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	XXX	125,000	267	195	367				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I	AXXX				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	47,365,166	550,525	47,324	284,194				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	941,400	3,561	2,131	2,459				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I	XXX				2,297				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	5,133,636,565	149,650,211	152,489,386	9,773,731				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,349,546	5,335	5,101	11,155				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	8,791,980	17,627	1,368	31,496				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	201,071,900	3,973,227	4,030,439	786,931				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX			3	10				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I	XXX				1,240				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXX	1,966,855,423	29,984,053	28,554,495	3,709,904				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,909,069	7,622	573	13,357				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ADB/I	AXXX				23				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	33,998,412	119,391	40,162	196,019				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	2,410,359	4,417		5,446				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	XXX				6,917				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	OL				362				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXX	4,766,202,728	4,537,230	3,720,469	4,006,825				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	20,594,100	14,221	12,805	21,453				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I	XXX				2,723				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXX	107,834,190	171,743	154,584	227,678				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	262,948,465	742,290	355,233	807,349				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	XXX				(235)				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	100,000		22	38				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXX	66,442,500	65,049	57,792	51,971				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	166,054,636	336,066		199,351				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	OL		282,722	298,484	(4,774)				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	851,666,113			3,474,022				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	172,800,000			2,230,779				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	OL				93				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXX								
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	2,429,636	8,073	3,413	46,712				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				375				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	250,000	1,103	192	2,094				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	50,000			1,341				
97071	13-3126819	07/01/1986	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	67,827	157	309	751				
97071	13-3126819	01/01/1988	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL			1,088	943				
97071	13-3126819	01/01/1989	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	4,966,607	22,996	7,985	68,561				
97071	13-3126819	01/01/1989	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				253				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				128				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,716,904	3,962	1,297	21,037				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX			111	(34)				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	5,551,676	18,821	12,894	75,145				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	AXXX				53				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				548				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	3,041,005	5,181	1,290	22,738				

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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
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	1,134,681	6,231	5,224	6,907				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	18,489,288	29,173	15,219	113,393				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	XXX				45				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	5,180,504	10,077	6,134	18,026				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	46,110,000	187,273	190,668	217,775				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	416,420	557		2,788				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	4,245,172	34,636	4,292	36,058				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	18,775,000	65,258	64,590	52,035				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	100,000	124	115	154				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	XXX				95				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXX	43,463,371	736,087	716,751	128,783				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	XXX				479				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	153,418	312	182	380				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	25,500	51	14	36				
64688	75-6020048	03/01/2003	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	2,980,387	5,848	4,036	8,265				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	15,019,695	17,605	15,477	25,787				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXX	43,250	70		79				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	490,000	627		248				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	NC	ADB/I	XXX				321				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	AXXX	511,673	698		1,147				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	XXX	414,768,521	349,237	257,783	289,972				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	596,250	202	373	224				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	ADB/I	XXX				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXX	188,003,251	2,648,008	2,542,918	246,769				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	DIS/I	XXX				826				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	328,115	617	652	843				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	763,422	1,263	81	1,037				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I	XXX				454				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXX	950,705,041	24,228,414	24,740,283	1,327,955				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I	XXX				5,655				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	34,360,457	91,518	55,667	77,870				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	XXX	5,485,000	11,278	11,341	7,168				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,412,410	5,723	664	3,851				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	3,367,723	34,913	2,720	36,260				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL			23	(31)				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	13,264	302	73	403				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	164,213	3,164	3,357	5,920				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	199,000	4,563	4,563	6,235				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	49,000	3,960	3,960	2,907				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	398,754	3,483	1,286	15,418				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				117				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	13,569,874	45,158	19,181	183,197				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	611,093	1,703	1,332	16,498				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	2,106,377	18,610	17,550	36,994				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,488,302	12,501	7,235	39,226				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	144,475	1,321	694	6,322				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	349,079	5,259	5,904	9,635				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				11				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	8,861,273	12,933	13,510	105,938				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	72,732,362	393,710	422,515	546,551				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	69,063,392	176,081	111,115	604,163				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL				209,498				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	192,962,874			1,420,072				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	29,154,595	114,133	34,517	272,017				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	75,000	67	250	164				
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	CT	CAT/I	OL				9,000				

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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	01/01/2006	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				184				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	XXX	115,665,714	2,472,743	2,309,780	292,044				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	4,742,259			29,893				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	30,193,844	53,797	30,789	88,860				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	490,000	627		328				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				1,026				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				48				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	695,995	1,059		1,660				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	789,582,691	746,370	568,612	796,158				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,128,650	2,192	1,965	2,744				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	545,910,424	1,278,133	1,012,258	1,089,166				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	158,229,259	140,330		153,801				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	105,638,043	211,127		114,929				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America, Inc.	CT	CAT/G	OL				25,500				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				520				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				18,396				
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				2,394				
86231	39-0989781	01/01/1980	Transamerica Occidental Life Insurance Company	IA	CO/I	OL				(3,525)				
86231	39-0989781	01/01/1980	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	40,710	2,169	3,391	(4,585)				
86231	39-0989781	02/01/1982	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	767,820	4,837	1,907	21,062				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I	XXX				487				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXX	768,071,276	14,590,563	14,205,005	1,279,183				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I	XXX				4,669				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	2,687,809	5,891	3,101	11,365				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXX	7,323,545	5,512	13,534	13,359				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,581,658	2,901	240	5,518				
0899999. General Account - Authorized U.S. Non-Affiliates							23,405,126,771	316,422,610	320,676,103	47,711,694			411,298	
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	AXXX	3,980,296	6,188	5,486	9,181				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	XXX	3,500	4		3				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	OL	490,000	627		252				
80659	38-0397420	05/01/2015	Canada Life Assurance Company	CAN	YRT/I	AXXX	106,934,206	207,304		111,209				
0999999. General Account - Authorized Non-U.S. Non-Affiliates							111,408,002	214,123	5,486	120,645				
1099999. Total General Account - Authorized Non-Affiliates							23,516,534,773	316,636,733	320,681,589	47,832,339			411,298	
1199999. Total General Account Authorized							24,202,959,300	486,973,568	475,759,858	60,382,937			411,298	104,933,358
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	OL	120,576			6,304				
1999999. General Account - Unauthorized U.S. Non-Affiliates							120,576			6,304				
00000	AA-3194154	05/01/2003	Ace Tempest Life Reinsurance	BMU	YRT/I	VSAA				502,615				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										502,615				
2199999. Total General Account - Unauthorized Non-Affiliates							120,576			508,919				
2299999. Total General Account Unauthorized							120,576			508,919				
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							24,203,079,876	486,973,568	475,759,858	60,891,856			411,298	104,933,358
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														

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
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)							24,091,671,874	486,759,445	475,754,372	60,268,596			411,298	104,933,358
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							111,408,002	214,123	5,486	623,260				
9999999 - Totals							24,203,079,876	486,973,568	475,759,858	60,891,856			411,298	104,933,358

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
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	A	97,779						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	LTDI			1,282,961				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	CO/G	A	4,300						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	38,451		857,146				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	CO/G	SLEL	1,133,857		2,044				
68381	36-0883760	01/01/1999	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			37,878,371				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	319,282		175,897				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	19,130						
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	17,496,539		47,260,988				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	(30,609)						
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	833,803		2,791,640				
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	STDI	382,606		47,050				
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	SLEL	(75)						
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	OTH/G	SLEL	1,415,919						
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	OTH/G	SLEL	10,978,295						
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	37,609						
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	483,879						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	CO/G	SD	397,252						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	A	(635)						
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	A	(68,192)						
68721	41-0808596	04/01/2004	Security Life Insurance Company of America	MN	OTH/G	D	(19,884)						
0899999. General Account - Authorized U.S. Non-Affiliates							33,519,306		90,296,097				
1099999. Total General Account - Authorized Non-Affiliates							33,519,306		90,296,097				
1199999. Total General Account Authorized							33,519,306		90,296,097				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	COFW/G	SLEL	1,752,909						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	COFW/G	SLEL	7,751,290						
1999999. General Account - Unauthorized U.S. Non-Affiliates							9,504,199						
2199999. Total General Account - Unauthorized Non-Affiliates							9,504,199						
2299999. Total General Account Unauthorized							9,504,199						
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							43,023,505		90,296,097				
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													

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
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)							43,023,505		90,296,097				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							43,023,505		90,296,097				

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					
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Co											
0899999. General Account - Life and Annuity U.S. Non-Affiliates									XXX					
00000	AA-3194154	06/01/2003	Ace Tempest Life Reinsurance											
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX					
1099999. Total General Account - Life and Annuity Non-Affiliates									XXX					
1199999. Total General Account Life and Annuity									XXX					
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					
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co		6,079,911		6,079,911				2,937,789	7,751,290		6,079,911
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co		1,088,410		1,088,410			567,928		593,120		1,088,410
1999999. General Account - Accident and Health U.S. Non-Affiliates					7,168,321		7,168,321		XXX	567,928	2,937,789	8,344,410		7,168,321
2199999. Total General Account - Accident and Health Non-Affiliates					7,168,321		7,168,321		XXX	567,928	2,937,789	8,344,410		7,168,321
2299999. Total General Account Accident and Health					7,168,321		7,168,321		XXX	567,928	2,937,789	8,344,410		7,168,321
2399999. Total General Account					7,168,321		7,168,321		XXX	567,928	2,937,789	8,344,410		7,168,321
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)					7,168,321		7,168,321		XXX	567,928	2,937,789	8,344,410		7,168,321
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals					7,168,321		7,168,321		XXX	567,928	2,937,789	8,344,410		7,168,321

(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 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)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(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	103,915	225,882	73,342	71,017	62,180
2.	Commissions and reinsurance expense allowances	13,606	75,992	10,255	8,255	8,340
3.	Contract claims	80,420	65,100	57,945	63,117	52,801
4.	Surrender benefits and withdrawals for life contracts	(155,469)				
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	26	25	24	28	23
7.	Increase in aggregate reserve for life and accident and health contracts	19,248	170,631	11,613	10,569	9,563
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	18,587	5,991	8,981	8,772	6,512
9.	Aggregate reserves for life and accident and health contracts	577,246	557,998	387,367	375,753	365,184
10.	Liability for deposit-type contracts	24	56	87	116	146
11.	Contract claims unpaid	8,306	8,257	8,270	10,119	7,769
12.	Amounts recoverable on reinsurance	15,983	5,788	6,518	6,476	6,869
13.	Experience rating refunds due or unpaid	3,537	4,106		750	719
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	1,170	1,891	985	904	819
16.	Unauthorized reinsurance offset		290			
17.	Offset for reinsurance with Certified Reinsurers					XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,938				
19.	Letters of credit (L)					
20.	Trust agreements (T)	568				
21.	Other (O)	8,344				
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					XXX
23.	Funds deposited by and withheld from (F)					XXX
24.	Letters of credit (L)					XXX
25.	Trust agreements (T)					XXX
26.	Other (O)					XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	25,867,092,581		25,867,092,581
2.	Reinsurance (Line 16)	117,328,339	(117,328,339)	
3.	Premiums and considerations (Line 15)	53,480,284	18,587,212	72,067,496
4.	Net credit for ceded reinsurance	XXX	684,316,737	684,316,737
5.	All other admitted assets (balance)	433,872,294		433,872,294
6.	Total assets excluding Separate Accounts (Line 26)	26,471,773,498	585,575,610	27,057,349,108
7.	Separate Account assets (Line 27)	5,335,082,359		5,335,082,359
8.	Total assets (Line 28)	31,806,855,857	585,575,610	32,392,431,467
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	21,383,289,456	577,245,850	21,960,535,306
10.	Liability for deposit-type contracts (Line 3)	2,001,560,587	23,815	2,001,584,402
11.	Claim reserves (Line 4)	147,036,192	8,305,945	155,342,137
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,284		3,284
13.	Premium & annuity considerations received in advance (Line 8)	3,361,171		3,361,171
14.	Other contract liabilities (Line 9)	113,816,689		113,816,689
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)	851,299,480		851,299,480
20.	Total liabilities excluding Separate Accounts (Line 26)	24,500,366,859	585,575,610	25,085,942,469
21.	Separate Account liabilities (Line 27)	5,224,987,536		5,224,987,536
22.	Total liabilities (Line 28)	29,725,354,395	585,575,610	30,310,930,005
23.	Capital & surplus (Line 38)	2,081,501,462	XXX	2,081,501,462
24.	Total liabilities, capital & surplus (Line 39)	31,806,855,857	585,575,610	32,392,431,467
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	577,245,850		
26.	Claim reserves	8,305,945		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	23,815		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	117,328,339		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	702,903,949		
34.	Premiums and considerations	18,587,212		
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	18,587,212		
41.	Total net credit for ceded reinsurance	684,316,737		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	10,872,066	65,928,761	7,256,867		84,057,695	2,998,036
2. Alaska	AK	L	1,283,462	3,394,324	11,413,809		16,091,595	159,679
3. Arizona	AZ	L	4,765,464	111,944,334	32,652,864		149,362,661	3,210,008
4. Arkansas	AR	L	9,828,138	32,077,841	4,628,002		46,533,981	2,128,581
5. California	CA	L	41,129,468	635,808,733	56,607,370		733,545,570	39,613,133
6. Colorado	CO	L	3,566,633	61,438,569	7,606,711		72,611,913	2,774,861
7. Connecticut	CT	L	5,047,782	84,436,360	9,743,171		99,227,313	3,306,258
8. Delaware	DE	L	9,138,422	11,620,178	1,092,910		21,851,509	330,743
9. District of Columbia	DC	L	284,480	3,608,944	3,133,892		7,027,316	50,000
10. Florida	FL	L	38,534,792	372,310,951	59,930,267		470,776,010	16,431,605
11. Georgia	GA	L	15,784,936	137,574,953	18,932,853		172,292,742	10,873,239
12. Hawaii	HI	L	2,480,574	14,429,815	207,528		17,117,918	891,951
13. Idaho	ID	L	3,137,470	13,071,026	1,471,446		17,679,942	820,258
14. Illinois	IL	L	15,446,770	154,289,420	31,443,245		201,179,435	3,434,647
15. Indiana	IN	L	11,160,903	51,183,490	31,104,796		93,449,189	3,919,775
16. Iowa	IA	L	3,204,236	13,948,285	4,526,678		21,679,199	1,632,110
17. Kansas	KS	L	4,963,398	8,056,013	3,203,224		16,222,635	3,863,196
18. Kentucky	KY	L	2,866,524	42,581,915	7,125,907		52,574,346	1,580,004
19. Louisiana	LA	L	2,545,019	30,875,646	9,537,290		42,957,955	946,773
20. Maine	ME	L	1,285,782	24,108,028	1,743,830		27,137,640	903,107
21. Maryland	MD	L	8,317,747	79,720,040	19,038,161		107,075,947	1,394,033
22. Massachusetts	MA	L	14,172,319	53,663,068	16,388,662		84,224,049	4,696,820
23. Michigan	MI	L	5,765,379	141,643,462	25,075,248		172,484,089	1,985,237
24. Minnesota	MN	L	5,995,470	49,834,276	4,131,151		59,960,897	3,979,446
25. Mississippi	MS	L	2,020,655	15,375,097	4,291,154		21,686,907	697,263
26. Missouri	MO	L	9,872,373	36,311,948	8,160,064		54,344,386	1,356,772
27. Montana	MT	L	2,659,889	3,722,369	6,445,380		12,827,638	378,000
28. Nebraska	NE	L	2,399,354	3,099,135	2,328,192		7,826,681	1,479,362
29. Nevada	NV	L	3,283,995	23,570,144	6,394,270		33,248,410	971,357
30. New Hampshire	NH	L	1,300,300	16,763,622	5,189,109		23,253,032	989,105
31. New Jersey	NJ	L	7,505,505	168,619,672	16,791,990		192,917,167	4,284,090
32. New Mexico	NM	L	2,210,631	7,302,634	1,902,294		11,415,559	297,659
33. New York	NY	N	1,158,157	526,435	5,718,053		7,402,645	504,856
34. North Carolina	NC	L	8,884,705	104,702,785	19,096,557		132,684,047	3,676,781
35. North Dakota	ND	L	741,784	3,509,794	314,710		4,566,287	213,156
36. Ohio	OH	L	11,388,891	117,189,118	15,453,947		144,031,956	2,940,387
37. Oklahoma	OK	L	26,109,333	18,708,399	5,328,375		50,146,108	1,675,818
38. Oregon	OR	L	8,795,476	53,236,781	8,795,990		70,828,247	4,499,683
39. Pennsylvania	PA	L	14,422,615	158,872,613	17,926,967		191,222,195	6,565,290
40. Rhode Island	RI	L	4,277,298	8,415,870	1,960,115		14,653,283	1,312,537
41. South Carolina	SC	L	3,431,784	57,982,272	5,835,683		67,249,739	3,584,139
42. South Dakota	SD	L	4,132,625	8,645,220	405,187		13,183,032	333,754
43. Tennessee	TN	L	9,526,528	93,535,597	18,008,970		121,071,095	6,743,926
44. Texas	TX	L	19,405,731	243,085,396	59,823,412		322,314,538	13,303,810
45. Utah	UT	L	2,694,377	39,457,601	8,729,614		50,881,592	3,239,420
46. Vermont	VT	L	234,679	5,495,204	1,797,495		7,527,377	494,866
47. Virginia	VA	L	8,495,543	67,306,484	21,188,647		96,990,673	920,669
48. Washington	WA	L	22,047,114	102,668,289	19,805,746		144,521,148	5,215,737
49. West Virginia	WV	L	3,477,195	24,580,817	1,571,534		29,629,545	1,100,000
50. Wisconsin	WI	L	7,762,934	29,816,252	21,827,557		59,406,743	1,023,160
51. Wyoming	WY	L	837,334	3,735,917	2,480,542		7,053,793	
52. American Samoa	AS	N	574				574	
53. Guam	GU	N	2,336				2,336	
54. Puerto Rico	PR	N	172,748		262,178		434,926	
55. U.S. Virgin Islands	VI	N	12,705		10,632		23,337	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	41,729	701,651	3,102		746,482	
58. Aggregate Other Alien	OT	XXX	1,904,381	600	1,451		1,906,432	
59. Subtotal		(a) 50	412,788,512	3,614,486,147	655,844,798		4,683,119,457	179,725,099
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	229				229	
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	460,392		28,490		488,882	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	413,249,133	3,614,486,147	655,873,288		4,683,608,568	179,725,099
96. Plus reinsurance assumed		XXX	8,502	5,584	65,262		79,348	
97 Totals (All Business)		XXX	413,257,635	3,614,491,731	655,938,550		4,683,687,916	179,725,099
98. Less reinsurance ceded		XXX	59,372,210	816,190	35,408,119		95,596,519	
99. Totals (All Business) less Reinsurance Ceded		XXX	353,885,425	3,613,675,541	(b) 620,530,431		4,588,091,397	179,725,099
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	1,904,381	600	1,451		1,906,432	
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	1,904,381	600	1,451		1,906,432	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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

Ord. life and ann. consid. are alloc based on billing addr of plcyhldr. Grp ann consid are alloc based on mailg addr of plcyhldr expt for TSA consid which are alloc on mailg addr of cert holder. Grp prem are alloc as follows: a(For grps. with <500 lives, alloc is based on state in which business or grp in whose name of insurance is written resides;b) For grps of 500 or more lives, alloc is based on state of residence in which ind lives. BOLI prem alloc based on mailg addr of plcyhldr expt for TX residents wich are rptd to TX.

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

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	10,872,066	65,928,761	1,727,982		2,998,036	81,526,846
2. Alaska	AK	1,283,462	3,394,324	233,050		159,679	5,070,515
3. Arizona	AZ	4,765,464	111,944,334	490,311		3,210,008	120,410,117
4. Arkansas	AR	9,828,138	32,077,841	1,424,213		2,128,581	45,458,773
5. California	CA	41,129,468	635,808,733	3,391,833		39,613,133	719,943,167
6. Colorado	CO	3,566,633	61,438,569	299,403		2,774,861	68,079,467
7. Connecticut	CT	5,047,782	84,436,360	584,054		3,306,258	93,374,453
8. Delaware	DE	9,138,422	11,620,178	134,148		330,743	21,223,490
9. District of Columbia	DC	284,480	3,608,944	76,367		50,000	4,019,791
10. Florida	FL	38,534,792	372,310,951	2,465,489		16,431,605	429,742,837
11. Georgia	GA	15,784,936	137,574,953	442,817		10,873,239	164,675,944
12. Hawaii	HI	2,480,574	14,429,815	68,664		891,951	17,871,005
13. Idaho	ID	3,137,470	13,071,026	254,423		820,258	17,283,177
14. Illinois	IL	15,446,770	154,289,420	708,104		3,434,647	173,878,941
15. Indiana	IN	11,160,903	51,183,490	3,647,437		3,919,775	69,911,605
16. Iowa	IA	3,204,236	13,948,285	846,351		1,632,110	19,630,982
17. Kansas	KS	4,963,398	8,056,013	166,769		3,863,196	17,049,377
18. Kentucky	KY	2,866,524	42,581,915	422,497		1,580,004	47,450,940
19. Louisiana	LA	2,545,019	30,875,646	1,608,586		946,773	35,976,024
20. Maine	ME	1,285,782	24,108,028	91,239		903,107	26,388,156
21. Maryland	MD	8,317,747	79,720,040	871,055		1,394,033	90,302,874
22. Massachusetts	MA	14,172,319	53,663,068	2,184,411		4,696,820	74,716,618
23. Michigan	MI	5,765,379	141,643,462	654,809		1,985,237	150,048,887
24. Minnesota	MN	5,995,470	49,834,276	644,819		3,979,446	60,454,011
25. Mississippi	MS	2,020,655	15,375,097	39,985		697,263	18,133,000
26. Missouri	MO	9,872,373	36,311,948	514,548		1,356,772	48,055,640
27. Montana	MT	2,659,889	3,722,369	169,172		378,000	6,929,430
28. Nebraska	NE	2,399,354	3,099,135	712,532		1,479,362	7,690,383
29. Nevada	NV	3,283,995	23,570,144	1,308,707		971,357	29,134,204
30. New Hampshire	NH	1,300,300	16,763,622	256,089		989,105	19,309,116
31. New Jersey	NJ	7,505,505	168,619,672	437,910		4,284,090	180,847,178
32. New Mexico	NM	2,210,631	7,302,634	56,168		297,659	9,867,091
33. New York	NY	1,158,157	526,435	186,153		504,856	2,375,601
34. North Carolina	NC	8,884,705	104,702,785	2,297,847		3,676,781	119,562,118
35. North Dakota	ND	741,784	3,509,794	47,132		213,156	4,511,866
36. Ohio	OH	11,388,891	117,189,118	960,387		2,940,387	132,478,783
37. Oklahoma	OK	26,109,333	18,708,399	471,571		1,675,818	46,965,122
38. Oregon	OR	8,795,476	53,236,781	834,441		4,499,683	67,366,381
39. Pennsylvania	PA	14,422,615	158,872,613	4,276,417		6,565,290	184,136,935
40. Rhode Island	RI	4,277,298	8,415,870	412,631		1,312,537	14,418,337
41. South Carolina	SC	3,431,784	57,982,272	163,784		3,584,139	65,161,979
42. South Dakota	SD	4,132,625	8,645,220	21,630		333,754	13,133,229
43. Tennessee	TN	9,526,528	93,535,597	1,166,212		6,743,926	110,972,262
44. Texas	TX	19,405,731	243,085,396	2,212,265		13,303,810	278,007,201
45. Utah	UT	2,694,377	39,457,601	52,371		3,239,420	45,443,769
46. Vermont	VT	234,679	5,495,204	2,339		494,866	6,227,089
47. Virginia	VA	8,495,543	67,306,484	735,821		920,669	77,458,517
48. Washington	WA	22,047,114	102,668,289	3,967,728		5,215,737	133,898,869
49. West Virginia	WV	3,477,195	24,580,817	108,238		1,100,000	29,266,249
50. Wisconsin	WI	7,762,934	29,816,252	596,524		1,023,160	39,198,870
51. Wyoming	WY	837,334	3,735,917	54,118			4,627,369
52. American Samoa	AS	574					574
53. Guam	GU	2,336					2,336
54. Puerto Rico	PR	172,748		2,249			174,997
55. U.S. Virgin Islands	VI	12,705					12,705
56. Northern Mariana Islands	MP						
57. Canada	CAN	41,729	701,651	217			743,598
58. Aggregate Other Alien	OT	1,904,381	600				1,904,981
59. Total		412,788,512	3,614,486,147	45,504,018		179,725,099	4,252,503,776

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	10% or greater owners of record (excludes shares held in "street name" by brokerage firms and other intermediaries): White Mountains Insurance Group, LTD.* and Berkshire Hathaway, Inc.
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Administrative Services, Inc.	91-1364981		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Health Network Strategies, LLC	20-8947838		DE	60% Symetra Financial Corporation 40% Other Members
Medical Risk Managers, Inc.	51-0309072		DE	100% Symetra Financial Corporation
TIF Invest III, LLC	26-3530060		DE	100% Symetra Financial Corporation

* Controlling Entity
As of February 1, 2016 Symetra Financial Corporation is a wholly owned subsidiary of Sumitomo Life Insurance Company. See Note 22 – Events Subsequent.

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 *
			20-0978027		0001403385	NYSE	SYMETRA FINANCIAL CORPORATION	DE	UDP		Board of Directors		WHITE MOUNTAINS INSURANCE GROUP LTD	1
1129	WHITE MOUNTAINS GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA		SYMETRA FINANCIAL CORPORATION			WHITE MOUNTAINS INSURANCE GROUP LTD	
1129	WHITE MOUNTAINS GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
1129	WHITE MOUNTAINS GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
1129	WHITE MOUNTAINS GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			91-1364981				SYMETRA ADMINISTRATIVE SERVICES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			20-8947838				HEALTH NETWORK STRATEGIES, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	60.000	WHITE MOUNTAINS INSURANCE GROUP LTD	2
			51-0309072				MEDICAL RISK MANAGERS, INC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	
			26-3530060				TIF INVEST III, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	WHITE MOUNTAINS INSURANCE GROUP LTD	

Asterisk	Explanation
1	Applicable to columns 11 through 13: General Reinsurance Corporation's ultimate controlling person, Berkshire Hathaway, Inc., has disclaimed control. General Reinsurance Corporation is the direct owner of approximately 17%. White Mountains Insurance Group, Ltd. is the beneficial owner of approximately 18%. No direct owner whose ultimate controlling person is White Mountains Insurance Group, Ltd. has ownership of 10% or greater.
2	40% owned by non-affiliated members.
	As of February 1, 2016 Symetra Financial Corporation is a wholly owned subsidiary of Sumitomo Life Insurance Company. See Note 22 - Events Subsequent.

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)
	20-0978027	Symetra Financial Corporation	140,000,000	(10,883,829)							129,116,171	
68608	91-0742147	Symetra Life Insurance Company	(140,000,000)	10,883,829							(129,116,171)	170,621,952
	47-2354842	Symetra Reinsurance Company										(170,621,952)
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?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

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?	YES
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?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by Actuarial Opinion and Memorandum Regulation (Model 822), Section 7A(5) be filed with the state of domicile by March 15?	YES
	APRIL FILING	
41.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
48.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	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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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]

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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]

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

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

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

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

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

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

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

43. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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.	Leasehold improvements	1,453,712	1,453,712		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,453,712	1,453,712		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Founders' premium benefit certificates	3,512	3,418
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,512	3,418

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.			
5397.	Summary of remaining write-ins for Line 53 from overflow page		

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.	Contributions	610,870		240,146			851,016
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	610,870		240,146			851,016

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.	Leasehold improvements	1,453,712	555,872	(897,840)
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,453,712	555,872	(897,840)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	378,059,668	1.462	378,059,668		378,059,668	1.462
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	65,357,005	0.253	65,357,004		65,357,004	0.253
	1.22 Issued by U.S. government sponsored agencies	989,972	0.004	989,972		989,972	0.004
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	76,578,993	0.296	76,578,993		76,578,993	0.296
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	5,410,000	0.021	5,410,000		5,410,000	0.021
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	26,119,381	0.101	26,119,381		26,119,381	0.101
	1.43 Revenue and assessment obligations	797,445,602	3.083	797,445,602		797,445,602	3.083
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	245,014,863	0.947	245,014,863		245,014,863	0.947
	1.512 Issued or guaranteed by FNMA and FHLMC	28,749,234	0.111	28,749,234		28,749,234	0.111
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	306,879,493	1.186	306,879,493		306,879,493	1.186
	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		0.000				0.000
	1.523 All other	1,093,535,067	4.228	1,093,535,067		1,093,535,067	4.228
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	13,107,551,738	50.673	13,107,551,738		13,107,551,738	50.673
	2.2 Unaffiliated non-U.S. securities (including Canada)	3,979,373,875	15.384	3,979,373,875		3,979,373,875	15.384
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	508,819	0.002	508,819		508,819	0.002
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	88,150,467	0.341	88,150,467		88,150,467	0.341
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	622,124,443	2.405	622,124,443		622,124,443	2.405
	3.4 Other equity securities:						
	3.41 Affiliated	138,054,151	0.534	138,054,151		138,054,151	0.534
	3.42 Unaffiliated	247,340	0.001	247,340		247,340	0.001
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	4,385,199,355	16.953	4,385,199,355		4,385,199,355	16.953
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	59,686,891	0.231	59,686,891		59,686,891	0.231
7.	Derivatives	128,805,640	0.498	128,805,640		128,805,640	0.498
8.	Receivables for securities	18,019,013	0.070	18,018,333		18,018,333	0.070
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	102,592,720	0.397	102,592,720		102,592,720	0.397
11.	Other invested assets	212,639,531	0.822	212,639,532		212,639,532	0.822
12.	Total invested assets	25,867,093,261	100.000	25,867,092,581		25,867,092,581	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,802,014,842
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	959,897,608	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	4,260,752	964,158,360
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
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		380,973,847
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,385,199,355
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,385,199,355
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,385,199,355

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		250,797,964
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	43,134,656	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	10,910,192	54,044,847
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	(7,657,778)	
	5.2 Totals, Part 3, Column 9	1,252,556	(6,405,222)
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,084,203)
7.	Deduct amounts received on disposals, Part 3, Column 16		594,246
8.	Deduct amortization of premium and depreciation		76,697,785
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	7,421,824	
	10.2 Totals, Part 3, Column 11		7,421,824
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		212,639,531
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		212,639,531

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,026,221,168
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,975,226,996
3.	Accrual of discount		36,287,164
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,023,291)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	11,773,177	
	4.4. Part 4, Column 11	(35,155,069)	(24,405,183)
5.	Total gain (loss) on disposals, Part 4, Column 19		22,863,738
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,915,218,167
7.	Deduct amortization of premium		68,757,704
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(42,107,486)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(1,166,820)	
	8.4. Part 4, Column 15	1,164,557	(42,109,749)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	42,220,728	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	962,964	
	9.4. Part 4, Column 13	6,774,460	49,958,152
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		20,960,150,111
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		20,960,150,111

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	715,349,697	741,966,886	714,598,455	720,137,887
Governments	2.	Canada	6,857,943	8,529,865	6,908,080	6,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	69,721,051	70,700,515	69,721,051	69,721,051
	4.	Totals	791,928,691	821,197,266	791,227,586	796,608,938
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,410,000	5,889,843	5,410,000	5,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	26,119,381	29,896,651	15,023,152	31,785,000
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	1,107,146,140	1,174,095,671	982,583,790	1,122,100,910
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	14,186,744,963	14,932,730,565	14,313,133,913	14,087,517,279
	9.	Canada	769,301,455	788,713,632	785,542,499	759,357,157
	10.	Other Countries	3,224,414,261	3,222,562,870	3,330,230,507	3,156,749,123
	11.	Totals	18,180,460,679	18,944,007,067	18,428,906,919	18,003,623,559
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	20,111,064,891	20,975,086,498	20,223,151,447	19,959,528,407
PREFERRED STOCKS	14.	United States	77,624,176	73,768,004	77,624,176	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	10,526,291	11,462,448	12,261,887	
	17.	Totals	88,150,467	85,230,452	89,886,063	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	88,150,467	85,230,452	89,886,063	
COMMON STOCKS	20.	United States	584,350,385	584,350,385	528,504,439	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	2,729,329	2,729,329	2,785,685	
	22.	Other Countries	35,800,888	35,800,888	29,083,397	
	23.	Totals	622,880,602	622,880,602	560,373,521	
Parent, Subsidiaries and Affiliates	24.	Totals	138,054,151	138,054,151	86,000,000	
	25.	Total Common Stocks	760,934,753	760,934,753	646,373,521	
	26.	Total Stocks	849,085,220	846,165,205	736,259,584	
	27.	Total Bonds and Stocks	20,960,150,111	21,821,251,703	20,959,411,031	

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	30,204,463	186,609,871	458,319,449	(1,936,987)	42,152,901	715,349,697	3.6	837,842,927	4.6	706,349,697	9,000,000
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	30,204,463	186,609,871	458,319,449	(1,936,987)	42,152,901	715,349,697	3.6	837,842,927	4.6	706,349,697	9,000,000
2. All Other Governments											
2.1 NAIC 1	7,951,708	28,516,161	40,111,125			76,578,994	0.4	83,393,542	0.5	6,857,943	69,721,051
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	7,951,708	28,516,161	40,111,125			76,578,994	0.4	83,393,542	0.5	6,857,943	69,721,051
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		13,680,930	9,321,822			23,002,752	0.1	24,902,696	0.1	23,002,752	
4.2 NAIC 2		3,116,629				3,116,629	0.0			3,116,629	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		16,797,559	9,321,822			26,119,381	0.1	24,902,696	0.1	26,119,381	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	103,766,504	367,691,530	493,314,834	115,357,750	13,491,729	1,093,622,347	5.4	1,087,800,967	6.0	1,011,576,767	82,045,580
5.2 NAIC 2			2,960,000	5,461,273		8,421,273	0.0	11,935,345	0.1	2,960,000	5,461,273
5.3 NAIC 3								1,137,616	0.0		
5.4 NAIC 4			979,456	4,089,563		5,069,019	0.0	5,062,818	0.0	5,069,019	
5.5 NAIC 5					33,501	33,501	0.0	37,000	0.0		33,501
5.6 NAIC 6											
5.7 Totals	103,766,504	367,691,530	497,254,290	124,908,586	13,525,230	1,107,146,140	5.5	1,105,973,746	6.1	1,019,605,786	87,540,354

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	566,741,676	2,630,178,922	3,344,598,532	1,205,421,191	586,854,363	8,333,794,684	41.4	7,476,873,582	41.1	6,195,848,559	2,137,946,125
6.2 NAIC 2	251,897,546	2,670,927,585	4,188,547,585	1,090,274,973	459,743,189	8,661,390,878	43.1	7,457,183,304	41.0	6,940,694,646	1,720,696,232
6.3 NAIC 3	6,538,437	102,944,623	250,910,889	34,180,362	91,856,003	486,430,314	2.4	422,983,297	2.3	266,765,728	219,664,586
6.4 NAIC 4	1,660,672	128,255,455	179,248,759	19,832,016		328,996,902	1.6	392,232,223	2.2	168,837,662	160,159,240
6.5 NAIC 5	2,140,591	41,195,551	27,444,750	467,081		71,247,973	0.4	71,667,415	0.4	33,772,148	37,475,825
6.6 NAIC 6		2,829,460	809,794		379,890	4,019,144	0.0	4,333,555	0.0	2,386,704	1,632,440
6.7 Totals	828,978,922	5,576,331,596	7,991,560,309	2,350,175,623	1,138,833,445	17,885,879,895	88.9	15,825,273,376	87.0	13,608,305,447	4,277,574,448
7. Hybrid Securities											
7.1 NAIC 1	500,863			12,935,991	20,308,587	33,745,441	0.2	33,687,246	0.2	33,745,441	
7.2 NAIC 2				35,811,307	116,034,551	151,845,858	0.8	145,745,234	0.8	151,845,858	
7.3 NAIC 3		320,131		14,026,052	31,233,107	45,579,290	0.2	64,188,834	0.4	39,340,631	6,238,659
7.4 NAIC 4				23,953,198	36,827,146	60,780,344	0.3	63,827,514	0.4	27,121,190	33,659,154
7.5 NAIC 5				2,637,968		2,637,968	0.0	2,654,706	0.0	2,637,968	
7.6 NAIC 6											
7.7 Totals	500,863	320,131		89,364,516	204,403,391	294,588,901	1.5	310,103,534	1.7	254,691,088	39,897,813
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 709,165,214	3,231,487,414	4,346,265,762	1,331,777,945	662,807,580	10,281,503,915	51.1	XXX	XXX	7,982,791,159	2,298,712,756
9.2 NAIC 2	(d) 251,897,546	2,674,044,214	4,191,507,585	1,131,547,553	575,777,740	8,824,774,638	43.9	XXX	XXX	7,098,617,133	1,726,157,505
9.3 NAIC 3	(d) 6,538,437	103,264,754	250,910,889	48,206,414	123,089,110	532,009,604	2.6	XXX	XXX	306,106,359	225,903,245
9.4 NAIC 4	(d) 1,660,672	128,255,455	180,228,215	47,874,777	36,827,146	394,846,265	2.0	XXX	XXX	201,027,871	193,818,394
9.5 NAIC 5	(d) 2,140,591	41,195,551	27,444,750	3,105,049	33,501	(c) 73,919,442	0.4	XXX	XXX	36,410,116	37,509,326
9.6 NAIC 6	(d)	2,829,460	809,794		379,890	(c) 4,019,144	0.0	XXX	XXX	2,386,704	1,632,440
9.7 Totals	971,402,460	6,181,076,848	8,997,166,995	2,562,511,738	1,398,914,967	(b) 20,111,073,008	100.0	XXX	XXX	15,627,339,342	4,483,733,666
9.8 Line 9.7 as a % of Col. 6	4.8	30.7	44.7	12.7	7.0	100.0	XXX	XXX	XXX	77.7	22.3
10. Total Bonds Prior Year											
10.1 NAIC 1	586,685,559	3,122,927,399	4,124,503,553	1,060,654,710	655,139,739	XXX	XXX	9,549,910,960	52.5	8,135,142,921	1,414,768,039
10.2 NAIC 2	351,939,882	2,032,991,874	3,660,356,044	1,002,482,276	567,093,807	XXX	XXX	7,614,863,883	41.9	6,169,243,283	1,445,620,600
10.3 NAIC 3	59,784,224	77,330,475	151,750,162	85,894,567	113,550,319	XXX	XXX	488,309,747	2.7	386,094,305	102,215,442
10.4 NAIC 4	4,289,396	138,381,870	228,913,195	55,848,413	33,689,681	XXX	XXX	461,122,555	2.5	239,921,386	221,201,169
10.5 NAIC 5	586,000	31,081,101	39,438,679	3,120,663	132,678	XXX	XXX	(c) 74,359,121	0.4	29,341,404	45,017,717
10.6 NAIC 6	11,324	3,729,081	321,891		271,259	XXX	XXX	(c) 4,333,555	0.0	3,497,111	836,444
10.7 Totals	1,003,296,385	5,406,441,800	8,205,283,524	2,208,000,629	1,369,877,483	XXX	XXX	(b) 18,192,899,821	100.0	14,963,240,410	3,229,659,411
10.8 Line 10.7 as a % of Col. 8	5.5	29.7	45.1	12.1	7.5	XXX	XXX	100.0	XXX	82.2	17.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1	584,028,621	2,651,665,638	3,412,365,300	766,316,130	568,415,470	7,982,791,159	39.7	8,135,142,921	44.7	7,982,791,159	XXX
11.2 NAIC 2	147,384,987	2,322,231,309	3,108,322,405	981,243,632	539,434,800	7,098,617,133	35.3	6,169,243,283	33.9	7,098,617,133	XXX
11.3 NAIC 3	4,882,573	31,875,485	129,275,851	48,206,414	91,866,036	306,106,359	1.5	386,094,305	2.1	306,106,359	XXX
11.4 NAIC 4	364,529	66,595,695	101,028,619	29,871,036	3,167,992	201,027,871	1.0	239,921,386	1.3	201,027,871	XXX
11.5 NAIC 5		16,444,007	16,861,060	3,105,049		36,410,116	0.2	29,341,404	0.2	36,410,116	XXX
11.6 NAIC 6		1,527,965	478,849		379,890	2,386,704	0.0	3,497,111	0.0	2,386,704	XXX
11.7 Totals	736,660,710	5,090,340,099	6,768,332,084	1,828,742,261	1,203,264,188	15,627,339,342	77.7	14,963,240,410	82.2	15,627,339,342	XXX
11.8 Line 11.7 as a % of Col. 6	4.7	32.6	43.3	11.7	7.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	3.7	25.3	33.7	9.1	6.0	77.7	XXX	XXX	XXX	77.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	125,136,593	579,821,776	933,900,462	565,461,815	94,392,110	2,298,712,756	11.4	1,414,768,039	7.8	XXX	2,298,712,756
12.2 NAIC 2	104,512,559	351,812,905	1,083,185,180	150,303,921	36,342,940	1,726,157,505	8.6	1,445,620,600	7.9	XXX	1,726,157,505
12.3 NAIC 3	1,655,864	71,389,269	121,635,038		31,223,074	225,903,245	1.1	102,215,442	0.6	XXX	225,903,245
12.4 NAIC 4	1,296,143	61,659,760	79,199,596	18,003,741	33,659,154	193,818,394	1.0	221,201,169	1.2	XXX	193,818,394
12.5 NAIC 5	2,140,591	24,751,544	10,583,690		33,501	37,509,326	0.2	45,017,717	0.2	XXX	37,509,326
12.6 NAIC 6		1,301,495	330,945			1,632,440	0.0	836,444	0.0	XXX	1,632,440
12.7 Totals	234,741,750	1,090,736,749	2,228,834,911	733,769,477	195,650,779	4,483,733,666	22.3	3,229,659,411	17.8	XXX	4,483,733,666
12.8 Line 12.7 as a % of Col. 6	5.2	24.3	49.7	16.4	4.4	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.2	5.4	11.1	3.6	1.0	22.3	XXX	XXX	XXX	XXX	22.3

(a) Includes $ 3,330,751,167 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 118,877,198 current year, $ 241,945,018 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 $ 1,393,950 current year, $ 37,000 prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; 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	6,364,834	42,343,629	394,654,848	53,359		443,416,670	2.2	372,410,382	2.0	434,416,670	9,000,000
1.2 Residential Mortgage-Backed Securities	12,919,581	139,034,077	68,884,021	16,463,783	370,890	237,672,352	1.2	395,854,790	2.2	237,672,352	
1.3 Commercial Mortgage-Backed Securities	10,920,048	5,232,165	(5,219,420)	(18,454,129)	41,782,011	34,260,675	0.2	69,577,755	0.4	34,260,675	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	30,204,463	186,609,871	458,319,449	(1,936,987)	42,152,901	715,349,697	3.6	837,842,927	4.6	706,349,697	9,000,000
2. All Other Governments											
2.1 Issuer Obligations	7,951,708	28,516,161	40,111,125			76,578,994	0.4	83,393,542	0.5	6,857,943	69,721,051
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	7,951,708	28,516,161	40,111,125			76,578,994	0.4	83,393,542	0.5	6,857,943	69,721,051
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		4,810,000	600,000			5,410,000	0.0	5,410,000	0.0	5,410,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		16,797,559	9,321,822			26,119,381	0.1	24,902,696	0.1	26,119,381	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		16,797,559	9,321,822			26,119,381	0.1	24,902,696	0.1	26,119,381	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	51,091,169	241,548,250	391,122,243	101,220,413	13,420,001	798,402,076	4.0	741,602,328	4.1	712,008,035	86,394,041
5.2 Residential Mortgage-Backed Securities	36,583,900	125,325,727	106,096,105	23,688,173	71,728	291,765,633	1.5	325,409,018	1.8	291,765,635	(2)
5.3 Commercial Mortgage-Backed Securities	16,091,435	817,553	35,942			16,944,930	0.1	38,925,403	0.2	15,832,116	1,112,814
5.4 Other Loan-Backed and Structured Securities					33,501	33,501	0.0	37,000	0.0		33,501
5.5 Totals	103,766,504	367,691,530	497,254,290	124,908,586	13,525,230	1,107,146,140	5.5	1,105,973,749	6.1	1,019,605,786	87,540,354
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	426,930,502	5,066,098,153	7,278,700,251	1,854,037,581	1,115,994,140	15,741,760,627	78.3	14,322,429,004	78.7	12,690,677,152	3,051,083,475
6.2 Residential Mortgage-Backed Securities	41,192,858	118,575,638	54,110,130	26,409,311	6,511,365	246,799,302	1.2	248,015,928	1.4	108,857,457	137,941,845
6.3 Commercial Mortgage-Backed Securities	322,865,333	177,521,822	346,348,607			846,735,762	4.2	884,586,719	4.9	576,190,685	270,545,077
6.4 Other Loan-Backed and Structured Securities	37,990,229	214,135,983	312,401,321	469,728,731	16,327,940	1,050,584,204	5.2	370,241,722	2.0	232,580,153	818,004,051
6.5 Totals	828,978,922	5,576,331,596	7,991,560,309	2,350,175,623	1,138,833,445	17,885,879,895	88.9	15,825,273,373	87.0	13,608,305,447	4,277,574,448
7. Hybrid Securities											
7.1 Issuer Obligations		320,131		14,966,350	29,603,057	44,889,538	0.2	36,165,178	0.2	38,650,879	6,238,659
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities	500,863			74,398,166	174,800,334	249,699,363	1.2	273,938,356	1.5	216,040,209	33,659,154
7.5 Totals	500,863	320,131		89,364,516	204,403,391	294,588,901	1.5	310,103,534	1.7	254,691,088	39,897,813
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	492,338,213	5,400,433,883	8,114,510,289	1,970,277,703	1,159,017,198	17,136,577,286	85.2	XXX	XXX	13,914,140,060	3,222,437,226
9.2 Residential Mortgage-Backed Securities	90,696,339	382,935,442	229,090,256	66,561,267	6,953,983	776,237,287	3.9	XXX	XXX	638,295,444	137,941,843
9.3 Commercial Mortgage-Backed Securities	349,876,816	183,571,540	341,165,129	(18,454,129)	41,782,011	897,941,367	4.5	XXX	XXX	626,283,476	271,657,891
9.4 Other Loan-Backed and Structured Securities	38,491,092	214,135,983	312,401,321	544,126,897	191,161,775	1,300,317,068	6.5	XXX	XXX	448,620,362	851,696,706
9.5 Totals	971,402,460	6,181,076,848	8,997,166,995	2,562,511,738	1,398,914,967	20,111,073,008	100.0	XXX	XXX	15,627,339,342	4,483,733,666
9.6 Line 9.5 as a % of Col. 6	4.8	30.7	44.7	12.7	7.0	100.0	XXX	XXX	XXX	77.7	22.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	638,636,770	4,496,864,252	7,515,957,237	1,841,052,872	1,093,801,999	XXX	XXX	15,586,313,130	85.7	12,945,243,337	2,641,069,793
10.2 Residential Mortgage-Backed Securities	99,562,755	376,885,963	306,212,011	121,619,978	64,999,029	XXX	XXX	969,279,736	5.3	876,029,655	93,250,081
10.3 Commercial Mortgage-Backed Securities	229,841,934	403,507,099	243,461,031	95,935,077	20,344,736	XXX	XXX	993,089,877	5.5	767,707,148	225,382,729
10.4 Other Loan-Backed and Structured Securities	35,254,928	129,184,488	139,653,245	149,392,703	190,731,714	XXX	XXX	644,217,078	3.5	374,260,270	269,956,808
10.5 Totals	1,003,296,387	5,406,441,802	8,205,283,524	2,208,000,630	1,369,877,478	XXX	XXX	18,192,899,821	100.0	14,963,240,410	3,229,659,411
10.6 Line 10.5 as a % of Col. 8	5.5	29.7	45.1	12.1	7.5	XXX	XXX	100.0	XXX	82.2	17.8
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	328,087,999	4,579,993,103	6,335,360,188	1,657,199,924	1,013,498,846	13,914,140,060	69.2	12,945,243,337	71.2	13,914,140,060	XXX
11.2 Residential Mortgage-Backed Securities	66,291,950	305,457,393	200,000,464	59,703,486	6,842,151	638,295,444	3.2	876,029,655	4.8	638,295,444	XXX
11.3 Commercial Mortgage-Backed Securities	316,904,590	97,630,206	188,420,798	(18,454,129)	41,782,011	626,283,476	3.1	767,707,148	4.2	626,283,476	XXX
11.4 Other Loan-Backed and Structured Securities	25,376,171	107,259,397	44,550,634	130,292,980	141,141,180	448,620,362	2.2	374,260,270	2.1	448,620,362	XXX
11.5 Totals	736,660,710	5,090,340,099	6,768,332,084	1,828,742,261	1,203,264,188	15,627,339,342	77.7	14,963,240,410	82.2	15,627,339,342	XXX
11.6 Line 11.5 as a % of Col. 6	4.7	32.6	43.3	11.7	7.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	3.7	25.3	33.7	9.1	6.0	77.7	XXX	XXX	XXX	77.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	164,250,214	820,440,780	1,779,150,101	313,077,779	145,518,352	3,222,437,226	16.0	2,641,069,793	14.5	XXX	3,222,437,226
12.2 Residential Mortgage-Backed Securities	24,404,389	77,478,049	29,089,792	6,857,781	111,832	137,941,843	0.7	93,250,081	0.5	XXX	137,941,843
12.3 Commercial Mortgage-Backed Securities	32,972,226	85,941,334	152,744,331			271,657,891	1.4	225,382,729	1.2	XXX	271,657,891
12.4 Other Loan-Backed and Structured Securities	13,114,921	106,876,586	267,850,687	413,833,917	50,020,595	851,696,706	4.2	269,956,808	1.5	XXX	851,696,706
12.5 Totals	234,741,750	1,090,736,749	2,228,834,911	733,769,477	195,650,779	4,483,733,666	22.3	3,229,659,411	17.8	XXX	4,483,733,666
12.6 Line 12.5 as a % of Col. 6	5.2	24.3	49.7	16.4	4.4	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.2	5.4	11.1	3.6	1.0	22.3	XXX	XXX	XXX	XXX	22.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	8,117	8,117			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
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)	8,117	8,117			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	8,117	8,117			

(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)			88,441,213
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	90,984,897		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,316,439		93,301,336
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(21,775,867)		
	3.2 Section 2, Column 19	(22,090,916)		(43,866,783)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			22,715,047
5.	Considerations received/(paid) on terminations, Section 2, Column 15			72,368,560
6.	Amortization:			
	6.1 Section 1, Column 19	50,082		
	6.2 Section 2, Column 21			50,082
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	38,502,414		
	8.2 Section 2, Column 20	(252,400)		38,250,014
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			126,522,349
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			126,522,349

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				718,260
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				455,938
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(14,220)			
	3.14 Section 1, Column 18, prior year	(43,776)	29,556	29,556	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(14,220)			
	3.24 Section 1, Column 19, prior year	(43,776)	29,556	29,556	
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)	(733,333)			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(733,333)	(733,333)		
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)				1,174,198
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,174,198

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
500255E*1	Replication of a Kohl Bond Using a US Treasury with a Credit Default Swap	2	10,000,000	9,698,378	9,544,263	10/27/2014	12/20/2021	Credit Default Swap - Protection Sold	(316,015)	(473,707)	912828-SF-8	US Treasury N/B	1	10,014,393	10,017,970
9999999 - Totals				9,698,378	9,544,263	XXX	XXX	XXX	(316,015)	(473,707)	XXX	XXX	XXX	10,014,393	10,017,970

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	1	9,650,438	1	9,662,228	1	9,674,138	1	9,686,232	1	9,650,438
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	11,790	XXX	11,910	XXX	12,094	XXX	12,146	XXX	47,940
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	9,662,228	1	9,674,138	1	9,686,232	1	9,698,378	1	9,698,378

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	126,522,349	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,174,198	
3.	Total (Line 1 plus Line 2)		127,696,547
4.	Part D, Section 1, Column 5	128,806,242	
5.	Part D, Section 1, Column 6	(1,127,640)	
6.	Total (Line 3 minus Line 4 minus Line 5)		17,945

		Fair Value Check	
7.	Part A, Section 1, Column 16	135,168,408	
8.	Part B, Section 1, Column 13	(14,220)	
9.	Total (Line 7 plus Line 8)		135,154,188
10.	Part D, Section 1, Column 8	139,529,601	
11.	Part D, Section 1, Column 9	(4,375,413)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	24,871,906	
14.	Part B, Section 1, Column 20	127,700	
15.	Part D, Section 1, Column 11	24,999,606	
16.	Total (Line 13 plus Line 14 minus Line 15)		

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

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
0764		YORBA LINDA	CA		04/03/1996	8.125	15,452						1,000,000	03/08/1996
0830		TACOMA	WA		05/20/1997	4.950	239,524						840,000	03/12/1997
0901		CANOGA PARK	CA		03/27/1998	7.500	124,110						1,100,000	01/07/1998
0920		CLOVIS	CA		05/28/1998	7.500	148,110						1,150,000	04/06/1998
0931		LAGUNA NIGUEL	CA		10/06/1998	7.375	222,574						1,370,000	06/01/1998
0938		LITTLETON	CO		09/18/1998	6.625	763,014						3,175,800	07/16/1998
0963		CHATSWORTH	CA		10/20/1998	7.000	453,076						2,800,000	09/16/1998
0964		PACOIMA	CA		10/20/1998	7.000	286,042						3,000,000	09/16/1998
0966		El Segundo	CA		12/01/1998	7.500	82,249						1,660,000	09/25/1998
0980		LAKEWOOD	CA		02/22/1999	7.250	134,213						1,060,000	12/10/1998
1061		PLEASANTON	CA		09/20/1999	7.750	236,109						1,290,000	07/15/1999
1071		LITTLETON	CO		11/09/1999	5.810	446,131						1,360,000	08/27/1999
1096		FRESNO	CA		01/28/2000	8.125	325,437						1,275,000	11/10/1999
1104		PITTSBURGH	PA		02/01/2000	5.870	9,868,467						33,500,000	01/19/2000
1122		GULFPORT	MS		05/16/2000	8.500	675,434						2,915,000	04/04/2000
1141		DALLAS	TX		08/31/2000	8.440	908,602						3,000,000	06/14/2000
1191		CLOVIS	CA		04/11/2001	7.580	451,819						1,458,000	02/20/2001
1192		LOUISVILLE	KY		05/18/2001	7.800	527,149						1,660,000	03/05/2001
1202		BELLEVUE	WA		05/31/2001	5.625	819,327						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	232,101						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	233,473						850,000	04/13/2001
1215		N HIGHLANDS	CA		06/28/2001	7.625	233,441						1,595,000	04/24/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	492,422						1,530,000	05/24/2001
1246		VALENCIA	CA		12/18/2001	6.800	996,963						3,230,000	08/03/2001
1247		TARZANA	CA		12/18/2001	6.800	628,055						2,000,000	08/03/2001
1257		REDMOND	WA		10/30/2001	6.500	521,962						1,860,000	09/14/2001
1267		FORT BRAGG	CA		12/28/2001	7.500	149,141						1,860,000	10/02/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	424,787						1,900,000	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	633,250						2,450,000	03/06/2002
1313		COLUMBIA	SC		09/05/2002	6.500	3,218,136						9,430,000	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	486,127						1,450,000	07/12/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	1,326,192						5,200,000	10/28/2002
1345		FRESNO	CA		04/04/2003	5.750	358,932						1,050,000	11/12/2002
1352		SAN ANTONIO	TX		02/10/2003	4.900	413,832						1,380,000	12/12/2002
1358		ANAHEIM	CA		03/27/2003	6.500	158,038						1,750,000	01/10/2003
1367		MESA	AZ		05/06/2003	6.500	628,569						1,870,000	02/21/2003
1372		TUALATIN	OR		04/29/2003	4.750	1,167,147						3,050,000	03/11/2003
1375		CAMARILLO	CA		04/23/2003	6.000	50,467						1,500,000	03/18/2003
1378		LOS ANGELES	CA		04/24/2003	6.500	420,587						3,000,000	03/27/2003
1379		FRESNO	CA		06/30/2003	6.375	257,287						2,385,000	04/01/2003
1386		RANCHO CUCAMONGA	CA		05/29/2003	6.500	689,075						2,775,000	04/14/2003
1401		POMONA	CA		08/18/2003	5.500	2,797,726						6,150,000	06/16/2003
1406		TUSTIN	CA		08/28/2003	5.750	302,313						850,000	07/01/2003
1410		RENTON	WA		09/24/2003	4.450	2,883,638						7,520,000	08/01/2003
1417		OREM	UT		10/16/2003	6.375	1,373,496						3,360,000	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	369,465						1,900,000	09/09/2003
1433		TURLOCK	CA		07/30/1997	5.000	1,117,173						12,500,000	04/29/1997
1434		TURLOCK	CA		08/14/2000	5.000	128,410						1,230,000	05/25/2000
1436		LAGUNA BEACH	CA		12/29/2003	4.850	692,440						2,600,000	11/04/2003
1437		PROVO	UT		12/29/2003	5.250	744,125						2,225,000	11/12/2003
1445		OREM	UT		02/11/2004	6.250	1,398,575						3,570,000	12/16/2003
1454		SAN DIEGO	CA		05/11/2004	6.375	224,212						2,085,000	03/12/2004
1464		VANCOUVER	WA		07/15/2004	4.750	804,380						4,098,700	04/27/2004
1469		PHOENIX	AZ		07/29/2004	6.625	197,571						1,295,000	05/28/2004
1472		REDONDO BEACH	CA		08/30/2004	4.400	465,830						2,850,000	06/29/2004
1480		TACOMA	WA		10/28/2004	6.250	777,476						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	4.500	711,101						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	351,753						2,060,000	09/15/2004
1488		FRESNO	CA		12/28/2004	5.900	1,754,841						3,850,000	11/23/2004
1491		BELLEVUE	NE		01/20/2005	6.000	529,025						1,320,000	12/03/2004
1497		SAN DIEGO	CA		04/04/2005	6.450	1,997,221						5,200,000	02/15/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1502		VERADALE	WA		05/03/2005	5.600	679,517						1,350,000	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	445,631						1,200,000	03/11/2005
1508		GRAND ISLAND	NE		04/26/2005	5.875	2,393,235						4,500,000	03/17/2005
1511		TUCSON	AZ		05/26/2005	6.500	2,141,512						4,510,000	03/23/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	834,080						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	593,156						1,840,000	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	1,123,983						2,140,000	04/15/2005
1524		BEND	OR		06/23/2005	4.350	618,308						1,820,000	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	462,577						2,190,000	05/17/2005
1537		OAK HILL	WV		08/02/2005	5.500	1,549,815						6,000,000	05/27/2005
1539		GLENDALE	AZ		10/17/2005	5.800	533,217						2,740,000	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	1,249,753						3,670,000	01/08/2003
1542		SEATTLE	WA		02/26/2002	6.750	650,051						2,850,000	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	608,676						3,050,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	1,229,684						2,700,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	656,109						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	2,053,544						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	319,603						1,010,000	08/15/2005
1558		CAMDEN	SC		11/10/2005	5.850	3,083,993						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	3,820,710						7,200,000	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	2,301,522						6,050,000	10/05/2005
1567		KENT	WA		12/02/2005	5.750	739,850						1,800,000	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	759,901						3,100,000	10/18/2005
1575		RENTON	WA		03/28/2006	5.920	5,791,560						12,425,000	11/04/2005
1580		TROUTDALE	OR		02/23/2006	5.825	1,417,091						7,260,000	12/09/2005
1582		BELLINGHAM	WA		04/18/2006	5.740	1,791,931						4,000,000	12/28/2005
1583		ESCONDIDO	CA		03/15/2006	6.000	788,690						1,959,000	12/29/2005
1584		LA MESA	CA		03/15/2006	6.000	759,206						1,931,000	12/10/2005
1586		FRESNO	CA		03/13/2006	5.840	1,001,353						5,260,000	01/04/2006
1589		SCOTTSDALE	AZ		03/09/2006	5.920	2,104,170						3,900,000	01/12/2006
1591		INDIANA	PA		04/27/2006	6.077	800,062						2,000,000	01/26/2006
1597		REDMOND	WA		04/18/2006	5.970	1,260,960						3,400,000	02/21/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	390,916						1,790,000	02/21/2006
1599		SAN DIEGO	CA		04/25/2006	5.880	3,014,770						6,500,000	02/27/2006
1600		PHILIPSBURG	PA		06/05/2006	6.430	1,388,410						5,200,000	03/13/2006
1602		ROY	UT		04/07/2006	6.250	1,408,217						2,800,000	03/16/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	1,081,202						3,900,000	03/16/2006
1607		WESTLAND	MI		05/26/2006	6.250	199,447						2,300,000	03/30/2006
1616		ARCADIA	CA		05/27/2004	6.500	2,537,187						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	836,832						1,550,000	05/09/2006
1619		BELLEVUE	WA		07/19/2006	6.400	2,339,205						7,140,000	05/18/2006
1621		LOCUST GROVE	GA		07/10/2006	6.813	963,104						2,000,000	05/24/2006
1623		FRESNO	CA		09/13/2006	6.580	2,003,996						7,000,000	05/30/2006
1624		SAN JOSE	CA		07/31/2006	6.530	1,750,708						3,350,000	05/31/2006
1625		MURFREESBORO	TN		07/21/2006	6.630	2,912,385						5,200,000	05/31/2006
1626		LIVINGSTON	TN		07/26/2006	6.630	1,555,888						2,800,000	05/31/2006
1634		TULSA	OK		09/15/2006	6.470	1,248,870						2,877,000	08/02/2006
1636		HEALDSBURG	CA		10/13/2006	6.250	1,662,209						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	295,190						870,000	08/30/2006
1639		FRESNO	CA		10/26/2006	6.385	554,452						1,350,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	6.125	4,764,791						21,730,000	08/31/2006
1645		CAMPBELLSPORT	WI		12/28/2006	6.290	1,035,153						2,410,000	10/28/2006
1646		BELLEVUE	WA		12/21/2006	6.260	366,563						1,800,000	11/07/2006
1647		FEDERAL WAY	WA		01/12/2007	6.125	312,857						7,100,000	11/20/2006
1648		MEMPHIS	TN		02/08/2007	6.050	2,425,290						11,500,000	11/21/2006
1651		CENTERVILLE	UT		01/30/2007	6.125	1,542,291						2,600,000	12/08/2006
1652		RANCHO CORDOVA	CA		01/18/2007	6.000	1,457,352						4,500,000	12/06/2006
1658		MALVERN	PA		04/11/2007	6.400	911,759						1,900,000	01/26/2007
1659		COLTON	CA		04/06/2007	6.090	111,146						1,540,000	03/23/2007
1664		ORLANDO	FL		05/15/2007	6.280	111,027						1,700,000	04/23/2007
1670		FRESNO	CA		05/02/2007	6.150	2,832,605						6,500,000	03/08/2007

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
1673		CAMPBELL	CA		07/02/2007	6.230	4,425,558						14,000,000	05/25/2004
1675		TULSA	OK		07/09/2007	6.255	1,759,947						3,000,000	06/13/2007
1678		FORT WORTH	TX		08/10/2007	6.375	786,036						1,500,000	06/25/2007
1682		CENTENNIAL	CO		08/20/2007	6.610	1,407,065						3,100,000	06/15/2007
1683		MANTECA	CA		07/23/2007	6.360	984,824						2,410,000	06/04/2007
1684		SAGINAW	TX		07/18/2007	6.325	1,414,436						2,440,000	02/09/2007
1685		PORTLAND	OR		07/20/2007	6.680	889,001						1,750,000	06/01/2007
1687		OCALA	FL		08/15/2007	6.920	853,383						1,615,000	07/16/2007
1688		OLYMPIA	WA		08/31/2007	6.060	980,197						3,860,000	07/03/2007
1690		SALEM	OR		08/29/2007	6.520	892,011						1,440,000	08/22/2001
1691		DANVILLE	CA		08/30/2007	6.620	169,253						2,000,000	07/30/2007
1692		SANTA ANA	CA		08/09/2007	7.000	541,409						1,750,000	02/13/2003
1694		BELLEVUE	WA		08/20/2007	6.560	5,180,924						9,500,000	07/03/2007
1696		FRESNO	CA		08/15/2007	6.300	1,807,612						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,179,372						2,900,000	07/25/2007
1700		VENICE	CA		09/20/2007	6.330	673,503						7,300,000	07/25/2007
1701		VENICE	CA		09/20/2007	6.330	2,509,489						13,200,000	07/25/2007
1702		SANTA MONICA	CA		09/20/2007	6.330	1,981,216						7,700,000	07/25/2007
1703		SANTA MONICA	CA		09/20/2007	6.330	1,320,810						4,300,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,770,004						4,600,000	08/10/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,216,029						2,600,000	09/03/2007
1707		CLACKAMAS	OR		09/24/2007	6.450	1,695,328						2,925,000	08/29/2007
1709		SAN JOSE	CA		08/30/2007	6.220	902,070						3,560,000	07/13/2007
1712		MODESTO	CA		10/11/2007	6.500	1,851,353						4,800,000	08/24/2007
1713		BELFAIR	WA		09/21/2007	6.300	2,236,428						6,200,000	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,479,521						6,050,000	09/24/2007
1716		CENTENNIAL	CO		11/14/2007	6.190	1,545,415						3,350,000	08/28/2007
1717		SACRAMENTO	CA		09/26/2007	6.320	755,823						1,340,000	08/23/2007
1720		THOUSAND OAKS	CA		11/15/2007	5.810	1,420,495						3,030,000	09/07/2007
1722		BOZEMAN	MT		10/22/2007	6.480	1,128,329						2,940,000	09/07/2007
1723		POMONA	CA		10/31/2007	6.540	1,630,942						4,300,000	09/13/2007
1724		OXNARD	CA		11/02/2007	6.490	776,998						4,970,000	09/05/2007
1725		ODESSA	TX		10/09/2007	6.540	1,158,866						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,251,768						3,340,000	09/17/2007
1727		SANTA ANA	CA		10/22/2007	6.370	1,475,949						3,100,000	09/11/2007
1729		PORTLAND	OR		10/24/2007	6.500	1,452,480						2,450,000	09/25/2007
1730		CITY OF INDUSTRY	CA		10/15/2007	6.500	1,369,576						3,310,000	09/07/2007
1731		HOUSTON	TX		11/01/2007	6.510	196,356						2,400,000	09/19/2007
1733		BELL	CA		11/27/2007	6.375	1,344,019						4,160,000	09/25/2007
1734		CANTON TOWNSHIP	MI		11/14/2007	6.190	838,776						1,910,000	08/24/2007
1735		SHELBY TOWNSHIP	MI		11/20/2007	6.190	697,806						1,580,000	08/21/2007
1736		PEARSALL	TX		11/14/2007	6.190	616,758						1,340,000	08/28/2007
1737		FAIRBORN	OH		11/16/2007	6.750	486,790						1,285,000	10/26/2007
1738		CLEARWATER	FL		12/14/2007	6.500	1,905,652						4,100,000	11/12/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	4,437,478						10,500,000	11/27/2007
1741		HOUSTON	TX		12/03/2007	6.375	1,244,094						3,150,000	11/13/2007
1742		ORLANDO	FL		01/28/2008	6.500	709,847						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	1,858,474						3,635,000	11/27/2007
1745		NEWPORT BEACH	CA		02/01/2008	6.230	1,446,622						3,400,000	01/07/2008
1747		PHOENIX	AZ		12/27/2007	6.125	1,571,850						2,900,000	12/02/2007
1748		OMAHA	NE		01/28/2008	6.080	1,015,024						2,675,000	12/04/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	1,777,292						3,500,000	01/25/2008
1752		JACKSONVILLE	FL		01/03/2008	6.250	829,144						1,600,000	12/07/2007
1754		ORLANDO	FL		02/05/2008	6.150	895,324						2,200,000	01/15/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,731,354						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	3,912,226						10,100,000	01/11/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	6.400	1,594,245						4,030,000	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	2,361,754						9,200,000	01/18/2008
1763		JACKSONVILLE	FL		03/18/2008	6.250	1,421,276						2,635,000	01/28/2008
1764		DEVENS	MA		03/14/2008	6.200	526,174						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	3,078,003						5,700,000	02/15/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1766		LOWELL	AR		04/10/2008	6.250	1,459,692						2,500,000	02/22/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	2,212,851						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	1,652,276						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	3,025,352						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,883,427						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,352,549						2,500,000	03/04/2008
1773		FIFE	WA		04/22/2008	6.000	1,501,711						3,250,000	03/20/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	578,793						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,299,090						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	4.800	3,544,294						27,150,000	04/16/2008
1779		MORGAN HILL	CA		05/23/2008	4.500	457,829						4,550,000	04/16/2008
1784		PHOENIX	AZ		05/19/2008	6.500	2,283,074						4,600,000	04/30/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,227,319						2,790,000	04/21/2008
1787		SPRINGFIELD	OH		06/16/2008	7.060	643,176						1,300,000	04/24/2008
1788		DAYTON	OH		06/16/2008	6.810	639,928						1,300,000	04/24/2008
1789		MORGAN HILL	CA		06/30/2008	6.570	846,960						3,360,000	06/02/2008
1790		CENTREVILLE	IL		06/30/2008	6.450	3,450,393						10,175,000	05/27/2008
1791		TURLOCK	CA		06/25/2008	4.550	2,638,475						5,220,000	05/23/2008
1797		GRAHAM	WA		06/24/2008	6.625	3,326,443						6,700,000	05/11/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	1,019,771						2,150,000	06/30/2008
1802		PRATVILLE	AL		08/15/2008	6.625	2,847,312						5,825,000	07/21/2008
1803		SALT LAKE CITY	UT		08/27/2008	7.030	860,893						1,875,000	08/05/2008
1806		GILROY	CA		09/19/2008	4.500	2,103,781						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	2,871,374						5,900,000	07/17/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	2,983,433						4,730,000	07/28/2008
1811		SAN FRANCISCO	CA		09/18/2008	5.880	1,300,000						3,300,000	07/28/2008
1814		SPARKS	NV		08/27/2008	6.710	1,069,470						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	4,995,114						9,300,000	08/12/2008
1816		PORTLAND	OR		10/24/2008	6.750	784,879						2,040,000	08/27/2008
1820		KIRKLAND	WA		09/29/2008	6.920	1,166,189						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	3,547,372						16,400,000	09/22/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	1,734,574						5,700,000	09/17/2008
1825		VANCOUVER	WA		12/02/2008	5.800	1,945,704						3,600,000	09/12/2008
1827		DANBURY	CT		10/14/2008	6.500	3,046,052						4,500,000	08/18/2008
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	1,993,913						3,800,000	09/19/2008
1831		MARION	IN		11/14/2008	6.800	1,813,035						2,800,000	10/02/2008
1833		ROYAL OAK	MI		11/21/2008	6.000	1,147,111						3,250,000	11/10/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,380,987						5,200,000	10/23/2008
1838		LOS ANGELES	CA		01/30/2009	4.950	3,287,558						6,525,000	12/10/2008
1841		SAN FRANCISCO	CA		12/24/2008	7.130	1,980,395						3,700,000	12/04/2008
1842		NOVI	MI		01/22/2009	6.500	1,737,634						4,750,000	12/25/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	1,009,567						2,190,000	11/26/2008
1846		LOS ANGELES	CA		02/26/2009	4.950	2,139,458						8,300,000	12/01/2008
1847		MARINA DEL RAY	CA		02/26/2009	4.950	1,559,447						5,170,000	12/01/2008
1848		SANTA MONICA	CA		01/29/2009	4.950	1,866,814						8,560,000	11/20/2008
1849		SANTA MONICA	CA		01/29/2009	4.950	1,111,161						7,240,000	11/30/2008
1850		SANTA CLARA	CA		02/03/2009	5.050	3,044,781						7,700,000	12/02/2008
1853		BURLINGAME	CA		02/03/2009	6.750	3,324,400						13,600,000	12/23/2008
1859		FIFE	WA		04/17/2009	4.650	2,466,252						6,000,000	02/23/2009
1869		ATLANTA	GA		06/01/2009	7.060	7,870,295						18,300,000	04/09/2009
1871		HOUSTON	TX		05/27/2009	6.770	2,769,734						5,500,000	03/18/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,649,694						5,710,000	10/14/2008
1876		NORTH LAS VEGAS	NV		06/11/2009	6.780	1,835,911						3,670,000	05/01/2009
1880		WALNUT	CA		07/06/2009	7.650	2,222,271						4,230,000	05/19/2009
1883		PASADENA	TX		07/08/2009	6.625	3,117,911						6,200,000	06/03/2009
1884		PORTLAND	OR		07/30/2009	7.100	3,093,676						5,750,000	06/25/2009
1885		LONGVIEW	WA		07/30/2009	7.100	6,054,694						14,925,000	06/12/2009
1895		KENT	WA		09/01/2009	7.860	1,092,644						3,650,000	08/04/2009
1898		SIOUX FALLS	SD		09/11/2009	4.800	1,662,943						4,750,000	07/28/2009
1902		VIENNA	VA		09/21/2009	7.940	5,574,271						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	4.600	3,839,548						7,630,000	07/22/2009

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
1905		HOUSTON	TX		08/31/2009	4.200	4,140,551						9,975,000	07/17/2009
1921		WARREN	MI		11/04/2009	6.625	209,352						2,100,000	06/01/2003
1922		BUFFALO	NY		12/08/2009	6.800	2,577,565						8,350,000	09/29/2009
1923		TONOWANDA	NY		12/11/2009	6.800	3,670,025						12,900,000	10/02/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,308,026						4,425,000	10/16/2009
1927		VAN NUYS	CA		12/03/2009	6.820	2,516,127						5,800,000	11/09/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,669,382						5,100,000	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	5,006,559						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,656,958						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	3,605,934						9,940,000	03/03/2009
1936		TALLMADGE	OH		12/28/2009	7.050	4,222,107						9,880,000	11/06/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,069,387						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,347,231						10,640,000	11/10/2009
1949		NEWNAN	GA		01/19/2010	6.625	828,553						2,120,000	12/18/2009
1950		RENO	NV		12/30/2009	6.950	2,227,295						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	3,118,213						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,694,674						3,300,000	12/07/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	8,779,582						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	3,366,065						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,774,144						5,640,000	12/17/2009
1960		MOUNT VERNON	WA		02/17/2010	6.560	1,695,880						9,200,000	02/01/2010
1961		PITTSBURG	CA		01/29/2010	7.000	1,869,159						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,347,740						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	3,024,271						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	1,865,696						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	786,729						1,720,000	01/27/2010
1968		TAYLOR	MI		04/13/2010	7.420	2,054,370						9,725,000	03/20/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,126,879						2,120,000	02/09/2010
1972		AUBURN	WA		03/23/2010	7.000	2,064,251						4,500,000	02/23/2010
1976		PEORIA	AZ		03/31/2010	7.300	379,571						2,025,000	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	4,301,611						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	2,368,959						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	3,828,763						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,280,699						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	5.600	1,505,868						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,522,532						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	1,818,978						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	930,637						2,160,000	03/12/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	5,592,299						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	4.350	1,072,811						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	4.350	1,412,506						2,650,000	03/10/2010
1991		BURBANK	CA		04/29/2010	6.620	2,057,052						6,100,000	02/28/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	1,939,442						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,322,886						5,920,000	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	5,415,112						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,794,918						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	4,141,604						7,250,000	03/16/2010
2000		SEATTLE	WA		06/30/2010	6.880	5,052,659						9,400,000	12/09/2009
2002		RICHMOND	VA		05/19/2010	6.800	3,372,937						6,200,000	04/15/2010
2003		VIRGINIA BEACH	VA		05/19/2010	6.800	2,529,662						4,650,000	04/15/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	3,880,749						8,700,000	03/31/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	4,900,326						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,340,103						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,423,970						8,340,000	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,875,164						3,400,000	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	679,706						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	921,883						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	1,389,109						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	899,730						3,240,000	05/07/2010
2020		BRIDGEPORT	CT		05/28/2010	6.800	2,361,040						4,300,000	04/27/2010
2021		DRIGGS	ID		06/22/2010	6.990	902,838						1,795,000	05/14/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

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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
2022		CLOVIS	CA		06/29/2010	6.750	2,429,425						4,250,000	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	1,078,744						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,626,147						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,077,979						2,090,000	04/20/2010
2030		DENVER	CO		07/28/2010	7.110	3,412,729						7,200,000	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,501,384						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,280,599						8,000,000	05/05/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,619,129						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	7,009,294						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	7,421,566						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	4.950	1,128,476						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	3,870,792						6,600,000	04/16/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,603,314						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	4,737,192						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	904,661						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,427,652						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,578,865						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	3,610,048						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	4.850	1,827,159						4,200,000	06/09/2010
2055		SALT LAKE CITY	UT		10/27/2010	6.250	2,133,685						4,900,000	07/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,084,060						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,664,544						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,286,225						3,100,000	07/14/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,524,348						4,875,000	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	4,203,279						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	958,543						5,420,000	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,305,062						2,340,000	06/24/2010
2069		ALLEN	TX		09/01/2010	6.550	1,089,513						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	3,167,220						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,511,981						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,273,209						2,565,000	06/10/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	4,983,461						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,571,649						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	3,091,990						7,400,000	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,393,999						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,180,743						3,670,000	07/08/2010
2082		PORTLAND	OR		09/17/2010	6.250	2,751,862						5,020,000	07/20/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,206,711						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	6,282,914						11,080,000	07/30/2010
2086		SANTA MONICA	CA		09/27/2010	6.150	2,019,200						4,600,000	07/20/2010
2088		ALBANY	OR		07/26/2010	8.200	1,941,957						4,640,000	07/06/1999
2092		SAN JOSE	CA		09/23/2010	6.150	3,706,320						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	1,000,268						2,350,000	08/18/2010
2097		WINSTON-SALEM	NC		10/20/2010	6.300	2,342,959						4,000,000	09/21/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,636,304						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	568,462						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	6,847,084						13,000,000	09/02/2010
2101		FRANKLIN PARK	IL		09/30/2010	5.750	2,676,176						4,900,000	08/04/2010
2102		CHICAGO	IL		09/30/2010	5.750	2,230,171						4,000,000	08/18/2010
2103		SAN MATEO	CA		09/02/2010	6.550	5,042,047						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,362,048						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	2,121,941						4,600,000	06/18/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,793,386						3,200,000	09/28/2010
2112		SANTA ANA	CA		11/19/2010	6.100	9,678,999						25,250,000	09/10/2010
2113		SAN FRANCISCO	CA		12/17/2010	5.650	2,087,319						5,640,000	10/18/2010
2115		DEVENS	MA		10/29/2010	6.375	4,192,310						6,730,000	09/20/2010
2118		HOUSTON	TX		11/01/2010	6.100	7,270,570						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,569,784						2,900,000	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,429,465						8,250,000	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,196,267						2,200,000	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	1,033,392						4,100,000	10/01/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2129		INDIANAPOLIS	IN		12/30/2010	5.450	979,978						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	1,082,103						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	681,063						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,477,512						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	2,255,448						6,700,000	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,703,495						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,205,901						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,265,972						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,287,264						2,350,000	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	1,971,258						4,300,000	10/29/2010
2144		BEDFORD	TX		12/10/2010	6.100	2,745,629						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,609,011						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	2,940,829						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,504,759						8,550,000	11/04/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	2,042,022						4,600,000	11/10/2010
2153		TAMPA	FL		01/31/2011	5.700	3,056,980						4,975,000	11/15/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,407,066						4,400,000	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	6,328,252						13,100,000	11/19/2010
2159		AKRON	OH		01/10/2011	5.550	3,627,823						9,020,000	11/23/2010
2160		RENO	NV		12/22/2010	5.730	1,653,575						3,230,000	12/09/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,294,128						4,855,000	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	7,235,641						13,200,000	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,536,189						5,400,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	2,086,004						5,200,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,733,547						4,570,000	11/19/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,526,269						5,700,000	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	635,845						1,170,000	11/22/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,430,375						2,870,000	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	632,175						1,690,000	11/18/2010
2174		GOLDEN	CO		01/03/2011	5.680	2,786,471						4,550,000	11/03/2010
2177		LA JOLLA	CA		01/31/2011	5.900	2,156,765						4,290,000	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,541,159						2,730,000	11/22/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	3,699,199						6,740,000	11/24/2010
2180		SPRING	TX		01/26/2011	5.710	2,578,808						4,925,000	11/16/2010
2181		SALEM	OR		01/25/2011	5.800	1,080,458						2,860,000	12/03/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,361,699						3,250,000	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	2,306,508						8,380,000	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,487,988						9,100,000	11/26/2010
2192		DALLAS	TX		05/25/2012	5.750	8,802,419						17,300,000	04/10/2012
2193		HOUSTON	TX		05/25/2012	5.750	1,992,620						4,000,000	04/10/2012
2194		HOUSTON	TX		05/25/2012	5.750	3,593,509						8,300,000	03/05/2012
2195		HOUSTON	TX		05/25/2012	5.750	4,062,646						7,775,000	02/29/2012
2196		SAN MATEO	CA		01/20/2011	6.780	8,215,758						14,900,000	11/22/2010
2197		DRAPER	UT		01/26/2011	5.730	2,140,844						4,350,000	12/14/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,210,596						3,420,000	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	4,795,888						10,000,000	05/11/2011
2203		FARMINGTON HILLS	MI		03/17/2011	5.750	3,164,093						5,700,000	02/11/2011
2204		NEW YORK	NY		12/30/2010	5.500	4,696,785						7,300,000	11/08/2010
2205		BROOKFIELD	WI		12/30/2010	6.520	2,813,332						4,750,000	12/15/2010
2206		VENTURA	CA		02/17/2011	5.800	1,002,701						6,540,000	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,860,092						11,900,000	12/13/2010
2213		CLEARWATER	FL		05/25/2011	5.650	2,595,356						6,450,000	04/22/2011
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	886,581						5,960,000	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	4,130,167						7,380,000	12/15/2010
2217		MOUNT VERNON	WA		02/01/2011	5.600	5,496,708						11,000,000	01/05/2011
2218		CULVER CITY	CA		02/10/2011	5.500	1,738,173						5,400,000	12/20/2010
2220		AUSTIN	TX		03/01/2011	5.450	2,201,002						3,450,000	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	2,179,332						3,860,000	10/01/2010
2222		AKRON	OH		01/10/2011	5.550	3,374,708						6,550,000	11/23/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	938,280						1,800,000	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,468,470						2,500,000	01/31/2011

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2227		CULVER CITY	CA		03/21/2011	5.950	2,538,302						5,940,000	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	3,148,377						6,570,000	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,266,293						4,200,000	01/12/2011
2230		PORTLAND	OR		02/18/2011	6.250	1,385,328						3,600,000	01/05/2011
2231		STERLING HEIGHTS	MI		02/24/2011	6.640	4,678,307						9,000,000	01/11/2011
2232		SEATTLE	WA		03/18/2011	5.960	3,807,907						7,700,000	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,408,163						2,660,000	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	1,087,246						4,080,000	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	4,594,158						9,750,000	12/27/2010
2236		SAN JOSE	CA		02/28/2011	5.500	1,528,337						3,920,000	01/20/2011
2237		ST JOHN	IN		03/25/2011	6.250	1,001,110						1,700,000	01/03/2011
2239		RANCHO CORDOVA	CA		03/14/2011	5.520	6,218,205						13,140,000	02/03/2011
2240		TULSA	OK		03/24/2011	5.990	1,213,327						2,900,000	01/25/2011
2241		SAN DIEGO	CA		03/01/2011	6.290	3,181,069						10,775,000	01/24/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,718,691						3,100,000	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	2,164,432						3,970,000	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,186,106						4,200,000	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	3,262,003						5,500,000	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,691,276						6,850,000	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	5,225,393						9,000,000	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,682,647						9,500,000	01/15/2011
2252		WESTLAKE VILLAGE	CA		03/31/2011	5.750	2,938,254						5,100,000	02/11/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,477,331						6,740,000	04/04/2011
2255		CERRITOS	CA		04/04/2011	5.970	2,720,280						6,130,000	02/15/2011
2256		SEATTLE	WA		05/12/2011	5.500	4,973,535						8,700,000	02/14/2011
2257		FOLSOM	CA		03/30/2011	6.240	2,092,991						4,540,000	01/24/2011
2258		SEATTLE	WA		05/12/2011	5.500	4,069,234						7,000,000	02/14/2011
2259		ALSIP	IL		05/04/2011	5.600	1,359,135						2,000,000	03/09/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	1,789,997						4,450,000	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,548,897						4,500,000	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	3,983,121						8,460,000	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,287,660						4,500,000	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,265,037						3,310,000	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	1,055,326						2,150,000	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,700,907						7,140,000	11/30/2010
2275		LOS ANGELES	CA		06/28/2011	5.800	1,821,061						2,800,000	03/10/2011
2276		NORCROSS	GA		07/21/2011	6.150	2,244,901						4,800,000	04/12/2011
2279		INDIANAPOLIS	IN		04/29/2011	5.625	1,064,704						2,020,000	03/21/2011
2280		INDIANAPOLIS	IN		04/29/2011	5.625	1,124,777						2,140,000	03/23/2011
2281		SPENCER	IN		04/29/2011	6.180	2,232,532						3,500,000	04/01/2011
2283		AUSTIN	TX		04/21/2011	5.850	6,804,936						11,000,000	03/18/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,693,290						4,600,000	04/11/2011
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,465,356						3,000,000	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	4,176,068						7,000,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,731,089						3,850,000	04/06/2011
2290		SALT LAKE CITY	UT		05/31/2011	5.900	6,660,680						10,400,000	04/18/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,761,264						4,910,000	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,750,033						8,140,000	03/31/2011
2293		SIERRA VISTA	AZ		05/27/2011	6.050	5,104,244						8,000,000	03/25/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	3,871,301						6,400,000	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,562,088						2,950,000	05/09/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,437,771						2,420,000	06/18/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,094,746						3,380,000	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	5.750	2,078,495						3,475,000	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	3,197,956						6,150,000	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,520,699						4,700,000	04/21/2011
2311		SPRING	TX		06/30/2011	6.020	1,243,309						2,200,000	04/11/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	5,685,441						11,400,000	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,385,423						2,475,000	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	988,481						3,350,000	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,219,772						4,200,000	05/10/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
2318		SOLON	OH		05/04/2011	5.850	3,111,762						6,100,000	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,745,649						5,750,000	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	3,216,100						6,050,000	04/29/2011
2321		CHARLOTTE	NC		03/09/2012	5.750	8,340,519						15,215,000	12/01/2011
2322		RICHARDSON	TX		08/01/2011	5.500	1,972,154						3,100,000	04/25/2011
2325		OAKLAND	CA		07/06/2011	5.660	2,959,795						5,850,000	04/18/2011
2327		IRVING	TX		06/14/2011	5.780	3,095,001						5,200,000	05/11/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,387,876						2,450,000	04/25/2011
2329		COLORADO SPRINGS	CO		06/17/2011	5.790	4,313,723						7,200,000	04/28/2011
2332		THE WOODLANDS	TX		06/23/2011	5.200	811,114						5,900,000	04/29/2011
2333		AUSTIN	TX		05/18/2011	6.000	2,095,059						3,750,000	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,846,261						5,300,000	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	3,166,605						6,600,000	06/22/2011
2336		EGG HARBOR	NJ		08/05/2011	6.080	1,467,521						3,700,000	08/05/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	5,246,321						14,300,000	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,843,396						3,600,000	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,617,130						4,600,000	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,186,222						2,800,000	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	544,721						1,650,000	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,517,186						5,730,000	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,181,489						7,620,000	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	2,080,103						4,550,000	05/31/2011
2346		GARDENA	CA		06/23/2011	5.850	4,410,440						7,800,000	05/10/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,185,200						2,160,000	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,188,189						2,500,000	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	3,110,250						5,700,000	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,233,646						2,400,000	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,365,856						2,900,000	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,189,613						2,150,000	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	2,161,865						3,550,000	05/31/2011
2357		LYNWOOD	CA		06/21/2011	6.060	2,131,399						4,100,000	05/31/2011
2360		AUSTIN	TX		07/11/2011	5.750	872,496						1,850,000	06/16/2011
2361		AUSTIN	TX		07/08/2011	5.750	3,600,001						7,550,000	05/31/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	1,086,147						4,070,000	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,742,103						6,220,000	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,290,070						4,130,000	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	7,858,986						18,600,000	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,554,183						4,875,000	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	2,062,585						3,995,000	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	1,056,533						1,970,000	05/24/2011
2373		GREEN BAY	WI		04/05/2012	5.870	2,791,274						6,900,000	06/13/2011
2374		GREEN BAY	WI		04/05/2012	5.870	3,766,922						8,000,000	06/13/2011
2375		BRENHAM	TX		08/05/2011	5.500	2,065,286						4,260,000	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,441,137						2,560,000	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	10,952,695						33,160,000	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	851,461						1,400,000	06/21/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,206,886						2,060,000	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	2,960,371						6,750,000	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,626,203						5,140,000	07/28/2011
2384		COLORADO SPRINGS	CO		08/05/2011	5.350	1,655,313						2,850,000	07/07/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	3,178,745						5,200,000	06/15/2011
2388		STONE MOUNTAIN	GA		08/19/2011	5.450	1,735,501						4,375,000	07/12/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,249,095						4,600,000	06/15/2011
2391		LOS ANGELES	CA		08/18/2011	5.450	1,183,106						2,150,000	03/29/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,146,472						2,050,000	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	5.350	2,494,376						6,150,000	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,398,873						8,460,000	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	5,798,740						12,400,000	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	3,799,166						6,000,000	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,377,731						2,650,000	07/18/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	6,331,902						10,400,000	07/14/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2402		OAKLAND	CA		09/27/2011	5.400	5,525,285						9,500,000	07/11/2011
2404		DENVER	CO		09/20/2011	5.300	1,092,478						2,090,000	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	5,777,187						11,700,000	07/14/2011
2407		PALATINE	IL		09/02/2011	5.250	519,366						980,000	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	2,038,731						3,850,000	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,500,712						3,910,000	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,228,348						2,150,000	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	1,897,065						4,400,000	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	5,481,772						15,270,000	07/22/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,917,306						4,000,000	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,556,608						4,270,000	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,303,809						9,360,000	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	9,784,300						17,500,000	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	4,364,528						7,200,000	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,606,465						7,500,000	08/18/2011
2425		SEATTLE	WA		09/27/2011	5.300	5,917,713						9,500,000	08/08/2011
2426		SEATTLE	WA		09/27/2011	5.300	5,007,287						7,700,000	08/08/2011
2427		HOUSTON	TX		09/15/2011	5.000	4,353,036						7,950,000	07/11/2011
2428		ALVIN	TX		10/14/2011	5.400	6,328,557						10,550,000	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,640,976						2,800,000	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,554,160						2,500,000	08/02/2011
2431		DOVER	DE		09/30/2011	5.250	1,775,525						3,200,000	06/27/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,619,071						7,700,000	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,878,250						4,900,000	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,779,905						3,200,000	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,415,231						2,440,000	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	1,992,622						3,700,000	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,315,387						2,200,000	06/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	5,201,147						13,100,000	08/05/2011
2442		NEW YORK	NY		10/28/2011	5.330	9,582,831						18,000,000	07/13/2011
2443		TYLER	TX		11/28/2011	5.520	5,500,812						10,155,000	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,383,786						4,500,000	07/27/2011
2447		SARASOTA	FL		09/07/2011	5.550	1,575,411						2,500,000	07/22/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,738,204						5,570,000	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,637,643						4,700,000	08/17/2011
2450		INDIANAPOLIS	IN		10/19/2011	5.390	308,677						520,000	08/23/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,355,101						4,200,000	09/09/2009
2453		LINTHICUM	MD		09/29/2011	5.750	1,464,851						3,840,000	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	1,841,197						3,500,000	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	6,249,405						11,500,000	10/07/2011
2457		ROHNERT PARK	CA		09/22/2011	5.350	1,043,364						3,160,000	08/04/2011
2460		DUNEDIN	FL		10/25/2011	5.350	1,744,593						3,350,000	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	5,051,220						8,850,000	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,092,884						2,000,000	08/15/2011
2464		IRVINE	CA		11/07/2011	5.650	1,372,549						2,640,000	08/04/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,381,122						2,740,000	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	2,068,396						3,500,000	09/12/2011
2473		LISLE	IL		09/02/2011	5.250	596,362						1,130,000	07/20/2011
2474		CHICAGO	IL		09/02/2011	5.250	730,976						1,390,000	07/20/2011
2475		SHELBYVILLE	IN		10/19/2011	5.390	2,724,457						4,590,000	08/23/2011
2476		INDIANAPOLIS	IN		10/19/2011	5.390	498,632						840,000	08/23/2011
2477		LA CROSSE	WI		12/08/2011	5.800	6,911,790						12,500,000	10/12/2011
2478		COSTA MESA	CA		11/17/2011	5.100	1,860,703						4,400,000	08/17/2011
2479		SANTA MONICA	CA		11/28/2011	5.750	2,463,991						5,400,000	08/24/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,868,099						5,300,000	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,507,573						6,450,000	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,499,437						3,360,000	09/26/2011
2484		GASTONIA	NC		11/07/2011	5.200	3,002,766						5,250,000	09/14/2011
2485		BOISE	ID		09/30/2011	4.900	3,023,317						6,970,000	08/26/2011
2486		BOISE	ID		09/30/2011	4.900	2,677,805						4,690,000	08/26/2011
2490		PALATINE	IL		10/26/2012	4.550	4,401,918						11,350,000	09/13/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
2492		CARRBORO	NC		12/28/2011	5.500	1,786,854						4,625,000	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,995,052						3,700,000	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	2,008,312						3,415,000	09/08/2011
2500		AUSTIN	TX		11/17/2011	5.330	4,436,314						10,200,000	10/07/2011
2501		HELOTES	TX		12/12/2011	5.650	4,323,986						6,750,000	09/13/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,563,844						7,500,000	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.600	2,813,445						7,230,000	09/16/2011
2509		EAGAN	MN		10/31/2011	5.600	953,340						2,410,000	09/22/2011
2510		RICHMOND	VA		12/01/2011	5.300	5,569,473						10,500,000	08/03/2011
2511		ROGERS	MN		05/18/2012	5.560	2,229,151						3,700,000	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	7,378,312						11,750,000	10/17/2011
2513		DALLAS	TX		10/05/2011	5.250	3,713,885						6,330,000	09/22/2011
2514		PORTLAND	OR		10/25/2011	5.250	2,421,990						3,795,000	10/07/2011
2515		CHICAGO	IL		12/12/2011	5.300	1,007,824						1,690,000	11/08/2011
2518		MADISON	TN		01/31/2012	5.050	1,263,602						4,300,000	10/18/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,128,814						2,850,000	11/26/2011
2520		PORTLAND	OR		01/31/2012	5.250	1,697,481						3,080,000	10/31/2011
3002		CLINTON TOWNSHIP	MI		02/29/2012	5.450	1,858,620						3,250,000	12/01/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,751,133						4,450,000	10/21/2011
3009		LAWRENCE	KS		12/15/2011	5.250	1,830,180						4,400,000	10/13/2011
3012		BROOKLYN	NY		12/23/2011	5.140	1,488,397						2,500,000	11/14/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	7,790,272						15,710,000	01/04/2012
3019		BELLEVUE	WA		12/30/2011	4.950	3,900,295						8,400,000	11/10/2011
3020		CAMPBELL	CA		12/29/2011	5.300	1,214,653						2,800,000	11/15/2011
3023		NAMPA	ID		01/30/2012	5.400	2,644,157						5,400,000	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	1,581,589						9,720,000	11/18/2011
3028		FERNLEY	NV		01/17/2012	4.900	2,322,115						4,400,000	11/14/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,513,234						2,725,000	11/07/2011
3032		WEST VALLEY CITY	UT		12/29/2011	5.100	2,064,085						4,160,000	10/31/2011
3036		SEATTLE	WA		01/10/2012	5.250	8,533,470						25,530,000	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.450	2,389,046						5,270,000	01/21/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,671,728						3,000,000	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,592,980						2,900,000	10/24/2011
3043		HAUPPAUGE	NY		01/24/2012	5.250	1,627,107						3,050,000	11/15/2011
3045		PORTLAND	OR		12/14/2011	5.050	6,292,362						13,000,000	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,636,832						2,930,000	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,952,499						4,880,000	09/13/2011
3049		TORRANCE	CA		12/29/2011	5.200	2,349,199						5,950,000	11/14/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,895,371						3,175,000	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	787,047						2,300,000	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	831,443						2,900,000	12/01/2011
3059		TORRANCE	CA		01/09/2012	5.400	2,160,029						4,440,000	11/14/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,852,242						5,000,000	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	5,276,012						8,040,000	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	3,861,740						6,800,000	11/11/2011
3072		KANSAS CITY	MO		03/14/2012	4.950	1,015,701						1,845,000	01/03/2012
3080		PORTLAND	OR		02/29/2012	5.530	5,315,827						12,400,000	12/02/2011
3082		COLUMBIA	SC		03/05/2012	5.200	4,738,591						9,450,000	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	7,437,426						16,200,000	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,878,125						6,300,000	12/28/2011
3092		WESTMINSTER	CO		02/13/2012	4.950	5,591,202						9,400,000	12/22/2011
3094		ALSIP	IL		05/09/2012	4.600	4,420,715						7,600,000	11/09/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,317,297						4,400,000	02/29/2012
3096		PORT ARTHUR	TX		01/31/2012	5.250	3,416,950						6,350,000	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	3,140,653						9,410,000	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,328,420						2,600,000	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	3,033,048						5,500,000	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	3,297,215						5,750,000	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,296,003						7,200,000	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	3,224,082						7,800,000	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,565,951						5,300,000	12/22/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
3127		ALTADENA	CA		07/31/2012	5.400	3,036,765						6,200,000	02/24/2012
3130		SARASOTA	FL		04/27/2012	6.200	2,381,273						5,500,000	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,338,843						12,175,000	12/14/2011
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,672,247						4,200,000	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,768,635						3,190,000	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,636,543						7,500,000	01/05/2012
3141		BELLEVUE	WA		03/15/2012	5.050	3,224,107						12,880,000	01/12/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,291,356						3,230,000	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	2,126,711						3,800,000	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,561,938						4,750,000	07/25/2012
3156		ORLANDO	FL		03/30/2012	5.125	4,601,925						10,610,000	02/15/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,345,365						3,560,000	02/28/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,782,464						5,000,000	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,980,974						3,360,000	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	1,009,992						3,445,000	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	3,220,900						6,000,000	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,448,540						2,640,000	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,680,385						4,800,000	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	3,961,023						7,650,000	02/13/2012
3188		COLLEGE STATION	TX		04/20/2012	4.750	4,517,547						9,480,000	02/24/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,786,933						3,300,000	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	737,912						2,570,000	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,491,531						4,200,000	03/20/2012
3199		CLEARWATER	FL		04/27/2012	4.950	1,058,706						3,560,000	02/23/2012
3200		LOS ANGELES	CA		06/07/2012	5.250	1,855,201						4,000,000	03/23/2012
3202		HAZEL CREST	IL		10/23/2012	4.850	1,823,648						5,950,000	02/10/2012
3205		SAN DIEGO	CA		05/03/2012	4.610	5,500,438						11,500,000	03/22/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,471,071						3,060,000	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	4,098,825						10,100,000	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,958,100						4,850,000	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,506,686						2,527,500	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,700,230						3,400,000	06/11/2012
3242		FLINT	MI		06/26/2012	5.600	3,860,585						8,800,000	04/16/2012
3245		BURIEN	WA		07/31/2012	5.050	2,015,073						3,450,000	06/11/2012
3246		TEMPE	AZ		05/22/2012	5.250	1,782,532						2,875,000	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	2,004,622						3,375,000	03/30/2012
3254		HALF MOON BAY	CA		05/30/2012	5.100	3,737,422						6,350,000	04/06/2012
3255		MIRA LOMA	CA		06/13/2012	4.900	3,221,597						6,300,000	03/21/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,199,158						2,200,000	03/04/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,933,766						4,100,000	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,900,648						5,100,000	04/05/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	5,726,575						11,430,000	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,209,443						1,960,000	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,525,933						5,000,000	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	1,015,506						1,800,000	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	4,710,799						8,875,000	04/04/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,741,860						5,400,000	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,421,044						4,600,000	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	1,076,006						1,750,000	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,883,020						3,300,000	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	7,173,449						17,000,000	05/02/2012
3309		ELKO	NV		06/27/2012	5.000	12,303,188						28,000,000	05/06/2012
3310		VENICE	FL		05/10/2012	4.950	1,845,126						44,500,000	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,986,389						6,600,000	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.500	2,294,721						4,500,000	04/11/2012
3313		ESCONDIDO	CA		05/03/2012	4.500	1,560,377						2,940,000	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,350,054						2,400,000	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	1,113,095						2,150,000	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	1,001,015						3,650,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,162,435						3,915,000	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,365,210						4,100,000	05/09/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3325		HOUSTON	TX		08/17/2012	5.000	3,620,231						9,200,000	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	4,036,191						8,850,000	06/06/2012
3333		VALENCIA	CA		07/12/2012	4.600	3,507,881						8,400,000	05/16/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,217,014						2,200,000	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	7,370,426						11,500,000	05/23/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,487,194						2,530,000	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	5,355,212						10,000,000	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	3,058,474						5,700,000	06/15/2012
3343		RENO	NV		07/25/2012	4.900	4,081,799						12,200,000	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	1,943,712						5,800,000	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,384,234						4,000,000	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	2,146,422						4,000,000	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,964,064						4,200,000	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	2,337,906						7,100,000	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,804,390						4,300,000	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	791,017						1,870,000	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	1,899,625						3,600,000	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	2,235,854						4,200,000	06/04/2012
3361		STRONGSVILLE	OH		03/15/2013	4.650	3,244,293						5,100,000	02/05/2013
3362		GREEN BAY	WI		12/21/2012	5.250	542,884						1,220,000	06/02/2012
3364		BROOKFIELD	WI		09/11/2012	4.600	6,005,202						10,600,000	04/16/2012
3365		GREEN BAY	WI		12/21/2012	5.250	4,498,339						8,620,000	06/02/2012
3366		NEWARK	DE		11/02/2012	5.250	3,225,781						5,650,000	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,708,180						4,600,000	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	3,172,073						6,980,000	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,961,861						5,300,000	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,787,460						6,600,000	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,511,011						2,250,000	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,691,245						4,260,000	06/13/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	3,147,571						5,875,000	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,553,064						5,300,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,401,698						3,200,000	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,505,032						2,770,000	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,460,645						4,800,000	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	1,188,567						4,250,000	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,546,946						4,800,000	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	1,016,696						6,600,000	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,267,888						3,300,000	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	3,700,000						8,500,000	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,692,612						5,300,000	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	3,822,741						6,600,000	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	867,347						2,720,000	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,141,968						2,200,000	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	7,521,452						12,725,000	06/30/2012
3416		MARIETTA	GA		12/07/2012	4.700	2,898,332						5,130,000	10/11/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	2,090,482						4,400,000	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	1,111,491						2,150,000	08/06/2012
3426		COLUMBUS	OH		12/12/2012	5.000	5,759,764						20,550,000	10/01/2012
3433		FISHERS	IN		10/12/2012	4.950	1,580,524						2,590,000	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	893,352						1,450,000	09/28/2012
3435		AUSTIN	TX		11/30/2012	4.500	1,814,349						4,850,000	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	2,968,346						5,400,000	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	7,605,673						12,400,000	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	960,353						1,700,000	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	3,264,451						8,700,000	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	5,286,465						11,000,000	07/15/2012
3446		TAMPA	FL		09/28/2012	4.700	1,883,747						3,275,000	08/10/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,818,333						3,300,000	09/04/2012
3452		SEATTLE	WA		10/05/2012	4.350	5,190,893						8,700,000	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,889,926						4,075,000	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	6,496,140						13,500,000	09/24/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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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
3458		NOVI	MI		11/19/2012	4.640	5,832,097						10,900,000	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,398,379						2,650,000	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,296,425						3,800,000	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	5,602,999						10,700,000	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	4,669,135						8,150,000	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	2,769,486						5,536,000	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,440,322						5,345,000	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	1,884,664						3,200,000	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	2,233,029						5,300,000	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	3,978,931						9,500,000	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,714,342						5,830,000	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	11,442,543						20,000,000	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	3,575,451						10,970,000	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	939,119						4,700,000	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	6,683,864						12,600,000	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,779,173						4,320,000	10/04/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,329,942						3,860,000	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,135,998						1,920,000	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	5,059,548						8,800,000	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,428,502						5,900,000	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	3,150,435						6,300,000	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,651,977						2,600,000	08/31/2012
3495		PLANO	TX		02/08/2013	4.600	2,343,577						7,300,000	09/26/2012
3496		UKIAH	CA		12/19/2012	4.500	2,123,972						3,970,000	10/10/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,885,629						9,400,000	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,625,999						2,800,000	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,608,359						5,260,000	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	5,119,910						9,865,000	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	5,685,022						9,425,000	10/26/2012
3515		LIVONIA	MI		02/06/2013	4.800	2,728,556						5,000,000	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	3,037,365						6,200,000	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,911,652						3,300,000	09/30/2012
3526		ROCHESTER HILLS	MI		12/27/2012	4.950	2,905,793						5,800,000	10/15/2012
3529		RENO	NV		12/28/2012	4.450	881,585						4,880,000	11/07/2012
3530		ORLANDO	FL		12/06/2012	4.650	2,198,294						6,000,000	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	2,043,464						4,100,000	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	2,172,603						3,700,000	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	745,573						1,650,000	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	660,383						1,500,000	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,537,078						3,350,000	10/12/2012
3544		SPRINGDALE	OH		05/31/2013	4.550	4,247,991						8,380,000	03/22/2013
3546		SANTA MONICA	CA		01/29/2013	4.500	2,897,117						6,740,000	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	4,313,653						8,560,000	10/26/2012
3555		TAMPA	FL		12/11/2012	4.700	2,095,276						4,000,000	11/12/2012
3556		OAKLAND	CA		01/29/2013	4.450	2,205,721						4,000,000	11/19/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,708,083						5,600,000	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,426,881						2,645,000	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	3,025,259						5,550,000	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	4,639,291						7,620,000	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	1,122,838						2,800,000	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,519,403						11,160,000	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	5,414,864						11,800,000	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,769,175						3,050,000	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	3,996,051						8,100,000	10/11/2012
3573		BREA	CA		02/07/2013	4.850	4,658,287						13,960,000	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	5,974,030						15,300,000	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	911,470						1,640,000	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	1,924,908						7,240,000	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	923,192						1,850,000	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,321,309						2,300,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,430,300						4,400,000	11/19/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3587		IRVING	TX		02/01/2013	4.850	1,219,360						2,240,000	11/13/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	1,217,674						2,600,000	01/02/2013
3590		WESTLAKE	OH		02/26/2013	4.750	4,322,790						10,125,000	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,822,030						3,350,000	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	1,126,368						3,650,000	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	1,011,300						1,600,000	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	690,225						1,000,000	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,366,172						2,900,000	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,401,661						2,550,000	10/18/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	6,947,728						12,500,000	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	863,270						1,650,000	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,429,575						2,795,000	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,545,355						5,100,000	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,375,680						3,150,000	01/04/2013
3647		TOLEDO	OH		04/24/2013	4.600	710,789						1,350,000	03/27/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	1,032,094						1,800,000	01/25/2013
3650		MILLBRAE	CA		05/10/2013	4.100	1,241,966						2,620,000	02/21/2013
3651		MODESTO	CA		03/28/2013	4.700	4,967,503						9,040,000	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	935,742						5,100,000	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,403,128						2,770,000	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,813,920						3,900,000	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	3,211,556						7,200,000	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	391,746						2,190,000	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	558,545						2,035,000	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	4,253,375						8,200,000	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,781,882						3,550,000	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,560,113						4,040,000	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	851,510						1,910,000	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,472,902						7,400,000	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,230,325						5,200,000	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	14,765,291						34,940,000	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	5,059,856						8,300,000	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	1,908,866						3,375,000	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,751,207						6,150,000	02/26/2013
3696		DENVER	CO		06/07/2013	4.200	2,971,851						7,460,000	05/10/2013
3698		HOMETOWN	IL		02/28/2013	4.050	3,691,989						9,800,000	02/14/2013
3701		FORT WAYNE	IN		04/25/2013	5.050	3,968,695						9,880,000	01/31/2013
3702		PEORIA	AZ		03/05/2013	4.400	3,437,791						7,680,000	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	9,688,326						18,600,000	03/21/2013
3704		LYNNWOOD	WA		03/18/2013	4.350	4,649,610						8,050,000	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	1,213,429						2,290,000	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	644,884						1,200,000	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	644,884						1,160,000	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	748,435						1,375,000	03/09/2013
3709		EL PASO	TX		04/11/2013	4.400	2,177,857						5,000,000	02/11/2013
3711		LODI	CA		07/10/2013	4.150	1,323,724						3,900,000	02/20/2013
3714		BRONX	NY		04/10/2013	5.250	6,872,589						28,100,000	02/19/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	4,230,455						10,500,000	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,286,947						2,260,000	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	11,052,865						19,400,000	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,320,293						2,700,000	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,494,320						4,200,000	02/08/2013
3721		RALEIGH	NC		05/03/2013	4.250	3,151,458						5,400,000	04/18/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	2,293,959						6,600,000	02/27/2013
3724		NORTH LAS VEGAS	NV		04/09/2013	4.500	4,327,065						7,300,000	03/01/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	917,167						1,600,000	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	988,678						1,700,000	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,687,640						8,120,000	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,474,498						4,600,000	03/08/2013
3739		FAIRFIELD	CT		11/15/2013	4.770	956,324						2,750,000	06/12/2013
3740		FORT WORTH	TX		06/20/2013	4.500	1,612,121						3,230,000	02/28/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741		MIAMISBURG	OH		06/28/2013	4.550	1,451,027						2,780,000	04/26/2013
3742		KIRKLAND	WA		05/30/2013	4.290	8,822,225						16,000,000	03/25/2013
3743		ROME	GA		07/12/2013	4.770	3,704,651						8,000,000	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	7,252,234						12,800,000	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,466,238						3,100,000	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,449,611						2,410,000	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	2,936,022						6,300,000	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	1,229,637						3,300,000	04/17/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,548,467						6,100,000	03/19/2013
3762		ALISO VIEJO	CA		06/07/2013	4.750	5,206,032						10,300,000	04/08/2013
3765		PORTLAND	OR		06/06/2013	4.520	1,233,275						4,200,000	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	3,002,733						5,430,000	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	1,593,375						5,720,000	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	2,056,799						3,850,000	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	876,831						1,700,000	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,448,869						9,650,000	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,540,405						2,850,000	03/26/2013
3776		PONTIAC	MI		06/21/2013	4.440	1,584,445						3,200,000	04/15/2013
3777		SAN FRANCISCO	CA		04/04/2013	5.080	9,546,079						16,000,000	03/21/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,971,375						10,200,000	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,324,648						2,500,000	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,887,902						5,750,000	04/30/2013
3795		COLORADO SPRINGS	CO		07/09/2013	4.700	1,990,079						4,000,000	04/22/2013
3797		ATLANTA	GA		07/09/2013	4.550	2,634,734						4,400,000	05/28/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,299,798						2,100,000	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	6,141,889						10,900,000	04/18/2013
3802		CLEVELAND HEIGHTS	OH		11/01/2013	4.350	2,474,449						4,260,000	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	1,102,377						2,020,000	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,507,499						5,000,000	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,504,552						2,800,000	05/10/2013
3814		ELKO	NV		11/15/2013	5.250	2,924,656						5,681,250	07/02/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	4,301,527						8,050,000	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,587,956						2,500,000	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,549,536						5,700,000	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	2,686,862						5,250,000	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,402,256						3,140,000	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	702,614						1,540,000	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	948,176						1,770,000	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,397,123						2,800,000	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,936,977						6,200,000	07/12/2013
3850		AUSTIN	TX		09/20/2013	4.640	2,147,426						5,400,000	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,846,104						6,500,000	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,704,093						3,700,000	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	1,100,906						1,950,000	06/03/2013
3857		GOOSE CREEK	SC		07/30/2013	4.280	2,168,996						5,690,000	06/18/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	946,987						1,780,000	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	2,023,951						3,300,000	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	4,577,266						10,550,000	06/12/2013
3867		OLATHE	KS		09/30/2013	4.450	2,233,367						3,960,000	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,237,732						2,300,000	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,237,732						1,950,000	07/25/2013
3870		CHICAGO	IL		10/18/2013	5.130	2,837,966						4,210,000	07/29/2013
3871		THOUSAND OAKS	CA		08/08/2013	4.340	2,400,000						6,000,000	06/26/2013
3872		SONOMA	CA		09/09/2013	4.700	2,917,953						7,450,000	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	2,947,202						4,650,000	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	2,197,787						3,900,000	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	2,006,230						3,620,000	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	933,524						1,550,000	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,516,679						3,150,000	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	829,572						1,600,000	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,695,632						4,500,000	07/31/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3891		SOLON	OH		08/22/2013	4.750	1,578,951						2,760,000	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,855,123						4,330,000	07/09/2013
3894		HOUSTON	TX		10/30/2013	4.670	4,000,000						8,800,000	07/30/2013
3896		TACOMA	WA		09/30/2013	4.720	2,103,553						4,000,000	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	858,576						1,730,000	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	729,803						1,560,000	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	907,971						1,585,000	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	839,035						2,300,000	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,407,234						3,250,000	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,676,805						3,350,000	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,343,956						2,250,000	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,802,720						6,850,000	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	3,619,696						6,500,000	06/21/2013
3917		DEER PARK	TX		09/11/2013	4.610	1,265,421						2,070,000	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,802,984						3,000,000	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	3,184,569						5,200,000	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,506,119						6,010,000	07/17/2013
3924		CANOGA PARK	CA		10/03/2013	4.700	1,526,364						3,250,000	07/22/2013
3929		FARMINGTON	NM		09/12/2013	4.860	3,356,469						5,500,000	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	842,963						1,600,000	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,594,531						5,800,000	08/20/2013
3940		TUPELO	MS		09/06/2013	4.900	738,831						1,350,000	07/26/2013
3941		TUPELO	MS		09/06/2013	4.900	600,589						1,105,000	07/26/2013
3942		COLUMBUS	MS		09/06/2013	4.900	805,569						1,480,000	07/26/2013
3944		MERCED	CA		09/30/2013	4.900	1,031,967						3,850,000	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,552,966						4,525,000	10/08/2013
3946		FRONT ROYAL	VA		11/05/2013	5.100	722,434						1,500,000	09/26/2013
3947		HENDERSON	NV		11/05/2013	5.100	670,772						1,800,000	09/23/2013
3948		MARYLAND HEIGHTS	MO		10/23/2013	4.900	6,209,010						10,510,000	08/08/2013
3952		PLAINWELL	MI		10/22/2013	5.000	2,010,647						3,780,000	08/30/2013
3953		PAW PAW	MI		10/22/2013	5.000	955,722						1,880,000	08/30/2013
3956		SAN DIEGO	CA		10/23/2013	4.600	2,192,661						4,100,000	08/09/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	3,248,825						6,300,000	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,248,510						2,315,000	10/15/2013
3972		SALT LAKE CITY	UT		02/05/2014	4.490	1,167,022						1,950,000	11/18/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,741,402						3,140,000	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,861,957						6,500,000	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	1,191,479						2,140,000	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,310,637						2,150,000	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	1,083,503						2,675,000	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,626,442						4,025,000	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,802,699						4,200,000	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,379,448						2,530,000	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,818,965						3,900,000	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	1,052,108						1,860,000	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	3,350,048						5,375,000	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,812,156						3,100,000	09/27/2013
3999		LA HABRA	CA		02/19/2014	5.150	2,506,395						4,900,000	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	5,378,221						9,230,000	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,363,826						2,200,000	11/07/2013
4005		TACOMA	WA		02/11/2014	4.790	2,040,957						5,380,000	11/14/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	671,442						1,150,000	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	1,007,164						1,550,000	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,436,928						6,100,000	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	2,085,772						4,100,000	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	1,170,951						1,950,000	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,306,939						3,800,000	11/08/2013
4016		SUGAR LAND	TX		11/26/2013	5.120	1,844,925						3,725,000	10/24/2013
4018		WESTLAKE VILLAGE	CA		02/03/2014	5.000	4,093,696						9,020,000	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	975,593						1,660,000	10/22/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,491,079						2,940,000	10/23/2013

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4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,737,809						3,850,000	11/30/2013
4024		SAN FRANCISCO	CA		12/26/2013	5.100	624,072						1,570,000	12/01/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,219,136						2,430,000	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,881,289						5,960,000	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,638,343						3,800,000	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,833,834						15,000,000	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,458,440						3,400,000	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,800,851						9,020,000	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,148,731						3,980,000	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	933,281						2,350,000	10/31/2013
4039		NORCO	CA		11/26/2013	5.120	2,649,084						4,400,000	10/30/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,181,183						4,500,000	12/05/2013
4043		FRESNO	CA		04/01/2014	4.970	1,256,746						2,950,000	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	2,107,983						3,565,000	10/20/2013
4046		FAIRFIELD	CT		11/15/2013	4.770	956,324						2,750,000	06/12/2013
4048		ST CLOUD	MN		12/30/2013	4.550	906,833						2,570,000	11/18/2013
4049		DENVILLE	NJ		12/19/2013	5.050	5,159,112						10,660,000	12/05/2013
4051		AUSTIN	TX		12/20/2013	4.800	4,088,444						9,600,000	11/21/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	1,408,231						3,150,000	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	1,044,821						1,700,000	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,233,531						2,600,000	02/19/2014
4056		SAN MATEO	CA		12/13/2013	4.200	4,726,392						17,300,000	11/11/2013
4057		SEATTLE	WA		02/07/2014	4.750	4,040,041						7,000,000	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,535,223						9,440,000	12/03/2013
4059		NOVI	MI		01/24/2014	5.300	2,648,340						4,300,000	12/05/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,470,004						2,300,000	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	898,317						1,950,000	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,880,063						4,790,000	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,939,714						3,600,000	11/15/2013
4069		NEW YORK	NY		12/19/2013	4.030	5,245,733						9,000,000	11/27/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	9,901,288						21,550,000	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,919,105						5,750,000	11/25/2013
4072		SEATTLE	WA		12/24/2013	5.050	3,635,379						6,461,478	12/03/2013
4073		FLOWER MOUND	TX		12/20/2013	4.500	4,687,565						8,200,000	11/27/2013
4074		FORNEY	TX		12/20/2013	4.500	3,826,571						5,500,000	11/22/2013
4075		ARLINGTON HEIGHTS	IL		01/22/2014	4.500	10,784,349						16,650,000	11/27/2013
4076		MEDFORD	OR		01/07/2014	4.500	3,690,640						6,015,000	12/05/2013
4077		AMES	IA		01/16/2014	4.500	7,573,018						13,500,000	12/10/2013
4079		ALBUQUERQUE	NM		12/23/2013	4.600	1,306,629						2,275,000	11/26/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	2,145,009						3,450,000	12/17/2013
4084		KENOSHA	WI		01/21/2014	5.560	686,818						1,300,000	12/10/2013
4089		TEMPE	AZ		05/20/2014	4.400	2,414,798						3,900,000	04/15/2014
4094		RICHMOND	CA		07/10/2014	4.600	3,117,177						8,500,000	04/21/2014
4097		MONTCLAIR	CA		02/12/2014	4.970	1,253,256						2,380,000	01/06/2014
4098		LOS ANGELES	CA		02/05/2014	4.670	5,672,774						11,800,000	12/11/2013
4101		BALTIMORE	MD		12/31/2013	4.140	12,583,856						34,000,000	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	5,208,605						15,350,000	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	8,195,510						23,420,000	12/12/2013
4104		RICHARDSON	TX		03/12/2014	5.270	7,983,750						13,700,000	01/10/2014
4105		PHOENIX	AZ		04/01/2014	4.850	853,691						2,485,000	02/06/2014
4107		HENDERSON	CO		01/13/2014	5.240	2,380,353						3,900,000	12/23/2013
4111		CULVER CITY	CA		02/26/2014	4.970	1,040,117						1,800,000	01/29/2014
4114		SCOTTSDALE	AZ		02/28/2014	4.990	2,082,666						4,020,000	01/10/2014
4115		ROSEBURG	OR		02/28/2014	5.140	1,745,966						2,950,000	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	927,024						1,770,000	01/10/2014
4118		ANTIOCH	CA		03/03/2014	5.110	5,536,693						10,350,000	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,558,197						4,400,000	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,313,473						3,400,000	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	789,971						1,750,000	02/26/2014
4124		LOS ANGELES	CA		02/13/2014	5.060	2,312,489						5,430,000	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	1,141,176						2,400,000	01/31/2014

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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
4126		CLERMONT	FL		07/17/2014	4.860	2,423,079						4,000,000	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,589,986						2,200,000	09/19/2014
4130		SACRAMENTO	CA		02/26/2014	5.020	2,311,994						4,150,000	12/06/2013
4131		MESA	AZ		04/02/2014	4.900	2,899,192						5,900,000	01/31/2014
4132		FOLSOM	CA		03/26/2014	5.150	3,380,254						6,350,000	02/14/2014
4134		SAN LUIS OBISPO	CA		05/30/2014	5.050	4,864,557						9,000,000	05/16/2014
4136		BEAVERTON	OR		04/01/2014	4.950	3,955,698						7,150,000	02/14/2014
4137		NIAGARA FALLS	NY		09/24/2014	4.650	8,502,255						15,950,000	08/21/2014
4138		DURHAM	NC		03/28/2014	4.950	2,372,736						6,170,000	02/18/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	2,716,966						10,400,000	02/12/2014
4140		SAN FRANCISCO	CA		04/15/2014	4.500	2,700,480						7,490,000	03/04/2014
4141		OAKDALE	PA		05/19/2014	5.200	1,976,289						6,600,000	03/12/2014
4142		INDIANAPOLIS	IN		04/18/2014	4.890	2,663,998						4,360,000	03/17/2014
4144		BEAVER FALLS	PA		05/19/2014	5.200	1,582,004						5,410,000	03/14/2014
4145		WILKINSBURG	PA		05/21/2014	5.200	1,294,810						5,580,000	03/14/2014
4146		GREENSBORO	NC		05/19/2014	5.200	1,508,989						3,100,000	03/17/2014
4147		RAVENNA	OH		05/19/2014	5.200	1,207,191						3,010,000	03/13/2014
4148		PITTSBURGH	PA		05/21/2014	5.200	1,173,117						3,960,000	03/14/2014
4149		TURTLE CREEK	PA		05/19/2014	5.200	798,304						3,050,000	03/14/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	2,073,817						7,010,000	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,389,923						2,350,000	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	929,684						1,700,000	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	948,094						1,950,000	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	1,227,395						2,050,000	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	1,143,709						2,050,000	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	1,143,709						2,000,000	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	855,457						1,500,000	03/12/2014
4159		GILROY	CA		05/13/2014	4.800	4,715,420						10,300,000	03/28/2014
4160		TUKWILA	WA		03/27/2014	4.800	1,132,763						1,900,000	02/19/2014
4162		CITRUS HEIGHTS	CA		03/31/2014	5.050	3,181,289						7,970,000	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	8,073,814						15,400,000	03/11/2014
4164		PORTLAND	OR		04/24/2014	4.570	6,885,577						14,970,000	03/13/2014
4168		POOLER	GA		07/22/2014	5.000	1,555,642						3,650,000	03/11/2014
4169		TINLEY PARK	IL		04/09/2014	5.200	3,743,337						9,130,000	03/10/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,854,970						11,500,000	02/20/2014
4174		TORRANCE	CA		04/16/2014	4.920	2,830,271						5,950,000	02/18/2014
4175		OLYMPIA	WA		07/10/2014	4.350	1,417,740						2,530,000	03/25/2014
4176		KERRVILLE	TX		04/28/2014	4.750	2,464,527						3,950,000	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	1,109,731						1,800,000	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	4,693,840						9,210,000	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	7,322,761						16,000,000	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,330,673						2,200,000	03/20/2014
4183		PONTIAC	MI		05/09/2014	4.820	5,425,269						13,100,000	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,795,036						4,300,000	03/24/2014
4188		OAKLAND	CA		04/28/2014	4.100	2,285,780						4,000,000	03/17/2014
4189		BEREA	OH		04/28/2014	4.990	633,046						1,235,000	03/14/2014
4191		WOODINVILLE	WA		05/01/2014	4.750	2,091,523						3,240,000	03/17/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,400,438						2,520,000	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	3,436,741						6,230,000	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,904,288						4,292,000	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,694,168						2,930,000	03/28/2014
4199		PORTLAND	OR		05/29/2014	4.400	1,753,026						6,660,000	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	789,202						6,500,000	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	5,036,668						10,200,000	03/25/2014
4202		MAYFIELD VILLAGE	OH		05/02/2014	4.400	3,045,125						4,760,000	03/31/2014
4203		COPLEY	OH		06/11/2014	4.600	2,109,635						4,200,000	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,817,435						5,550,000	03/31/2014
4205		PARK CITY	UT		05/28/2014	4.600	1,943,386						5,600,000	04/02/2014
4206		YUMA	AZ		05/27/2014	4.590	1,353,537						2,130,000	04/15/2014
4207		TACOMA	WA		05/30/2014	4.350	2,442,699						6,920,000	04/16/2014
4210		ARVADA	CO		06/13/2014	4.600	1,298,032						2,270,000	03/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4211		MARTINEZ	CA		04/29/2014	4.740	4,623,594						12,480,000	03/19/2014
4213		WESTBURY	NY		06/30/2014	4.530	5,968,785						11,000,000	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	3,210,936						5,250,000	04/03/2014
4218		PALM DESERT	CA		05/30/2014	4.700	11,232,343						17,900,000	04/28/2014
4220		ROMULUS	MI		08/11/2014	4.750	1,345,936						6,500,000	05/12/2014
4221		SACRAMENTO	CA		04/30/2014	4.770	1,479,823						3,129,000	03/26/2014
4222		SAN FRANCISCO	CA		06/04/2014	4.700	2,132,235						4,400,000	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	3,290,274						6,300,000	07/18/2014
4225		MEMPHIS	TN		07/25/2014	4.620	5,630,279						10,100,000	05/16/2014
4226		QUEEN CREEK	AZ		04/15/2014	4.700	2,243,009						3,500,000	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,842,942						2,875,000	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	2,062,273						3,600,000	04/11/2014
4229		SAN MARCOS	TX		06/20/2014	4.550	968,540						3,000,000	05/07/2014
4230		TUCSON	AZ		06/23/2014	4.720	2,748,259						5,965,000	04/29/2014
4231		NEW HARTFORD	NY		06/02/2014	4.900	2,391,915						6,900,000	04/07/2014
4232		JOLIET	IL		07/01/2014	4.650	2,108,209						4,200,000	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,401,101						2,120,000	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	4,391,635						6,950,000	04/10/2014
4237		SAN FRANCISCO	CA		05/15/2014	4.780	2,999,832						4,900,000	04/23/2014
4238		DEER PARK	TX		09/02/2014	4.750	3,502,732						4,880,000	04/25/2014
4241		KALAMAZOO	MI		08/15/2014	4.700	2,779,655						5,600,000	05/05/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,868,177						3,170,000	04/11/2014
4245		COLORADO SPRINGS	CO		10/31/2014	4.700	1,015,696						1,550,000	05/08/2014
4246		RAEFORD	NC		06/11/2014	4.680	3,672,414						5,880,000	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	1,148,591						2,690,000	04/17/2014
4252		CHILLICOTHE	OH		06/19/2014	4.870	2,511,141						3,750,000	04/28/2014
4254		MESA	AZ		06/17/2014	4.720	1,812,562						2,660,000	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	743,843						1,470,000	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	1,159,620						1,775,000	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,772,852						2,590,000	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	1,196,016						2,530,000	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	1,107,492						2,650,000	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,437,102						3,665,000	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	1,145,841						1,800,000	04/25/2014
4274		ROCKFORD	IL		05/15/2014	4.500	1,000,215						2,570,000	04/25/2014
4276		WINTER PARK	FL		07/10/2014	4.750	2,780,305						5,530,000	05/14/2014
4278		DRAPER	UT		07/03/2014	4.730	1,647,858						4,000,000	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,163,298						4,100,000	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,602,260						4,300,000	05/27/2014
4281		RENO	NV		07/03/2014	4.900	6,044,176						12,200,000	01/31/2014
4282		RENO	NV		07/03/2014	4.900	5,468,540						10,200,000	01/31/2014
4284		RENO	NV		07/11/2014	4.900	7,195,448						16,500,000	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	3,528,065						6,150,000	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	2,810,369						4,930,000	05/22/2014
4288		AMHERST	NY		07/21/2014	4.700	6,069,168						9,500,000	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	2,093,467						4,800,000	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,786,171						5,100,000	07/10/2014
4299		CORAL GABLES	FL		06/12/2014	4.950	1,358,378						2,500,000	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	824,404						1,700,000	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	603,997						1,450,000	05/31/2014
4307		MIDVALE	UT		07/15/2014	4.710	1,043,941						1,950,000	05/03/2014
4309		WATSONVILLE	CA		07/14/2014	4.660	2,613,102						4,625,000	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	3,731,268						8,800,000	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,429,191						5,750,000	06/27/2014
4317		PANAMA CITY	FL		07/11/2014	4.560	1,616,703						2,820,000	06/06/2014
4318		CANASTOTA	NY		09/11/2014	4.800	4,443,074						7,150,000	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	4,632,141						8,150,000	08/05/2014
4320		JEFFERSON CITY	MO		07/31/2014	4.270	1,960,900						3,200,000	06/26/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	849,898						2,050,000	06/10/2014
4324		LONG BEACH	CA		07/09/2014	4.660	2,447,321						6,300,000	06/04/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	865,244						1,650,000	06/17/2014

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4329		BURLINGAME	CA		09/12/2014	4.450	5,395,175						11,800,000	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,923,269						3,290,000	07/18/2014
4331		JACKSONVILLE	FL		07/09/2014	4.650	2,435,022						3,750,000	06/03/2014
4332		HOUSTON	TX		09/29/2014	4.780	975,069						2,300,000	07/17/2014
4337		JACKSON	TN		07/23/2014	4.610	4,319,599						6,900,000	06/10/2014
4340		SARATOGA	CA		07/02/2014	4.600	4,185,046						7,200,000	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,952,444						4,150,000	07/16/2014
4343		VICTORVILLE	CA		07/24/2014	4.310	1,841,927						4,200,000	06/20/2014
4344		CYPRESS	TX		07/10/2014	4.570	2,586,370						4,800,000	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,673,716						3,300,000	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	837,161						1,570,000	06/16/2014
4348		PORTLAND	OR		07/15/2014	4.640	661,783						1,240,000	06/16/2014
4349		VANCOUVER	WA		07/15/2014	4.640	729,609						1,370,000	06/16/2014
4352		WEST CHESTER	OH		07/09/2014	4.560	2,343,731						3,450,000	06/25/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,832,118						14,340,000	07/01/2014
4355		FORT WAYNE	IN		08/29/2014	4.860	3,295,543						9,180,000	07/28/2014
4359		BRONX	NY		10/16/2014	4.510	4,391,953						12,130,000	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	1,410,394						2,180,000	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	2,491,817						3,870,000	07/15/2014
4364		SOUTH EUCLID	OH		09/10/2014	4.360	6,814,774						19,000,000	07/17/2014
4368		WAXHAW	NC		11/19/2014	4.500	2,151,263						4,200,000	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	902,102						1,500,000	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,398,317						3,510,000	07/11/2014
4371		NORTH CAANTON	OH		08/20/2014	5.120	1,364,310						2,692,000	07/18/2014
4375		MERCER ISLAND	WA		08/13/2014	4.670	1,556,501						2,800,000	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	4,370,116						8,420,000	07/08/2014
4379		TROY	MI		11/24/2014	4.630	1,501,768						2,600,000	07/30/2014
4380		RENTON	WA		10/30/2014	4.700	1,159,778						2,950,000	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	699,110						1,450,000	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	6,049,484						17,700,000	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	2,032,327						4,800,000	07/11/2014
4397		WHITESTONE	NY		10/23/2014	4.750	4,883,985						12,800,000	08/27/2014
4398		NORMANDY PARK	WA		08/15/2014	4.460	7,241,894						15,650,000	05/30/2014
4399		VAN NUYS	CA		08/29/2014	4.600	2,149,318						4,420,000	07/24/2014
4401		INGLESIDE	TX		08/08/2014	4.460	1,152,180						1,875,000	07/21/2014
4402		FAIRVIEW HEIGHTS	IL		09/08/2014	4.420	2,217,704						4,540,000	07/24/2014
4403		BRIDGETON	MO		09/08/2014	4.420	2,264,889						4,400,000	07/24/2014
4404		PHOENIX	AZ		12/22/2014	4.450	837,342						2,830,000	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	3,328,854						7,500,000	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,932,816						3,620,000	08/19/2014
4409		NEW YORK	NY		05/21/2015	5.250	12,269,064						250,000,000	04/10/2015
4410		PACIFIC PALISADES	CA		09/08/2014	4.800	3,716,314						9,700,000	07/24/2014
4411		THOUSAND OAKS	CA		09/11/2014	5.900	3,132,212						8,000,000	06/25/2014
4412		KANSAS CITY	MO		09/22/2014	4.950	643,942						1,200,000	08/15/2014
4413		WESTERVILLE	OH		09/24/2014	4.500	5,161,876						8,480,000	08/11/2014
4416		PICO RIVERA	CA		12/12/2014	4.590	2,057,980						7,500,000	10/14/2014
4417		PALM HARBOR	FL		09/15/2014	4.470	1,509,617						2,497,000	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,334,566						5,420,000	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,913,997						4,600,000	08/20/2014
4421		TOMBALL	TX		09/26/2014	4.950	5,765,377						9,200,000	07/29/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	656,669						1,050,000	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,261,061						5,300,000	08/13/2014
4425		SAN BERNARDINO	CA		10/30/2014	4.530	780,846						1,820,000	08/13/2014
4427		DALLAS	TX		10/06/2014	4.460	2,439,547						3,740,000	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	686,071						1,240,000	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	686,071						1,300,000	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,608,205						4,300,000	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	4,137,726						6,400,000	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,715,844						2,700,000	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,562,609						3,400,000	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	878,968						2,150,000	08/25/2014

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4440		TUCSON	AZ		08/28/2014	4.430	1,248,027						3,300,000	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	2,041,104						3,300,000	08/12/2014
4448		WASHINGTON	DC		01/22/2015	5.170	2,855,326						7,345,000	09/19/2014
4449		LONG BEACH	CA		10/30/2014	4.410	6,244,140						12,750,000	09/09/2014
4450		ST CHARLES	IL		09/25/2014	4.470	1,266,131						2,210,000	08/18/2014
4451		MALVERN	PA		09/16/2014	4.100	1,945,113						4,600,000	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	8,798,055						19,570,000	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	6,031,080						12,800,000	09/03/2014
4457		AUBURNDALE	FL		11/14/2014	4.400	3,291,020						6,925,000	09/29/2014
4459		ALBUQUERQUE	NM		10/06/2014	4.500	1,756,720						2,600,000	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	8,398,692						17,500,000	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,683,773						17,050,000	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,429,004						2,300,000	08/27/2014
4464		DAPHNE	AL		09/30/2014	4.530	2,769,075						4,300,000	08/25/2014
4465		COMPTON	CA		10/15/2014	5.350	2,949,604						5,820,000	08/27/2014
4466		CHARLOTTE	NC		10/01/2014	4.250	2,741,768						4,550,000	08/22/2014
4467		SAN ANTONIO	TX		10/30/2014	4.400	5,210,717						10,690,000	09/23/2014
4468		BATON ROUGE	LA		10/02/2014	4.450	2,775,538						4,800,000	09/03/2014
4469		GILBERT	AZ		09/26/2014	4.630	2,728,686						4,900,000	09/03/2014
4470		DAYTON	NV		10/23/2014	4.400	3,680,965						6,200,000	09/04/2014
4472		CONROE	TX		10/09/2014	4.450	1,268,520						2,000,000	08/18/2014
4475		JACKSONVILLE	FL		09/30/2014	4.500	1,327,640						2,800,000	08/29/2014
4476		LAS VEGAS	NV		09/29/2014	4.360	6,659,465						11,900,000	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	964,537						1,760,000	08/26/2014
4479		RICHMOND	VA		09/18/2014	4.480	2,069,715						4,200,000	08/27/2014
4480		ELGIN	IL		01/05/2015	4.430	2,060,989						3,500,000	09/12/2014
4482		BALTIMORE	MD		11/26/2014	4.500	2,785,254						5,000,000	10/17/2014
4484		MURRIETA	CA		10/01/2014	4.550	1,444,855						2,400,000	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	2,296,531						4,800,000	09/12/2014
4486		NAPERVILLE	IL		01/05/2015	4.430	2,119,875						4,200,000	09/12/2014
4488		HOUSTON	TX		10/24/2014	4.200	2,367,318						5,400,000	09/02/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						10,890,000	09/09/2014
4492		COLORADO SPRINGS	CO		10/14/2014	4.650	1,952,927						3,390,000	09/16/2014
4495		LAS VEGAS	NV		11/25/2014	4.450	1,857,609						2,770,000	09/19/2014
4497		DEER PARK	TX		12/11/2014	4.320	1,933,930						2,810,000	11/19/2014
4498		HOUSTON	TX		12/11/2014	4.350	2,154,446						3,150,000	11/19/2014
4500		RICHMOND	VA		12/19/2014	4.650	1,484,595						2,275,000	11/17/2014
4501		ORLANDO	FL		11/10/2014	4.360	1,819,747						3,150,000	09/19/2014
4502		DINUBA	CA		09/29/2014	4.360	1,415,164						4,750,000	09/17/2014
4503		PORTLAND	OR		09/30/2014	4.500	1,850,708						3,000,000	08/22/2014
4506		BREA	CA		11/14/2014	4.490	780,320						3,200,000	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,473,967						3,750,000	09/09/2014
4516		SANTA ANA	CA		10/30/2014	4.420	902,505						6,000,000	09/16/2014
4517		EUGENE	OR		11/07/2014	4.680	1,870,313						2,900,000	09/11/2014
4518		GOODYEAR	AZ		10/30/2014	4.300	1,393,539						2,535,000	09/15/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,623,104						3,630,000	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	8,000,000						22,080,000	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	1,026,606						3,390,000	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,755,153						5,600,000	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,488,947						12,000,000	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,590,164						9,400,000	09/23/2014
4528		NASVILLE	TN		11/05/2014	4.510	1,417,924						3,160,000	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,569,293						2,800,000	10/22/2014
4532		GRETNA	LA		12/01/2014	4.500	4,094,561						6,920,000	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,469,160						3,200,000	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,769,380						3,525,000	11/14/2014
4536		SAN ANTONIO	TX		10/29/2014	4.460	675,914						1,525,000	09/04/2014
4537		BUFFALO	NY		11/18/2014	4.710	571,801						1,300,000	09/28/2014
4538		HUNTINGTON BEACH	CA		12/17/2014	4.650	5,829,562						8,600,000	10/24/2014
4539		HILLSBORO	OR		11/25/2014	4.550	6,846,029						10,000,000	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	2,057,131						3,700,000	11/20/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4542		ORLANDO	FL		12/23/2014	4.570	6,859,531						16,300,000	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	5,111,395						8,250,000	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	3,158,491						5,700,000	10/15/2014
4547		ROME	GA		10/23/2014	4.660	1,223,933						1,960,000	10/08/2014
4550		HOUSTON	TX		12/10/2014	4.940	1,260,906						3,210,000	10/22/2014
4551		UNION CITY	CA		12/02/2014	4.550	9,285,993						20,100,000	10/20/2014
4554		CLEVELAND	OH		12/31/2014	4.150	1,988,492						4,500,000	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,935,699						12,970,000	10/24/2014
4559		LAHAINA	HI		11/26/2014	4.100	11,718,694						30,050,000	09/29/2014
4562		AURORA	CO		01/16/2015	4.300	11,772,912						18,000,000	11/21/2014
4563		VERO BEACH	FL		11/18/2014	4.880	872,755						3,100,000	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	10,288,251						22,900,000	11/10/2014
4567		WEST CHESTER	OH		12/17/2014	4.000	7,484,719						15,535,000	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	738,427						4,250,000	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	13,782,421						26,200,000	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,647,216						2,930,000	10/21/2014
4572		SAINT PETERS	MO		12/11/2014	4.350	1,909,623						3,800,000	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,566,870						3,075,000	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,322,046						2,625,000	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,550,267						2,450,000	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,501,450						4,000,000	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,612,608						3,050,000	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	4,409,575						7,400,000	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,311,440						2,150,000	11/12/2014
4585		DEER PARK	TX		01/28/2015	4.600	1,558,533						2,500,000	11/12/2014
4586		NOVI	MI		12/30/2014	4.500	4,272,933						6,700,000	11/05/2014
4588		SEATTLE	WA		12/18/2014	4.350	5,484,132						8,900,000	11/04/2014
4590		NEWPORT BEACH	CA		12/01/2014	4.520	1,222,387						3,150,000	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	954,811						1,920,000	11/13/2014
4593		VENICE	FL		01/30/2015	4.250	3,838,193						8,070,000	11/13/2014
4594		SAN ANTONIO	TX		12/22/2014	4.450	1,577,591						3,765,000	11/04/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	1,537,360						2,800,000	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,787,372						5,780,000	11/26/2014
4598		OGDEN	UT		12/12/2014	4.350	3,427,528						5,630,000	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	1,236,428						2,050,000	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	969,652						5,000,000	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,582,347						4,530,000	11/18/2014
4602		ALHAMBRA	CA		04/01/2015	4.350	2,967,110						6,920,000	12/29/2014
4605		SYLMAR	CA		12/31/2014	4.350	1,958,587						3,725,000	11/24/2014
4606		BATON ROUGE	LA		12/30/2014	4.450	647,981						4,790,000	12/02/2014
4609		TRACY	CA		01/26/2015	4.250	5,303,214						8,400,000	11/24/2014
4610		RIVERSIDE	CA		02/13/2015	4.790	1,968,312						3,800,000	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	1,076,403						1,650,000	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	1,261,836						2,800,000	11/10/2014
4615		SHAWNEE	KS		02/11/2015	4.660	1,611,843						2,400,000	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,659,514						5,700,000	12/15/2014
4617		LAS VEGAS	NV		04/01/2015	4.500	1,891,857						3,950,000	12/15/2014
4618		AKRON	OH		01/28/2015	4.550	1,178,088						2,200,000	12/17/2014
4619		CHICAGO	IL		02/10/2015	4.490	878,791						1,800,000	01/07/2015
4620		CHICAGO	IL		02/10/2015	4.490	732,326						1,400,000	12/10/2014
4621		HOUSTON	TX		02/18/2015	4.250	5,854,819						12,100,000	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,478,453						3,350,000	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,469,770						3,800,000	12/08/2014
4624		POOLER	GA		05/01/2015	4.660	1,312,998						2,900,000	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,817,170						7,900,000	12/17/2014
4634		ROCHESTER HILLS	MI		04/21/2015	3.990	2,120,391						3,700,000	03/10/2015
4635		HEBRON	KY		02/27/2015	4.320	1,268,785						2,790,000	01/12/2015
4636		COLUMBIA	TN		03/17/2015	4.600	1,273,150						2,190,000	02/12/2015
4640		COLORADO SPRINGS	CO		03/13/2015	4.550	2,421,284						4,300,000	12/30/2014
4645		AUBURN	NY		02/27/2015	4.970	831,011						2,070,000	12/18/2014
4649		COSTA MESA	CA		01/20/2015	4.730	2,259,075						4,830,000	12/18/2014

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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
4650		SPRING	TX		02/04/2015	4.410	2,138,600						4,090,000	12/08/2014
4653		WESLEY CHAPEL	FL		02/27/2015	4.660	2,051,436						3,280,000	12/23/2014
4654		PHOENIX	AZ		05/08/2015	4.350	2,076,496						3,370,000	01/29/2015
4659		AUBURN	MA		02/02/2015	4.160	2,926,689						13,100,000	01/26/2015
4660		DEER PARK	TX		03/03/2015	4.440	1,475,004						2,160,000	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	746,360						1,165,000	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	974,112						1,920,000	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	4,328,860						6,750,000	01/12/2015
4666		TEMPE	AZ		01/23/2015	4.670	628,513						980,000	12/19/2014
4667		SAN DIEGO	CA		02/13/2015	4.250	1,756,446						4,100,000	01/07/2015
4668		PHOENIX	AZ		02/03/2015	4.300	3,592,383						5,485,000	12/18/2014
4669		SEATTLE	WA		05/07/2015	4.300	8,190,643						14,440,000	04/06/2015
4671		ROCKWALL	TX		04/23/2015	4.250	3,435,184						8,500,000	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,806,894						3,500,000	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	991,890						2,820,000	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	835,533						2,100,000	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	1,527,201						2,280,000	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	2,225,243						3,300,000	02/22/2015
4681		LOS ANGELES	CA		04/03/2015	4.600	1,028,314						2,950,000	02/05/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	1,253,127						6,350,000	01/12/2015
4685		CHULA VISTA	CA		03/04/2015	4.250	1,712,427						7,200,000	01/06/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	344,615						10,600,000	02/02/2015
4688		NORTH LAS VEGAS	NV		03/16/2015	4.250	1,908,133						3,250,000	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	1,106,531						1,770,000	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,498,750						4,400,000	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	6,603,896						15,000,000	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,475,748						2,440,000	01/16/2015
4695		VALLEJO	CA		02/12/2015	4.230	1,965,657						4,760,000	01/09/2015
4696		BISHOP	CA		02/27/2015	4.750	5,904,383						11,510,000	01/16/2015
4697		GERMANTOWN	TN		02/13/2015	4.460	1,812,226						3,275,000	01/20/2015
4698		ALBANY	GA		02/27/2015	4.150	1,453,698						3,050,000	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	1,026,232						1,655,000	01/28/2015
4701		LAS VEGAS	NV		05/22/2015	4.120	6,498,940						12,100,000	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,443,332						3,060,000	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	2,159,424						4,900,000	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,250,000						3,650,000	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,282,625						2,630,000	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,477,695						7,600,000	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,925,814						8,000,000	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,630,995						2,500,000	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,331,956						2,930,000	04/07/2015
4719		OREM	UT		04/01/2015	4.150	2,855,307						6,200,000	02/10/2015
4720		TONAWANDA	NY		06/30/2015	4.300	2,861,507						4,900,000	03/25/2015
4721		LEWISVILLE	TX		03/17/2015	4.150	4,953,479						8,750,000	02/03/2015
4722		SPOKANE	WA		04/07/2015	4.200	3,434,000						8,400,000	02/19/2015
4723		HOUSTON	TX		05/22/2015	4.350	3,708,029						6,800,000	03/16/2015
4726		GLENDALE HEIGHTS	IL		06/05/2015	4.260	7,024,552						11,610,000	03/30/2015
4727		LEXINGTON	KY		04/08/2015	4.150	3,717,510						5,805,000	02/26/2015
4730		REDMOND	WA		04/22/2015	4.350	1,128,672						2,500,000	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	718,632						1,500,000	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	967,754						2,000,000	02/19/2015
4736		CLIFTON PARK	NY		05/07/2015	4.150	1,770,796						2,620,000	03/12/2015
4737		METAIRIE	LA		03/31/2015	4.070	3,657,554						8,150,000	02/10/2015
4739		BALTIMORE	MD		05/19/2015	4.050	15,084,211						33,000,000	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	630,619						1,370,000	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,400,000						5,870,000	03/16/2015
4746		EASTPOINTE	MI		03/05/2015	4.200	982,755						2,260,000	02/11/2015
4747		JACKSONVILLE	FL		03/31/2015	4.300	2,134,178						3,300,000	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	3,764,470						7,200,000	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	840,731						1,750,000	03/16/2015
4754		SAN FRANCISCO	CA		06/30/2015	4.050	4,163,420						12,200,000	03/31/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4755		AUSTIN	TX		04/30/2015	4.190	4,316,442						7,400,000	03/13/2015
4756		ARLETA	CA		04/13/2015	4.140	1,165,904						2,110,000	03/10/2015
4760		TRACY	CA		05/15/2015	4.110	988,415						2,100,000	04/10/2015
4761		PLANO	TX		04/01/2015	4.500	1,364,699						3,050,000	03/17/2015
4762		SUN VALLEY	CA		04/15/2015	4.330	1,117,815						2,900,000	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	2,513,143						4,790,000	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	7,203,404						11,500,000	03/10/2015
4766		CATHEDRAL CITY	CA		04/09/2015	4.160	1,726,476						3,200,000	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	4,182,711						11,475,000	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	1,082,584						2,020,000	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	4,800,976						9,500,000	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,178,939						13,920,000	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	5,562,635						13,080,000	04/10/2015
4773		FORTUNA	CA		04/16/2015	4.440	1,276,130						2,560,000	03/12/2015
4774		HOUSTON	TX		07/09/2015	4.400	4,947,593						25,150,000	06/25/2015
4776		DEPEW	NY		12/14/2015	4.300	2,500,000						4,200,000	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	806,430						1,700,000	03/18/2015
4783		GREENDALE	WI		05/01/2015	4.470	1,579,429						2,400,000	03/31/2015
4784		ATLANTA	GA		05/19/2015	3.800	1,797,391						6,800,000	04/23/2015
4785		SANTA BARBARA	CA		06/11/2015	4.070	2,849,442						10,850,000	04/27/2015
4788		CHICAGO	IL		05/28/2015	4.400	2,941,943						5,100,000	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	6,989,455						11,250,000	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,947,675						6,200,000	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	981,570						10,000,000	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,773,591						5,000,000	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	8,387,177						17,100,000	04/24/2015
4798		PERRYSBURG	OH		05/21/2015	4.530	1,043,515						1,670,000	04/17/2015
4799		SACRAMENTO	CA		06/11/2015	4.320	3,270,827						5,570,000	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	6,171,076						12,200,000	07/15/2015
4803		HOUSTON	TX		05/22/2015	4.450	2,805,278						5,790,000	05/15/2015
4809		ORANGE	CA		05/22/2015	4.550	2,967,381						7,600,000	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	3,487,131						7,900,000	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,494,485						2,900,000	07/31/2015
4818		MONROE	OH		11/05/2015	3.960	1,861,654						2,750,000	04/14/2015
4825		HOUSTON	TX		05/19/2015	4.190	3,558,771						7,130,000	04/07/2015
4826		SALT LAKE CITY	UT		05/28/2015	4.350	2,263,503						3,600,000	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.150	3,304,785						5,400,000	04/15/2015
4832		PARAMUS	NJ		06/25/2015	4.050	6,250,000						21,100,000	04/14/2015
4833		STOCKTON	CA		09/21/2015	4.320	1,245,350						4,500,000	07/29/2015
4834		PORT ST LUCIE	FL		05/20/2015	4.100	2,125,058						3,340,000	04/23/2015
4837		APPLE VALLEY	CA		06/03/2015	4.250	3,764,108						8,800,000	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,426,882						2,160,000	04/22/2015
4840		HOUSTON	TX		05/21/2015	4.250	2,755,072						4,300,000	04/20/2015
4841		VENICE	CA		06/05/2015	4.030	4,800,000						15,800,000	04/22/2015
4842		SANTA MONICA	CA		06/05/2015	4.030	3,500,000						9,200,000	04/22/2015
4843		VENICE	CA		06/05/2015	4.050	2,400,000						6,200,000	04/22/2015
4844		VENICE	CA		06/05/2015	4.030	2,182,872						9,400,000	04/22/2015
4845		CAROL STREAM	IL		08/03/2015	4.140	1,043,975						2,650,000	05/16/2015
4846		SAN DIMAS	CA		05/29/2015	4.100	2,174,477						4,222,000	04/13/2015
4847		VAN NUYS	CA		05/29/2015	4.100	2,174,477						4,330,000	04/14/2015
4850		LOMBARD	IL		06/18/2015	4.050	3,967,494						8,030,000	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,648,699						2,800,000	05/20/2015
4852		MISSOULA	MT		09/30/2015	4.250	15,939,871						27,600,000	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	3,698,537						6,425,000	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	7,310,000						12,390,000	06/12/2015
4863		EL PASO	TX		05/21/2015	4.250	3,443,841						5,500,000	04/23/2015
4864		GILBERT	AZ		07/15/2015	4.300	5,161,060						8,000,000	06/01/2015
4867		COLUMBUS	OH		07/14/2015	4.250	2,176,550						5,850,000	05/29/2015
4869		OREM	UT		06/29/2015	4.000	1,237,762						1,880,000	04/27/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,943,736						11,380,000	05/05/2015
4872		BRADENTON	FL		07/16/2015	4.430	1,724,745						4,450,000	06/03/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4875		LAS VEGAS	NV		07/08/2015	3.950	4,455,628						11,150,000	05/18/2015
4881		POTEAU	OK		06/30/2015	4.270	10,534,841						18,620,000	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	4,467,504						10,270,000	04/29/2015
4888		CORONA	CA		05/20/2015	4.150	2,230,899						4,725,000	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	1,190,531						2,850,000	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	2,016,653						4,020,000	05/18/2015
4894		LAS VEGAS	NV		05/21/2015	3.900	2,592,840						5,400,000	05/18/2015
4900		WEST PALM BEACH	FL		06/10/2015	3.990	1,674,856						3,000,000	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,528,705						2,500,000	05/13/2015
4902		HEBRON	KY		08/28/2015	4.150	3,650,994						7,000,000	07/24/2015
4906		VENICE	CA		07/09/2015	5.450	5,276,416						13,520,000	05/15/2015
4907		VENICE	CA		06/30/2015	4.100	2,000,000						6,300,000	05/22/2015
4908		MARYSVILLE	WA		07/06/2015	4.150	2,431,252						6,940,000	05/22/2015
4909		SALEM	OR		06/09/2015	4.100	3,879,466						5,800,000	05/13/2015
4910		SANDY	UT		07/02/2015	4.250	939,874						1,445,000	05/14/2015
4911		TRACY	CA		07/08/2015	4.150	2,381,634						4,450,000	05/21/2015
4913		SEATTLE	WA		07/09/2015	4.240	2,977,339						4,750,000	06/05/2015
4916		KENT	WA		07/24/2015	4.290	2,481,252						4,200,000	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	3,226,872						10,200,000	06/12/2015
4922		LANCASTER	CA		08/06/2015	4.330	2,223,207						7,850,000	06/30/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,586,937						5,300,000	06/18/2015
4925		BEAVERTON	OR		07/29/2015	6.125	1,465,684						3,450,000	05/22/2015
4926		WORTHINGTON	OH		10/01/2015	4.350	3,088,518						4,850,000	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,943,638						8,100,000	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	1,174,253						3,400,000	06/11/2015
4929		ELK RIVER	MN		07/16/2015	4.500	1,059,239						1,660,000	04/23/2015
4932		GEORGETOWN	TX		08/12/2015	4.120	1,967,607						7,000,000	06/22/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,979,084						4,300,000	06/10/2015
4937		SAN DIEGO	CA		07/15/2015	4.390	2,671,668						4,350,000	05/27/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,886,379						4,000,000	06/15/2015
4939		NAMPA	ID		06/29/2015	4.200	3,417,179						5,650,000	05/21/2015
4940		SAN ANTONIO	TX		06/29/2015	4.200	2,748,600						4,270,000	06/09/2015
4941		PHOENIX	AZ		07/17/2015	5.150	1,738,841						6,260,000	05/26/2015
4943		THOUSAND OAKS	CA		12/02/2015	4.150	2,200,000						4,380,000	09/22/2015
4946		TRACY	CA		09/25/2015	4.330	2,191,828						3,750,000	09/09/2015
4947		WOODINVILLE	WA		07/22/2015	5.150	9,217,272						23,560,000	06/11/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,439,681						2,550,000	06/10/2015
4950		OAK CREEK	WI		09/11/2015	4.410	2,933,724						4,400,000	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	2,473,471						4,125,000	06/03/2015
4965		UNIVERSAL CITY	TX		07/30/2015	4.260	2,850,583						5,050,000	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,492,203						4,150,000	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	493,356						3,850,000	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,245,336						2,600,000	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	667,893						1,050,000	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,989,604						5,250,000	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	5,940,264						13,610,000	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	3,542,771						5,200,000	06/24/2015
4978		AUBURN	WA		06/19/2015	4.380	5,067,437						9,400,000	06/09/2015
4979		HUTTO	TX		07/01/2015	4.230	1,183,947						1,990,000	05/29/2015
4984		CHAGRIN FALLS	OH		07/31/2015	4.650	1,911,301						3,500,000	07/07/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,845,173						2,900,000	07/09/2015
4988		DOWNEY	CA		06/30/2015	4.290	4,754,924						8,800,000	06/09/2015
4991		SAN DIEGO	CA		07/30/2015	4.220	2,977,273						5,450,000	06/16/2015
4992		MILWAUKEE	WI		07/22/2015	4.500	6,004,305						8,840,000	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	745,981						1,920,000	07/16/2015
4998		WILLOUGHBY	OH		08/13/2015	4.600	1,290,028						2,510,000	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	963,925						1,590,000	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	1,021,258						1,670,000	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	918,237						1,525,000	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,781,366						2,900,000	08/06/2015
5004		BEND	OR		07/31/2015	4.150	814,325						3,480,000	06/30/2015

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
5005		CEDAR PARK	TX		08/26/2015	4.530	1,051,804						1,970,000	07/16/2015
5007		RIALTO	CA		08/26/2015	4.350	3,977,737						11,000,000	07/07/2015
5009		PORTLAND	OR		08/26/2015	4.360	1,835,418						3,725,000	07/20/2015
5010		STAFFORD	TX		12/01/2015	4.250	3,500,000						6,120,000	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	698,163						2,220,000	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	1,731,393						3,310,000	07/30/2015
5024		BECKLEY	WV		12/08/2015	4.050	7,100,000						14,800,000	10/05/2015
5025		TUCSON	AZ		09/28/2015	4.240	1,494,355						2,500,000	08/04/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,441,354						4,450,000	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	4,488,379						6,500,000	08/03/2015
5029		CINCINNATI	OH		08/14/2015	4.460	2,406,745						4,480,000	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,838,239						2,950,000	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	1,054,699						1,640,000	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	1,122,966						2,090,000	07/27/2015
5034		PENNSAUKEN	NJ		08/27/2015	4.320	1,091,291						1,630,000	07/21/2015
5036		ALHAMBRA	CA		12/01/2015	4.300	3,400,000						8,900,000	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	732,313						1,200,000	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,591,907						2,385,000	07/02/2015
5040		CULVER CITY	CA		09/04/2015	4.250	3,481,412						6,040,000	08/04/2015
5041		KIRKLAND	WA		09/16/2015	4.540	2,626,504						5,200,000	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,591,749						4,900,000	07/21/2015
5046		LAS VEGAS	NV		09/03/2015	4.330	2,460,046						4,100,000	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	2,214,234						5,330,000	09/10/2015
5050		SAN DIEGO	CA		10/23/2015	4.230	2,788,835						6,000,000	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	1,264,936						2,650,000	09/15/2015
5052		SAN DIEGO	CA		10/23/2015	4.430	2,249,642						5,010,000	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	4,222,529						6,800,000	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,594,395						3,150,000	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,346,514						4,150,000	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.100	2,461,632						4,110,000	07/30/2015
5059		PORTLAND	OR		09/28/2015	4.450	1,121,133						2,730,000	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,989,659						7,700,000	08/03/2015
5062		ALBUQUERQUE	NM		12/31/2015	4.200	2,450,000						4,720,000	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	1,091,276						1,950,000	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,744,109						4,600,000	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,440,253						2,437,600	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,840,449						2,850,000	08/11/2015
5068		CHANDLER	TX		09/25/2015	4.180	804,016						1,650,000	08/10/2015
5070		DALLAS	TX		09/10/2015	4.290	3,586,549						5,550,000	08/20/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,805,470						5,650,000	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	3,950,000						10,290,000	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,785,854						7,250,000	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,398,143						4,300,000	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	3,590,703						5,650,000	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	3,291,498						17,700,000	08/24/2015
5084		VENTURA	CA		09/29/2015	4.080	1,344,800						2,250,000	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	595,147						1,045,000	06/08/2015
5086		SOUTHLAKE	TX		09/30/2015	4.380	2,939,122						5,330,000	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,797,074						4,400,000	10/09/2015
5090		BRONX	NY		10/29/2015	3.850	2,991,682						4,900,000	09/25/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,197,679						2,610,000	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,492,309						3,250,000	08/25/2015
5094		WORTHINGTON	OH		12/09/2015	4.550	3,250,000						5,300,000	10/29/2015
5095		DUBLIN	OH		12/09/2015	4.550	3,100,000						4,800,000	10/28/2015
5096		ROCKLIN	CA		09/01/2015	4.330	2,969,961						5,100,000	08/19/2015
5097		RIVERSIDE	CA		09/24/2015	4.300	3,188,061						4,900,000	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,702,167						2,720,000	08/24/2015
5099		CHESAPEAKE	VA		10/20/2015	4.500	1,597,107						4,600,000	08/31/2015
5101		LOS ANGELES	CA		10/14/2015	4.340	3,245,594						7,000,000	08/31/2015
5105		CLEARLAKE	CA		10/16/2015	4.280	3,989,433						8,900,000	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	2,125,000						3,550,000	09/04/2015

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
5107		O FALLON	MO		11/20/2015	4.000	2,125,000						3,525,000	09/04/2015
5108		ATLANTA	GA		10/05/2015	4.260	1,178,730						1,825,000	08/14/2015
5109		ST PETERSBURG	FL		12/14/2015	4.470	7,000,000						13,400,000	12/04/2015
5114		IRVINE	CA		10/16/2015	4.380	5,286,157						10,910,000	09/02/2015
5115		FRESNO	CA		11/10/2015	4.090	14,705,447						31,000,000	10/15/2015
5116		SULPHUR	LA		11/30/2015	4.040	1,000,000						1,755,000	09/23/2015
5117		MONONA	WI		09/29/2015	4.120	4,364,530						7,590,000	09/08/2015
5118		CHULA VISTA	CA		12/09/2015	4.200	6,700,000						15,750,000	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.040	2,085,769						7,550,000	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,855,565						2,690,000	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	798,519						1,670,000	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	2,984,222						6,400,000	09/16/2015
5126		INDIANAPOLIS	IN		10/16/2015	4.150	1,593,578						3,400,000	09/10/2015
5127		WEST JORDAN	UT		10/19/2015	4.300	1,796,648						3,350,000	08/28/2015
5128		MILWAUKEE'	WI		10/02/2015	4.410	4,911,031						7,785,000	08/18/2015
5130		LOS ANGELES	CA		11/04/2015	4.150	1,050,000						4,930,000	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	6,979,206						17,680,000	10/08/2015
5139		PORTLAND	OR		12/02/2015	3.920	3,175,000						5,600,000	10/09/2015
5142		KENMORE	WA		10/09/2015	4.100	1,743,279						2,950,000	09/03/2015
5147		CARY	NC		11/18/2015	4.200	1,350,000						2,950,000	09/21/2015
5148		NASHVILLE	TN		11/19/2015	4.400	750,000						1,640,000	10/14/2015
5149		ANAHEIM	CA		11/10/2015	4.230	2,500,000						7,290,000	10/07/2015
5154		FRESNO	CA		11/30/2015	4.480	3,750,000						7,850,000	09/30/2015
5156		NEWTON	NC		11/30/2015	4.380	1,600,000						2,550,000	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	2,300,000						4,550,000	10/20/2015
5165		MAPLE VALLEY	WA		12/15/2015	4.230	7,500,000						11,850,000	09/25/2015
5168		COLORADO SPRINGS	CO		12/31/2015	4.430	2,200,000						4,540,000	12/11/2015
5169		RIDGEFIELD	WA		11/02/2015	4.310	2,230,000						4,630,000	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	2,100,000						6,800,000	10/19/2015
5175		NAVASOTA	TX		10/19/2015	4.330	1,992,090						3,400,000	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,496,126						2,425,000	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	680,000						1,900,000	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	650,000						2,700,000	10/26/2015
5182		LAS VEGAS	NV		12/15/2015	4.100	3,443,000						7,795,000	11/06/2015
5183		FORT WORTH	TX		12/02/2015	4.420	1,475,000						3,475,000	10/22/2015
5188		ALBANY	OR		12/02/2015	4.130	7,000,000						14,730,000	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,910,000						4,050,000	10/20/2015
5191		TROY	MI		12/28/2015	4.300	3,000,000						4,620,000	12/07/2015
5195		FORT WAYNE	IN		11/19/2015	4.170	2,250,000						3,960,000	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	8,885,000						13,880,000	11/25/2015
5200		MILWAUKEE	WI		11/20/2015	4.390	3,750,000						5,530,000	10/27/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,800,000						8,600,000	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	925,000						1,900,000	10/28/2015
5204		ALBUQUERQUE	NM		12/18/2015	4.400	3,400,000						6,950,000	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	2,000,000						6,200,000	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,650,000						3,340,000	11/20/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	4,100,000						9,700,000	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	2,250,000						4,890,000	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,600,000						2,460,000	11/10/2015
5225		WEST CHESTER	OH		12/30/2015	4.500	4,075,000						8,250,000	11/25/2015
5227		LOS ANGELES	CA		12/07/2015	6.500	1,000,000						13,860,000	09/11/2015
5230		BURBANK	CA		12/29/2015	4.100	5,300,000						8,800,000	11/23/2015
5235		DUBLIN	OH		12/29/2015	4.720	4,400,000						7,500,000	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,100,000						2,070,000	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	5,200,000						10,720,000	11/20/2015
5239		FARMINGTON	NM		12/29/2015	4.250	2,100,000						4,330,000	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	1,050,000						1,725,000	11/11/2015
5246		WOOSTER	OH		12/17/2015	4.290	860,000						1,410,000	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	1,040,000						1,705,000	12/11/2015
5255		LIBERTY	MO		12/15/2015	4.120	1,730,000						3,200,000	11/19/2015
5257		ONTARIO	CA		12/28/2015	4.410	5,710,000						9,550,000	12/16/2015

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
5259		AKRON	OH		12/29/2015	4.380	1,200,000						2,120,000	12/04/2015
5277		BRONX	NY		12/28/2015	4.040	2,800,000						4,500,000	12/14/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							4,384,454,122						9,800,365,328	XXX
0899999. Total Mortgages in good standing							4,384,454,122						9,800,365,328	XXX
3865		FRESNO	CA		08/26/2013	4.850	745,233						1,100,000	04/30/2013
1399999. Restructured mortgages - Commercial mortgages-all other							745,233						1,100,000	XXX
1699999. Total - Restructured Mortgages							745,233						1,100,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							4,385,199,355						9,801,465,328	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3814	ELKO	NV		11/15/2013	5.250		500,000	5,681,250
4129	DEPEW	NY		09/17/2015	4.990	1,600,000		2,200,000
4409	NEW YORK	NY		05/22/2015	5.250	12,500,000		250,000,000
4421	TOMBALL	TX		09/26/2014	4.950		500,000	9,200,000
4434	CEDAR RAPIDS	IA		10/17/2014	4.570		609,126	6,400,000
4448	WASHINGTON	DC		01/22/2015	5.170	2,898,623		7,345,000
4480	ELGIN	IL		01/05/2015	4.430	2,100,000		3,500,000
4485	LOMBARD	IL		01/05/2015	4.430	2,340,000		4,800,000
4486	NAPERVILLE	IL		01/05/2015	4.430	2,160,000		4,200,000
4534	SAN LUIS OBISPO	CA		01/13/2015	5.040	1,800,000		3,525,000
4562	AURORA	CO		01/16/2015	4.300	12,000,000		18,000,000
4564	SEATTLE	WA		12/31/2014	4.650		446,626	22,900,000
4579	HERKIMER	NY		03/24/2015	4.800	4,550,000		7,400,000
4585	DEER PARK	TX		01/28/2015	4.600	1,600,000		2,500,000
4593	VENICE	FL		01/30/2015	4.250	4,000,000		8,070,000
4596	ROCKINGHAM	NC		01/09/2015	4.200	1,650,000		2,800,000
4599	EDINBURG	TX		01/12/2015	4.250	1,300,000		2,050,000
4600	HOUSTON	TX		01/30/2015	5.500	1,000,000		5,000,000
4602	ALHAMBRA	CA		04/01/2015	4.350	3,000,000		6,920,000
4609	TRACY	CA		01/26/2015	4.250	5,450,000		8,400,000
4610	RIVERSIDE	CA		02/13/2015	4.790	2,000,000		3,800,000
4615	SHAWNEE	KS		02/11/2015	4.660	1,650,000		2,400,000
4616	LAS VEGAS	NV		01/21/2015	4.410	2,710,000		5,700,000
4617	LAS VEGAS	NV		04/01/2015	4.500	1,920,000		3,950,000
4618	AKRON	OH		01/28/2015	4.550	1,200,000		2,200,000
4619	CHICAGO	IL		02/10/2015	4.490	900,000		1,800,000
4620	CHICAGO	IL		02/10/2015	4.490	750,000		1,400,000
4621	HOUSTON	TX		02/18/2015	4.250	6,000,000		12,100,000
4622	DALLAS	TX		03/11/2015	4.640	1,500,000		3,350,000
4623	STAFFORD	TX		01/08/2015	4.540	1,500,000		3,800,000
4624	POOLER	GA		05/01/2015	4.660	1,325,000		2,900,000
4629	CANTON	OH		02/23/2015	4.340	4,900,000		7,900,000
4634	ROCHESTER HILLS	MI		04/22/2015	3.990	2,150,000		3,700,000
4635	HEBRON	KY		02/27/2015	4.320	1,300,000		2,790,000
4636	COLUMBIA	TN		03/17/2015	4.600	1,300,000		2,190,000
4640	COLORADO SPRINGS	CO		03/13/2015	4.550	2,500,000		4,300,000
4645	AUBURN	NY		02/27/2015	4.970	850,000		2,070,000
4649	COSTA MESA	CA		01/21/2015	4.730	2,300,000		4,830,000
4650	SPRING	TX		02/04/2015	4.410	2,175,000		4,090,000
4653	WESLEY CHAPEL	FL		02/27/2015	4.660	2,100,000		3,280,000
4654	PHOENIX	AZ		05/08/2015	4.350	2,100,000		3,370,000
4659	AUBURN	MA		02/02/2015	4.160	3,000,000		13,100,000
4660	DEER PARK	TX		03/03/2015	4.440	1,500,000		2,160,000
4662	TEMPE	AZ		01/23/2015	4.670	760,000		1,165,000
4664	INDIO	CA		01/29/2015	4.610	1,000,000		1,920,000
4665	FLUSHING	NY		02/17/2015	4.650	4,400,000		6,750,000
4666	TEMPE	AZ		01/23/2015	4.670	640,000		980,000
4667	SAN DIEGO	CA		02/13/2015	4.250	1,800,000		4,100,000
4668	PHOENIX	AZ		02/03/2015	4.300	3,350,000	300,000	5,485,000
4669	SEATTLE	WA		05/07/2015	4.300	8,300,000		14,440,000
4671	ROCKWALL	TX		04/23/2015	4.250	2,000,000	1,500,000	8,500,000
4672	DOWNEY	CA		03/19/2015	4.600	1,845,000		3,500,000
4673	GREECE	NY		02/27/2015	4.800	1,015,000		2,820,000
4674	FREDONIA	NY		02/27/2015	4.800	855,000		2,100,000
4678	ORMOND BEACH	FL		01/28/2015	4.600	1,575,000		2,280,000
4680	ANN ARBOR	MI		03/26/2015	4.150	2,300,000		3,300,000
4681	LOS ANGELES	CA		04/03/2015	4.600	1,050,000		2,950,000
4683	CHARLOTTESVILLE	VA		02/13/2015	4.350	1,300,000		6,350,000
4685	CHULA VISTA	CA		03/04/2015	4.250	1,750,000		7,200,000
4687	BROOKFIELD	WI		03/31/2015	5.500	350,000		10,600,000
4688	NORTH LAS VEGAS	NV		03/16/2015	4.250	1,950,000		3,250,000
4690	MURRIETA	CA		03/03/2015	4.550	1,130,000		1,770,000
4692	COLUMBUS	OH		03/20/2015	4.700	1,530,000		4,400,000
4693	PHOENIX	AZ		03/31/2015	4.650	6,700,000		15,000,000
4694	LOS ANGELES	CA		02/18/2015	4.650	1,500,000		2,440,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
4695	VALLEJO	CA		02/13/2015	4.230	2,000,000		4,760,000
4696	BISHOP	CA		02/27/2015	4.750	6,000,000		11,510,000
4697	GERMANTOWN	TN		02/13/2015	4.460	1,850,000		3,275,000
4698	ALBANY	GA		02/27/2015	4.150	1,500,000		3,050,000
4700	PFLUGERVILLE	TX		04/22/2015	4.750	1,050,000		1,655,000
4701	LAS VEGAS	NV		05/22/2015	4.120	6,575,000		12,100,000
4702	FLORENCE	KY		03/30/2015	4.250	1,475,000		3,060,000
4707	RIVERDALE	UT		04/13/2015	4.400	2,200,000		4,900,000
4709	LOS ANGELES	CA		03/23/2015	4.200	1,250,000		3,650,000
4712	CHICAGO	IL		04/13/2015	4.200	1,300,000		2,630,000
4713	PACIFICA	CA		03/20/2015	4.400	1,500,000		7,600,000
4714	KIRKLAND	WA		04/22/2015	4.350	4,000,000		8,000,000
4716	LONG BEACH	CA		05/19/2015	4.150	1,650,000		2,500,000
4718	BOULDER	CO		04/14/2015	4.200	1,350,000		2,930,000
4719	OREM	UT		04/01/2015	4.150	2,900,000		6,200,000
4720	TONAWANDA	NY		06/30/2015	4.300	2,900,000		4,900,000
4721	LEWISVILLE	TX		03/17/2015	4.150	5,070,000		8,750,000
4722	SPOKANE	WA		04/07/2015	4.200	3,500,000		8,400,000
4723	HOUSTON	TX		05/22/2015	4.350	3,750,000		6,800,000
4726	GLENDALE HEIGHTS	IL		06/05/2015	4.260	7,145,000		11,610,000
4727	LEXINGTON	KY		04/08/2015	4.150	3,800,000		5,805,000
4730	REDMOND	WA		04/22/2015	4.350	1,150,000		2,500,000
4734	SCHERTZ	TX		06/23/2015	4.750	725,000		1,500,000
4735	MESA	AZ		03/18/2015	4.250	1,000,000		2,000,000
4736	CLIFTON PARK	NY		05/07/2015	4.150	1,800,000		2,620,000
4737	METAIRIE	LA		03/31/2015	4.070	3,800,000		8,150,000
4739	BALTIMORE	MD		05/19/2015	4.050	15,500,000		33,000,000
4741	CLEVELAND	OH		03/20/2015	4.500	640,000		1,370,000
4744	LOS ANGELES	CA		04/02/2015	4.500	1,400,000		5,870,000
4746	EASTPOINTE	MI		03/05/2015	4.200	1,000,000		2,260,000
4747	JACKSONVILLE	FL		03/31/2015	4.300	2,205,000		3,300,000
4750	INDIANAPOLIS	IN		08/28/2015	4.200	3,800,000		7,200,000
4753	OCEANSIDE	CA		06/23/2015	4.530	850,000		1,750,000
4754	SAN FRANCISCO	CA		06/30/2015	4.050	4,250,000		12,200,000
4755	AUSTIN	TX		04/30/2015	4.190	4,375,000		7,400,000
4756	ARLETA	CA		04/13/2015	4.140	1,200,000		2,110,000
4760	TRACY	CA		05/15/2015	4.110	1,000,000		2,100,000
4761	PLANO	TX		04/01/2015	4.500	1,385,000		3,050,000
4762	SUN VALLEY	CA		04/15/2015	4.330	1,150,000		2,900,000
4763	WOODLAND HILLS	CA		06/01/2015	4.290	2,575,000		4,790,000
4764	BUCKEYE	AZ		04/15/2015	4.270	7,300,000		11,500,000
4766	CATHEDRAL CITY	CA		04/09/2015	4.160	1,750,000		3,200,000
4767	MILL CREEK	WA		05/28/2015	4.370	4,250,000		11,475,000
4768	MOUNT VERNON	OH		05/12/2015	4.370	1,100,000		2,020,000
4769	FORT PIERCE	FL		06/22/2015	4.150	4,900,000		9,500,000
4770	TUKWILA	WA		05/21/2015	5.250	1,200,000		13,920,000
4771	ATASCADERO	CA		05/14/2015	4.250	5,700,000		13,080,000
4773	FORTUNA	CA		04/17/2015	4.440	1,300,000		2,560,000
4774	HOUSTON	TX		07/09/2015	4.400	5,000,000		25,150,000
4776	DEPEW	NY		12/14/2015	4.300	2,500,000		4,200,000
4777	HOUSTON	TX		05/06/2015	4.780	815,000		1,700,000
4783	GREENDALE	WI		05/01/2015	4.470	1,600,000		2,400,000
4784	ATLANTA	GA		05/19/2015	3.800	1,900,000		6,800,000
4785	SANTA BARBARA	CA		06/12/2015	4.070	2,870,000		10,850,000
4788	CHICAGO	IL		05/28/2015	4.400	2,975,000		5,100,000
4789	BAKERSFIELD	CA		05/21/2015	4.520	7,100,000		11,250,000
4791	PASSAIC	NJ		04/30/2015	4.350	4,000,000		6,200,000
4795	AUSTIN	TX		05/22/2015	4.750	1,000,000		10,000,000
4796	VANCOUVER	WA		06/09/2015	4.260	2,800,000		5,000,000
4797	SAN DIEGO	CA		06/23/2015	4.300	8,500,000		17,100,000
4798	PERRYSBURG	OH		05/21/2015	4.530	1,060,000		1,670,000
4799	SACRAMENTO	CA		06/11/2015	4.320	3,120,000	180,000	5,570,000
4801	ALBERTVILLE	AL		09/04/2015	4.720	6,300,000		12,200,000
4803	HOUSTON	TX		05/22/2015	4.450	2,850,000		5,790,000
4809	ORANGE	CA		05/22/2015	4.550	3,000,000		7,600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4813	SAN MATEO	CA		09/28/2015	4.400	3,500,000		7,900,000
4814	SAN MATEO	CA		09/28/2015	4.400	1,500,000		2,900,000
4818	MONROE	OH		11/05/2015	3.960	1,873,000		2,750,000
4825	HOUSTON	TX		05/20/2015	4.190	3,600,000		7,130,000
4826	SALT LAKE CITY	UT		05/28/2015	4.350	2,300,000		3,600,000
4831	VERNON HILLS	IL		06/24/2015	4.150	3,350,000		5,400,000
4832	PARAMUS	NJ		06/25/2015	4.050	6,250,000		21,100,000
4833	STOCKTON	CA		09/21/2015	4.320	1,250,000		4,500,000
4834	PORT ST LUCIE	FL		05/21/2015	4.100	2,150,000		3,340,000
4837	APPLE VALLEY	CA		06/03/2015	4.250	3,800,000		8,800,000
4839	CLEVELAND	OH		06/15/2015	4.500	1,440,000		2,160,000
4840	HOUSTON	TX		05/22/2015	4.250	2,800,000		4,300,000
4841	VENICE	CA		06/05/2015	4.030	4,800,000		15,800,000
4842	SANTA MONICA	CA		06/05/2015	4.030	3,500,000		9,200,000
4843	VENICE	CA		06/05/2015	4.050	2,400,000		6,200,000
4844	VENICE	CA		06/05/2015	4.030	2,200,000		9,400,000
4845	CAROL STREAM	IL		08/03/2015	4.140	1,050,000		2,650,000
4846	SAN DIMAS	CA		05/29/2015	4.100	2,200,000		4,222,000
4847	VAN NUYS	CA		05/29/2015	4.100	2,200,000		4,330,000
4850	LOMBARD	IL		06/19/2015	4.050	4,050,000		8,030,000
4851	NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,665,000		2,800,000
4852	MISSOULA	MT		09/30/2015	4.250	16,000,000		27,600,000
4856	TOOELE	UT		06/25/2015	4.000	3,750,000		6,425,000
4857	SEATTLE	WA		08/19/2015	4.310	7,310,000		12,390,000
4863	EL PASO	TX		05/22/2015	4.250	3,500,000		5,500,000
4864	GILBERT	AZ		07/15/2015	4.300	5,200,000		8,000,000
4867	COLUMBUS	OH		07/14/2015	4.250	2,200,000		5,850,000
4869	OREM	UT		06/29/2015	4.000	1,250,000		1,880,000
4871	SAN DIEGO	CA		06/17/2015	4.300	6,000,000		11,380,000
4872	BRADENTON	FL		07/16/2015	4.430	1,750,000		4,450,000
4875	LAS VEGAS	NV		07/08/2015	3.950	4,500,000		11,150,000
4881	POTEAU	OK		06/30/2015	4.270	10,750,000		18,620,000
4884	WESTMINSTER	CA		07/31/2015	4.550	4,500,000		10,270,000
4888	CORONA	CA		05/20/2015	4.150	2,250,000		4,725,000
4891	HOUSTON	TX		08/14/2015	4.350	1,200,000		2,850,000
4893	HOUSTON	TX		05/21/2015	3.900	2,100,000		4,020,000
4894	LAS VEGAS	NV		05/22/2015	3.900	2,700,000		5,400,000
4900	WEST PALM BEACH	FL		06/10/2015	3.990	1,700,000		3,000,000
4901	CHICAGO	IL		06/10/2015	3.990	1,550,000		2,500,000
4902	HEBRON	KY		08/28/2015	4.150	3,700,000		7,000,000
4906	VENICE	CA		07/10/2015	5.450	5,300,000		13,520,000
4907	VENICE	CA		06/30/2015	4.100	2,000,000		6,300,000
4908	MARYSVILLE	WA		07/06/2015	4.150	2,450,000		6,940,000
4909	SALEM	OR		06/09/2015	4.100	3,925,000		5,800,000
4910	SANDY	UT		07/02/2015	4.250	950,000		1,445,000
4911	TRACY	CA		07/08/2015	4.150	2,400,000		4,450,000
4913	SEATTLE	WA		07/09/2015	4.240	3,000,000		4,750,000
4916	KENT	WA		07/24/2015	4.290	2,500,000		4,200,000
4921	NORTHRIDGE	CA		08/10/2015	4.650	3,250,000		10,200,000
4922	LANCASTER	CA		08/06/2015	4.330	2,250,000		7,850,000
4923	HOUSTON	TX		09/22/2015	4.490	3,600,000		5,300,000
4925	BEAVERTON	OR		07/29/2015	6.125	1,500,000		3,450,000
4926	WORTHINGTON	OH		10/01/2015	4.350	3,100,000		4,850,000
4927	WAYNE	NJ		08/03/2015	4.570	4,995,000		8,100,000
4928	VALENCIA	CA		07/30/2015	4.250	1,200,000		3,400,000
4929	ELK RIVER	MN		07/16/2015	4.500	1,067,000		1,660,000
4932	GEORGETOWN	TX		08/12/2015	4.120	2,000,000		7,000,000
4936	FORSYTH	GA		07/22/2015	4.420	2,000,000		4,300,000
4937	SAN DIEGO	CA		07/15/2015	4.390	2,700,000		4,350,000
4938	SAN DIEGO	CA		07/15/2015	4.600	1,900,000		4,000,000
4939	NAMPA	ID		06/29/2015	4.200	3,450,000		5,650,000
4940	SAN ANTONIO	TX		06/29/2015	4.200	2,775,000		4,270,000
4941	PHOENIX	AZ		07/17/2015	5.150	1,800,000		6,260,000
4943	THOUSAND OAKS	CA		12/02/2015	4.150	2,200,000		4,380,000
4946	TRACY	CA		09/25/2015	4.330	2,200,000		3,750,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4947	WOODINVILLE	WA		07/22/2015	5.150	9,300,000		23,560,000
4949	WHITE LAKE	MI		07/27/2015	4.360	1,455,000		2,550,000
4950	OAK CREEK	WI		09/11/2015	4.410	2,950,000		4,400,000
4951	MARIETTA	GA		07/21/2015	4.290	2,500,000		4,125,000
4965	UNIVERSAL CITY	TX		07/30/2015	4.260	2,900,000		5,050,000
4969	SAN MATEO	CA		09/21/2015	4.440	1,500,000		4,150,000
4970	LITTLE ROCK	AR		09/23/2015	4.450	500,000		3,850,000
4973	TUKWILA	WA		09/28/2015	4.300	1,250,000		2,600,000
4974	WATERFORD	MI		07/27/2015	4.360	675,000		1,050,000
4975	SAN FRANCISCO	CA		09/21/2015	4.440	2,000,000		5,250,000
4976	LUFKIN	TX		10/19/2015	4.310	5,950,000		13,610,000
4977	CYPRESS	TX		07/20/2015	4.470	3,580,000		5,200,000
4978	AUBURN	WA		06/19/2015	4.380	5,170,000		9,400,000
4979	HUTTO	TX		07/01/2015	4.230	1,200,000		1,990,000
4984	CHAGRIN FALLS	OH		07/31/2015	4.650	1,925,000		3,500,000
4987	RAYMORE	MO		10/01/2015	4.390	1,850,000		2,900,000
4988	DOWNEY	CA		06/30/2015	4.290	4,800,000		8,800,000
4991	SAN DIEGO	CA		07/30/2015	4.220	3,000,000		5,450,000
4992	MILWAUKEE	WI		07/22/2015	4.500	6,100,000		8,840,000
4995	CANOGA PARK	CA		10/01/2015	4.170	750,000		1,920,000
4998	WILLOUGHBY	OH		08/13/2015	4.600	1,300,000		2,510,000
4999	HOUMA	LA		08/13/2015	4.410	975,465		1,590,000
5000	INDEPENDENCE	MO		07/29/2015	4.410	1,037,656		1,670,000
5001	BEACH CITY	TX		07/29/2015	4.410	932,981		1,525,000
5003	BOLINGBROOK	IL		08/28/2015	4.510	1,800,000		2,900,000
5004	BEND	OR		07/31/2015	4.150	837,000		3,480,000
5005	CEDAR PARK	TX		08/26/2015	4.530	1,060,000		1,970,000
5007	RIALTO	CA		08/26/2015	4.350	4,000,000		11,000,000
5009	PORTLAND	OR		08/26/2015	4.360	1,850,000		3,725,000
5010	STAFFORD	TX		12/01/2015	4.250	3,500,000		6,120,000
5014	MOBILE	AL		10/08/2015	4.340	700,000		2,220,000
5022	TRACY	CA		10/02/2015	4.520	1,750,000		3,310,000
5024	BECKLEY	WV		12/08/2015	4.050	7,100,000		14,800,000
5025	TUCSON	AZ		09/28/2015	4.240	1,500,000		2,500,000
5027	ATLANTA	GA		09/18/2015	4.680	2,450,000		4,450,000
5028	ANN ARBOR	MI		10/13/2015	4.480	4,500,000		6,500,000
5029	CINCINNATI	OH		08/14/2015	4.460	2,420,000		4,480,000
5030	GLEN HEAD	NY		08/06/2015	4.670	1,625,000	225,000	2,950,000
5031	CLAREMONT	CA		09/22/2015	4.780	1,060,000		1,640,000
5032	CHINO	CA		10/05/2015	4.500	1,125,000		2,090,000
5034	PENNSAUKEN	NJ		08/27/2015	4.320	1,100,000		1,630,000
5036	ALHAMBRA	CA		12/01/2015	4.300	3,400,000		8,900,000
5037	JACKSONVILLE BEACH	FL		09/18/2015	4.440	735,000		1,200,000
5038	TALLAHASSEE	FL		09/15/2015	4.680	1,600,000		2,385,000
5040	CULVER CITY	CA		09/04/2015	4.250	3,500,000		6,040,000
5041	KIRKLAND	WA		09/16/2015	4.540	2,636,000		5,200,000
5045	FEDERAL WAY	WA		09/10/2015	4.510	1,600,000		4,900,000
5046	LAS VEGAS	NV		09/03/2015	4.330	2,500,000		4,100,000
5049	COSTA MESA	CA		10/23/2015	4.430	2,220,000		5,330,000
5050	SAN DIEGO	CA		11/03/2015	4.230	2,800,000		6,000,000
5051	SAN DIEGO	CA		10/23/2015	4.230	1,270,000		2,650,000
5052	SAN DIEGO	CA		10/23/2015	4.430	2,255,500		5,010,000
5054	CLINTON	CT		10/13/2015	4.660	4,230,000		6,800,000
5055	OAK LAWN	IL		09/14/2015	4.730	1,600,000		3,150,000
5056	REDMOND	WA		10/20/2015	4.480	1,350,000		4,150,000
5057	ROSEVILLE	MI		09/11/2015	4.100	2,475,000		4,110,000
5059	PORTLAND	OR		09/28/2015	4.450	1,130,000		2,730,000
5060	PASADENA	CA		10/14/2015	4.470	4,000,000		7,700,000
5062	ALBUQUERQUE	NM		12/31/2015	4.200	2,450,000		4,720,000
5063	COLORADO SPRINGS	CO		09/23/2015	4.320	1,100,000		1,950,000
5064	RANCHO CORDOVA	CA		09/14/2015	3.900	2,755,000		4,600,000
5065	FUQUAY VARINA	NC		08/21/2015	4.470	1,450,000		2,437,600
5067	MARION	IA		09/28/2015	4.500	1,850,000		2,850,000
5068	CHANDLER	TX		09/25/2015	4.180	815,000		1,650,000
5070	DALLAS	TX		09/10/2015	4.290	3,600,000		5,550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5071	SYRACUSE	NY		10/15/2015	4.770	3,815,000		5,650,000
5072	BAKERSFIELD	CA		11/20/2015	4.500	3,950,000		10,290,000
5073	GEORGETOWN	TX		09/08/2015	4.690	2,800,000		7,250,000
5074	FULLERTON	CA		11/06/2015	4.460	1,400,000		4,300,000
5075	LEXINGTON	KY		10/15/2015	4.480	3,600,000		5,650,000
5079	PASADENA	CA		10/02/2015	4.500	3,300,000		17,700,000
5084	VENTURA	CA		09/29/2015	4.080	1,350,000		2,250,000
5085	RESEDA	CA		09/29/2015	4.080	600,000		1,045,000
5086	SOUTHLAKE	TX		09/30/2015	4.380	2,950,000		5,330,000
5089	CHESAPEAKE	VA		10/09/2015	4.350	1,800,000		4,400,000
5090	BRONX	NY		10/29/2015	3.850	3,000,000		4,900,000
5091	HIGHLANDS RANCH	CO		10/16/2015	4.040	1,200,000		2,610,000
5092	TUCSON	AZ		09/25/2015	4.560	1,500,000		3,250,000
5094	WORTHINGTON	OH		12/09/2015	4.550	3,250,000		5,300,000
5095	DUBLIN	OH		12/09/2015	4.550	3,100,000		4,800,000
5096	ROCKLIN	CA		09/01/2015	4.330	3,000,000		5,100,000
5097	RIVERSIDE	CA		09/24/2015	4.300	3,200,000		4,900,000
5098	ROUND LAKE BEACH	IL		10/09/2015	4.650	1,705,183		2,720,000
5099	CHESAPEAKE	VA		10/20/2015	4.500	1,600,000		4,600,000
5101	LOS ANGELES	CA		10/14/2015	4.340	3,250,000		7,000,000
5105	CLEARLAKE	CA		10/16/2015	4.280	4,000,000		8,900,000
5106	SAINT LOUIS	MO		11/20/2015	4.000	2,125,000		3,550,000
5107	O FALLON	MO		11/20/2015	4.000	2,125,000		3,525,000
5108	ATLANTA	GA		10/05/2015	4.260	1,188,200		1,825,000
5109	ST PETERSBURG	FL		12/14/2015	4.470	7,000,000		13,400,000
5114	IRVINE	CA		10/16/2015	4.380	5,300,000		10,910,000
5115	FRESNO	CA		11/10/2015	4.090	14,750,000		31,000,000
5116	SULPHUR	LA		11/30/2015	4.040	1,000,000		1,755,000
5117	MONONA	WI		09/29/2015	4.120	4,400,000		7,590,000
5118	CHULA VISTA	CA		12/09/2015	4.200	6,700,000		15,750,000
5120	SAN FRANCISCO	CA		10/23/2015	4.040	2,100,000		7,550,000
5122	ROSEMONT	IL		10/20/2015	4.220	1,863,000		2,690,000
5124	MIDVALE	UT		10/27/2015	4.340	800,000		1,670,000
5125	SALT LAKE CITY	UT		10/28/2015	4.150	3,000,000		6,400,000
5126	INDIANAPOLIS	IN		10/16/2015	4.150	1,600,000		3,400,000
5127	WEST JORDAN	UT		10/19/2015	4.300	1,800,000		3,350,000
5128	MILWAUKEE'	WI		10/02/2015	4.410	4,950,000		7,785,000
5130	LOS ANGELES	CA		11/04/2015	4.150	1,050,000		4,930,000
5132	VALLEY CENTER	CA		11/04/2015	4.410	7,000,000		17,680,000
5139	PORTLAND	OR		12/02/2015	3.920	3,175,000		5,600,000
5142	KENMORE	WA		10/09/2015	4.100	1,750,000		2,950,000
5147	CARY	NC		11/18/2015	4.200	1,350,000		2,950,000
5148	NASHVILLE	TN		11/19/2015	4.400	750,000		1,640,000
5149	ANAHEIM	CA		11/10/2015	4.230	2,500,000		7,290,000
5154	FRESNO	CA		11/30/2015	4.480	3,750,000		7,850,000
5156	NEWTON	NC		11/30/2015	4.380	1,600,000		2,550,000
5158	VALLEY STREAM	NY		11/25/2015	4.280	2,300,000		4,550,000
5165	MAPLE VALLEY	WA		12/15/2015	4.230	7,500,000		11,850,000
5168	COLORADO SPRINGS	CO		12/31/2015	4.430	2,200,000		4,540,000
5169	RIDGEFIELD	WA		11/02/2015	4.310	2,230,000		4,630,000
5170	LAS VEGAS	NV		12/03/2015	4.120	2,100,000		6,800,000
5175	NAVASOTA	TX		10/19/2015	4.330	2,000,000		3,400,000
5176	BIRMINGHAM	AL		11/10/2015	4.480	1,500,000		2,425,000
5180	SANTA ANA	CA		11/30/2015	4.640	680,000		1,900,000
5181	LAKE WORTH	FL		11/30/2015	4.640	650,000		2,700,000
5182	LAS VEGAS	NV		12/15/2015	4.100	3,443,000		7,795,000
5183	FORT WORTH	TX		12/03/2015	4.420	1,475,000		3,475,000
5188	ALBANY	OR		12/02/2015	4.130	7,000,000		14,730,000
5189	DUNCANVILLE	TX		12/04/2015	3.970	1,910,000		4,050,000
5191	TROY	MI		12/28/2015	4.300	3,000,000		4,620,000
5195	FORT WAYNE	IN		11/19/2015	4.170	2,250,000		3,960,000
5199	MOUNT WASHINGTON	KY		12/29/2015	4.300	8,885,000		13,880,000
5200	MILWAUKEE	WI		11/20/2015	4.390	3,750,000		5,530,000
5202	DENVILLE	NJ		12/17/2015	4.440	3,800,000		8,600,000
5203	INDIALANTIC	FL		12/08/2015	4.400	925,000		1,900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5204	ALBUQUERQUE	NM		12/18/2015	4.400	3,400,000		6,950,000
5206	DENTON	TX		12/07/2015	4.150	2,000,000		6,200,000
5213	FAIR OAKS	CA		11/30/2015	3.950	1,650,000		3,340,000
5217	MILWAUKEE	WI		12/22/2015	5.690	4,100,000		9,700,000
5222	LOS ANGELES	CA		12/29/2015	3.750	2,250,000		4,890,000
5224	THORNTON	CO		12/23/2015	4.420	1,600,000		2,460,000
5225	WEST CHESTER	OH		12/30/2015	4.500	4,075,000		8,250,000
5227	LOS ANGELES	CA		12/07/2015	6.500	1,000,000		13,860,000
5230	BURBANK	CA		12/29/2015	4.100	5,300,000		8,800,000
5235	DUBLIN	OH		12/29/2015	4.720	4,400,000		7,500,000
5237	FIRESTONE	CO		12/23/2015	4.390	1,100,000		2,070,000
5238	SALT LAKE CITY	UT		12/29/2015	4.250	5,200,000		10,720,000
5239	FARMINGTON	NM		12/29/2015	4.250	2,100,000		4,330,000
5242	EAST LIVERPOOL	OH		12/17/2015	4.290	1,050,000		1,725,000
5246	WOOSTER	OH		12/17/2015	4.290	860,000		1,410,000
5247	NEW KENSINGTON	PA		12/17/2015	4.290	1,040,000		1,705,000
5255	LIBERTY	MO		12/15/2015	4.120	1,730,000		3,200,000
5257	ONTARIO	CA		12/28/2015	4.410	5,710,000		9,550,000
5259	AKRON	OH		12/29/2015	4.380	1,200,000		2,120,000
5277	BRONX	NY		12/28/2015	4.040	2,800,000		4,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						959,897,608	4,260,752	2,274,575,850
0899999. Total Mortgages in good standing						959,897,608	4,260,752	2,274,575,850
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						959,897,608	4,260,752	2,274,575,850

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					
1036	ALISO VIEJO	CA		07/01/1999	02/23/2015	13,709								13,709			
1077	ENGLEWOOD	CO		11/30/1999	10/23/2015	977,425								977,425			
1085	BEAVERTON	OR		02/17/2000	05/22/2015	883,337								883,337			
1133	KENT	WA		06/16/2000	06/24/2015	100,251								100,251			
1143	AUSTIN	TX		10/18/2000	10/09/2015	103,731								103,731			
1144	FRESNO	CA		08/01/2000	08/14/2015	680,036								680,036			
1155	TUCSON	AZ		10/31/2000	09/28/2015	1,518,091								1,518,091			
1173	CLOVIS	CA		01/22/2001	08/21/2015	65,173								65,173			
1297	SAN DIEGO	CA		11/12/1998	07/01/2015	563,773								563,773			
1349	AUSTIN	TX		03/31/2003	04/01/2015	293,876								293,876			
1353	DENVER	CO		02/25/2003	05/26/2015	900,372								900,372			
1387	ARVADA	CO		06/20/2003	12/11/2015	138,321								138,321			
1493	FRESNO	CA		02/01/2005	07/28/2015	208,908								208,908			
1495	LAKEWOOD	CO		03/24/2005	02/02/2015	252,509								252,509			
1499	FERNDALE	WA		05/17/2005	01/21/2015	1,161,220								1,161,220			
1506	BRIGHTON	MI		05/12/2005	04/30/2015	2,185,055								2,185,055			
1538	CAMBRIDGE	MN		07/12/2005	06/01/2015	963,110								963,110			
1541	FRESNO	CA		08/18/2005	07/13/2015	668,709								668,709			
1547	PHOENIX	AZ		09/20/2005	07/10/2015	580,000								580,000			
1554	SPOTSYLVANIA	VA		12/16/2005	11/12/2015	2,422,258								2,422,258			
1556	BLOOMINGTON	MN		10/24/2005	02/12/2015	543,000								543,000			
1568	TULSA	OK		12/27/2005	12/02/2015	1,240,443								1,240,443			
1570	BEND	OR		08/12/2003	05/04/2015	24,701								24,701			
1574	EVERETT	WA		01/05/2006	07/31/2015	1,204,149								1,204,149			
1581	SEATTLE	WA		02/28/2006	10/30/2015	1,404,264								1,404,264			
1609	OCEANSIDE	CA		05/31/2006	06/02/2015	718,183								718,183			
1655	MONTCLAIR	CA		03/29/2007	02/02/2015	3,377,527								3,377,527			
1671	MONROE	WA		06/08/2007	05/20/2015	114,890								114,890			
1680	FLOWER MOUND	TX		06/29/2007	05/22/2015	1,697,146								1,697,146			
1686	AUSTIN	TX		07/20/2007	02/12/2015	1,482,573								1,482,573			
1698	LIBERTY LAKE	WA		09/10/2007	06/02/2015	1,007,279								1,007,279			
1705	BOGART	GA		09/17/2007	07/14/2015	3,443,311								3,443,311			
1714	BOISE	ID		10/17/2007	10/28/2015	1,703,347								1,703,347			
1719	ELK RIVER	MN		10/12/2007	07/16/2015	1,067,329								1,067,329			
1755	SHORELINE	WA		03/11/2008	11/12/2015	3,718,572								3,718,572			
1759	WASHINGTON	DC		03/14/2008	04/02/2015	898,444								898,444			
1777	ST GEORGE	UT		06/12/2008	07/31/2015	1,477,222								1,477,222			
1778	WOODINVILLE	WA		05/23/2008	07/22/2015	7,982,737								7,982,737			
1782	SEATTLE	WA		05/23/2008	05/27/2015	3,162,714								3,162,714			
1792	EL PASO	TX		07/24/2008	09/24/2015	973,196								973,196			
1798	TUCSON	AZ		07/14/2008	04/30/2015	2,405,206								2,405,206			
1810	HOLLISTER	CA		08/27/2008	07/30/2015	3,655,979								3,655,979			
1812	PLANO	TX		11/13/2008	04/01/2015	1,451,922								1,451,922			
1822	TACOMA	WA		10/06/2008	10/26/2015	878,448								878,448			
1832	OREGON CITY	OR		12/05/2008	09/18/2015	1,186,732								1,186,732			
1858	PLANO	TX		02/27/2009	03/10/2015	3,477,366								3,477,366			
1877	SILVERDALE	WA		07/06/2009	06/01/2015	1,037,026								1,037,026			
1916	LAGUNA WOODS	CA		10/05/2009	09/04/2015	2,110,377								2,110,377			
1970	WORTHINGTON	OH		03/30/2010	12/09/2015	3,238,121								3,238,121			
1971	DUBLIN	OH		03/30/2010	12/09/2015	3,086,682								3,086,682			
1973	IRVINE	CA		03/31/2010	05/12/2015	963,766								963,766			
1974	VENTURA	CA		04/05/2010	06/30/2015	1,199,397								1,199,397			
1995	ORANGE	CA		04/27/2010	05/22/2015	2,748,196								2,748,196			
2019	EL CAJON	CA		05/17/2010	07/30/2015	939,223								939,223			
2029	SAN MATEO	CA		09/29/2010	07/31/2015	2,830,174								2,830,174			
2035	KENT	WA		07/22/2010	06/29/2015	3,306,515								3,306,515			
2037	LIVERMORE	CA		07/12/2010	07/01/2015	2,943,993								2,943,993			
2074	POMONA	CA		10/27/2010	11/18/2015	3,172,431								3,172,431			
2079	SANTA BARBARA	CA		11/01/2010	10/21/2015	2,756,774								2,756,774			
2091	VENICE	FL		09/30/2010	11/02/2015	2,765,680								2,765,680			

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2096	LOS ANGELES	CA		09/09/2010	09/01/2015	2,584,206								2,584,206			
2106	TUALATIN	OR		11/02/2010	07/29/2015	1,127,038								1,127,038			
2107	BEAVERTON	OR		11/02/2010	07/29/2015	778,398								778,398			
2108	VISTA	CA		12/29/2010	08/14/2015	5,525,654								5,525,654			
2143	NASHVILLE	TN		02/01/2011	12/01/2015	2,554,617								2,554,617			
2150	CHARLOTTE	NC		12/10/2010	04/21/2015	2,695,144								2,695,144			
2166	IRVINE	CA		01/27/2011	02/24/2015	2,767,797								2,767,797			
2169	SANTA CLARITA	CA		03/22/2011	10/30/2015	576,747								576,747			
2198	LADY LAKE	FL		06/03/2011	08/03/2015	2,332,170								2,332,170			
2202	DALLAS	TX		02/15/2011	10/01/2015	1,769,750								1,769,750			
2210	KIRKLAND	WA		02/25/2011	09/02/2015	9,297,581								9,297,581			
2226	SAN JOSE	CA		05/12/2011	08/31/2015	1,856,250								1,856,250			
2282	PUNTA GORDA	FL		05/26/2011	05/22/2015	1,888,767								1,888,767			
2301	LIVERMORE	CA		04/29/2011	06/25/2015	4,090,894								4,090,894			
2337	MILWAUKEE	WI		07/26/2011	12/22/2015	1,706,377								1,706,377			
2358	GREENVILLE	SC		07/26/2011	10/30/2015	1,635,474								1,635,474			
2380	PORTLAND	OR		09/20/2011	02/27/2015	2,427,547								2,427,547			
2387	CONCORD	CA		08/18/2011	06/10/2015	3,737,800								3,737,800			
2400	SPOKANE	WA		11/29/2011	12/29/2015	1,704,021								1,704,021			
2416	WASHINGTON	DC		09/01/2011	01/22/2015	1,901,220								1,901,220			
2456	VENICE	CA		10/20/2011	07/10/2015	3,281,643								3,281,643			
2469	FARMINGTON	NM		11/29/2011	12/29/2015	1,444,572								1,444,572			
2470	SALT LAKE CITY	UT		11/29/2011	12/29/2015	2,478,710								2,478,710			
2471	NORTH LITTLE ROCK	AR		11/29/2011	12/29/2015	1,015,503								1,015,503			
2472	BOISE	ID		11/29/2011	12/29/2015	795,542								795,542			
2483	RENTON	WA		11/14/2011	06/26/2015	1,949,329								1,949,329			
2497	CHICAGO	IL		12/21/2011	11/24/2015	10,017,908								10,017,908			
2507	TEMPLE TERRACE	FL		09/22/2011	11/05/2015	2,875,489								2,875,489			
3011	LOS ANGELES	CA		03/02/2012	07/01/2015	2,824,287								2,824,287			
3039	HENDERSON	NC		12/19/2011	06/09/2015	3,519,170								3,519,170			
3133	NEW YORK	NY		04/16/2012	04/29/2015	9,120,572								9,120,572			
3180	PLANO	TX		05/21/2012	03/27/2015	2,155,636								2,155,636			
3195	KENOSHA	WI		05/22/2012	11/03/2015	932,279								932,279			
3196	WISCONSIN RAPIDS	WI		05/22/2012	11/03/2015	1,289,678								1,289,678			
3263	OAKBROOK TERRACE	IL		06/29/2012	04/23/2015	1,442,194								1,442,194			
3266	ADDISON	IL		06/29/2012	04/23/2015	539,920								539,920			
3267	CHICAGO	IL		06/29/2012	04/23/2015	675,364								675,364			
3268	MINOOKA	IL		06/29/2012	02/10/2015	539,920								539,920			
3269	MOUNT PROSPECT	IL		06/29/2012	04/23/2015	973,646								973,646			
3270	OAK PARK	IL		06/29/2012	04/23/2015	630,226								630,226			
3271	OSWEGO	IL		06/29/2012	04/23/2015	630,226								630,226			
3272	WILLOWBROOK	IL		06/29/2012	04/23/2015	764,757								764,757			
3296	VANCOUVER	WA		07/31/2012	12/31/2015	3,810,817								3,810,817			
3298	SAN JUAN CAPISTRANO	CA		05/29/2012	04/16/2015	2,686,613								2,686,613			
3370	HOUSTON	TX		09/07/2012	11/02/2015	3,566,408								3,566,408			
3387	NAGS HEAD	NC		10/10/2012	12/01/2015	2,862,873								2,862,873			
3428	PHOENIX	AZ		10/31/2012	11/09/2015	3,089,851								3,089,851			
3666	MESA	AZ		06/27/2013	10/29/2015	2,572,979								2,572,979			
3755	BATON ROUGE	LA		07/15/2013	06/09/2015	1,165,027								1,165,027			
3766	WEST LANCASTER	CA		05/21/2013	04/10/2015	1,909,227								1,909,227			
4047	MILWAUKEE	WI		12/16/2013	11/23/2015	1,319,635								1,319,635			
4339	COLLEGE STATION	TX		11/12/2014	04/23/2015	1,300,000								1,300,000			
4400	DENVER	CO		08/29/2014	08/31/2015	1,636,921								1,636,921			
4496	NEW PORT RICHEY	FL		10/03/2014	02/25/2015	2,293,938								2,293,938			
20145	PITTSBURGH	PA		07/20/1995	08/01/2015	33,889								33,889			
20146	BERKELEY	CA		08/22/1995	09/01/2015	37,522								37,522			
0199999. Mortgages closed by repayment						229,214,622								229,214,622			
0764	YORBA LINDA	CA		04/03/1996		58,966								43,514			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0830	TACOMA	WA		05/20/1997		271,458								31,934			
0901	CANOGA PARK	CA		03/27/1998		170,890								46,780			
0920	CLOVIS	CA		05/28/1998		200,123								52,013			
0931	LAGUNA NIGUEL	CA		10/06/1998		291,933								69,359			
0938	LITTLETON	CO		09/18/1998		834,973								71,959			
0963	CHATSWORTH	CA		10/20/1998		592,805								139,729			
0964	PACOIMA	CA		10/20/1998		374,302								88,260			
0966	El Segundo	CA		12/01/1998		159,121								76,872			
0980	LAKEWOOD	CA		02/22/1999		173,359								39,146			
1061	PLEASANTON	CA		09/20/1999		283,011								46,902			
1071	LITTLETON	CO		11/09/1999		481,130								34,999			
1096	FRESNO	CA		01/28/2000		388,735								63,298			
1104	PITTSBURGH	PA		02/01/2000		10,550,431								681,964			
1122	GULFPORT	MS		05/16/2000		793,726								118,292			
1141	DALLAS	TX		08/31/2000		1,046,433								137,831			
1191	CLOVIS	CA		04/11/2001		516,689								64,870			
1192	LOUISVILLE	KY		05/18/2001		601,525								74,376			
1202	BELLEVUE	WA		05/31/2001		943,036								123,709			
1209	OXNARD	CA		06/14/2001		264,323								32,223			
1210	OXNARD	CA		06/14/2001		265,873								32,400			
1215	N HIGHLANDS	CA		06/28/2001		320,567								87,127			
1223	WESTMINSTER	CO		07/25/2001		559,431								67,010			
1246	VALENCIA	CA		12/18/2001		1,124,947								127,984			
1247	TARZANA	CA		12/18/2001		708,710								80,656			
1257	REDMOND	WA		10/30/2001		594,086								72,123			
1267	FORT BRAGG	CA		12/28/2001		287,598								138,457			
1282	SIGNAL HILL	CA		04/04/2002		479,912								55,125			
1295	CERRITOS	CA		05/09/2002		709,552								76,302			
1313	COLUMBIA	SC		09/05/2002		3,586,441								368,305			
1318	LOGAN	UT		09/17/2002		543,202								57,075			
1340	FEDERAL WAY	WA		12/17/2002		1,532,423								206,231			
1345	FRESNO	CA		04/04/2003		396,678								37,745			
1352	SAN ANTONIO	TX		02/10/2003		460,270								46,438			
1358	ANAHEIM	CA		03/27/2003		221,318								63,280			
1367	MESA	AZ		05/06/2003		692,797								64,227			
1372	TUALATIN	OR		04/29/2003		1,233,975								66,828			
1375	CAMARILLO	CA		04/23/2003		135,784								85,317			
1378	LOS ANGELES	CA		04/24/2003		575,894								155,307			
1379	FRESNO	CA		06/30/2003		414,750								157,463			
1386	RANCHO CUCAMONGA	CA		05/29/2003		758,149								69,074			
1401	POMONA	CA		08/18/2003		2,945,249								147,523			
1406	TUSTIN	CA		08/28/2003		332,429								30,116			
1410	RENTON	WA		09/24/2003		3,184,654								301,016			
1417	OREM	UT		10/16/2003		1,502,904								129,408			
1423	SEATTLE	WA		03/26/2004		402,267								32,801			
1433	TURLOCK	CA		07/30/1997		1,885,495								768,322			
1434	TURLOCK	CA		08/14/2000		200,508								72,098			
1436	LAGUNA BEACH	CA		12/29/2003		729,459								37,019			
1437	PROVO	UT		12/29/2003		816,204								72,079			
1445	OREM	UT		02/11/2004		1,526,102								127,527			
1454	SAN DIEGO	CA		05/11/2004		278,330								54,118			
1464	VANCOUVER	WA		07/15/2004		1,005,073								200,693			
1469	PHOENIX	AZ		07/29/2004		297,631								100,061			
1472	REDONDO BEACH	CA		08/30/2004		544,416								78,587			
1480	TACOMA	WA		10/28/2004		840,761								63,285			
1482	PASADENA	CA		11/10/2004		773,805								62,704			
1483	KENT	WA		11/03/2004		429,374								77,621			
1488	FRESNO	CA		12/28/2004		1,832,608								77,767			
1491	BELLEVUE	NE		01/20/2005		571,133								42,108			
1497	SAN DIEGO	CA		04/04/2005		2,189,864								192,643			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1502	VERADALE	WA		05/03/2005		709,384								29,868			
1504	LITTLETON	CO		05/05/2005		480,003								34,372			
1508	GRAND ISLAND	NE		04/26/2005		2,495,745								102,511			
1511	TUCSON	AZ		05/26/2005		2,237,054								95,542			
1519	LOS ANGELES	CA		06/23/2005		872,534								38,453			
1520	LOS ANGELES	CA		06/23/2005		620,502								27,346			
1522	YAKIMA	WA		07/15/2005		1,171,065								47,082			
1524	BEND	OR		06/23/2005		666,975								48,667			
1535	LAS VEGAS	NV		07/06/2005		499,186								36,610			
1537	OAK HILL	WV		08/02/2005		1,833,559								283,744			
1539	GLENDALE	AZ		10/17/2005		624,374								91,156			
1540	SACRAMENTO	CA		03/14/2003		1,376,517								126,764			
1542	SEATTLE	WA		02/26/2002		730,941								80,891			
1545	FOLSOM	CA		01/18/2006		705,967								97,291			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,285,493								55,808			
1550	CHANDLER	AZ		09/29/2005		683,616								27,507			
1552	TUCSON	AZ		10/14/2005		2,216,708								163,164			
1553	CASPER	WY		11/16/2005		342,684								23,081			
1558	CAMDEN	SC		11/10/2005		3,209,269								125,276			
1559	WAYNEVILLE	NC		04/14/2004		3,983,446								162,736			
1566	EVERETT	WA		01/06/2006		2,392,487								90,965			
1567	KENT	WA		12/02/2005		792,545								52,694			
1569	SUNNYVALE	CA		12/28/2005		790,744								30,843			
1575	RENTON	WA		03/28/2006		6,016,913								225,352			
1580	TROUTDALE	OR		02/23/2006		1,711,148								294,057			
1582	BELLINGHAM	WA		04/18/2006		1,862,232								70,300			
1583	ESCONDIDO	CA		03/15/2006		842,775								54,084			
1584	LA MESA	CA		03/15/2006		811,250								52,044			
1586	FRESNO	CA		03/13/2006		1,040,624								39,271			
1589	SCOTTSDALE	AZ		03/09/2006		2,186,061								81,891			
1591	INDIANA	PA		04/27/2006		853,483								53,421			
1597	REDMOND	WA		04/18/2006		1,309,396								48,437			
1598	GRANADA HILLS	CA		04/19/2006		449,826								58,909			
1599	SAN DIEGO	CA		04/25/2006		3,122,662								107,892			
1600	PHILIPSBURG	PA		06/05/2006		1,765,991								377,581			
1602	ROY	UT		04/07/2006		1,460,907								52,691			
1603	LAKE FOREST	CA		05/17/2006		1,210,641								129,440			
1607	WESTLAND	MI		05/26/2006		272,217								72,771			
1616	ARCADIA	CA		05/27/2004		2,649,901								112,714			
1617	FRESNO	CA		06/27/2006		866,351								29,519			
1619	BELLEVUE	WA		07/19/2006		2,423,378								84,173			
1621	LOCUST GROVE	GA		07/10/2006		995,770								32,667			
1623	FRESNO	CA		09/13/2006		2,073,704								69,708			
1624	SAN JOSE	CA		07/31/2006		1,812,923								62,215			
1625	MURFREESBORO	TN		07/21/2006		3,014,902								102,518			
1626	LIVINGSTON	TN		07/26/2006		1,610,664								54,776			
1634	TULSA	OK		09/15/2006		1,326,012								77,142			
1636	HEALDSBURG	CA		10/13/2006		1,765,321								103,112			
1638	CARROLLTON	TX		10/25/2006		334,764								39,574			
1639	FRESNO	CA		10/26/2006		597,714								43,262			
1640	BEVERLY HILLS	CA		10/23/2006		4,936,626								171,835			
1645	CAMPBELLSPORT	WI		12/28/2006		1,071,306								36,153			
1646	BELLEVUE	WA		12/21/2006		398,017								31,454			
1647	FEDERAL WAY	WA		01/12/2007		516,162								203,305			
1648	MEMPHIS	TN		02/08/2007		2,949,761								524,471			
1651	CENTERVILLE	UT		01/30/2007		1,596,624								54,333			
1652	RANCHO CORDOVA	CA		01/18/2007		1,509,320								51,967			
1658	MALVERN	PA		04/11/2007		964,311								52,552			
1659	COLTON	CA		04/06/2007		188,748								77,603			
1664	ORLANDO	FL		05/15/2007		186,272								75,245			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1670	FRESNO	CA		05/02/2007		2,929,623								97,019			
1673	CAMPBELL	CA		07/02/2007		4,674,718								249,159			
1675	TULSA	OK		07/09/2007		1,818,158								58,211			
1678	FORT WORTH	TX		08/10/2007		829,641								43,605			
1682	CENTENNIAL	CO		08/20/2007		1,451,605								44,540			
1683	MANTECA	CA		07/23/2007		1,017,048								32,224			
1684	SAGINAW	TX		07/18/2007		1,460,891								46,455			
1685	PORTLAND	OR		07/20/2007		917,151								28,149			
1687	OCALA	FL		08/15/2007		898,939								45,557			
1688	OLYMPIA	WA		08/31/2007		1,013,025								32,828			
1690	SALEM	OR		08/29/2007		920,511								28,500			
1691	DANVILLE	CA		08/30/2007		257,597								88,344			
1692	SANTA ANA	CA		08/09/2007		558,016								16,607			
1694	BELLEVUE	WA		08/20/2007		5,305,253								124,329			
1696	FRESNO	CA		08/15/2007		1,866,676								59,064			
1697	VAN NUYS	CA		09/12/2007		1,243,593								64,221			
1700	VENICE	CA		09/20/2007		687,403								13,900			
1701	VENICE	CA		09/20/2007		2,561,219								51,731			
1702	SANTA MONICA	CA		09/20/2007		2,022,049								40,834			
1703	SANTA MONICA	CA		09/20/2007		1,348,033								27,223			
1704	LYNNWOOD	WA		09/11/2007		1,866,254								96,249			
1706	DANA POINT	CA		12/20/2007		1,244,740								28,710			
1707	CLACKAMAS	OR		09/24/2007		1,749,413								54,085			
1709	SAN JOSE	CA		08/30/2007		931,786								29,716			
1712	MODESTO	CA		10/11/2007		1,951,155								99,802			
1713	BELFAIR	WA		09/21/2007		2,359,885								123,458			
1715	GARDNERVILLE	NV		10/04/2007		2,561,593								82,072			
1716	CENTENNIAL	CO		11/14/2007		1,577,458								32,043			
1717	SACRAMENTO	CA		09/26/2007		792,900								37,078			
1720	THOUSAND OAKS	CA		11/15/2007		1,451,535								31,040			
1722	BOZEMAN	MT		10/22/2007		1,163,947								35,618			
1723	POMONA	CA		10/31/2007		1,718,609								87,667			
1724	OXNARD	CA		11/02/2007		818,961								41,963			
1725	ODESSA	TX		10/09/2007		1,195,239								36,373			
1726	COLLEGE STATION	TX		10/09/2007		1,290,836								39,069			
1727	SANTA ANA	CA		10/22/2007		1,556,248								80,299			
1729	PORTLAND	OR		10/24/2007		1,498,251								45,771			
1730	CITY OF INDUSTRY	CA		10/15/2007		1,412,717								43,141			
1731	HOUSTON	TX		11/01/2007		337,279								140,922			
1733	BELL	CA		11/27/2007		1,491,733								147,713			
1734	CANTON TOWNSHIP	MI		11/14/2007		856,169								17,394			
1735	SHELBY TOWNSHIP	MI		11/20/2007		712,276								14,470			
1736	PEARSALL	TX		11/14/2007		629,545								12,788			
1737	FAIRBORN	OH		11/16/2007		512,308								25,517			
1738	CLEARWATER	FL		12/14/2007		2,006,369								100,716			
1739	REDWOOD CITY	CA		12/17/2007		4,572,896								135,418			
1741	HOUSTON	TX		12/03/2007		1,283,556								39,462			
1742	ORLANDO	FL		01/28/2008		747,025								37,177			
1743	ORLANDO	FL		02/05/2008		1,956,103								97,628			
1745	NEWPORT BEACH	CA		02/01/2008		1,466,431								19,809			
1747	PHOENIX	AZ		12/27/2007		1,622,538								50,688			
1748	OMAHA	NE		01/28/2008		1,047,665								32,641			
1749	ST MICHAEL	MN		04/15/2008		1,869,202								91,910			
1752	JACKSONVILLE	FL		01/03/2008		855,586								26,442			
1754	ORLANDO	FL		02/05/2008		990,429								95,105			
1756	LAKE OSWEGO	OR		03/28/2008		1,821,804								90,451			
1757	OLYMPIA	WA		04/22/2008		3,990,418								78,191			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,675,775								81,529			
1762	BOCA RATON	FL		04/07/2008		2,432,253								70,499			
1763	JACKSONVILLE	FL		03/18/2008		1,449,703								28,427			

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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					
1764	DEVENS	MA		03/14/2008		553,782								27,608			
1765	AUSTIN	TX		04/01/2008		3,176,193								98,190			
1766	LOWELL	AR		04/10/2008		1,505,443								45,751			
1768	BURNSVILLE	MN		04/11/2008		2,458,739								245,888			
1769	DILWORTH	MN		04/11/2008		1,835,865								183,589			
1770	SHAKOPEE	MN		04/25/2008		3,339,850								314,498			
1771	SPOKANE VALLEY	WA		04/25/2008		1,981,933								98,506			
1772	KENT	WA		04/23/2008		1,392,685								40,136			
1773	FIFE	WA		04/22/2008		1,549,231								47,520			
1774	OKLAHOMA CITY	OK		04/23/2008		692,512								113,719			
1775	HILLSBORO	OR		05/13/2008		2,379,768								80,677			
1776	SAN JOSE	CA		05/16/2008		3,629,804								85,510			
1779	MORGAN HILL	CA		05/23/2008		469,345								11,516			
1784	PHOENIX	AZ		05/19/2008		2,351,038								67,964			
1785	TUCSON	AZ		05/15/2008		1,288,340								61,021			
1787	SPRINGFIELD	OH		06/16/2008		661,040								17,864			
1788	DAYTON	OH		06/16/2008		658,202								18,274			
1789	MORGAN HILL	CA		06/30/2008		872,191								25,231			
1790	CENTREVILLE	IL		06/30/2008		3,622,803								172,410			
1791	TURLOCK	CA		06/25/2008		2,703,944								65,470			
1797	GRAHAM	WA		06/24/2008		3,388,145								61,702			
1799	JACKSONVILLE	FL		08/01/2008		1,118,278								98,507			
1802	PRATVILLE	AL		08/15/2008		2,957,318								110,006			
1803	SALT LAKE CITY	UT		08/27/2008		884,511								23,618			
1806	GILROY	CA		09/19/2008		2,156,512								52,731			
1807	PHOENIX	AZ		09/11/2008		2,955,108								83,734			
1809	RANCHO CUCAMONGA	CA		10/02/2008		3,038,988								55,556			
1814	SPARKS	NV		08/27/2008		1,171,404								101,935			
1815	AUSTIN	TX		09/19/2008		5,149,712								154,598			
1816	PORTLAND	OR		10/24/2008		821,788								36,909			
1820	KIRKLAND	WA		09/29/2008		1,476,604								310,415			
1821	SAN JOSE	CA		11/10/2008		3,794,361								246,989			
1824	COLLEGE PARK	GA		10/24/2008		1,814,866								80,293			
1825	VANCOUVER	WA		12/02/2008		2,005,446								59,742			
1827	DANBURY	CT		10/14/2008		3,102,073								56,021			
1828	COLORADO SPRINGS	CO		11/19/2008		2,029,517								35,604			
1831	MARION	IN		11/14/2008		1,862,815								49,780			
1833	ROYAL OAK	MI		11/21/2008		1,181,546								34,436			
1835	CANOGA PARK	CA		11/25/2008		2,445,260								64,274			
1838	LOS ANGELES	CA		01/30/2009		3,361,595								74,037			
1841	SAN FRANCISCO	CA		12/24/2008		2,032,399								52,004			
1842	NOVI	MI		01/22/2009		1,818,650								81,017			
1844	GRAND PRAIRIE	TX		01/23/2009		1,052,867								43,300			
1846	LOS ANGELES	CA		02/26/2009		2,187,318								47,860			
1847	MARINA DEL RAY	CA		02/26/2009		1,594,331								34,884			
1848	SANTA MONICA	CA		01/29/2009		1,908,863								42,049			
1849	SANTA MONICA	CA		01/29/2009		1,136,197								25,036			
1850	SANTA CLARA	CA		02/03/2009		3,144,677								99,897			
1853	BURLINGAME	CA		02/03/2009		3,620,055								295,655			
1859	FIFE	WA		04/17/2009		2,523,213								56,961			
1869	ATLANTA	GA		06/01/2009		8,070,158								199,863			
1871	HOUSTON	TX		05/27/2009		2,842,436								72,702			
1872	KAHULUI	HI		05/15/2009		1,715,871								66,177			
1876	NORTH LAS VEGAS	NV		06/11/2009		1,866,454								30,542			
1880	WALNUT	CA		07/06/2009		2,312,485								90,214			
1883	PASADENA	TX		07/08/2009		3,170,698								52,787			
1884	PORTLAND	OR		07/30/2009		3,170,580								76,904			
1885	LONGVIEW	WA		07/30/2009		6,205,220								150,526			
1895	KENT	WA		09/01/2009		1,333,093								240,449			
1898	SIOUX FALLS	SD		09/11/2009		1,810,609								147,666			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1902	VIENNA	VA		09/21/2009		5,697,616								123,345			
1904	ATLANTA	GA		08/31/2009		3,965,793								126,245			
1905	HOUSTON	TX		08/31/2009		4,982,777								842,227			
1921	WARREN	MI		11/04/2009		272,539								63,187			
1922	BUFFALO	NY		12/08/2009		3,107,609								530,045			
1923	TONOWANDA	NY		12/11/2009		4,424,694								754,670			
1925	MARIETTA	GA		12/28/2009		2,361,588								53,562			
1927	VAN NUYS	CA		12/03/2009		2,578,361								62,235			
1928	COEUR D'ALENE	ID		12/03/2009		2,735,010								65,628			
1931	BALTIMORE	MD		12/28/2009		5,219,178								212,619			
1933	LOS ANGELES	CA		12/16/2009		1,695,644								38,686			
1934	DANA POINT	CA		11/20/2009		3,814,109								208,175			
1936	TALLMADGE	OH		12/28/2009		4,550,165								328,058			
1938	SNOHOMISH	WA		12/22/2009		1,095,372								25,984			
1939	SAN DIEGO	CA		12/17/2009		4,417,037								69,806			
1949	NEWNAN	GA		01/19/2010		862,784								34,231			
1950	RENO	NV		12/30/2009		2,281,523								54,229			
1951	RENO	NV		12/30/2009		3,194,133								75,920			
1952	SAN JOSE	CA		01/20/2010		1,735,888								41,213			
1955	MONTEREY PARK	CA		02/08/2010		8,979,508								199,926			
1956	SEATTLE	WA		02/11/2010		4,024,480								658,415			
1957	RIO RANCHO	NM		01/29/2010		1,819,136								44,992			
1960	MOUNT VERNON	WA		02/17/2010		1,858,420								162,540			
1961	PITTSBURG	CA		01/29/2010		1,976,055								106,896			
1962	KENT	WA		02/25/2010		1,379,004								31,264			
1964	FEDERAL WAY	WA		05/03/2010		3,095,312								71,041			
1965	RENO	NV		02/26/2010		1,908,721								43,025			
1966	RENO	NV		02/26/2010		804,874								18,145			
1968	TAYLOR	MI		04/13/2010		2,131,260								76,891			
1969	LAS VEGAS	NV		04/12/2010		1,153,841								26,962			
1972	AUBURN	WA		03/23/2010		2,112,967								48,716			
1976	PEORIA	AZ		03/31/2010		494,324								114,753			
1978	RENTON	WA		03/12/2010		4,404,375								102,764			
1979	SAN DIEGO	CA		04/05/2010		2,542,146								173,187			
1980	THOUSAND OAKS	CA		04/26/2010		3,918,936								90,173			
1981	WINTER HAVEN	FL		03/31/2010		2,375,916								95,216			
1982	SAN DIEGO	CA		04/07/2010		1,547,576								41,708			
1983	SAN DIEGO	CA		04/07/2010		3,606,508								83,976			
1984	VERO BEACH	FL		04/07/2010		1,919,561								100,583			
1985	STUDIO CITY	CA		04/19/2010		966,200								35,562			
1987	SUNNYVALE	CA		05/04/2010		5,721,135								128,836			
1988	ADDISON	IL		06/25/2010		1,102,117								29,305			
1989	FLORISSANT	MO		06/25/2010		1,450,857								38,350			
1991	BURBANK	CA		04/29/2010		2,107,492								50,440			
1992	LEWIS CENTER	OH		05/05/2010		2,015,425								75,983			
1993	UPLAND	CA		06/01/2010		2,413,083								90,197			
1997	CARROLTON	TX		05/18/2010		5,623,531								208,420			
1998	KANSAS CITY	MO		04/30/2010		1,837,709								42,791			
1999	CARLSBAD	CA		04/26/2010		4,237,705								96,101			
2000	SEATTLE	WA		06/30/2010		10,049,431								4,996,772			
2002	RICHMOND	VA		05/19/2010		3,505,082								132,145			
2003	VIRGINIA BEACH	VA		05/19/2010		2,628,780								99,117			
2004	LOS ANGELES	CA		06/30/2010		3,970,624								89,875			
2006	LAS VEGAS	NV		05/05/2010		5,016,323								115,997			
2007	RIVERSIDE	CA		07/29/2010		2,428,963								88,861			
2008	MANHATTAN BEACH	CA		06/16/2010		3,548,750								124,780			
2010	PEARLAND	TX		07/30/2010		1,945,726								70,562			
2014	TORRANCE	CA		07/26/2010		727,445								47,739			
2015	SAN DIEGO	CA		06/21/2010		958,669								36,786			
2016	SAN JOSE	CA		05/24/2010		1,561,154								172,045			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2017	LOS ANGELES	CA		05/26/2010		920,912								21,182			
2020	BRIDGEPORT	CT		05/28/2010		2,453,545								92,505			
2021	DRIGGS	ID		06/22/2010		923,680								20,842			
2022	CLOVIS	CA		06/29/2010		2,487,175								57,750			
2024	LANCASTER	CA		07/01/2010		1,274,222								195,477			
2025	SOUTH JORDAN	UT		07/01/2010		1,689,827								63,680			
2027	LITTLETON	CO		06/01/2010		1,103,696								25,718			
2030	DENVER	CO		07/28/2010		3,540,451								127,723			
2031	SUNRISE	FL		07/01/2010		1,608,087								106,703			
2033	REDWOOD CITY	CA		06/01/2010		2,369,167								88,568			
2038	MYRTLE BEACH	SC		09/14/2010		3,686,678								67,549			
2039	MYRTLE BEACH	SC		09/14/2010		7,140,096								130,801			
2040	MYRTLE BEACH	SC		09/14/2010		7,560,070								138,504			
2041	MERIDIAN	ID		08/12/2010		1,216,398								87,922			
2043	FEDERAL WAY	WA		07/22/2010		3,963,301								92,508			
2045	DAYTONA BEACH	FL		07/13/2010		3,688,899								85,585			
2046	GENEVA	IL		07/30/2010		4,881,253								144,061			
2047	SANTA MARIA	CA		08/17/2010		925,551								20,890			
2050	LOS ANGELES	CA		06/30/2010		2,485,720								58,067			
2051	SAN JOSE	CA		10/21/2010		1,604,784								25,919			
2053	TAMPA	FL		08/02/2010		3,750,122								140,074			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,888,252								61,093			
2055	SALT LAKE CITY	UT		10/27/2010		2,215,243								81,557			
2056	DEER PARK	IL		07/21/2010		1,109,175								25,115			
2057	MYRTLE BEACH	SC		09/24/2010		1,782,423								117,879			
2058	LITTLE RIVER	SC		09/30/2010		1,377,317								91,092			
2060	HOUSTON	TX		09/01/2010		2,584,453								60,104			
2065	SAN ANTONIO	TX		09/08/2010		4,358,615								155,336			
2066	SAN ANTONIO	TX		09/08/2010		1,122,079								163,537			
2067	ROCKWALL	TX		09/27/2010		1,325,960								20,898			
2069	ALLEN	TX		09/01/2010		1,178,908								89,396			
2070	GREENVILLE	SC		07/30/2010		3,292,420								125,200			
2071	MAGNOLIA	TX		09/15/2010		1,559,129								47,148			
2072	DULUTH	GA		10/04/2010		1,323,015								49,806			
2075	EAST ELMHURST	NY		12/08/2010		5,101,918								118,457			
2076	EAST LANSING	MI		11/03/2010		3,713,071								141,422			
2078	SEATTLE	WA		10/15/2010		3,443,770								351,781			
2080	SAN FRANCISCO	CA		11/23/2010		1,417,767								23,767			
2081	SUMMERFIELD	FL		11/17/2010		2,230,690								49,947			
2082	PORTLAND	OR		09/17/2010		2,861,216								109,354			
2083	SANTA ROSA	CA		10/06/2010		2,259,906								53,196			
2084	ELK GROVE	CA		10/06/2010		6,439,041								156,127			
2086	SANTA MONICA	CA		09/27/2010		2,069,774								50,573			
2088	ALBANY	OR		07/26/2010		2,096,110								154,153			
2092	SAN JOSE	CA		09/23/2010		3,799,907								93,586			
2095	HURST	TX		09/20/2010		1,039,778								39,509			
2097	WINSTON-SALEM	NC		10/20/2010		2,400,173								57,214			
2098	STOCKTON	CA		10/19/2010		1,750,910								114,605			
2099	FORT MEYERS	FL		09/17/2010		608,499								40,037			
2100	CINCINATTI	OH		12/01/2010		7,331,150								484,066			
2101	FRANKLIN PARK	IL		09/30/2010		2,746,580								70,404			
2102	CHICAGO	IL		09/30/2010		2,288,835								58,664			
2103	SAN MATEO	CA		09/02/2010		5,163,309								121,262			
2104	CARROLLTON	TX		09/30/2010		1,416,427								54,379			
2105	TEMPE	AZ		10/07/2010		2,205,953								84,012			
2111	SAN DIEGO	CA		11/16/2010		1,839,625								46,239			
2112	SANTA ANA	CA		11/19/2010		9,976,298								297,299			
2113	SAN FRANCISCO	CA		12/17/2010		2,124,111								36,792			
2115	DEVENS	MA		10/29/2010		4,355,667								163,357			
2118	HOUSTON	TX		11/01/2010		7,560,999								290,428			

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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					
2119	HOUSTON	TX		11/01/2010		1,632,490								62,706			
2120	LOS ANGELES	CA		12/29/2010		3,526,094								96,629			
2123	FAYETTEVILLE	NC		01/21/2011		1,243,324								47,057			
2128	LAS VEGAS	NV		10/28/2010		1,212,156								178,764			
2129	INDIANAPOLIS	IN		12/30/2010		1,051,022								71,045			
2130	INDIANAPOLIS	IN		12/30/2010		1,160,562								78,458			
2131	INDIANAPOLIS	IN		12/30/2010		730,438								49,375			
2132	NORTH CANTON	OH		11/05/2010		2,549,065								71,553			
2134	SAN JOSE	CA		12/13/2010		2,413,671								158,222			
2136	BEDMINISTER	NJ		12/09/2010		1,771,025								67,530			
2139	VERNON	CA		12/16/2010		1,237,423								31,523			
2140	DALLAS	TX		12/03/2010		3,321,187								55,216			
2141	MT JULIET	TN		12/13/2010		1,309,428								22,164			
2142	CYPRESS	CA		11/29/2010		2,022,401								51,143			
2144	BEDFORD	TX		12/10/2010		2,894,957								149,328			
2145	SPOKANE VALLEY	WA		11/18/2010		1,674,193								65,183			
2146	DOWNERS GROVE	IL		12/14/2010		3,147,754								206,925			
2147	LAKEWOOD	WA		12/10/2010		4,640,180								135,421			
2152	WEST SAINT PAUL	MN		12/27/2010		2,145,484								103,462			
2153	TAMPA	FL		01/31/2011		3,135,744								78,764			
2155	BINGHAM FARMS	MI		02/14/2011		2,498,896								91,830			
2156	DENVER	CO		12/29/2010		6,776,197								447,945			
2159	AKRON	OH		01/10/2011		3,778,339								150,516			
2160	RENO	NV		12/22/2010		1,720,755								67,180			
2161	TEMPE	AZ		12/30/2010		2,386,315								92,186			
2162	SANTA MONICA	CA		01/21/2011		7,412,456								176,815			
2163	SACRAMENTO	CA		10/29/2010		1,572,789								36,600			
2164	NEWPORT BEACH	CA		01/27/2011		2,219,088								133,084			
2165	SAN CLEMENTE	CA		01/27/2011		1,845,198								111,651			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,590,381								64,112			
2168	LOS ANGELES	CA		03/22/2011		651,185								15,340			
2170	LOS ANGELES	CA		03/22/2011		1,581,414								151,038			
2171	TRENTON	TN		12/07/2010		703,726								71,552			
2174	GOLDEN	CO		01/03/2011		2,858,438								71,967			
2177	LA JOLLA	CA		01/31/2011		2,211,559								54,794			
2178	LOS ANGELES	CA		03/01/2011		1,578,600								37,441			
2179	ALISO VIEJO	CA		12/23/2010		3,790,603								91,403			
2180	SPRING	TX		01/26/2011		2,684,051								105,243			
2181	SALEM	OR		01/25/2011		1,107,955								27,497			
2182	SAN DIEGO	CA		12/16/2010		1,415,923								54,224			
2183	SALEM	OR		02/22/2011		2,468,371								161,862			
2184	VENTURA	CA		12/29/2010		1,513,412								25,424			
2192	DALLAS	TX		05/25/2012		9,004,123								201,704			
2193	HOUSTON	TX		05/25/2012		2,038,291								45,671			
2194	HOUSTON	TX		05/25/2012		3,675,857								82,348			
2195	HOUSTON	TX		05/25/2012		4,155,746								93,100			
2196	SAN MATEO	CA		01/20/2011		8,516,467								300,709			
2197	DRAPER	UT		01/26/2011		2,195,787								54,944			
2200	SHOREWOOD	IL		01/26/2011		1,231,162								20,566			
2201	GENEVA	IL		05/31/2011		4,970,550								174,662			
2203	FARMINGTON HILLS	MI		03/17/2011		3,267,658								103,565			
2204	NEW YORK	NY		12/30/2010		4,821,605								124,820			
2205	BROOKFIELD	WI		12/30/2010		2,879,215								65,883			
2206	VENTURA	CA		02/17/2011		1,072,315								69,613			
2207	PADUCAH	KY		02/08/2011		3,960,029								99,937			
2213	CLEARWATER	FL		05/25/2011		2,865,669								270,312			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		901,660								15,078			
2215	FULLERTON	CA		01/31/2011		4,271,917								141,750			
2217	MOUNT VERNON	WA		02/01/2011		5,887,516								390,808			
2218	CULVER CITY	CA		02/10/2011		2,016,119								277,946			

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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					
2220	AUSTIN	TX		03/01/2011		2,259,003								58,001			
2221	HAZELHURST	MS		04/06/2011		2,256,380								77,048			
2222	AKRON	OH		01/10/2011		3,514,726								140,018			
2224	ELIZABETH	NJ		02/22/2011		1,000,406								62,127			
2225	ATLANTA	GA		03/17/2011		1,523,942								55,472			
2227	CULVER CITY	CA		03/21/2011		2,600,711								62,409			
2228	NORTH OAKS	MN		02/28/2011		3,260,840								112,463			
2229	SAN DIEGO	CA		03/10/2011		2,322,026								55,734			
2230	PORTLAND	OR		02/18/2011		1,418,341								33,013			
2231	STERLING HEIGHTS	MI		02/24/2011		4,849,947								171,640			
2232	SEATTLE	WA		03/18/2011		3,901,429								93,522			
2233	SANTA CLARA	CA		04/05/2011		1,460,949								52,786			
2234	PALMDALE	CA		03/22/2011		1,161,663								74,417			
2235	SANTA CLARITA	CA		04/28/2011		4,766,046								171,888			
2236	SAN JOSE	CA		02/28/2011		1,568,360								40,023			
2237	ST JOHN	IN		03/25/2011		1,024,817								23,708			
2239	RANCHO CORDOVA	CA		03/14/2011		6,379,571								161,366			
2240	TULSA	OK		03/24/2011		1,341,294								127,967			
2241	SAN DIEGO	CA		03/01/2011		3,256,507								75,438			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,761,807								43,117			
2244	WOODBURY	MN		03/14/2011		2,216,057								51,625			
2247	SALINAS	CA		05/10/2011		2,238,786								52,680			
2248	NEWPORT BEACH	CA		04/07/2011		3,343,658								81,655			
2249	TORRANCE	CA		07/05/2011		1,718,886								27,610			
2250	HOUSTON	TX		03/29/2011		5,361,342								135,949			
2251	ANAHEIM	CA		04/19/2011		4,759,609								76,962			
2252	WESTLAKE VILLAGE	CA		03/31/2011		3,012,337								74,083			
2253	CRESTWOOD	IL		06/13/2011		3,608,227								130,896			
2255	CERRITOS	CA		04/04/2011		2,787,010								66,730			
2256	SEATTLE	WA		05/12/2011		5,101,461								127,926			
2257	FOLSOM	CA		03/30/2011		2,142,610								49,619			
2258	SEATTLE	WA		05/12/2011		4,173,901								104,667			
2259	ALSIP	IL		05/04/2011		1,393,597								34,462			
2260	LAS VEGAS	NV		04/14/2011		2,090,830								300,834			
2261	VISTA	CA		04/25/2011		2,609,931								61,034			
2262	DALY CITY	CA		04/28/2011		4,083,710								100,588			
2263	RIALTO	CA		04/27/2011		2,339,642								51,982			
2266	BENICIA	CA		05/11/2011		1,295,316								30,279			
2269	SAN ANTONIO	TX		03/31/2011		1,080,407								25,081			
2274	POWAY	CA		04/18/2011		2,798,680								97,772			
2275	LOS ANGELES	CA		06/28/2011		1,865,745								44,683			
2276	NORCROSS	GA		07/21/2011		2,297,220								52,318			
2279	INDIANAPOLIS	IN		04/29/2011		1,106,936								42,232			
2280	INDIANAPOLIS	IN		04/29/2011		1,169,401								44,624			
2281	SPENCER	IN		04/29/2011		2,285,464								52,932			
2283	AUSTIN	TX		04/21/2011		6,973,146								168,209			
2284	ELMHURST	IL		06/13/2011		2,757,618								64,328			
2285	SOUTHLAKE	TX		06/13/2011		1,561,627								96,272			
2288	SAN LUIS OBISPO	CA		07/29/2011		4,278,646								102,579			
2289	BROOKFIELD	WI		05/13/2011		1,846,418								115,329			
2290	SALT LAKE CITY	UT		05/31/2011		6,916,149								255,469			
2291	CHICAGO	IL		07/05/2011		2,807,891								46,627			
2292	STANTON	CA		05/04/2011		3,811,520								61,487			
2293	SIERRA VISTA	AZ		05/27/2011		5,226,447								122,203			
2294	CITRUS HEIGHTS	CA		05/31/2011		3,964,572								93,271			
2295	CARRBORO	NC		05/25/2011		1,620,782								58,694			
2300	PLEASANT VALLEY	MO		08/01/2011		1,473,735								35,964			
2302	CRANBERRY	PA		06/10/2011		1,121,095								26,349			
2303	MCDONOUGH	GA		06/30/2011		2,158,669								80,174			
2306	CANOGA PARK	CA		07/28/2011		3,274,722								76,767			

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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					
2310	SOUTHAMPTON	PA		06/17/2011		2,615,675								94,976			
2311	SPRING	TX		06/30/2011		1,290,071								46,762			
2312	MELROSE PARK	IL		04/15/2011		5,925,256								239,815			
2314	BURNSVILLE	MN		12/22/2011		1,417,239								31,815			
2315	EDMONDS	WA		06/10/2011		1,053,829								65,349			
2317	SAN JOSE	CA		08/01/2011		1,265,590								45,818			
2318	SOLON	OH		05/04/2011		3,231,673								119,911			
2319	SPRINGFIELD	GA		06/09/2011		3,859,817								114,168			
2320	HOUSTON	TX		06/24/2011		3,337,267								121,167			
2321	CHARLOTTE	NC		03/09/2012		8,534,313								193,795			
2322	RICHARDSON	TX		08/01/2011		2,022,102								49,948			
2325	OAKLAND	CA		07/06/2011		3,033,248								73,452			
2327	IRVING	TX		06/14/2011		3,171,138								76,137			
2328	HOUSTON	TX		06/01/2011		1,440,182								52,306			
2329	COLORADO SPRINGS	CO		06/17/2011		4,385,251								71,527			
2332	THE WOODLANDS	TX		06/23/2011		1,289,899								478,785			
2333	AUSTIN	TX		05/18/2011		2,145,535								50,475			
2334	PORTLAND	OR		08/25/2011		2,950,826								104,565			
2335	BAKERSFIELD	CA		10/17/2011		3,242,261								75,656			
2336	EGG HARBOR	NJ		08/05/2011		1,501,817								34,295			
2338	WEST JORDAN	UT		07/01/2011		5,372,431								126,111			
2339	ALGONQUIN	IL		06/02/2011		1,913,818								70,422			
2340	HIALEAH	FL		07/27/2011		2,714,602								97,472			
2341	MONROVIA	CA		06/30/2011		1,214,714								28,492			
2342	HANFORD	CA		08/16/2011		623,101								78,380			
2343	LAKE WYLIE	SC		06/30/2011		3,600,654								83,468			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,232,972								51,483			
2345	ROHNERT PARK	CA		06/30/2011		2,129,039								48,936			
2346	GARDENA	CA		06/23/2011		4,482,861								72,422			
2347	MOREHEAD CITY	NC		06/21/2011		1,213,915								28,715			
2348	ELIZABETHTOWN	PA		07/01/2011		1,216,249								28,060			
2351	SAND CITY	CA		08/09/2011		3,185,008								74,758			
2353	CLEBURNE	TX		09/23/2011		1,277,655								44,009			
2354	MESQUITE	TX		09/23/2011		1,414,572								48,715			
2355	MIDLAND	TX		09/23/2011		1,232,044								42,430			
2356	MAPLE GROVE	MN		07/01/2011		2,246,048								84,183			
2357	LYNWOOD	CA		06/21/2011		2,211,254								79,855			
2360	AUSTIN	TX		07/11/2011		930,140								57,644			
2361	AUSTIN	TX		07/08/2011		3,742,395								142,394			
2362	ROSEVILLE	CA		09/01/2011		1,243,341								157,193			
2364	THOUSAND OAKS	CA		08/09/2011		1,782,960								40,857			
2365	ARVADA	CO		06/30/2011		2,347,343								57,273			
2366	HILLSBORO	OR		06/30/2011		8,390,769								531,782			
2369	MARRERO	LA		10/07/2011		2,646,873								92,691			
2370	MANDEVILLE	LA		10/07/2011		2,139,333								76,748			
2371	SAN ANTONIO	TX		07/01/2011		1,097,297								40,764			
2373	GREEN BAY	WI		04/05/2012		3,034,362								243,088			
2374	GREEN BAY	WI		04/05/2012		4,107,501								340,579			
2375	BRENHAM	TX		08/05/2011		2,202,521								137,235			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,494,382								53,245			
2378	GARDEN GROVE	CA		09/28/2011		11,226,395								273,700			
2379	CHICAGO	IL		08/25/2011		883,359								31,898			
2381	KALAMAZOO	MI		08/01/2011		1,238,070								31,184			
2382	SACRAMENTO	CA		08/30/2011		3,022,062								61,691			
2383	FRESNO	CA		08/31/2011		1,688,864								62,661			
2384	COLORADO SPRINGS	CO		08/05/2011		1,698,050								42,736			
2385	SAN BERNARDINO	CA		08/09/2011		3,300,053								121,308			
2388	STONE MOUNTAIN	GA		08/19/2011		1,803,326								67,826			
2390	HAWTHORNE	CA		07/26/2011		2,311,682								62,587			
2391	LOS ANGELES	CA		08/18/2011		1,213,077								29,972			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2392	FOX LAKE	IL		09/30/2011		1,173,691								27,220			
2393	SACRAMENTO	CA		08/01/2011		2,558,756								64,380			
2394	PARAMOUNT	CA		08/02/2011		5,502,693								103,820			
2395	MADISON	WI		08/19/2011		5,979,660								180,920			
2396	BROOKLYN	NY		08/04/2011		3,889,767								90,601			
2398	CANOGA PARK	CA		12/15/2011		1,411,458								33,728			
2401	TWIN FALLS	ID		11/09/2011		6,486,048								154,147			
2402	OAKLAND	CA		09/27/2011		5,740,466								215,181			
2404	DENVER	CO		09/20/2011		1,120,492								28,015			
2406	LARAMIE	WY		11/09/2011		5,918,925								141,738			
2407	PALATINE	IL		09/02/2011		559,157								39,791			
2408	LAKELAND	FL		11/08/2011		2,121,780								83,049			
2410	RENO	NV		12/30/2011		2,596,821								96,108			
2411	HAPEVILLE	GA		09/28/2011		1,273,542								45,193			
2412	RANCHO CUCAMONGA	CA		09/23/2011		2,020,861								123,796			
2413	ROWLAND HEIGHTS	CA		09/26/2011		5,695,261								213,489			
2417	PHOENIX	AZ		08/22/2011		1,990,132								72,825			
2418	COLORADO SPRINGS	CO		10/04/2011		1,594,778								38,170			
2419	RIVERSIDE	CA		10/12/2011		3,374,364								70,555			
2421	ANAHEIM	CA		09/27/2011		10,024,150								239,850			
2422	FORT LAUDERDALE	FL		11/01/2011		4,533,237								168,709			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,683,350								76,886			
2425	SEATTLE	WA		09/27/2011		6,069,427								151,713			
2426	SEATTLE	WA		09/27/2011		5,135,662								128,375			
2427	HOUSTON	TX		09/15/2011		4,468,962								115,927			
2428	ALVIN	TX		10/14/2011		6,573,188								244,630			
2429	POTTSTOWN	PA		09/30/2011		1,705,803								64,827			
2430	ENID	OK		09/30/2011		1,615,555								61,395			
2431	DOVER	DE		09/30/2011		1,845,676								70,151			
2432	CLEVELAND	OH		09/30/2011		4,801,541								182,470			
2433	AUSTELL	GA		09/30/2011		2,991,947								113,697			
2434	SOLON	OH		09/30/2011		1,850,217								70,313			
2435	ST PETERSBURG	FL		09/30/2011		1,471,141								55,910			
2436	WILLOW GROVE	PA		09/30/2011		2,071,339								78,717			
2437	ZANESVILLE	OH		09/30/2011		1,367,351								51,964			
2438	FAYETTEVILLE	NC		10/11/2011		5,545,277								344,131			
2442	NEW YORK	NY		10/28/2011		9,826,027								243,197			
2443	TYLER	TX		11/28/2011		5,636,107								135,294			
2444	PEARLAND	TX		12/29/2011		1,471,232								87,446			
2447	SARASOTA	FL		09/07/2011		1,614,534								39,123			
2448	EMERYVILLE	CA		09/29/2011		2,839,888								101,684			
2449	BARRINGTON	IL		12/30/2011		2,737,549								99,907			
2450	INDIANAPOLIS	IN		10/19/2011		316,459								7,782			
2451	EDEN PRAIRIE	MN		08/05/2011		2,412,733								57,632			
2453	LINTHICUM	MD		09/29/2011		1,500,304								35,453			
2454	CHICAGO	IL		10/20/2011		1,910,226								69,028			
2455	NORTH LAS VEGAS	NV		10/27/2011		6,448,951								199,546			
2457	ROHNERT PARK	CA		09/22/2011		1,084,202								40,838			
2460	DUNEDIN	FL		10/25/2011		1,812,351								67,758			
2461	WALNUT CREEK	CA		12/08/2011		5,174,998								123,778			
2462	THOUSAND OAKS	CA		12/15/2011		1,119,669								26,786			
2464	IRVINE	CA		11/07/2011		1,406,131								33,582			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,413,583								32,461			
2468	DOWNERS GROVE	IL		11/03/2011		2,117,778								49,381			
2473	LISLE	IL		09/02/2011		642,034								45,672			
2474	CHICAGO	IL		09/02/2011		786,974								55,998			
2475	SHELBYVILLE	IN		10/19/2011		2,793,072								68,615			
2476	INDIANAPOLIS	IN		10/19/2011		511,203								12,571			
2477	LA CROSSE	WI		12/08/2011		7,074,683								162,893			
2478	COSTA MESA	CA		11/17/2011		1,909,007								48,304			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2479	SANTA MONICA	CA		11/28/2011		2,555,357								91,366			
2480	HOUSTON	TX		12/21/2011		1,987,296								119,197			
2481	AZUSA	CA		10/03/2011		3,596,451								88,878			
2482	DAYTON	OH		01/06/2012		1,595,492								96,055			
2484	GASTONIA	NC		11/07/2011		3,055,981								53,216			
2485	BOISE	ID		09/30/2011		3,146,754								123,437			
2486	BOISE	ID		09/30/2011		2,787,132								109,327			
2490	PALATINE	IL		10/26/2012		4,571,040								169,122			
2492	CARRBORO	NC		12/28/2011		1,900,870								114,017			
2498	COLORADO SPRINGS	CO		12/09/2011		2,123,188								128,136			
2499	ST LOUIS	MO		10/31/2011		2,059,155								50,843			
2500	AUSTIN	TX		11/17/2011		4,548,131								111,817			
2501	HELOTES	TX		12/12/2011		4,427,905								103,919			
2504	INDIAN WELLS	CA		11/28/2011		3,654,601								90,757			
2505	BROWNSTOWN	MI		10/28/2011		2,930,726								117,281			
2509	EAGAN	MN		10/31/2011		1,085,620								132,280			
2510	RICHMOND	VA		12/01/2011		5,711,029								141,555			
2511	ROGERS	MN		05/18/2012		2,363,949								134,798			
2512	ANNANDALE	VA		03/12/2012		7,560,363								182,051			
2513	DALLAS	TX		10/05/2011		3,809,106								95,221			
2514	PORTLAND	OR		10/25/2011		2,484,101								62,111			
2515	CHICAGO	IL		12/12/2011		1,033,178								25,354			
2518	MADISON	TN		01/31/2012		1,385,624								122,022			
2519	HICKSVILLE	NY		01/05/2012		1,148,213								19,399			
2520	PORTLAND	OR		01/31/2012		1,740,187								42,706			
3002	CLINTON TOWNSHIP	MI		02/29/2012		1,927,913								69,292			
3006	RALEIGH	NC		11/22/2011		1,818,443								67,310			
3009	LAWRENCE	KS		12/15/2011		1,916,526								86,346			
3012	BROOKLYN	NY		12/23/2011		1,546,491								58,094			
3016	LYNNWOOD	WA		01/11/2012		7,988,743								198,471			
3019	BELLEVUE	WA		12/30/2011		4,002,872								102,577			
3020	CAMPBELL	CA		12/29/2011		1,293,184								78,531			
3023	NAMPA	ID		01/30/2012		2,744,050								99,893			
3026	TEMPLETON	CA		02/17/2012		1,730,168								148,580			
3028	FERNLEY	NV		01/17/2012		2,399,598								77,482			
3031	INDIANAPOLIS	IN		12/27/2011		1,570,281								57,047			
3032	WEST VALLEY CITY	UT		12/29/2011		2,134,008								69,922			
3036	SEATTLE	WA		01/10/2012		8,748,103								214,633			
3037	MONTEREY PARK	CA		04/19/2012		2,453,020								63,974			
3040	APPLE VALLEY	CA		11/16/2011		1,736,149								64,421			
3041	APPLE VALLEY	CA		11/16/2011		1,654,359								61,379			
3043	HAUPPAUGE	NY		01/24/2012		1,731,630								104,523			
3045	PORTLAND	OR		12/14/2011		6,705,854								413,492			
3047	LITTLETON	CO		12/09/2011		1,700,350								63,518			
3048	BELLEVUE	WA		01/17/2012		2,077,932								125,433			
3049	TORRANCE	CA		12/29/2011		2,390,606								41,407			
3050	CHANDLER	AZ		01/03/2012		1,942,127								46,755			
3052	WASHINGTON	DC		12/14/2011		929,199								142,152			
3053	ARROYO GRANDE	CA		12/27/2011		946,019								114,576			
3059	TORRANCE	CA		01/09/2012		2,213,325								53,296			
3063	HOUSTON	TX		01/18/2012		1,921,641								69,399			
3066	TWINSBURG	OH		02/22/2012		5,482,470								206,458			
3068	WOODINVILLE	WA		12/21/2011		3,955,163								93,423			
3072	KANSAS CITY	MO		03/14/2012		1,080,952								65,251			
3080	PORTLAND	OR		02/29/2012		5,512,439								196,612			
3082	COLUMBIA	SC		03/05/2012		5,041,284								302,693			
3083	MARTINSVILLE	VA		04/17/2012		7,617,136								179,710			
3089	WOODSIDE	NY		03/23/2012		2,986,719								108,594			
3092	WESTMINSTER	CO		02/13/2012		5,736,325								145,123			
3094	ALSIP	IL		05/09/2012		4,595,815								175,100			

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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					
3095	DAVENPORT	FL		05/30/2012		2,403,416								86,120			
3096	PORT ARTHUR	TX		01/31/2012		3,636,437								219,487			
3100	PORTLAND	OR		01/20/2012		3,198,931								58,278			
3111	BRYAN	TX		02/17/2012		1,377,709								49,288			
3114	LAYTON	UT		03/05/2012		3,108,957								75,908			
3121	COLUMBUS	OH		02/29/2012		3,422,556								125,341			
3122	SEATTLE	WA		05/03/2012		1,327,120								31,117			
3125	DOVER	NJ		03/23/2012		3,304,603								80,521			
3126	DOVER	NJ		03/23/2012		1,605,071								39,120			
3127	ALTADENA	CA		07/31/2012		3,146,282								109,517			
3130	SARASOTA	FL		04/27/2012		2,462,408								81,135			
3132	LAS VEGAS	NV		01/13/2012		3,397,849								59,006			
3136	LONG ISLAND CITY	NY		06/22/2012		1,712,137								39,890			
3138	ST LOUIS	MO		03/20/2012		1,880,003								111,369			
3140	RENO	NV		02/23/2012		1,740,584								104,041			
3141	BELLEVUE	WA		03/15/2012		3,348,159								124,052			
3142	SACRAMENTO	CA		02/21/2012		1,322,573								31,217			
3145	SEATTLE	WA		03/14/2012		2,206,571								79,859			
3155	SAN ANTONIO	TX		10/05/2012		2,626,032								64,094			
3156	ORLANDO	FL		03/30/2012		4,717,980								116,055			
3157	ORLANDO	FL		05/18/2012		1,392,331								46,965			
3161	WINCHESTER	VA		04/10/2012		1,847,573								65,110			
3167	LANCASTER	TX		03/01/2012		2,029,476								48,502			
3169	PHOENIX	AZ		03/15/2012		1,211,406								201,414			
3171	CHARLOTTESVILLE	VA		06/12/2012		3,339,100								118,201			
3174	KIRKLAND	WA		01/18/2013		1,485,833								37,292			
3176	OVERLAND PARK	KS		07/13/2012		1,782,189								101,804			
3178	SAN ANTONIO	TX		03/28/2012		4,059,943								98,920			
3188	COLLEGE STATION	TX		04/20/2012		4,808,802								291,255			
3189	BEAUMONT	TX		03/13/2012		1,834,247								47,314			
3191	SCOTTSDALE	AZ		03/15/2012		884,408								146,496			
3192	YUKON	OK		05/31/2012		1,585,223								93,692			
3199	CLEARWATER	FL		04/27/2012		1,085,849								27,143			
3200	LOS ANGELES	CA		06/07/2012		1,900,334								45,133			
3202	HAZEL CREST	IL		10/23/2012		1,934,299								110,650			
3205	SAN DIEGO	CA		05/03/2012		5,647,883								147,445			
3214	FAYETTEVILLE	NC		04/24/2012		1,554,095								83,024			
3223	PANAMA CITY BEACH	FL		05/18/2012		4,251,461								152,636			
3233	GREENWOOD	IN		07/05/2012		3,066,937								108,837			
3237	GREENVILLE	NC		04/26/2012		1,564,220								57,534			
3240	SANTA ANA	CA		07/18/2012		1,763,722								63,492			
3242	FLINT	MI		06/26/2012		3,998,074								137,489			
3245	BURIEN	WA		07/31/2012		2,073,848								58,775			
3246	TEMPE	AZ		05/22/2012		1,848,779								66,247			
3252	VALDOSTA	GA		05/23/2012		2,079,344								74,723			
3254	HALF MOON BAY	CA		05/30/2012		3,856,037								118,615			
3255	MIRA LOMA	CA		06/13/2012		3,292,502								70,904			
3259	BUFFALO GROVE	IL		06/04/2012		1,245,859								46,701			
3264	LAS VEGAS	NV		07/31/2012		1,986,200								52,435			
3265	LAS VEGAS	NV		07/31/2012		2,979,301								78,652			
3273	CHESAPEAKE	VA		06/28/2012		5,935,908								209,332			
3275	CARPENTERSVILLE	IL		06/11/2012		1,254,720								45,277			
3276	SAN MARCOS	CA		06/04/2012		2,621,103								95,170			
3279	LITTLETON	CO		04/18/2012		1,040,707								25,201			
3285	HOUSTON	TX		05/23/2012		4,878,718								167,919			
3297	LAS VEGAS	NV		06/22/2012		2,806,831								64,971			
3300	NEW CASTLE	DE		08/28/2012		2,511,694								90,649			
3301	NEW CASTLE	DE		08/28/2012		1,116,299								40,293			
3302	NEW CASTLE	DE		08/28/2012		1,953,530								70,510			
3307	ARCADIA	CA		07/24/2012		7,356,282								182,833			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3309	ELKO	NV		06/27/2012		12,519,568								216,380			
3310	VENICE	FL		05/10/2012		1,892,135								47,008			
3311	SAN ANTONIO	TX		07/25/2012		4,086,007								99,618			
3312	SAN DIEGO	CA		05/03/2012		2,356,694								61,973			
3313	ESCONDIDO	CA		05/03/2012		1,602,529								42,152			
3316	NILES	IL		09/28/2012		1,399,989								49,935			
3317	BRADENTON	FL		08/21/2012		1,177,480								64,385			
3319	TUCSON	AZ		06/29/2012		1,062,877								61,862			
3320	TUCSON	AZ		06/08/2012		1,205,301								42,867			
3321	MESA	AZ		06/26/2012		2,422,759								57,549			
3325	HOUSTON	TX		08/17/2012		3,841,248								221,017			
3329	RICHMOND	KY		07/30/2012		4,183,932								147,741			
3333	VALENCIA	CA		07/12/2012		3,600,257								92,376			
3335	SCOTTSDALE	AZ		05/30/2012		1,262,111								45,097			
3336	MIDVALE	UT		06/29/2012		7,565,077								194,651			
3338	SANDY SPRINGS	GA		08/03/2012		1,523,891								36,697			
3339	NAPERVILLE	IL		08/31/2012		5,563,836								208,624			
3341	GOLDSBORO	NC		09/28/2012		3,172,149								113,675			
3343	RENO	NV		07/25/2012		4,335,063								253,264			
3344	SAN DIEGO	CA		06/29/2012		1,992,272								48,560			
3346	BEVERLY HILLS	CA		05/23/2013		1,432,297								48,063			
3348	TORRANCE	CA		07/18/2012		2,226,971								80,549			
3349	BROOKINGS	OR		07/20/2012		2,038,883								74,819			
3350	MEDFORD	OR		10/10/2012		2,478,494								140,588			
3351	MESA	AZ		06/22/2012		1,834,209								29,819			
3352	ST PAUL	MN		07/31/2012		809,832								18,815			
3359	CHESAPEAKE	VA		08/29/2012		1,948,385								48,760			
3360	SANTA CRUZ	CA		07/26/2012		2,319,760								83,906			
3361	STRONGSVILLE	OH		03/15/2013		3,363,388								119,095			
3362	GREEN BAY	WI		12/21/2012		574,263								31,379			
3364	BROOKFIELD	WI		09/11/2012		6,163,003								157,801			
3365	GREEN BAY	WI		12/21/2012		4,758,281								259,942			
3366	NEWARK	DE		11/02/2012		3,302,333								76,552			
3367	SANTA MARIA	CA		09/13/2012		1,771,993								63,813			
3373	ARDEN HILLS	MN		10/17/2012		3,249,870								77,797			
3374	HIRAM	GA		09/24/2012		3,074,174								112,313			
3375	TUCSON	AZ		09/10/2012		2,858,092								70,632			
3377	JENNINGS	MO		08/01/2012		1,569,018								58,007			
3378	DOLTON	IL		08/01/2012		2,794,547								103,303			
3379	SAN ANTONIO	TX		09/21/2012		3,248,075								100,504			
3380	GRAND PRAIRIE	TX		07/16/2012		2,599,608								46,543			
3382	Santa Clarita	CA		11/08/2012		1,436,097								34,399			
3384	THORNTON	CO		08/08/2012		1,542,412								37,380			
3385	NILES	IL		08/30/2012		2,538,425								77,781			
3394	ST PETERSBURG	FL		09/20/2012		1,333,302								144,734			
3395	NAPLES	FL		08/30/2012		2,612,752								65,806			
3397	NEW YORK	NY		12/31/2012		1,135,923								119,227			
3398	PANORAMA CITY	CA		09/20/2012		1,345,105								77,217			
3401	DENVILLE	NJ		09/20/2012		3,950,719								250,719			
3402	DRAPER	UT		09/28/2012		2,794,711								102,099			
3407	TEMECULA	CA		08/30/2012		3,921,508								98,767			
3410	HILLSBORO	OR		08/16/2012		974,920								107,573			
3411	DALLAS	TX		09/25/2012		1,162,727								20,759			
3413	ORLANDO	FL		12/19/2012		7,800,593								279,141			
3416	MARIETTA	GA		12/07/2012		3,006,442								108,110			
3420	STERLING HEIGHTS	MI		09/20/2012		2,126,934								36,452			
3424	FARMINGTON	NM		11/30/2012		1,177,487								65,996			
3426	COLUMBUS	OH		12/12/2012		5,935,940								176,176			
3433	FISHERS	IN		10/12/2012		1,629,813								49,289			
3434	FISHERS	IN		10/12/2012		921,207								27,855			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3435	AUSTIN	TX		11/30/2012		1,861,612								47,262			
3436	BLUFFTON	SC		10/03/2012		3,149,359								181,013			
3437	DALLAS	TX		08/20/2012		7,749,359								143,686			
3439	ST PETERSBURG	FL		09/07/2012		996,772								36,419			
3442	WASHINGTON	DC		11/28/2012		3,346,717								82,267			
3444	BELLEVUE	WA		08/31/2012		5,426,662								140,196			
3446	TAMPA	FL		09/28/2012		1,955,538								71,791			
3451	PITTSBURGH	PA		11/16/2012		1,882,161								63,828			
3452	SEATTLE	WA		10/05/2012		5,329,623								138,730			
3454	DISTRICT HEIGHTS	MD		09/19/2012		1,926,334								36,409			
3455	ABINGDON	MD		11/01/2012		6,897,848								401,708			
3458	NOVI	MI		11/19/2012		6,187,227								355,130			
3459	SALT LAKE CITY	UT		11/09/2012		1,433,853								35,475			
3460	CHANHASSEN	MN		11/05/2012		2,353,604								57,179			
3463	SAN DIEGO	CA		12/31/2012		5,745,208								142,209			
3465	LOS ANGELES	CA		12/28/2012		4,787,654								118,519			
3466	FRESNO	CA		10/17/2012		2,943,125								173,639			
3467	GRAPEVINE	TX		12/13/2012		2,533,212								92,890			
3470	ELGIN	IL		10/26/2012		1,932,445								47,780			
3474	ORLANDO	FL		01/24/2013		2,367,913								134,883			
3476	AUSTIN	TX		12/05/2012		4,129,622								150,691			
3477	SAN RAFAEL	CA		12/18/2012		2,816,620								102,278			
3478	COLUMBIA	MD		11/01/2012		11,880,699								438,156			
3479	HAMPSTEAD	MD		11/01/2012		3,793,325								217,874			
3480	PHOENIX	AZ		10/24/2012		981,682								42,563			
3481	CANTON	OH		11/16/2012		6,933,954								250,089			
3483	BOTHELL	WA		11/05/2012		2,853,566								74,393			
3485	METAIRIE	LA		11/26/2012		2,389,289								59,348			
3486	WEATHERFORD	TX		10/09/2012		1,164,612								28,615			
3487	DALLAS	TX		09/24/2012		5,255,257								195,710			
3489	AUSTIN	TX		10/17/2012		2,520,846								92,344			
3490	SAN ANGELO	TX		11/15/2012		3,230,883								80,448			
3491	ALGONQUIN	IL		10/26/2012		1,693,863								41,886			
3495	PLANO	TX		02/08/2013		2,402,756								59,179			
3496	UKIAH	CA		12/19/2012		2,204,825								80,853			
3497	FALLSTON	MD		11/27/2012		2,995,312								109,683			
3498	WHEATON	IL		12/11/2012		1,688,213								62,213			
3503	ODESSA	FL		10/30/2012		2,707,551								99,191			
3504	SAN ANTONIO	TX		11/30/2012		5,252,402								132,492			
3512	OGDEN	UT		12/21/2012		5,904,701								219,679			
3515	LIVONIA	MI		02/06/2013		2,828,593								100,037			
3516	LANDOVER	MD		06/17/2013		3,149,432								112,067			
3517	GRAND PRAIRIE	TX		10/29/2012		1,958,850								47,198			
3526	ROCHESTER HILLS	MI		12/27/2012		3,011,473								105,680			
3529	RENO	NV		12/28/2012		941,801								60,216			
3530	ORLANDO	FL		12/06/2012		2,306,368								108,074			
3533	SANTA ANA	CA		12/31/2012		2,095,838								52,374			
3535	AUSTIN	TX		12/28/2012		2,254,058								81,456			
3536	BURNSVILLE	MN		01/14/2013		791,348								45,775			
3537	EDINA	MN		01/14/2013		700,920								40,537			
3539	GARLAND	TX		12/26/2012		1,631,085								94,007			
3544	SPRINGDALE	OH		05/31/2013		5,171,743								923,752			
3546	SANTA MONICA	CA		01/29/2013		2,971,688								74,572			
3554	FAYETTEVILLE	NC		12/19/2012		4,612,131								298,478			
3555	TAMPA	FL		12/11/2012		2,298,786								203,509			
3556	OAKLAND	CA		01/29/2013		2,277,098								71,377			
3557	SHERWOOD	OR		12/27/2012		2,776,830								68,746			
3559	RALEIGH	NC		12/20/2012		1,453,049								26,168			
3561	NASHVILLE	TN		04/05/2013		3,135,088								109,829			
3562	DOWNERS GROVE	IL		02/11/2013		4,813,440								174,150			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3563	SANTA ANA	CA		02/28/2013		1,189,834								66,996			
3566	SANTA MONICA	CA		12/06/2012		4,612,276								92,873			
3567	TUKWILA	WA		12/04/2012		5,623,903								209,038			
3568	BELLEVUE	WA		12/14/2012		1,815,908								46,732			
3570	RANCHO CORDOVA	CA		12/21/2012		4,176,403								180,352			
3573	BREA	CA		02/07/2013		4,933,337								275,050			
3577	AUSTIN	TX		12/28/2012		6,340,691								366,661			
3579	SHAKER HEIGHTS	OH		02/27/2013		944,991								33,521			
3580	FRESNO	CA		05/28/2013		1,991,399								66,491			
3582	ONTARIO	CA		06/27/2013		956,045								32,853			
3583	FRESNO	CA		04/03/2013		1,350,376								29,067			
3584	BELLEVUE	WA		12/14/2012		2,494,492								64,191			
3587	IRVING	TX		02/01/2013		1,263,840								44,480			
3589	NORTHRIDGE	CA		02/28/2013		1,287,003								69,329			
3590	WESTLAKE	OH		02/26/2013		4,721,372								398,582			
3592	SAN FRANCISCO	CA		02/27/2013		1,889,389								67,359			
3594	ROCHESTER	NY		03/15/2013		1,155,019								28,650			
3601	CLOVIS	CA		02/28/2013		1,060,032								48,731			
3612	DALLAS	TX		12/05/2012		702,682								12,457			
3619	FRESNO	CA		02/28/2013		1,416,813								50,641			
3620	PRAIRIE VILLAGE	KS		02/25/2013		1,438,755								37,094			
3623	FORT COLLINS	CO		04/05/2013		7,208,934								261,206			
3627	SALT LAKE CITY	UT		02/05/2013		914,955								51,684			
3630	PORT ARTHUR	TX		03/01/2013		1,465,676								36,102			
3631	MURRAY	UT		02/01/2013		2,639,160								93,805			
3639	SEGUIN	TX		02/01/2013		1,410,394								34,714			
3647	TOLEDO	OH		04/24/2013		728,528								17,739			
3648	BURNSVILLE	MN		02/28/2013		1,057,806								25,712			
3650	MILLBRAE	CA		05/10/2013		1,265,894								23,929			
3651	MODESTO	CA		03/28/2013		5,150,198								182,695			
3653	BUENA PARK	CA		02/28/2013		960,011								24,269			
3654	HIGH POINT	NC		01/11/2013		1,438,765								35,638			
3655	ORANGE	CA		03/28/2013		1,859,142								45,222			
3656	PLAINFIELD	IN		04/15/2013		3,327,420								115,864			
3660	TUCSON	AZ		03/20/2013		435,820								44,075			
3662	TUCSON	AZ		03/20/2013		621,377								62,833			
3664	GRAPEVINE	TX		03/20/2013		4,505,059								251,685			
3671	COMMERCE	MI		03/11/2013		1,886,350								104,469			
3673	CONROE	TX		03/26/2013		1,653,378								93,265			
3676	KENTWOOD	MI		08/06/2013		919,382								67,872			
3677	SAN JOSE	CA		04/11/2013		2,563,985								91,083			
3683	FONTANA	CA		02/27/2013		2,268,146								37,821			
3686	WESTMINSTER	CA		05/23/2013		15,316,620								551,329			
3691	HOUSTON	TX		03/22/2013		5,250,418								190,562			
3692	ISLANDIA	NY		03/22/2013		2,022,147								113,281			
3695	LACEY	WA		05/01/2013		1,880,922								129,715			
3696	DENVER	CO		06/07/2013		3,324,738								352,887			
3698	HOMETOWN	IL		02/28/2013		3,920,402								228,413			
3701	FORT WAYNE	IN		04/25/2013		4,061,821								93,126			
3702	PEORIA	AZ		03/05/2013		3,578,614								140,822			
3703	INGLEWOOD	CA		06/17/2013		10,248,405								560,080			
3704	LYNNWOOD	WA		03/18/2013		4,825,617								176,007			
3705	DU QUOIN	IL		03/22/2013		1,285,965								72,537			
3706	DOTHAN	AL		04/24/2013		660,980								16,095			
3707	AUGUSTA	GA		04/24/2013		660,980								16,095			
3708	LAKEWOOD	NY		04/24/2013		767,118								18,683			
3709	EL PASO	TX		04/11/2013		2,306,910								129,054			
3711	LODI	CA		07/10/2013		1,467,427								143,703			
3714	BRONX	NY		04/10/2013		7,327,191								454,602			
3715	PIKESVILLE	MD		04/01/2013		4,335,488								105,033			

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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					
3716	PIKESVILLE	MD		05/29/2013		1,333,734								46,787			
3717	PORTLAND	OR		04/30/2013		11,332,359								279,494			
3718	SANTA CLARITA	CA		05/08/2013		1,353,266								32,972			
3720	OCALA	FL		05/06/2013		1,548,418								54,098			
3721	RALEIGH	NC		05/03/2013		3,233,410								81,952			
3723	MILWAUKIE	OR		04/30/2013		2,376,723								82,764			
3724	NORTH LAS VEGAS	NV		04/09/2013		4,436,489								109,425			
3726	SALT LAKE CITY	UT		04/10/2013		950,427								33,260			
3733	RAYTOWN	MO		03/22/2013		1,025,355								36,677			
3734	EMERYVILLE	CA		03/27/2013		3,754,873								67,233			
3735	SEATTLE	WA		04/12/2013		2,566,177								91,679			
3739	FAIRFIELD	CT		11/15/2013		978,682								22,357			
3740	FORT WORTH	TX		06/20/2013		1,670,995								58,874			
3741	MIAMISBURG	OH		06/28/2013		1,557,374								106,347			
3742	KIRKLAND	WA		05/30/2013		9,153,682								331,458			
3743	ROME	GA		07/12/2013		3,835,256								130,605			
3744	JEFFERSON CITY	MO		09/20/2013		7,511,680								259,446			
3745	SAMMAMISH	WA		04/05/2013		1,519,911								53,673			
3746	SANFORD	FL		05/08/2013		1,501,557								51,945			
3750	MT PLEASANT	TX		06/03/2013		3,127,471								191,449			
3753	LILBURN	GA		05/29/2013		1,423,824								194,187			
3758	SAN JOSE	CA		05/30/2013		2,590,606								42,139			
3762	ALISO VIEJO	CA		06/07/2013		5,331,771								125,739			
3765	PORTLAND	OR		06/06/2013		1,304,476								71,201			
3768	CANOGA PARK	CA		06/28/2013		3,108,562								105,829			
3769	REDWOOD CITY	CA		06/28/2013		1,766,847								173,472			
3770	THORNTON	CO		05/01/2013		2,106,329								49,530			
3771	SPARKS	NV		05/03/2013		927,782								50,952			
3774	SANTA MONICA	CA		09/26/2013		1,473,128								24,259			
3775	SHEBOYGAN	WI		04/04/2013		1,596,556								56,151			
3776	PONTIAC	MI		06/21/2013		1,676,448								92,003			
3777	SAN FRANCISCO	CA		04/04/2013		9,769,145								223,066			
3778	MILL VALLEY	CA		10/15/2013		5,084,100								112,725			
3782	SAN DIEGO	CA		06/18/2013		1,356,867								32,219			
3789	SANTA MONICA	CA		06/13/2013		1,935,734								47,833			
3795	COLORADO SPRINGS	CO		07/09/2013		2,060,765								70,686			
3797	ATLANTA	GA		07/09/2013		2,729,790								95,057			
3800	MADISON HEIGHTS	MI		08/19/2013		1,345,640								45,842			
3801	COLLEGE STATION	TX		06/24/2013		6,401,996								260,107			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,536,132								61,682			
3805	CLIFFSIDE PARK	NJ		12/31/2013		1,160,866								58,488			
3808	ALBUQUERQUE	NM		05/30/2013		2,587,044								79,545			
3809	DOWNEY	CA		06/04/2013		1,543,717								39,165			
3814	ELKO	NV		11/15/2013		2,473,510								48,854			
3818	LAS VEGAS	NV		07/30/2013		4,548,056								246,529			
3819	VALLEJO	CA		08/01/2013		1,637,400								49,444			
3821	VALLEJO	CA		08/01/2013		3,660,063								110,527			
3825	SEATTLE	WA		06/28/2013		3,125,914								439,052			
3826	WESTFIELD	IN		05/30/2013		1,484,027								81,772			
3827	ASHTABULA	OH		08/30/2013		742,544								39,930			
3837	FLORENCE	KY		07/30/2013		1,015,266								67,090			
3838	CHINO HILLS	CA		08/28/2013		1,444,306								47,183			
3849	LONGVIEW	TX		08/08/2013		3,005,627								68,650			
3850	AUSTIN	TX		09/20/2013		2,267,151								119,725			
3851	ANGELS CAMP	CA		07/22/2013		3,984,722								138,618			
3853	SANTA BARBARA	CA		07/30/2013		1,746,429								42,337			
3854	WEST VALLEY CITY	UT		08/01/2013		1,164,472								63,567			
3857	GOOSE CREEK	SC		07/30/2013		2,403,065								234,069			
3859	BLOOMFIELD HILLS	MI		08/19/2013		980,390								33,403			
3860	BEVERLY HILLS	MI		08/19/2013		2,095,343								71,392			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3864	HAWTHORNE	CA		09/12/2013		4,824,117								246,851			
3865	FRESNO	CA		08/26/2013		952,180								31,947			
3867	OLATHE	KS		09/30/2013		2,288,594								55,227			
3868	CHULA VISTA	CA		09/19/2013		1,267,260								29,528			
3869	CARLSBAD	CA		09/23/2013		1,267,260								29,528			
3870	CHICAGO	IL		10/18/2013		2,917,900								79,934			
3872	SONOMA	CA		09/09/2013		3,081,301								163,348			
3874	EL CAJON	CA		09/12/2013		3,019,574								72,372			
3876	GRESHAM	OR		09/18/2013		2,246,406								48,619			
3881	AUSTIN	TX		09/05/2013		2,098,086								91,856			
3886	SAN ANTONIO	TX		09/11/2013		965,105								31,581			
3887	HOUSTON	TX		07/31/2013		1,553,500								36,821			
3888	SAN ANTONIO	TX		09/11/2013		863,030								33,458			
3889	NEW BRAUNFELS	TX		09/26/2013		2,816,385								120,753			
3891	SOLON	OH		08/22/2013		1,634,348								55,396			
3893	LAKEWOOD	OH		09/18/2013		2,923,801								68,679			
3894	HOUSTON	TX		10/30/2013		6,347,436								2,347,436			
3896	TACOMA	WA		09/30/2013		2,267,850								164,298			
3897	PENDLETON	OR		09/30/2013		925,644								67,068			
3898	PORTLAND	OR		09/30/2013		786,805								57,001			
3899	PFLUGERVILLE	TX		08/29/2013		950,048								42,078			
3900	VAN NUYS	CA		09/04/2013		867,968								28,933			
3901	BRIGHTON	MI		10/04/2013		1,453,043								45,808			
3904	HOLLYWOOD	CA		09/25/2013		1,735,238								58,433			
3906	DEPEW	NY		09/20/2013		1,417,991								74,035			
3914	KENNEWICK	WA		10/01/2013		2,896,495								93,774			
3916	HENDERSON	NV		08/02/2013		3,747,903								128,207			
3917	DEER PARK	TX		09/11/2013		1,296,028								30,606			
3918	KENNESAW	GA		09/11/2013		1,846,594								43,610			
3920	MIAMI	FL		07/31/2013		3,279,846								95,277			
3923	LAS VEGAS	NV		08/27/2013		2,611,841								105,723			
3924	CANOGA PARK	CA		10/03/2013		1,562,608								36,244			
3929	FARMINGTON	NM		09/12/2013		3,472,052								115,582			
3932	BAY SHORE	NY		10/30/2013		871,094								28,132			
3936	NANTUCKET	MA		10/15/2013		1,646,604								52,073			
3940	TUPELO	MS		09/06/2013		756,001								17,170			
3941	TUPELO	MS		09/06/2013		614,551								13,962			
3942	COLUMBUS	MS		09/06/2013		824,288								18,719			
3944	MERCED	CA		09/30/2013		1,111,735								79,769			
3945	TAMPA	FL		01/24/2014		2,634,914								81,948			
3946	FRONT ROYAL	VA		11/05/2013		760,665								38,232			
3947	HENDERSON	NV		11/05/2013		706,267								35,494			
3948	MARYLAND HEIGHTS	MO		10/23/2013		6,352,387								143,377			
3952	PLAINWELL	MI		10/22/2013		2,118,783								108,137			
3953	PAW PAW	MI		10/22/2013		1,007,129								51,407			
3956	SAN DIEGO	CA		10/23/2013		2,245,466								52,805			
3960	SANTA ROSA	CA		10/15/2013		3,323,332								74,506			
3964	GLENDALE	AZ		12/02/2013		1,276,006								27,497			
3972	SALT LAKE CITY	UT		02/05/2014		1,194,898								27,876			
3973	WOODMERE	OH		12/04/2013		1,825,964								84,562			
3977	PLEASANTON	CA		09/30/2013		2,927,526								65,569			
3979	CLEVELAND	OH		12/04/2013		1,249,341								57,862			
3980	CLEVELAND	OH		12/04/2013		1,374,279								63,643			
3986	LAS VEGAS	NV		10/23/2013		1,140,988								57,485			
3987	BIRMINGHAM	AL		11/01/2013		2,716,837								90,395			
3989	ANTIOCH	CA		10/08/2013		2,894,676								91,976			
3990	GREENVILLE	TX		10/24/2013		1,409,354								29,906			
3993	AVONDALE	AZ		11/22/2013		1,860,481								41,516			
3994	LAYTON	UT		05/27/2014		1,084,462								32,355			
3997	SIOUX FALLS	SD		11/14/2013		3,529,345								179,297			

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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					
3998	TUCSON	AZ		12/06/2013		1,907,764								95,608			
3999	LA HABRA	CA		02/19/2014		2,560,912								54,517			
4000	EL SEGUNDO	CA		12/10/2013		5,550,209								171,988			
4004	NORCROSS	GA		12/10/2013		1,436,464								72,638			
4005	TACOMA	WA		02/11/2014		2,191,630								150,672			
4006	LOS ANGELES	CA		12/04/2013		686,678								15,236			
4007	VAN NUYS	CA		12/04/2013		1,030,018								22,854			
4009	COLORADO SPRINGS	CO		10/29/2013		1,468,078								31,150			
4011	VACAVILLE	CA		11/27/2013		2,144,339								58,567			
4013	BRIGHTON	CO		03/05/2014		1,219,214								48,263			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,356,669								49,729			
4016	SUGAR LAND	TX		11/26/2013		1,885,985								41,060			
4018	WESTLAKE VILLAGE	CA		02/03/2014		4,184,680								90,984			
4019	PFLUGERVILLE	TX		01/28/2014		1,017,045								41,451			
4020	BLYTHE	CA		12/11/2013		1,522,585								31,505			
4022	SAN FRANCISCO	CA		12/26/2013		1,776,352								38,543			
4024	SAN FRANCISCO	CA		12/26/2013		637,915								13,843			
4025	SAN FRANCISCO	CA		04/16/2014		1,245,330								26,195			
4027	FORT MEYERS	FL		12/05/2013		1,942,214								60,924			
4029	GREENSBORO	NC		12/30/2013		1,700,369								62,025			
4030	VENTURA	CA		12/26/2013		5,922,609								88,775			
4031	TUCSON	AZ		12/30/2013		1,480,644								22,203			
4033	LAS VEGAS	NV		01/24/2014		2,895,783								94,932			
4035	TEMPLE	TX		11/21/2013		1,174,996								26,265			
4038	EL DORADO HILLS	CA		12/02/2013		982,790								49,509			
4039	NORCO	CA		11/26/2013		2,690,575								41,491			
4041	ROCKVILLE CENTRE	NY		01/21/2014		1,219,522								38,339			
4043	FRESNO	CA		04/01/2014		1,284,458								27,712			
4045	HILLSBORO	OR		11/27/2013		2,155,157								47,174			
4046	FAIRFIELD	CT		11/15/2013		978,682								22,357			
4048	ST CLOUD	MN		12/30/2013		956,453								49,620			
4049	DENVILLE	NJ		12/19/2013		5,274,349								115,236			
4051	AUSTIN	TX		12/20/2013		4,307,879								219,436			
4052	CEDAR PARK	TX		12/20/2013		1,483,820								75,589			
4053	AUSTIN	TX		12/20/2013		1,100,901								56,080			
4055	LANCASTER	CA		04/23/2014		1,260,112								26,580			
4056	SAN MATEO	CA		12/13/2013		4,845,298								118,905			
4057	SEATTLE	WA		02/07/2014		4,133,068								93,026			
4058	DENVILLE	NJ		12/19/2013		4,636,522								101,299			
4059	NOVI	MI		01/24/2014		2,732,884								84,543			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,528,678								58,675			
4062	BALTIMORE	MD		03/11/2014		917,653								19,336			
4065	PLAINFIELD	IL		02/12/2014		1,906,284								26,222			
4067	PHOENIX	OR		12/04/2013		2,025,183								85,470			
4069	NEW YORK	NY		12/19/2013		5,380,839								135,106			
4070	INDIANAPOLIS	IN		12/20/2013		10,140,214								238,926			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,962,275								43,171			
4072	SEATTLE	WA		12/24/2013		3,716,578								81,199			
4073	FLOWER MOUND	TX		12/20/2013		4,800,681								113,115			
4074	FORNEY	TX		12/20/2013		3,918,917								92,346			
4075	ARLINGTON HEIGHTS	IL		01/22/2014		11,043,087								258,738			
4076	MEDFORD	OR		01/07/2014		3,779,188								88,548			
4077	AMES	IA		01/16/2014		7,754,705								181,687			
4079	ALBUQUERQUE	NM		12/23/2013		1,337,724								31,095			
4082	ST LOUIS PARK	MN		02/20/2014		2,191,599								46,590			
4084	KENOSHA	WI		01/21/2014		708,125								21,307			
4089	TEMPE	AZ		05/20/2014		2,472,221								57,423			
4094	RICHMOND	CA		07/10/2014		4,011,048								893,870			
4097	MONTCLAIR	CA		02/12/2014		1,452,006								198,750			
4098	LOS ANGELES	CA		02/05/2014		5,804,882								132,108			

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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					
4101	BALTIMORE	MD		12/31/2013		13,868,315								1,284,458			
4102	SANTA ROSA	CA		01/15/2014		5,287,410								78,805			
4103	SAN MARCOS	CA		12/23/2013		9,008,483								812,973			
4105	PHOENIX	AZ		04/01/2014		881,924								28,232			
4107	HENDERSON	CO		01/13/2014		2,502,766								122,413			
4111	CULVER CITY	CA		02/26/2014		1,063,330								23,213			
4114	SCOTTSDALE	AZ		02/28/2014		2,150,963								68,297			
4115	ROSEBURG	OR		02/28/2014		1,835,675								89,708			
4116	BRANDON	FL		04/28/2014		973,802								46,779			
4118	ANTIOCH	CA		03/03/2014		5,819,388								282,695			
4119	CATHEDRAL CITY	CA		09/25/2014		1,594,160								35,963			
4120	MANDEVILLE	LA		02/27/2014		2,363,866								50,393			
4122	REDONDO BEACH	CA		04/09/2014		814,422								24,451			
4124	LOS ANGELES	CA		02/13/2014		2,363,440								50,951			
4125	KIRKLAND	WA		03/20/2014		1,177,091								35,915			
4126	CLERMONT	FL		07/17/2014		2,507,695								84,616			
4129	DEPEW	NY		09/17/2015										10,014			
4130	SACRAMENTO	CA		02/26/2014		2,363,226								51,232			
4131	MESA	AZ		04/02/2014		2,963,765								64,573			
4132	FOLSOM	CA		03/26/2014		3,453,329								73,075			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,955,985								91,428			
4136	BEAVERTON	OR		04/01/2014		4,043,701								88,002			
4137	NIAGARA FALLS	NY		09/24/2014		8,930,533								428,278			
4138	DURHAM	NC		03/28/2014		2,450,348								77,612			
4139	LEMON GROVE	CA		05/08/2014		2,857,292								140,326			
4140	SAN FRANCISCO	CA		04/15/2014		2,764,156								63,675			
4141	OAKDALE	PA		05/19/2014		2,012,559								36,270			
4142	INDIANAPOLIS	IN		04/18/2014		2,751,112								87,114			
4144	BEAVER FALLS	PA		05/19/2014		1,611,038								29,034			
4145	WILKINSBURG	PA		05/21/2014		1,318,573								23,763			
4146	GREENSBORO	NC		05/19/2014		1,536,683								27,694			
4147	RAVENNA	OH		05/19/2014		1,229,346								22,155			
4148	PITTSBURGH	PA		05/21/2014		1,194,647								21,530			
4149	TURTLE CREEK	PA		05/19/2014		812,955								14,651			
4150	FAYETTEVILLE	NC		04/04/2014		2,346,500								272,683			
4151	LITTLETON	CO		03/28/2014		1,463,098								73,174			
4152	DENVER	CO		03/28/2014		978,628								48,944			
4153	COLORADO SPRINGS	CO		03/28/2014		998,007								49,913			
4154	ARVADA	CO		06/02/2014		1,289,888								62,493			
4155	CENTENNIAL	CO		06/02/2014		1,201,941								58,232			
4156	THORNTON	CO		06/02/2014		1,201,941								58,232			
4157	KETCHIKAN	AK		06/02/2014		899,013								43,556			
4159	GILROY	CA		05/13/2014		4,957,999								242,579			
4160	TUKWILA	WA		03/27/2014		1,158,509								25,746			
4162	CITRUS HEIGHTS	CA		03/31/2014		3,284,211								102,922			
4163	LAKE FOREST	CA		07/31/2014		8,244,890								171,076			
4164	PORTLAND	OR		04/24/2014		7,118,791								233,214			
4168	POOLER	GA		07/22/2014		1,589,186								33,544			
4169	TINLEY PARK	IL		04/09/2014		3,843,774								100,437			
4170	SAN DIEGO	CA		02/28/2014		3,939,422								84,452			
4174	TORRANCE	CA		04/16/2014		2,874,939								44,668			
4175	OLYMPIA	WA		07/10/2014		1,442,109								24,370			
4176	KERRVILLE	TX		04/28/2014		2,592,886								128,359			
4177	PFLUGERVILLE	TX		04/28/2014		1,167,529								57,798			
4179	WOOSTER	OH		06/10/2014		4,840,915								147,075			
4180	MOUNTAIN VIEW	CA		05/19/2014		7,442,301								119,539			
4182	PROVO	UT		05/01/2014		1,375,057								44,384			
4183	PONTIAC	MI		05/09/2014		5,813,012								387,743			
4185	GLENDALE	AZ		05/01/2014		2,887,854								92,818			
4188	OAKLAND	CA		04/28/2014		2,342,800								57,020			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4189	BEREA	OH		04/28/2014		653,519								20,474			
4191	WOODINVILLE	WA		05/01/2014		2,160,979								69,456			
4192	GREENWOOD VILLAGE	CO		06/13/2014		1,471,427								70,988			
4193	NORTHRIDGE	CA		06/18/2014		3,517,425								80,684			
4194	NORTHRIDGE	CA		06/18/2014		2,972,472								68,184			
4195	CANOGA PARK	CA		06/18/2014		1,733,942								39,774			
4199	PORTLAND	OR		05/29/2014		1,919,477								166,450			
4200	CHANDLER	AZ		03/31/2014		801,881								12,680			
4201	AKRON	OH		05/08/2014		5,146,903								110,235			
4202	MAYFIELD VILLAGE	OH		05/02/2014		3,149,504								104,380			
4203	COPLEY	OH		06/11/2014		2,280,920								171,285			
4204	NILES	IL		05/14/2014		2,906,929								89,494			
4205	PARK CITY	UT		05/28/2014		1,988,303								44,917			
4206	YUMA	AZ		05/27/2014		1,384,866								31,328			
4207	TACOMA	WA		05/30/2014		2,515,007								72,308			
4210	ARVADA	CO		06/13/2014		1,335,064								37,033			
4211	MARTINEZ	CA		04/29/2014		4,864,593								240,999			
4213	WESTBURY	NY		06/30/2014		6,169,151								200,366			
4216	TEMPE	AZ		07/17/2014		3,312,319								101,383			
4218	PALM DESERT	CA		05/30/2014		11,514,033								281,690			
4220	ROMULUS	MI		08/11/2014		1,389,442								43,506			
4221	SACRAMENTO	CA		04/30/2014		1,556,774								76,952			
4222	SAN FRANCISCO	CA		06/04/2014		2,180,534								48,299			
4224	BROOKLYN	NY		08/22/2014		3,458,998								168,723			
4225	MEMPHIS	TN		07/25/2014		5,758,543								128,264			
4226	QUEEN CREEK	AZ		04/15/2014		2,317,906								74,896			
4227	CLEVELAND	OH		06/06/2014		1,901,468								58,526			
4228	FORT WALTON BEACH	FL		06/30/2014		2,107,009								44,736			
4229	SAN MARCOS	TX		06/20/2014		990,956								22,416			
4230	TUCSON	AZ		06/23/2014		2,838,597								90,338			
4231	NEW HARTFORD	NY		06/02/2014		2,468,984								77,069			
4232	JOLIET	IL		07/01/2014		2,177,582								69,373			
4233	PHOENIX	AZ		05/12/2014		1,447,570								46,469			
4234	ENGLEWOOD	CO		05/06/2014		4,493,004								101,369			
4237	SAN FRANCISCO	CA		05/15/2014		3,067,404								67,572			
4238	DEER PARK	TX		09/02/2014		3,580,624								77,892			
4241	KALAMAZOO	MI		08/15/2014		2,870,616								90,961			
4243	FORT WALTON BEACH	FL		06/30/2014		1,908,702								40,526			
4245	COLORADO SPRINGS	CO		10/31/2014		1,038,174								22,478			
4246	RAEFORD	NC		06/11/2014		3,905,891								233,477			
4247	TUCSON	AZ		05/08/2014		1,174,501								25,909			
4252	CHILLICOTHE	OH		06/19/2014		2,592,322								81,181			
4254	MESA	AZ		06/17/2014		1,853,503								40,940			
4257	VILLE PLATTE	LA		06/02/2014		781,668								37,824			
4265	PORT ARTHUR	TX		05/30/2014		1,237,416								77,795			
4269	COMMERCE CITY	CO		10/20/2014		1,844,212								71,360			
4270	COLORADO SPRINGS	CO		06/27/2014		1,234,510								38,493			
4271	MANSURA	LA		09/02/2014		1,141,715								34,223			
4272	SCOTTSDALE	AZ		06/05/2014		2,494,727								57,625			
4273	TEMPLE TERRACE	FL		05/29/2014		1,182,400								36,559			
4274	ROCKFORD	IL		05/15/2014		1,023,664								23,449			
4276	WINTER PARK	FL		07/10/2014		2,870,782								90,477			
4278	DRAPER	UT		07/03/2014		1,685,024								37,167			
4279	SILVERDALE	WA		07/01/2014		1,189,460								26,162			
4280	LOS ANGELES	CA		07/18/2014		1,638,344								36,083			
4281	RENO	NV		07/03/2014		6,237,599								193,423			
4282	RENO	NV		07/03/2014		5,643,542								175,002			
4284	RENO	NV		07/11/2014		7,425,713								230,265			
4285	SACRAMENTO	CA		05/27/2014		3,644,050								115,985			
4287	SACRAMENTO	CA		07/07/2014		2,953,698								143,329			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4288	AMHERST	NY		07/21/2014		6,205,847								136,679			
4291	SIOUX FALLS	SD		06/06/2014		2,140,888								47,421			
4297	LAS VEGAS	NV		08/08/2014		2,877,754								91,583			
4299	CORAL GABLES	FL		06/12/2014		1,388,059								29,681			
4300	STONE MOUNTAIN	GA		06/23/2014		842,654								18,249			
4303	ANTIOCH	CA		07/25/2014		623,653								19,655			
4307	MIDVALE	UT		07/15/2014		1,067,417								23,476			
4309	WATSONVILLE	CA		07/14/2014		2,746,799								133,697			
4312	ROTHSCHILD	WI		07/23/2014		4,198,849								467,582			
4315	DENVER	CO		08/01/2014		2,482,724								53,533			
4317	PANAMA CITY	FL		07/11/2014		1,682,500								65,797			
4318	CANASTOTA	NY		09/11/2014		4,664,170								221,096			
4319	FREDONIA	NY		09/11/2014		4,862,645								230,504			
4320	JEFFERSON CITY	MO		07/31/2014		2,028,198								67,297			
4323	ROUND ROCK	TX		07/10/2014		868,873								18,975			
4324	LONG BEACH	CA		07/09/2014		2,487,135								39,814			
4326	AUBURN HILLS	MI		08/15/2014		893,213								27,968			
4329	BURLINGAME	CA		09/12/2014		5,485,356								90,181			
4330	SOUTH JORDAN	UT		08/28/2014		1,985,020								61,751			
4331	JACKSONVILLE	FL		07/09/2014		2,559,708								124,685			
4332	HOUSTON	TX		09/29/2014		996,523								21,453			
4337	JACKSON	TN		07/23/2014		4,418,146								98,547			
4340	SARATOGA	CA		07/02/2014		4,281,215								96,169			
4341	EL CAJON	CA		08/13/2014		1,990,753								38,309			
4343	VICTORVILLE	CA		07/24/2014		1,885,793								43,866			
4344	CYPRESS	TX		07/10/2014		2,672,237								85,867			
4345	ALLEN	TX		07/01/2014		1,710,287								36,571			
4347	LOS LUNAS	NM		07/15/2014		856,288								19,127			
4348	PORTLAND	OR		07/15/2014		676,904								15,120			
4349	VANCOUVER	WA		07/15/2014		746,279								16,670			
4352	WEST CHESTER	OH		07/09/2014		2,397,586								53,855			
4353	ST CHARLES	MO		09/02/2014		5,966,572								134,454			
4355	FORT WAYNE	IN		08/29/2014		3,460,094								164,551			
4359	BRONX	NY		10/16/2014		4,491,874								99,921			
4360	MIAMI	FL		08/13/2014		1,482,485								72,092			
4362	EL PASO	TX		08/19/2014		2,619,082								127,266			
4364	SOUTH EUCLID	OH		09/10/2014		6,974,111								159,337			
4368	WAXHAW	NC		11/19/2014		2,200,000								48,737			
4369	PFLUGERVILLE	TX		09/12/2014		947,617								45,515			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,419,794								21,478			
4371	NORTH CAANTON	OH		08/20/2014		1,393,043								28,734			
4375	MERCER ISLAND	WA		08/13/2014		1,591,502								35,001			
4378	PENSACOLA	FL		09/11/2014		4,568,124								198,008			
4379	TROY	MI		11/24/2014		1,550,000								48,232			
4380	RENTON	WA		10/30/2014		1,196,978								37,200			
4389	MAYWOOD	IL		10/31/2014		713,808								14,698			
4390	BOTHELL	WA		08/28/2014		6,251,011								201,526			
4392	VERO BEACH	FL		08/07/2014		2,126,996								94,669			
4397	WHITESTONE	NY		10/23/2014		4,991,286								107,300			
4398	NORMANDY PARK	WA		08/15/2014		7,449,521								207,627			
4399	VAN NUYS	CA		08/29/2014		2,198,141								48,822			
4401	INGLESIDE	TX		08/08/2014		1,190,648								38,468			
4402	FAIRVIEW HEIGHTS	IL		09/08/2014		2,331,515								113,811			
4403	BRIDGETON	MO		09/08/2014		2,381,122								116,233			
4404	PHOENIX	AZ		12/22/2014		850,000								12,658			
4407	SHERWOOD	OR		08/19/2014		3,402,206								73,352			
4408	LAS VEGAS	NV		10/14/2014		1,989,884								57,068			
4409	NEW YORK	NY		05/21/2015										230,936			
4410	PACIFIC PALISADES	CA		09/08/2014		3,810,480								94,167			
4411	THOUSAND OAKS	CA		09/11/2014		3,190,599								58,387			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4412	KANSAS CITY	MO		09/22/2014		657,762								13,821			
4413	WESTERVILLE	OH		09/24/2014		5,332,328								170,452			
4416	PICO RIVERA	CA		12/12/2014		2,100,000								42,020			
4417	PALM HARBOR	FL		09/15/2014		1,544,359								34,742			
4418	MOUNTAIN VIEW	CA		08/28/2014		2,387,215								52,649			
4420	COVINGTON	LA		10/30/2014		2,993,522								79,525			
4421	TOMBALL	TX		09/26/2014		5,421,290								155,914			
4422	FLOWERTY BRANCH	GA		09/12/2014		676,752								20,084			
4424	LOS ANGELES	CA		10/31/2014		2,297,074								36,013			
4425	SAN BERNARDINO	CA		10/30/2014		798,560								17,713			
4427	DALLAS	TX		10/06/2014		2,495,453								55,906			
4428	CLOVIS	CA		10/16/2014		708,202								22,130			
4429	CLOVIS	CA		10/16/2014		708,202								22,130			
4433	DES MOINES	IA		10/17/2014		2,693,099								84,894			
4434	CEDAR RAPIDS	IA		10/17/2014		3,676,075								147,475			
4436	AUSTIN	TX		11/17/2014		1,755,000								39,156			
4437	CHICAGO	IL		10/22/2014		1,597,191								34,582			
4438	MORTON GROVE	IL		10/22/2014		898,420								19,452			
4440	TUCSON	AZ		08/28/2014		1,289,834								41,807			
4443	TACOMA	WA		08/28/2014		2,088,481								47,377			
4448	WASHINGTON	DC		01/22/2015										43,297			
4449	LONG BEACH	CA		10/30/2014		6,388,273								144,133			
4450	ST CHARLES	IL		09/25/2014		1,295,269								29,138			
4451	MALVERN	PA		09/16/2014		1,992,319								47,205			
4455	SAN FRANCISCO	CA		11/12/2014		9,000,000								201,945			
4456	REDDING	CA		10/21/2014		6,339,868								308,787			
4457	AUBURNDALE	FL		11/14/2014		3,457,500								166,480			
4459	ALBUQUERQUE	NM		10/06/2014		1,796,745								40,025			
4461	CHULA VISTA	CA		10/23/2014		8,677,328								278,636			
4462	CARSON CITY	NV		12/11/2014		6,780,000								96,227			
4463	LAS VEGAS	NV		11/24/2014		1,500,000								70,996			
4464	DAPHNE	AL		09/30/2014		2,860,208								91,132			
4465	COMPTON	CA		10/15/2014		3,088,737								139,133			
4466	CHARLOTTE	NC		10/01/2014		2,834,864								93,096			
4467	SAN ANTONIO	TX		10/30/2014		5,431,995								221,278			
4468	BATON ROUGE	LA		10/02/2014		2,839,597								64,059			
4469	GILBERT	AZ		09/26/2014		2,790,046								61,360			
4470	DAYTON	NV		10/23/2014		3,837,281								156,316			
4472	CONROE	TX		10/09/2014		1,297,632								29,112			
4475	JACKSONVILLE	FL		09/30/2014		1,358,061								30,422			
4476	LAS VEGAS	NV		09/29/2014		6,866,381								206,916			
4477	GREENSBORO	NC		09/22/2014		995,056								30,519			
4479	RICHMOND	VA		09/18/2014		2,117,278								47,563			
4480	ELGIN	IL		01/05/2015										39,011			
4482	BALTIMORE	MD		11/26/2014		2,925,000								139,746			
4484	MURRIETA	CA		10/01/2014		1,492,300								47,445			
4485	LOMBARD	IL		01/05/2015										43,469			
4486	NAPERVILLE	IL		01/05/2015										40,125			
4488	HOUSTON	TX		10/24/2014		2,490,006								122,689			
4492	COLORADO SPRINGS	CO		10/14/2014		1,996,462								43,536			
4495	LAS VEGAS	NV		11/25/2014		1,900,000								42,391			
4497	DEER PARK	TX		12/11/2014		1,975,000								41,070			
4498	HOUSTON	TX		12/11/2014		2,200,000								45,554			
4500	RICHMOND	VA		12/19/2014		1,528,000								43,405			
4501	ORLANDO	FL		11/10/2014		1,880,000								60,253			
4502	DINUBA	CA		09/29/2014		1,488,143								72,978			
4503	PORTLAND	OR		09/30/2014		1,893,115								42,407			
4506	BREA	CA		11/14/2014		798,152								17,832			
4507	HAVERHILL	MA		10/09/2014		2,528,638								54,671			
4516	SANTA ANA	CA		10/30/2014		923,308								20,802			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4517	EUGENE	OR		11/07/2014		1,900,000								29,687			
4518	GOODYEAR	AZ		10/30/2014		1,538,221								144,682			
4520	MONROVIA	CA		12/22/2014		1,650,000								26,896			
4523	SPRING	TX		11/25/2014		1,050,000								23,394			
4524	LYNNWOOD	WA		10/31/2014		2,796,636								41,482			
4526	GOODYEAR	AZ		10/08/2014		2,545,409								56,462			
4527	SAN JOSE	CA		10/29/2014		4,691,748								101,584			
4528	NASVILLE	TN		11/05/2014		1,450,000								32,076			
4531	NORTHRIDGE	CA		12/11/2014		1,600,000								30,707			
4532	GRETNA	LA		12/01/2014		4,300,000								205,439			
4533	COVINA	CA		12/08/2014		1,500,000								30,840			
4534	SAN LUIS OBISPO	CA		01/13/2015										30,620			
4536	SAN ANTONIO	TX		10/29/2014		698,188								22,274			
4537	BUFFALO	NY		11/18/2014		600,000								28,199			
4538	HUNTINGTON BEACH	CA		12/17/2014		6,000,000								170,438			
4539	HILLSBORO	OR		11/25/2014		7,000,000								153,971			
4540	LAWRENCEVILLE	GA		12/11/2014		2,100,000								42,869			
4542	ORLANDO	FL		12/23/2014		7,000,000								140,469			
4543	FOLSOM	CA		11/26/2014		5,275,000								163,605			
4544	LAS VEGAS	NV		12/23/2014		3,250,000								91,509			
4547	ROME	GA		10/23/2014		1,285,035								61,102			
4550	HOUSTON	TX		12/10/2014		1,300,000								39,094			
4551	UNION CITY	CA		12/02/2014		9,750,000								464,007			
4554	CLEVELAND	OH		12/31/2014		2,050,000								61,508			
4557	SUNNYVALE	CA		12/04/2014		4,000,000								64,301			
4559	LAHAINA	HI		11/26/2014		12,000,000								281,306			
4562	AURORA	CO		01/16/2015										227,088			
4563	VERO BEACH	FL		11/18/2014		900,000								27,245			
4564	SEATTLE	WA		12/31/2014		10,053,374								211,749			
4567	WEST CHESTER	OH		12/17/2014		8,100,000								615,281			
4568	HOUSTON	TX		11/10/2014		750,000								11,573			
4569	INDIANAPOLIS	IN		11/06/2014		14,000,000								217,579			
4571	DENVER	CO		11/25/2014		1,700,000								52,784			
4572	SAINT PETERS	MO		12/11/2014		1,950,000								40,377			
4573	UNION	MO		12/11/2014		1,600,000								33,130			
4574	SAINT PETERS	MO		12/11/2014		1,350,000								27,954			
4576	TALLAHASSEE	FL		11/24/2014		1,600,000								49,733			
4577	PLAINFIELD	IN		12/18/2014		2,575,000								73,550			
4578	CANOGA PARK	CA		12/01/2014		1,650,000								37,392			
4579	HERKIMER	NY		03/24/2015										140,425			
4584	DEER PARK	TX		12/30/2014		1,350,000								38,560			
4585	DEER PARK	TX		01/28/2015										41,467			
4586	NOVI	MI		12/30/2014		4,400,000								127,067			
4588	SEATTLE	WA		12/18/2014		5,650,000								165,868			
4590	NEWPORT BEACH	CA		12/01/2014		1,250,000								27,613			
4592	EUGENE	OR		12/18/2014		975,000								20,189			
4593	VENICE	FL		01/30/2015										161,807			
4594	SAN ANTONIO	TX		12/22/2014		1,650,000								72,409			
4596	ROCKINGHAM	NC		01/09/2015										112,640			
4597	HOUSTON	TX		12/22/2014		3,900,000								112,628			
4598	OGDEN	UT		12/12/2014		3,500,000								72,472			
4599	EDINBURG	TX		01/12/2015										63,572			
4600	HOUSTON	TX		01/30/2015										30,348			
4601	SANTA CLARITA	CA		12/17/2014		2,620,000								37,653			
4602	ALHAMBRA	CA		04/01/2015										32,890			
4605	SYLMAR	CA		12/31/2014		2,000,000								41,413			
4606	BATON ROUGE	LA		12/30/2014		700,000								52,019			
4609	TRACY	CA		01/26/2015										146,786			
4610	RIVERSIDE	CA		02/13/2015										31,688			
4611	ALBERTVILLE	AL		12/29/2014		1,100,000								23,597			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4612	FARMINGTON	UT		12/30/2014		1,300,000								38,164			
4615	SHAWNEE	KS		02/11/2015										38,157			
4616	LAS VEGAS	NV		01/21/2015										50,486			
4617	LAS VEGAS	NV		04/01/2015										28,143			
4618	AKRON	OH		01/28/2015										21,912			
4619	CHICAGO	IL		02/10/2015										21,209			
4620	CHICAGO	IL		02/10/2015										17,674			
4621	HOUSTON	TX		02/18/2015										145,181			
4622	DALLAS	TX		03/11/2015										21,547			
4623	STAFFORD	TX		01/08/2015										30,230			
4624	POOLER	GA		05/01/2015										12,002			
4629	CANTON	OH		02/23/2015										82,830			
4634	ROCHESTER HILLS	MI		04/21/2015										29,609			
4635	HEBRON	KY		02/27/2015										31,215			
4636	COLUMBIA	TN		03/17/2015										26,850			
4640	COLORADO SPRINGS	CO		03/13/2015										78,716			
4645	AUBURN	NY		02/27/2015										18,989			
4649	COSTA MESA	CA		01/20/2015										40,925			
4650	SPRING	TX		02/04/2015										36,400			
4653	WESLEY CHAPEL	FL		02/27/2015										48,564			
4654	PHOENIX	AZ		05/08/2015										23,504			
4659	AUBURN	MA		02/02/2015										73,311			
4660	DEER PARK	TX		03/03/2015										24,996			
4662	TEMPE	AZ		01/23/2015										13,640			
4664	INDIO	CA		01/29/2015										25,888			
4665	FLUSHING	NY		02/17/2015										71,140			
4666	TEMPE	AZ		01/23/2015										11,487			
4667	SAN DIEGO	CA		02/13/2015										43,554			
4668	PHOENIX	AZ		02/03/2015										57,617			
4669	SEATTLE	WA		05/07/2015										109,357			
4671	ROCKWALL	TX		04/23/2015										64,816			
4672	DOWNEY	CA		03/19/2015										38,106			
4673	GREECE	NY		02/27/2015										23,110			
4674	FREDONIA	NY		02/27/2015										19,467			
4678	ORMOND BEACH	FL		01/28/2015										47,799			
4680	ANN ARBOR	MI		03/26/2015										74,757			
4681	LOS ANGELES	CA		04/03/2015										21,686			
4683	CHARLOTTESVILLE	VA		02/13/2015										46,873			
4685	CHULA VISTA	CA		03/04/2015										37,573			
4687	BROOKFIELD	WI		03/31/2015										5,385			
4688	NORTH LAS VEGAS	NV		03/16/2015										41,867			
4690	MURRIETA	CA		03/03/2015										23,469			
4692	COLUMBUS	OH		03/20/2015										31,250			
4693	PHOENIX	AZ		03/31/2015										96,104			
4694	LOS ANGELES	CA		02/18/2015										24,252			
4695	VALLEJO	CA		02/12/2015										34,343			
4696	BISHOP	CA		02/27/2015										95,617			
4697	GERMANTOWN	TN		02/13/2015										37,774			
4698	ALBANY	GA		02/27/2015										46,302			
4700	PFLUGERVILLE	TX		04/22/2015										23,768			
4701	LAS VEGAS	NV		05/22/2015										76,060			
4702	FLORENCE	KY		03/30/2015										31,668			
4707	RIVERDALE	UT		04/13/2015										40,576			
4712	CHICAGO	IL		04/13/2015										17,375			
4713	PACIFICA	CA		03/20/2015										22,305			
4714	KIRKLAND	WA		04/22/2015										74,186			
4716	LONG BEACH	CA		05/19/2015										19,005			
4718	BOULDER	CO		04/14/2015										18,044			
4719	OREM	UT		04/01/2015										44,693			
4720	TONAWANDA	NY		06/30/2015										38,493			

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4721	LEWISVILLE	TX		03/17/2015										116,521			
4722	SPOKANE	WA		04/07/2015										66,000			
4723	HOUSTON	TX		05/22/2015										41,971			
4726	GLENDALE HEIGHTS	IL		06/05/2015										120,448			
4727	LEXINGTON	KY		04/08/2015										82,490			
4730	REDMOND	WA		04/22/2015										21,328			
4734	SCHERTZ	TX		06/23/2015										6,368			
4735	MESA	AZ		03/18/2015										32,246			
4736	CLIFTON PARK	NY		05/07/2015										29,204			
4737	METAIRIE	LA		03/31/2015										142,446			
4739	BALTIMORE	MD		05/19/2015										415,789			
4741	CLEVELAND	OH		03/20/2015										9,381			
4746	EASTPOINTE	MI		03/05/2015										17,245			
4747	JACKSONVILLE	FL		03/31/2015										70,822			
4750	INDIANAPOLIS	IN		08/28/2015										35,530			
4753	OCEANSIDE	CA		06/02/2015										9,269			
4754	SAN FRANCISCO	CA		06/30/2015										86,580			
4755	AUSTIN	TX		04/30/2015										58,558			
4756	ARLETA	CA		04/13/2015										34,096			
4760	TRACY	CA		05/15/2015										11,585			
4761	PLANO	TX		04/01/2015										20,301			
4762	SUN VALLEY	CA		04/15/2015										32,185			
4763	WOODLAND HILLS	CA		06/01/2015										61,857			
4764	BUCKEYE	AZ		04/15/2015										96,596			
4766	CATHEDRAL CITY	CA		04/09/2015										23,524			
4767	MILL CREEK	WA		05/28/2015										67,289			
4768	MOUNT VERNON	OH		05/12/2015										17,416			
4769	FORT PIERCE	FL		06/22/2015										99,024			
4770	TUKWILA	WA		05/21/2015										21,061			
4771	ATASCADERO	CA		05/14/2015										137,365			
4773	FORTUNA	CA		04/16/2015										23,870			
4774	HOUSTON	TX		07/09/2015										52,407			
4777	HOUSTON	TX		05/06/2015										8,570			
4783	GREENDALE	WI		05/01/2015										20,571			
4784	ATLANTA	GA		05/19/2015										102,609			
4785	SANTA BARBARA	CA		06/11/2015										20,558			
4788	CHICAGO	IL		05/28/2015										33,057			
4789	BAKERSFIELD	CA		05/20/2015										110,545			
4791	PASSAIC	NJ		04/30/2015										52,325			
4795	AUSTIN	TX		05/22/2015										18,430			
4796	VANCOUVER	WA		06/09/2015										26,409			
4797	SAN DIEGO	CA		06/23/2015										112,823			
4798	PERRYSBURG	OH		05/21/2015										16,485			
4799	SACRAMENTO	CA		06/11/2015										29,173			
4801	ALBERTVILLE	AL		09/04/2015										128,924			
4803	HOUSTON	TX		05/22/2015										44,722			
4809	ORANGE	CA		05/22/2015										32,619			
4813	SAN MATEO	CA		09/28/2015										12,869			
4814	SAN MATEO	CA		09/28/2015										5,515			
4818	MONROE	OH		11/05/2015										11,346			
4825	HOUSTON	TX		05/19/2015										41,229			
4826	SALT LAKE CITY	UT		05/28/2015										36,497			
4831	VERNON HILLS	IL		06/24/2015										45,215			
4833	STOCKTON	CA		09/21/2015										4,650			
4834	PORT ST LUCIE	FL		05/20/2015										24,942			
4837	APPLE VALLEY	CA		06/03/2015										35,892			
4839	CLEVELAND	OH		06/15/2015										13,118			
4840	HOUSTON	TX		05/21/2015										44,928			
4844	VENICE	CA		06/05/2015										17,128			
4845	CAROL STREAM	IL		08/03/2015										6,025			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4846	SAN DIMAS	CA		05/29/2015										25,523			
4847	VAN NUYS	CA		05/29/2015										25,523			
4850	LOMBARD	IL		06/18/2015										82,506			
4851	NORTH HOLLYWOOD	CA		06/25/2015										16,301			
4852	MISSOULA	MT		09/30/2015										60,129			
4856	TOOELE	UT		06/25/2015										51,463			
4863	EL PASO	TX		05/21/2015										56,159			
4864	GILBERT	AZ		07/15/2015										38,940			
4867	COLUMBUS	OH		07/14/2015										23,450			
4869	OREM	UT		06/29/2015										12,238			
4871	SAN DIEGO	CA		06/17/2015										56,264			
4872	BRADENTON	FL		07/16/2015										25,255			
4875	LAS VEGAS	NV		07/08/2015										44,372			
4881	POTEAU	OK		06/30/2015										215,159			
4884	WESTMINSTER	CA		07/31/2015										32,496			
4888	CORONA	CA		05/20/2015										19,101			
4891	HOUSTON	TX		08/14/2015										9,469			
4893	HOUSTON	TX		05/21/2015										83,347			
4894	LAS VEGAS	NV		05/21/2015										107,160			
4900	WEST PALM BEACH	FL		06/10/2015										25,144			
4901	CHICAGO	IL		06/10/2015										21,295			
4902	HEBRON	KY		08/28/2015										49,006			
4906	VENICE	CA		07/09/2015										23,584			
4908	MARYSVILLE	WA		07/06/2015										18,748			
4909	SALEM	OR		06/09/2015										45,534			
4910	SANDY	UT		07/02/2015										10,126			
4911	TRACY	CA		07/08/2015										18,366			
4913	SEATTLE	WA		07/09/2015										22,661			
4916	KENT	WA		07/24/2015										18,748			
4921	NORTHRIDGE	CA		08/10/2015										23,128			
4922	LANCASTER	CA		08/06/2015										26,793			
4923	HOUSTON	TX		09/22/2015										13,063			
4925	BEAVERTON	OR		07/29/2015										34,316			
4926	WORTHINGTON	OH		10/01/2015										11,482			
4927	WAYNE	NJ		08/03/2015										51,362			
4928	VALENCIA	CA		07/30/2015										25,747			
4929	ELK RIVER	MN		07/16/2015										7,761			
4932	GEORGETOWN	TX		08/12/2015										32,393			
4936	FORSYTH	GA		07/22/2015										20,916			
4937	SAN DIEGO	CA		07/15/2015										28,332			
4938	SAN DIEGO	CA		07/15/2015										13,621			
4939	NAMPA	ID		06/29/2015										32,821			
4940	SAN ANTONIO	TX		06/29/2015										26,400			
4941	PHOENIX	AZ		07/17/2015										61,159			
4946	TRACY	CA		09/25/2015										8,172			
4947	WOODINVILLE	WA		07/22/2015										82,728			
4949	WHITE LAKE	MI		07/27/2015										15,319			
4950	OAK CREEK	WI		09/11/2015										16,276			
4951	MARIETTA	GA		07/21/2015										26,529			
4965	UNIVERSAL CITY	TX		07/30/2015										49,417			
4969	SAN MATEO	CA		09/21/2015										7,797			
4970	LITTLE ROCK	AR		09/23/2015										6,644			
4973	TUKWILA	WA		09/28/2015										4,664			
4974	WATERFORD	MI		07/27/2015										7,107			
4975	SAN FRANCISCO	CA		09/21/2015										10,396			
4976	LUFKIN	TX		10/19/2015										9,736			
4977	CYPRESS	TX		07/20/2015										37,229			
4978	AUBURN	WA		06/19/2015										102,563			
4979	HUTTO	TX		07/01/2015										16,053			
4984	CHAGRIN FALLS	OH		07/31/2015										13,699			

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4987	RAYMORE	MO		10/01/2015										4,827			
4988	DOWNEY	CA		06/30/2015										45,076			
4991	SAN DIEGO	CA		07/30/2015										22,727			
4992	MILWAUKEE	WI		07/22/2015										95,695			
4995	CANOGA PARK	CA		10/01/2015										4,019			
4998	WILLOUGHBY	OH		08/13/2015										9,972			
4999	HOUMA	LA		08/13/2015										11,540			
5000	INDEPENDENCE	MO		07/29/2015										16,398			
5001	BEACH CITY	TX		07/29/2015										14,744			
5003	BOLINGBROOK	IL		08/28/2015										18,634			
5004	BEND	OR		07/31/2015										22,675			
5005	CEDAR PARK	TX		08/26/2015										8,196			
5007	RIALTO	CA		08/26/2015										22,263			
5009	PORTLAND	OR		08/26/2015										14,582			
5014	MOBILE	AL		10/08/2015										1,837			
5022	TRACY	CA		10/02/2015										18,607			
5025	TUCSON	AZ		09/28/2015										5,645			
5027	ATLANTA	GA		09/17/2015										8,646			
5028	ANN ARBOR	MI		10/13/2015										11,621			
5029	CINCINNATI	OH		08/14/2015										13,255			
5030	GLEN HEAD	NY		08/06/2015										11,761			
5031	CLAREMONT	CA		09/22/2015										5,301			
5032	CHINO	CA		10/05/2015										2,034			
5034	PENNSAUKEN	NJ		08/27/2015										8,709			
5037	JACKSONVILLE BEACH	FL		09/18/2015										2,687			
5038	TALLAHASSEE	FL		09/15/2015										8,093			
5040	CULVER CITY	CA		09/04/2015										18,588			
5041	KIRKLAND	WA		09/16/2015										9,496			
5045	FEDERAL WAY	WA		09/10/2015										8,251			
5046	LAS VEGAS	NV		09/03/2015										39,954			
5049	COSTA MESA	CA		10/23/2015										5,766			
5050	SAN DIEGO	CA		10/23/2015										11,165			
5051	SAN DIEGO	CA		10/23/2015										5,064			
5052	SAN DIEGO	CA		10/23/2015										5,858			
5054	CLINTON	CT		10/13/2015										7,471			
5055	OAK LAWN	IL		09/14/2015										5,605			
5056	REDMOND	WA		10/20/2015										3,486			
5057	ROSEVILLE	MI		09/11/2015										13,368			
5059	PORTLAND	OR		09/28/2015										8,867			
5060	PASADENA	CA		10/14/2015										10,341			
5063	COLORADO SPRINGS	CO		09/23/2015										8,724			
5064	RANCHO CORDOVA	CA		09/14/2015										10,891			
5065	FUQUAY VARINA	NC		08/21/2015										9,747			
5067	MARION	IA		09/28/2015										9,551			
5068	CHANDLER	TX		09/25/2015										10,984			
5070	DALLAS	TX		09/10/2015										13,451			
5071	SYRACUSE	NY		10/15/2015										9,530			
5073	GEORGETOWN	TX		09/08/2015										14,146			
5074	FULLERTON	CA		11/06/2015										1,857			
5075	LEXINGTON	KY		10/15/2015										9,297			
5079	PASADENA	CA		10/02/2015										8,502			
5084	VENTURA	CA		09/29/2015										5,200			
5085	RESEDA	CA		09/29/2015										4,853			
5086	SOUTHLAKE	TX		09/30/2015										10,878			
5089	CHESAPEAKE	VA		10/09/2015										2,926			
5090	BRONX	NY		10/29/2015										8,318			
5091	HIGHLANDS RANCH	CO		10/16/2015										2,321			
5092	TUCSON	AZ		09/24/2015										7,691			
5096	ROCKLIN	CA		09/01/2015										30,039			
5097	RIVERSIDE	CA		09/24/2015										11,939			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5098	ROUND LAKE BEACH	IL		10/09/2015										3,016			
5099	CHESAPEAKE	VA		10/20/2015										2,893			
5101	LOS ANGELES	CA		10/14/2015										4,406			
5105	CLEARLAKE	CA		10/16/2015										10,567			
5108	ATLANTA	GA		10/05/2015										9,470			
5114	IRVINE	CA		10/16/2015										13,843			
5115	FRESNO	CA		11/10/2015										44,553			
5117	MONONA	WI		09/29/2015										35,470			
5120	SAN FRANCISCO	CA		10/23/2015										14,231			
5122	ROSEMONT	IL		10/20/2015										7,434			
5124	MIDVALE	UT		10/27/2015										1,480			
5125	SALT LAKE CITY	UT		10/28/2015										15,777			
5126	INDIANAPOLIS	IN		10/16/2015										6,421			
5127	WEST JORDAN	UT		10/19/2015										3,351			
5128	MILWAUKEE	WI		10/02/2015										38,969			
5132	VALLEY CENTER	CA		11/04/2015										20,793			
5142	KENMORE	WA		10/09/2015										6,720			
5175	NAVASOTA	TX		10/19/2015										7,909			
5176	BIRMINGHAM	AL		11/10/2015										3,873			
0299999. Mortgages with partial repayments						3,551,791,492								151,759,225			
0599999 - Totals						3,781,006,114								380,973,847			

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
604074-AA-2	MINN MUTUAL LIFE INS CO SURPL NOTES SERIES 144A 8.250% 09/15/25			MN	Unknown Portfolio	1FE	07/01/1996		14,379,192	17,176,519	14,215,817		(15,917)				1,152,938		0.000
2399999. Surplus Debentures, etc - Unaffiliated									14,379,192	17,176,519	14,215,817		(15,917)				1,152,938		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,400,054	5,517,823	4,674,024		(2,055,098)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	7,040,076	6,493,854		(2,053,345)						4.900
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		13,923,082	2,557,586	1,865,852		(1,150,149)						9.400
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000	1,415,950	1,286,700		(374,970)						15.600
000000-00-0	CENTERLINE XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532	3,452,800	3,234,863		(868,391)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	5,512,122	5,331,933		(1,101,630)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		9,999,998	5,695,092	4,913,841		(961,389)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		25,000,000	16,259,342	14,534,527		(2,245,647)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	22,101,153	17,366,109		(2,716,353)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	16,003,907	14,415,940		(2,171,195)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,090,828	10,970,201	9,966,685		(1,622,286)						49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	14,525,087	13,891,165		(2,008,283)						27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2		SCOTTSDALE	AZ	Direct		09/15/2011		2,328,565	895,475	912,815		(132,580)						100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	15,333,041	15,028,635		(1,949,339)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct		03/15/2012		24,404,033	9,115,665	8,121,160		(4,299,166)						100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,118,465	11,354,223	11,259,040		(1,711,490)						99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct		12/13/2013		34,223,020	10,596,087	10,780,428		(10,905,682)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		29,785,505	23,342,309	24,310,139		(2,833,017)						34.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									361,309,468	181,687,939	168,387,709		(41,160,012)						XXX
000000-00-0	MISSOURI		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		08/26/2006		420,000	260,071	106,147		(37,135)						
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655	158,022	64,790		(28,785)						
000000-00-0	MISSOURI IIII		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/08/2010		42,000	105,478	42,000								
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		395,213	457,387	281,083		(34,840)						
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,185,868	980,958	494,020		(100,760)						XXX
000000-00-0	USB RETC FUND 2015-5, LLC		St. Louis	MO	Direct		08/11/2015		12,163,884	444,484			(6,584,748)	5,579,135					99.000
000000-00-0	USB RETC FUND 2015-7,LLC		St. Louis	MO	Direct		11/02/2015		27,470,959	9,865,787	11,331,888		(15,511,210)	627,861					99.000
000000-00-0	JLP Credit Opportunity Fund II		New York	NY	Direct		08/01/2014		25,000,000	12,446,624	12,446,625	(7,657,778)							9.200
000000-00-0	50 Washington		Lynchberg	VA	Direct		12/16/2011		356,268	61,041			8,456	3,574					99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,869,970	156,910	138,952		(89,041)						99.000
000000-00-0	La Vogue		Detroit	MI	JOE FOSS AND COMPANY		09/21/2012		906,777	(3,935)			13,046						99.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		3,765,718	246,558	592,130		(38,721)						99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,820,354	318,158	169,467		(296,341)						99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		3,078,540	355,441			(364,297)	351,739					99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		7,902,855	510,640	223,917		(374,147)						99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014		1,078,155	(63,540)									99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		1,761,294	367,802	163,520		(1,495,832)						99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		871,439	31,784	68,134		(803,305)						99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		4,623,828	(213,232)			(4,623,828)						99.000
000000-00-0	1220 Playhouse		Cleveland	OH	Direct		01/20/2015		1,454,066	(5,609)			(1,454,066)						99.000
000000-00-0	Publix		Seattle	WA	Direct		01/29/2015		2,228,001	35,945	2,228,001								99.000
000000-00-0	Diplomat		Columbus	OH	Direct		04/24/2015		884,135	677,919	780,568		131,250	234,817					99.000
000000-00-0	Heath		Baltimore	MD	Direct		05/29/2015		2,000,425	(57,660)			(1,428,710)	571,715					99.000
000000-00-0	Wick		Youngstown	OH	Direct		06/15/2015		2,562,586	(6,022)			(2,509,603)	52,983					99.000
000000-00-0	Mackie		Milwaukee	WI	Direct		12/24/2015		1,398,783	1,538,650	1,398,783								99.000
4299999. Any Other Class of Assets - Unaffiliated									104,198,037	26,707,745	29,541,985	(7,657,778)	(35,421,096)	7,421,824					XXX
4499999. Total - Unaffiliated									481,072,565	226,553,161	212,639,531	(7,657,778)	(76,697,785)	7,421,824			1,152,938		XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									481,072,565	226,553,161	212,639,531	(7,657,778)	(76,697,785)	7,421,824			1,152,938		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	HCPTCF 11	LOS ANGELES	CA	Direct	12/13/2013		1,358,268			99.000
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011			64,580		49.500
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013			33,608		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013			892,531		34.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,358,268	990,719		XXX
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Direct	08/10/2015		12,163,884			99.000
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct	11/02/2015		22,664,481	4,806,478		99.000
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012			284,832		99.000
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013			367,025		99.000
000000-00-0	619 Western	Bellevue	WA	Direct	09/30/2013			1,020		99.000
000000-00-0	Forest Arms	Detroit	MI	Direct	07/24/2014			100,429		99.000
000000-00-0	711 Alexandrine	Okemos	MI	Direct	12/04/2014			170,612		99.000
000000-00-0	Chisca	Memphis	TN	Direct	12/05/2014			609,104		99.000
000000-00-0	1220 Playhouse	Cleveland	OH	Direct	01/20/2015		756,663	697,403		99.000
000000-00-0	Publix	Seattle	WA	Direct	01/29/2015		790,998	1,437,003		99.000
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015		306,413	577,722		99.000
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015		1,928,375	72,050		99.000
000000-00-0	Wick	Youngstown	OH	Direct	06/15/2015		2,545,562	17,024		99.000
000000-00-0	Mackie	Milwaukee	WI	Direct	12/24/2015		620,011	778,772		99.000
4299999. Any Other Class of Assets - Unaffiliated							41,776,388	9,919,473		XXX
4499999. Total - Unaffiliated							43,134,656	10,910,192		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							43,134,656	10,910,192		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	BOSTON XXX	BOSTON	MA	Priority return	12/29/2005										140,463				
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated															140,463				
44044K-11-9	HORIZON LINES INC s- Unaffiliated		NC	Tender Offer	10/05/2011	05/29/2015	210,442	1,252,556				1,252,556		1,462,998	378,796		(1,084,203)	(1,084,203)	
000000-00-0	50 Washington	Lynchberg	VA	Reduction in principal	12/16/2011	12/31/2015	4,881							4,881	4,881				
000000-00-0	Garden Theater	Detroit	MI	Reduction in principal	05/02/2012	12/31/2015	1,700							1,700	1,700				
000000-00-0	La Vogue	Detroit	MI	Priority return	09/21/2012										13,046				
000000-00-0	Riverview	Norfolk,	VA	Priority return	11/20/2012										55,360				
4299999. Any Other Class of Assets - Unaffiliated							217,024	1,252,556				1,252,556		1,469,580	453,783		(1,084,203)	(1,084,203)	
4499999. Total - Unaffiliated							217,024	1,252,556				1,252,556		1,469,580	453,783		(1,084,203)	(1,084,203)	
4599999. Total - Affiliated															140,463				
4699999 - Totals							217,024	1,252,556				1,252,556		1,469,580	594,246		(1,084,203)	(1,084,203)	

SCHEDULE D - PART 1

Showing All Long-Term 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
042498-AE-1	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	9,000,000	100.7590	9,068,265	9,000,000	9,000,000					2.500	2.500	FA	75,625	225,000	12/08/2011	02/28/2017
233383-AA-6	DY8 LEASING LLC			2	1	12,500,004	100.4680	12,558,554	12,500,004	12,500,004					2.565	2.573	FMAN	31,172	320,625	12/03/2013	11/26/2025
71654Q-BC-5	PETROLEOS MEXICANOS		E	2	1	3,500,000	99.4110	3,479,375	3,500,000	3,500,000					2.000	2.000	JD	2,139	70,000	06/26/2012	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS		E		1	1,750,000	99.2450	1,736,795	1,750,000	1,750,000					1.950	1.950	JD	1,043	34,125	06/28/2012	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS		E		1	38,607,000	102.2370	39,470,523	38,607,000	38,607,000					2.830	2.830	FA	412,752	1,092,578	09/10/2013	02/15/2024
912810-DV-7	US TREASURY N/B	SD			1	187,195	101.0060	151,509	150,000	150,449		(3,582)			9.250	6.721	FA	5,241	13,875	10/27/1999	02/15/2016
912810-DW-5	US TREASURY N/B BOND	0			1		102.4220								7.250	0.000	MN			06/02/1992	05/15/2016
912810-DW-5	US TREASURY N/B BOND	SD			1	4,064,742	102.4220	4,496,321	4,390,000	4,379,111		27,956			7.250	7.945	MN	41,096	318,275	07/28/1999	05/15/2016
912810-DW-5	US TREASURY N/B BOND				1	93,500	102.4220	87,059	85,000	85,297		(771)			7.250	6.277	MN	796	6,163	07/28/1999	05/15/2016
912810-EQ-7	US TREASURY N/B N/B	SD			1	1,140,328	129.0700	1,368,145	1,060,000	1,098,803		(3,975)			6.250	5.652	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	US TREASURY N/B BONDS	SD			1	55,699	133.5120	66,756	50,000	53,359		(248)			6.000	5.140	FA	1,133	3,000	07/21/2003	02/15/2026
912828-B9-0	US TREASURY N/B				1	25,199,471	100.8320	25,455,038	25,245,000	25,243,409		24,802			2.000	2.004	FA	180,411	304,900	12/16/2015	02/28/2021
912828-B9-0	US TREASURY N/B	C			1	1,440,452	100.8320	1,462,064	1,450,000	1,444,056					2.000	2.004	FA			12/16/2015	02/28/2021
912828-D5-6	US TREASURY N/B	SD			1	108,728	101.0430	111,147	110,000	108,874		116			2.375	2.506	FA	987	2,613	08/15/2014	08/15/2024
912828-G8-7	US TREASURY N/B				1	6,046,872	100.8830	6,052,968	6,000,000	6,043,477		(12,161)	77,980		2.125	1.784	JD	350	127,500	01/06/2015	12/31/2021
912828-H8-6	US TREASURY N/B				1	681,382	97.2110	680,476	700,000	683,482		2,101			1.500	1.913	JJ	4,394	5,250	03/05/2015	01/31/2022
912828-J2-7	US TREASURY N/B				1	2,002,156	97.7540	1,955,078	2,000,000	2,001,978		(178)			2.000	1.985	FA	15,055	20,000	04/14/2015	02/15/2025
912828-J4-3	US TREASURY N/B				1	4,458,406	98.5780	4,436,015	4,500,000	4,461,323		4,105	17,018		1.750	1.837	FA	26,611	39,375	03/23/2015	02/28/2022
912828-J7-6	US TREASURY N/B				1	2,292,732	98.4610	2,264,601	2,300,000	2,293,466		734			1.750	1.797	MS	10,227	20,125	04/29/2015	03/31/2022
912828-K7-4	US TREASURY N/B				1	24,548,582	97.5040	24,497,855	25,125,000	24,554,454		6,950	156,423		2.000	2.191	FA	189,803		11/09/2015	08/15/2025
912828-L2-4	US TREASURY N/B				1	2,692,477	98.8480	2,668,888	2,700,000	2,692,784		350			1.875	1.910	FA	23,443		09/17/2015	08/31/2022
912828-L2-4	US TREASURY N/B	C			1	999,027	98.8480	988,477	1,000,000	999,071					1.875	1.910	FA			09/17/2015	08/31/2022
912828-L5-7	US TREASURY N/B				1	11,658,703	98.0160	11,590,345	11,825,000	11,659,378		(387)	169,764		1.750	1.744	MS	52,582		10/29/2015	09/30/2022
912828-M4-9	US TREASURY N/B				1	1,064,964	98.7340	1,061,395	1,075,000	1,065,133		169			1.875	2.018	AO	3,414		11/17/2015	10/31/2022
912828-M5-6	US TREASURY N/B				1	104,733,552	99.7770	104,791,109	105,025,000	104,733,839		47	138,346		2.250	2.267	MN	306,573		12/30/2015	11/15/2025
912828-M5-6	US TREASURY N/B	C			1	498,360	99.7770	498,887	500,000	498,361					2.250	2.267	MN			12/30/2015	11/15/2025
912828-M8-0	US TREASURY N/B				1	53,442,048	99.4530	53,480,905	53,775,000	53,442,135		111	178,989		2.000	2.045	MN	94,549		12/30/2015	11/30/2022
912828-SF-8	US TREASURY N/B				1	10,016,837	100.1800	10,017,970	10,000,000	10,014,393		(2,142)			2.000	1.975	FA	75,543	200,000	10/27/2014	02/15/2022
912828-SV-3	US TREASURY N/B				1	727,096	98.3630	713,134	725,000	726,501		(221)			1.750	1.718	MN	1,638	12,688	06/12/2012	05/15/2022
912828-TY-6	US TREASURY N/B				1	61,018,757	97.1450	60,618,168	62,400,000	61,387,290		141,797			1.625	1.874	MN	137,485	1,064,781	06/18/2013	11/15/2022
912828-TY-6	US TREASURY N/B	C			1	4,517,032	97.1450	4,492,933	4,625,000	4,545,827		5,404			1.625	2.046	MN	3,147	24,375	06/18/2013	11/15/2022
912828-VJ-6	US TREASURY N/B				1	1,993,992	100.6990	2,013,984	2,000,000	1,996,045		834			1.875	1.921	JD	103	37,500	07/02/2013	06/30/2020
912828-VS-6	US TREASURY N/B				1	5,281,716	102.5980	5,642,874	5,500,000	5,322,214		20,494			2.500	2.962	FA	51,936	137,500	08/20/2013	08/15/2023
912828-WC-0	US TREASURY N/B				1	24,096,239	99.8440	24,960,950	25,000,000	24,347,678		126,016			1.750	2.315	AO	74,519	437,500	12/02/2013	10/31/2020
912828-WJ-5	US TREASURY N/B				1	4,937,911	102.1840	5,109,180	5,000,000	4,946,394		5,648			2.500	2.644	MN	16,140	125,000	07/03/2014	05/15/2024
912828-WR-7	US TREASURY N/B				1	9,923,478	101.2580	10,125,780	10,000,000	9,938,855		10,339			2.125	2.244	JD	584	212,500	07/03/2014	06/30/2021
912828-XB-1	US TREASURY N/B				1	990,746	98.6950	986,953	1,000,000	991,093		347			2.125	2.231	MN	2,744	10,625	08/10/2015	05/15/2025
912828-XD-7	US TREASURY N/B				1	4,195,398	99.0310	4,208,826	4,250,000	4,199,176		3,778			1.875	2.075	MN	6,967	39,844	06/29/2015	05/31/2022
912828-XQ-8	US TREASURY N/B				1	1,501,588	99.7310	1,495,958	1,500,000	1,501,508		(104)			2.000	1.984	JJ	16,321		08/10/2015	07/31/2022
912828-XQ-8	US TREASURY N/B	C			1	450,476	99.7310	448,787	450,000	450,453					2.000	1.984	JJ			08/10/2015	07/31/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						442,417,646	XXX	445,314,047	446,872,004	443,416,670		358,329	738,520		XXX	XXX	XXX	1,891,547	4,971,967	XXX	XXX
36179M-EK-2	GNMA POOL MA0138			2	1	1,963,511	101.9040	2,003,525	1,966,082	1,963,509		(1)			2.500	2.513	MON	4,096	49,152	06/22/2012	06/20/2027
36202C-QX-4	GNMA POOL 002270			2	1	9,011	121.2100	10,811	8,919	8,962		(9)			8.000	7.897	MON	59	714	09/14/2000	08/20/2026
36202F-BK-1	GNMA POOL 004542			2	1	845,529	111.2730	894,643	804,009	843,896		84			5.500	3.769	MON	3,685	44,221	09/30/2009	09/20/2039
36203G-HA-4	GNMA POOL 348625			2	1	11,588	100.9080	11,375	11,272	11,551		171			7.500	4.382	MON	70	845	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL 357208			2	1	39,616	103.4020	39,584	38,282	38,661		(60)			7.500	7.227	MON	239	2,871	05/07/1993	05/15/2023
3620A2-T5-5	GNMA POOL 717072			2	1	2,017,413	110.3830	2,194,303	1,987,905	2,016,196		(150)			5.000	4.417	MON	8,283	99,395	06/23/2009	05/15/2039
3620AC-6M-1	GNMA POOL 726376			2	1	54,495	109.7970	57,232	52,125	54,422		1			5.000	2.693	MON	217	2,606	11/20/2009	10/15/2039
36224P-VF-2	GNMA POOL 334614			2	1	18,113	100.3480	17,678	17,617	17,793		(12)			7.500	7.186	MON	110	1,321	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL 336957			2	1	12,244	108.3780	13,096	12,084	12,169		6			7.000	6.664	MON	70	846	09/16/1993	05/15/2023
36295P-U2-6	GNMA POOL 676601			2	1	335,442	114.4130	364,278	318,389	334,452		(159)			6.500	3.239	MON	1,725	20,695	05/05/2009	11/15/2037
36295Q-KU-3	GNMA POOL 677207			2	1	21,417	114.4130	23,715	20,727	21,394		1			6.500	4.802	MON	112	1,347	09/17/2008	08/15/2038
36296F-MQ-3	GNMA POOL 689867			2	1	725,641	121.3060	851,509	701,950	721,253		(668)			6.500	6.242	MON	3,802	45,627	09/16/2008	09/15/2038
36296N-W7-7	GNMA POOL 696470			2	1	40,142	114.4130	44,449	38,849	40,097		32			6.500	4.959	MON	210	2,525	09/17/2008	08/15/2038
36296Q-3N-7	GNMA POOL 698405			2	1	3,735,488	110.6030	4,033,874	3,647,158	3,732,198		(256)			5.000	4.050	MON	15,196	182,358	08/18/2009	07/15/2039
36297A-KW-2	GNMA POOL 706009			2	1	215,676	111.2590	232,970	209,394	215,330		(8)			5.500	4.423	MON	960	11,517	02/10/2009	01/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ			2	1	3,596,370	113.6240	4,108,429	3,615,807	3,596,575		517			5.500	5.608	MON	16,572	193,069	12/01/2015	06/16/2033
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ			2	1	791,620	111.5530	873,993	783,480	785,280		(957)			5.250	5.165	MON	3,428	39,986	12/01/2015	02/20/2033
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ			2	1	8,345,968	112.1320	9,534,541	8,502,952	8,407,265		2,589			6.000	6.306	MON	42,515	509,544	02/01/2015	09/20/2033
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK			2	1	1,247,314	121.8400	1,506,683	1,236,603	1,247,639		3,000			6.000	6.001	MON	6,183	71,840	12/01/2015	11/20/2033
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ			2	1	7,325,857	114.0940	8,442,569	7,399,644	7,335,475		(316)			5.500	5.653	MON	33,915	395,111	12/01/2015	09/20/2035
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z			2	1	9,902,722	112.5270	12,134,126	10,783,335	10,184,460		15,194			5.000	5.944	MON	44,931	524,844	12/01/2015	10/16/2035
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA			2	1	8,880,113	112.2090	10,286,529	9,167,310	8,961,445		7,837			5.500	5.900	MON	42,017	489,497	12/01/2015	01/20/2036
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB			2	1	10,716,703	105.9560	11,761,160	11,100,000	10,912,326		37,274			4.000	4.448	MON	37,000	444,000	02/04/2010	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP			2	1	191,844	105.9810	211,963	200,000	195,927		853			4.000	4.522	MON	667	8,000	02/16/2010	12/16/2024
38376T-DU-3	GNMA SERIES GNR 2010-2 CLASS PV			2	1	24,506,259	108.7890	25,736,138	23,657,009	23,998,671		(85,806)			5.000	4.541	MON	98,571	1,182,850	03/30/2010	10/20/2026
38376T-VX-7	GNMA SERIES 20106 CLASS EB			2	1	9,875,520	105.9390	10,807,372	10,201,489	10,040,177		35,517			4.000	4.413	MON	34,005	408,060	02/08/2010	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW			2	1	9,338,764	103.6410	9,725,902	9,384,219	9,360,088		3,053			4.500	4.594	MON	35,191	422,290	04/28/2010	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B			2	1	9,759,791	105.6270	10,729,807	10,158,182	9,996,093		76,742			4.000	4.561	MON	33,861	406,327	02/12/2010	02/16/2025
38376W-4G-7	GNMA SERIES 2010-33 CLASS PD			2	1	13,096,830	109.1040	14,249,702	13,060,607	13,066,400		(5,715)			4.500	4.482	MON	48,977	587,727	05/07/2010	06/20/2039
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB			2	1	9,820,709	106.6930	10,491,085	9,833,000	9,813,895		(1,528)			4.500	4.526	MON	36,874	442,485	04/29/2010	04/20/2039
38376X-DP-5	GNMA SERIES 2010-39 CLASS NP			2	1	14,776,601	108.7070	16,238,273	14,937,648	14,836,481		11,705			4.500	4.645	MON	56,016	672,194	05/03/2010	06/20/2039
38376X-UK-7	GNMA SERIES 2010-30 CLASS PV			2	1	9,652,397	108.4680	10,219,825	9,422,000	9,506,136		(23,797)			5.000	4.682	MON	39,258	471,100	04/06/2010	12/20/2026
38376X-VR-1	GNMA SERIES 2010-30 CLASS NY			2	1	6,674,434	109.2710	7,102,641	6,500,000	6,589,614		(10,909)			5.000	4.712	MON	27,083	325,000	04/06/2010	12/16/2026
38376Y-VT-5	GNMA SERIES 2010-43 CLASS VN			2	1	2,419,200	107.5170	2,477,197	2,304,000	2,341,629		(14,190)			5.000	4.283	MON	9,600	115,200	05/12/2010	08/20/2029
38377D-XJ-0	GNMA SERIES 2010-104 CLASS PB			2	1	572,146	107.6800	600,853	558,000	564,860		(1,586)			4.500	4.164	MON	2,093	25,110	05/12/2011	09/20/2039
38377E-H2-3	GNMA SERIES 2010-60 CLASS AY			2	1	1,384,392	106.4040	1,448,165	1,361,000	1,374,987		(1,666)			4.000	3.844	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG			2	1	6,828,900	105.8000	7,083,319	6,695,000	6,726,949		(19,985)			4.500	4.201	MON	25,106	301,275	05/19/2010	03/20/2039
38377F-EK-3	GNMA SERIES 2010-61 CLASS DB			2	1	10,090,575	107.6770	11,142,025	10,347,649	10,210,659		28,735			4.000	4.320	MON	34,492	413,906	05/13/2010	05/20/2025
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB			2	1	8,769,494	109.1690	8,904,369	8,156,483	8,469,572		(48,252)			4.500	3.597	MON	30,587	367,042	11/08/2010	09/20/2039
38377L-J4-1	GNMA SERIES 2010-130 CLASS LD			2	1	3,539,498	109.0170	3,951,905	3,625,026	3,572,318		9,425			4.500	4.816	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE			2	1	4,282,225	104.1910	5,121,460	4,915,452	4,375,677		7,198			4.000	5.168	MON	16,385	192,424	12/01/2015	11/16/2040
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV			2	1	4,266,463	103.8160	4,306,727	4,148,427	4,251,709		(6,393)			3.500	2.542	MON	12,100	145,195	04/09/2013	02/20/2025
38378M-XD-2	GNMA SERIES 2013-67 CLASS TV			2	1	5,219,146	99.5900	5,039,106	5,059,840	5,210,490		(8,656)			3.000	2.682	MON	12,650	101,211	04/16/2015	02/20/2042
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z			2	1	342,940	111.7370	385,272	344,802	343,368		49			7.750	7.925	MON	2,227	26,722	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z			2	1	3,524,016	106.7320	4,033,849	3,779,417	3,671,809		9,950			7.250	8.403	MON	22,834	274,008	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB			2	1	5,997,846	110.5910	7,796,973	7,050,296	6,572,095		45,762			6.500	9.101	MON	38,189	458,269	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z			2	1	5,408,215	116.2950	6,449,564	5,545,859	5,464,842		10,920			7.750	8.240	MON	35,817	429,804	10/25/1996	10/15/2026
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV			2	1	5,747,254	105.3650	5,826,189	5,529,529	5,655,558		(13,819)			4.250	3.121	MON	19,584	235,005	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						236,937,452	XXX	259,520,753	239,198,827	237,672,352		61,717			XXX	XXX	XXX	955,693	11,362,701	XXX	XXX
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z			2	1	12,861,611	114.7380	14,757,129	12,861,611	12,861,611					5.905	5.971	MON	63,284	735,673	12/01/2015	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ			2	1	706,717	108.5990	669,470	616,460	664,651		(21,284)			6.750	4.945	MON	3,468	41,611	06/13/2003	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z			2	1	1,827,169	106.9290	2,119,123	1,981,805	1,925,655		76,053			6.464	7.869	MON	10,676	126,638	12/07/2001	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			2	1	316,896	111.1580	346,364	311,597	311,571		(3,974)			7.039	6.800	MON	1,828	21,545	01/13/2003	06/16/2042
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B			2	1	3,571,306	101.9010	3,256,566	3,195,800	3,245,642		(48,248)			5.301	2.513	MON	14,117	169,409	09/23/2010	04/16/2037
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z			2	1	8,634,540	106.7640	8,377,990	7,847,190	7,998,188		(555,812)			5.483	4.055	MON	35,852	426,580	06/23/2003	06/16/2043
38376G-RK-8	GNMA SERIES 2010-71 CLASS C			2	1	7,325,118	104.8650	7,605,444	7,252,593	7,253,357		(37,431)			4.717	4.538	MON	28,506	341,272	05/27/2010	10/16/2047
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						35,243,357	XXX	37,132,086	34,067,056	34,260,675		(590,696)			XXX	XXX	XXX	157,731	1,862,728	XXX	XXX
0599999. Total - U.S. Government Bonds						714,598,455	XXX	741,966,886	720,137,887	715,349,697		(170,650)	738,520		XXX	XXX	XXX	3,004,971	18,197,396	XXX	XXX
669812-BG-1	NOVA SCOTIA POWER CORP DEBS		A		1FE	4,495,500	131.2530	5,906,403	4,500,000	4,498,090		270			9.400	9.410	AO	105,750	423,000	04/08/1991	04/01/2021
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES		A		1FE	1,459,900	128.3870	1,604,843	1,250,000	1,360,954		(10,490)			7.125	5.740	FA	35,130	89,063	01/16/2003	02/09/2024
C76312-BF-0	PROVINCE OF QUEBEC		A		1FE	952,680	101.8620	1,018,619	1,000,000	998,899		4,324			9.000	9.270	APR	67,500	90,000	02/25/1988	04/01/2016
532386-AB-5	LILE FINANCE LTD SERIES 144A		F	2	1	54,634,409	101.7500	55,590,512	54,634,409	54,634,410					3.179	3.192		265,349	1,736,828	09/17/2013	05/06/2025
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A		F	2	1FE	200,000	102.3770	204,753	200,000	200,000					7.420	7.420	AO	3,133	14,840	10/02/1996	10/15/2016
906609-AA-0	UNION 15 SPC SERIES 144A		R	2	1	14,886,642	100.1250	14,905,250	14,886,642	14,886,641					2.785	2.795	MJSD	34,549	414,593	10/15/2013	12/01/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						76,629,131	XXX	79,230,380	76,471,051	76,578,994		(5,896)			XXX	XXX	XXX	511,411	2,768,324	XXX	XXX
1099999. Total - All Other Government Bonds						76,629,131	XXX	79,230,380	76,471,051	76,578,994		(5,896)			XXX	XXX	XXX	511,411	2,768,324	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD				1FE	4,810,000	108.3280	5,210,577	4,810,000	4,810,000					5.941	5.941	JD	23,814	285,762	05/12/2004	06/01/2018
68608D-DA-9	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD			2	1FE	600,000	113.2110	679,266	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,410,000	XXX	5,889,843	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,410,000	XXX	5,889,843	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO TAXABLE CAP APPREC SERIES C				2	1,550,633	93.4700	3,458,390	3,700,000	3,116,629		178,056			0.000	5.970	N/A			01/28/2004	12/01/2018
274137-WT-1	EAST ORANGE N J GO CAP APPREC-TAX PENSION				1FE	356,537	78.8750	816,356	1,035,000	727,098		39,939			0.000	5.730	N/A			05/15/2003	04/01/2022
68583R-AQ-5	OR CMNTY COLLEGE DIST TAX SERIES A				1FE	4,145,717	95.8200	9,620,328	10,040,000	8,680,930		491,170			0.000	5.910	N/A			04/10/2003	06/30/2018
68583R-AT-9	OR CMNTY COLLEGE DIST TAX SERIES A				1FE	3,970,265	86.1680	10,348,777	12,010,000	8,594,724		507,520			0.000	6.180	N/A			04/10/2003	06/30/2021
686053-DH-9	OREGON SCH BRDS ASSN TAXABLE PENSION GO LTD				1FE	5,000,000	113.0560	5,652,800	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						15,023,152	XXX	29,896,651	31,785,000	26,119,381		1,216,685			XXX	XXX	XXX	746	268,650	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						15,023,152	XXX	29,896,651	31,785,000	26,119,381		1,216,685			XXX	XXX	XXX	746	268,650	XXX	XXX
066836-AA-5	BAPTIST HEALTH SOUTH FL				1FE	57,412,448	108.2140	59,195,058	54,702,000	56,427,457		(274,353)			4.590	3.951	FA	948,533	2,510,822	10/16/2014	08/15/2021
11506K-CS-8	BROWARD CNTY FL PORT FA				1FE	2,730,000	101.2880	2,765,162	2,730,000	2,730,000					3.000	3.000	MS	27,300	81,900	11/10/2011	09/01/2016
235036-QZ-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	1,820,000	101.6100	1,849,302	1,820,000	1,820,000					2.889	2.889	MN	8,763	52,580	06/21/2011	11/01/2016
235036-RA-0	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	5,829,575	102.6230	5,926,478	5,775,000	5,792,985		(9,426)			3.239	3.063	MN	31,175	187,052	12/08/2011	11/01/2017
235036-RB-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,500,000	104.4980	3,657,430	3,500,000	3,500,000					3.591	3.591	MN	20,948	125,685	06/21/2011	11/01/2018
235036-RC-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,750,000	105.5810	3,959,288	3,750,000	3,750,000					3.941	3.941	MN	24,631	147,788	06/21/2011	11/01/2019
235036-RD-4	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	2,475,000	106.7340	2,641,667	2,475,000	2,475,000					4.262	4.262	MN	17,581	105,485	06/21/2011	11/01/2020
235036-TA-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	6,665,000	101.9650	6,795,967	6,665,000	6,665,000					2.870	2.870	MN	31,881	191,286	10/26/2011	11/01/2017
235036-TB-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,655,000	102.9650	3,763,371	3,655,000	3,655,000					3.120	3.120	MN	19,006	114,036	10/26/2011	11/01/2018
249182-GS-9	DENVER CITY & CNTY CO ARPT REV				1FE	5,000,000	98.4550	4,922,750	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY N W WA ELEC REVENUE				1FE	12,794,600	118.3350	11,833,500	10,000,000	12,133,681		(218,779)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YN-9	ENERGY N W WA ELEC REVENUE				1FE	2,005,180	101.0550	2,021,100	2,000,000	2,003,075		(636)			2.653	2.617	JJ	26,530	53,060	08/16/2012	07/01/2020
29270C-YP-4	ENERGY N W WA ELEC REVENUE				1FE	19,070,000	101.1720	19,293,500	19,070,000	19,070,000					2.803	2.803	JJ	267,266	534,532	08/16/2012	07/01/2021
29270C-YQ-2	ENERGY N W WA ELEC REVENUE				1FE	15,000,000	100.9410	15,141,150	15,000,000	15,000,000					2.953	2.953	JJ	221,475	442,950	08/16/2012	07/01/2022
29270C-YR-0	ENERGY N W WA ELEC REVENUE				1FE	2,320,000	101.3110	2,350,415	2,320,000	2,320,000					3.103	3.103	JJ	35,995	71,990	08/16/2012	07/01/2023
29270C-YT-6	ENERGY N W WA ELEC REVENUE				1FE	1,000,000	100.4490	1,004,490	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
34074G-DH-4	FLORIDA ST HURRICANE CATASTROP				1FE	30,000,000	101.3520	30,405,600	30,000,000	30,000,000					2.995	2.995	JJ	449,250	898,500	04/10/2013	07/01/2020
347622-CG-5	FORT LAUDERDALE FL SPL OBLG				1FE	17,000,000	101.6270	17,276,590	17,000,000	17,000,000					3.224	3.224	JJ	274,040	548,080	09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FL SPL OBLG				1FE	6,000,000	101.6570	6,099,420	6,000,000	6,000,000					3.424	3.424	JJ	102,720	205,440	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FL SPL OBLG				1FE	10,000,000	102.0990	10,209,900	10,000,000	10,000,000					3.574	3.574	JJ	178,700	357,400	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FL SPL OBLG				1FE	11,000,000	103.2250	11,354,750	11,000,000	11,000,000					3.824	3.824	JJ	210,320	420,640	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FL SPL OBLG				1FE	5,500,000	103.6180	5,698,990	5,500,000	5,500,000					4.074	4.074	JJ	112,035	224,070	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG TAXABLE SERIES A				1FE	859,680	73.2310	2,196,930	3,000,000	1,867,587		110,793			0.000	6.210	N/A			04/21/2003	10/01/2023
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST SERIES M				1FE	11,000,000	98.9510	10,884,610	11,000,000	11,000,000					4.584	4.584	JJ	78,437		10/06/2015	01/01/2040
392274-A8-9	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	10,780,000	105.2980	11,351,124	10,780,000	10,780,000					3.483	3.483	AO	93,867	375,467	09/28/2011	10/01/2019
392274-A9-7	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	7,000,000	106.8920	7,482,440	7,000,000	7,000,000					3.733	3.733	AO	65,328	261,310	09/28/2011	10/01/2020
432275-AH-8	HILLSBOROUGH CNTY FL AVIATION SERIES B				1FE	6,000,000	98.2380	5,894,280	6,000,000	6,000,000					3.981	3.981	AO	78,293		08/19/2015	10/01/2025
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B			2	1FE	11,854,216	114.1150	13,248,752	11,610,000	11,779,226		(7,913)			5.980	5.824	MS	231,426	694,278	01/23/2003	09/01/2029
452874-EF-3	IMPERIAL IRR DIST CA TAXABLE WTR SYS PRJ CTFS PARTN			1	1	5,000,000	106.9310	5,346,550	5,000,000	5,000,000					5.840	5.840	JJ	146,000	292,000	04/06/2004	07/01/2027
492279-AP-9	KERN CO CA PENS FNDG BNDS SERIES 1995				1FE	7,652,245	98.9150	35,416,516	35,805,000	34,183,220		2,453,952			0.000	7.590	N/A			11/10/1995	08/15/2016
492279-AQ-7	KERN CO CA PENS FNDG BNDS SERIES 1995				1FE	7,573,950	96.0490	36,748,347	38,260,000	33,899,477		2,436,635			0.000	7.600	N/A			11/10/1995	08/15/2017
492279-AR-5	KERN CO CA PENS OBL FNDG SERIES 95				1FE	1,174,066	93.2270	5,155,453	5,530,000	4,556,564		324,325			0.000	7.522	N/A			11/13/2000	08/15/2018
492279-AS-3	KERN CO CA PENS OBL FNDG 95				1FE	2,750,469	89.4870	13,982,344	15,625,000	11,950,485		852,579			0.000	7.540	N/A			02/21/1996	08/15/2019
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV DOWNTOWN PKG PROJS			1	2FE	2,960,000	101.4700	3,003,512	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
542690-3K-6	LONG ISLAND NY PWR AUTH SERIES B				1FE	6,485,000	101.6750	6,593,624	6,485,000	6,485,000					3.407	3.407	MS	73,648	156,502	12/04/2014	09/01/2021
542690-3L-4	LONG ISLAND NY PWR AUTH SERIES B				1FE	12,500,000	100.4730	12,559,125	12,500,000	12,500,000					3.633	3.633	MS	151,375	321,672	12/04/2014	09/01/2022
542690-3M-2	LONG ISLAND NY PWR AUTH SERIES B				1FE	8,906,900	102.2460	9,079,445	8,880,000	8,904,256		(2,496)			3.883	3.846	MS	114,937	244,241	12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND NY PWR AUTH SERIES B				1FE	2,514,300	102.2980	2,557,450	2,500,000	2,513,045		(1,183)			3.983	3.918	MS	33,192	70,532	12/05/2014	09/01/2025
542690-3P-5	LONG ISLAND NY PWR AUTH SERIES B				1FE	1,509,030	102.3940	1,535,910	1,500,000	1,508,316		(671)			4.133	4.068	MS	20,665	43,913	12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND NY PWR AUTH				1FE	4,226,460	108.6810	4,048,367	3,725,000	4,054,160		(45,356)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J			1	1	2,345,000	98.7560	2,315,828	2,345,000	2,345,000					6.230	6.230	MS	48,698	146,094	08/27/2003	09/01/2023
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	1,500,000	102.0060	1,530,090	1,500,000	1,500,000					3.283	3.283	JJ	24,623	49,929	06/11/2014	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	4,000,000	102.8110	4,112,440	4,000,000	4,000,000					3.483	3.483	JJ	69,660	141,255	06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	6,645,000	104.3030	6,930,934	6,645,000	6,645,000					3.833	3.833	JJ	127,351	258,240	06/11/2014	07/01/2025
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGYRE SERIES H-2				1FE	1,660,000	102.4220	1,700,205	1,660,000	1,660,000					3.967	3.967	JJ	21,768		08/21/2015	07/01/2025
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A			2	1FE	7,922,456	117.2110	9,042,829	7,715,000	7,880,232		(10,344)			5.192	4.947	FA	166,901	400,563	05/25/2011	08/01/2040
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH REV ARPTIMPT TAX SERIES B			2	1FE	2,807,558	107.8040	2,964,610	2,750,000	2,779,785		(3,113)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZM-8	MET TRANSPRTN AUTH NY DEDICATE			2	1FE	16,107,815	121.0690	15,527,099	12,825,000	15,960,365		(147,451)			5.989	3.609	MN	98,145	768,089	03/13/2015	11/15/2030
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATE DEDICATED TAX FUND				1FE	2,147,915	115.1390	2,066,745	1,795,000	2,039,246		(31,488)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	MET TRANSPRTN AUTH NY REVENUE				1FE	3,347,216	109.8690	3,087,319	2,810,000	3,211,660		(52,268)			5.113	2.811	MN	18,359	143,675	05/02/2013	11/15/2022
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE			2	1FE	2,466,835	123.0420	2,362,406	1,920,000	2,434,859		(27,263)			6.548	4.009	MN	16,064	125,722	10/23/2014	11/15/2031
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE TAXABLE SERIES C				1FE	11,441,100	117.0150	11,701,500	10,000,000	11,253,789		(86,507)			6.200	4.713	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5W-9	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,875,000	100.8700	3,908,713	3,875,000	3,875,000					2.997	2.997	AO	29,033	116,134	06/28/2013	10/01/2019
592646-5Y-5	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,630,000	102.4020	3,717,193	3,630,000	3,630,000					3.579	3.579	AO	32,479	129,918	06/28/2013	10/01/2021
592646-5Z-2	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	3,775,000	102.9620	3,886,816	3,775,000	3,775,000					3.779	3.779	AO	35,664	142,657	06/28/2013	10/01/2022
592646-6A-6	MET WASHINGTON DC ARPTS AUTH A AIRPORT				1FE	1,085,000	103.6030	1,124,093	1,085,000	1,085,000					3.979	3.979	AO	10,793	43,172	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B			2	1	2,815,000	111.7640	3,146,157	2,815,000	2,815,000					5.360	5.360	AO	37,721	150,884	01/16/2004	04/01/2024
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS			2	1FE	4,725,534	113.7980	4,318,634	3,795,000	4,220,985		(102,316)			8.650	3.441	JJ	164,134	328,268	05/19/2011	07/01/2019
61075T-GG-7	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	1,825,000	104.7800	1,912,235	1,825,000	1,825,000					3.627	3.627	JJ	33,096	66,193	09/11/2013	07/01/2020
61075T-GH-5	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	1,865,000	105.6800	1,970,932	1,865,000	1,865,000					3.946	3.946	JJ	36,796	73,593	09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	2,300,000	107.8070	2,479,561	2,300,000	2,300,000					4.446	4.446	JJ	51,129	102,258	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	4,745,000	107.0540	5,079,712	4,745,000	4,745,000					4.596	4.596	JJ	109,040	218,080	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	4,315,000	107.8840	4,655,195	4,315,000	4,315,000					4.746	4.746	JJ	102,395	204,790	09/11/2013	07/01/2026
61075T-LG-1	MONROE CNTY NY INDL DEV				1FE	2,620,000	100.3350	2,628,777	2,620,000	2,620,000					3.822	3.822	JJ	52,015		06/17/2015	07/01/2026
61075T-LJ-5	MONROE CNTY NY INDL DEV			2	1FE	3,095,000	101.0720	3,128,178	3,095,000	3,095,000					4.631	4.630	JJ	74,452		06/17/2015	07/01/2035
64989K-FB-7	NEW YORK ST POWER AUTH TAXABLE- SERIES A			2	1FE	4,329,080	116.2840	4,651,360	4,000,000	4,203,859		(29,327)			5.549	4.558	MN	28,362	221,960	05/16/2011	11/15/2023
658196-H9-4	NC EASTN MPA SYS REV TAX BNDS SERIES E				1FE	4,402,820	137.7850	5,780,081	4,195,000	4,321,505		(8,919)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
65819W-AH-6	NORTH CAROLINA ST ESTRN MUNI P				1FE	3,327,324	102.6430	3,387,219	3,300,000	3,325,993		(1,331)			3.808	3.687	JJ	52,709		07/21/2015	07/01/2023
65819W-AJ-2	NORTH CAROLINA ST ESTRN MUNI P				1FE	12,695,000	102.8660	13,058,839	12,695,000	12,695,000					3.958	3.958	JJ	210,757		07/16/2015	07/01/2024
65819W-AK-9	NORTH CAROLINA ST ESTRN MUNI P				1FE	5,845,000	102.6790	6,001,588	5,845,000	5,845,000					4.058	4.058	JJ	99,488		07/16/2015	07/01/2025
67756A-2N-1	OHIO ST HGR EDUCTNL FAC				1FE	3,730,000	105.7850	3,945,781	3,730,000	3,730,000					3.679	3.679	JJ	68,613	137,227	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HGR EDUCTNL FAC				1FE	7,695,000	106.3920	8,186,864	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HGR EDUCTNL FAC				1FE	8,605,000	107.2730	9,230,842	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH			2	1FE	9,665,000	98.9600	9,564,484	9,665,000	9,665,000					3.556	3.556	JJ	171,844	72,556	04/02/2015	07/01/2024
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH			2	1FE	3,460,000	99.3640	3,437,994	3,460,000	3,460,000					2.967	2.967	JJ	51,329	21,672	04/02/2015	07/01/2021
73358T-R9-4	PORT AUTH N Y & N J				1FE	5,192,985	105.7840	5,024,740	4,750,000	4,879,201		(72,567)			4.875	3.220	MS	68,182	231,563	06/02/2011	09/15/2017
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE CONS 157				1FE	22,615,501	111.9580	22,794,649	20,360,000	21,528,358		(274,590)			5.309	3.713	JD	90,076	1,080,912	07/24/2012	12/01/2019
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE				1FE	8,249,568	122.1100	7,918,834	6,485,000	7,825,160		(128,124)			5.859	3.178	JD	31,663	379,956	11/27/2012	12/01/2024
733902-AG-5	PORT CORPUS CHRISTI AUTH TEX P PROJ SERIES B			1	4FE	3,347,375	100.2270	3,357,605	3,350,000	3,347,875		82			6.700	6.707	MN	37,408	224,450	01/20/2011	11/01/2030
735003-AA-3	PORT OF BAY CITY AUTH TEX MATA HOECHST CELANESE CORP PROJ			1	4FE	739,215	100.1610	751,208	750,000	741,689		545			6.500	6.650	MN	8,125	48,750	01/21/2011	05/01/2026
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SERIES B			2	1FE	7,485,000	110.5950	8,278,036	7,485,000	7,485,000					6.300	6.300	MS	157,185	471,555	08/14/2003	09/01/2025
783186-QX-0	RUTGERS NJ ST UNIVERSITY				1FE	2,350,000	101.8760	2,394,086	2,350,000	2,350,000					2.642	2.642	MN	10,348	62,087	06/14/2013	05/01/2020
783186-QY-8	RUTGERS NJ ST UNIVERSITY				1FE	1,000,000	102.3010	1,023,010	1,000,000	1,000,000					3.028	3.028	MN	5,047	30,280	06/14/2013	05/01/2021
783186-QZ-5	RUTGERS NJ ST UNIVERSITY				1FE	3,230,000	102.1830	3,300,511	3,230,000	3,230,000					3.178	3.178	MN	17,108	102,649	06/14/2013	05/01/2022
783186-RA-9	RUTGERS NJ ST UNIVERSITY				1FE	1,145,000	102.8150	1,177,232	1,145,000	1,145,000					3.378	3.378	MN	6,446	38,678	06/14/2013	05/01/2023
786106-EN-0	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A	.@			1FE	5,476,032	94.8160	27,307,008	28,800,000	25,497,664		1,844,150			0.000	7.650	N/A			07/05/1995	08/15/2017
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B			1	1FE	1,987,842	100.0950	2,046,943	2,045,000	2,004,748		3,790			6.140	6.390	JD	10,464	125,563	12/12/2003	12/01/2023
792905-DR-9	SAINT PAUL MN HSG & REDEV AUTH				1FE	7,065,000	99.5150	7,030,735	7,065,000	7,065,000					3.293	3.290	MN	129,250		05/29/2015	07/01/2022
792905-DS-7	SAINT PAUL MN HSG & REDEV AUTH				1FE	3,295,000	100.4690	3,310,454	3,295,000	3,295,000					3.539	3.539	JJ	64,783		05/29/2015	07/01/2023
792905-DT-5	SAINT PAUL MN HSG & REDEV AUTH				1FE	12,545,000	101.6080	12,746,724	12,545,000	12,545,000					3.789	3.789	JJ	264,072		05/29/2015	07/01/2024
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH				1FE	5,000,000	101.2110	5,060,550	5,000,000	5,000,000					3.969	3.969	JJ	110,250		05/29/2015	07/01/2025
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH				1FE	4,000,000	100.6010	4,024,040	4,000,000	4,000,000					4.089	4.089	JJ	90,867		05/29/2015	07/01/2026
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH				1FE	2,275,000	100.2210	2,280,028	2,275,000	2,275,000					4.189	4.189	JJ	52,944		05/29/2015	07/01/2027
797300-D8-0	SAN DIEGO CALIF REDEV AGY CITY HEIGHTS			1	1FE	2,912,712	100.0210	2,980,626	2,980,000	2,925,960		1,566			6.500	6.676	MS	64,567	193,700	01/08/2004	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
798147-UW-2	SAN JOSE CA REDEV AGCY TAXABLE MERGED AREA REDEV PJ-J			1	1FE	6,677,250	100.0210	7,501,575	7,500,000	6,901,866		50,723			5.250	6.189	FA	164,063	393,750	07/02/2003	08/01/2024
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997			2	1FE	523,913	106.8210	560,810	525,000	524,763		54			7.700	7.723	AO	10,106	40,425	03/21/1997	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV			2	1FE	15,605,000	120.5260	18,808,082	15,605,000	15,605,000					9.350	9.350	MS	429,614	1,459,068	03/28/1990	03/15/2022
875301-EZ-2	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	99.8270	1,996,540	2,000,000	2,000,000					2.220	2.220	JJ	22,200	44,400	12/13/2012	07/01/2018
875301-FA-6	TAMPA ETC EXPWY-C-TXB				1FE	2,500,000	100.1990	2,504,975	2,500,000	2,500,000					2.490	2.490	JJ	31,125	62,250	12/13/2012	07/01/2019
875301-FB-4	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	101.4280	2,028,560	2,000,000	2,000,000					2.840	2.840	JJ	28,400	56,800	12/13/2012	07/01/2020
875301-FC-2	TAMPA ETC EXPWY-C-TXB				1FE	1,250,000	100.1410	1,251,763	1,250,000	1,250,000					3.040	3.040	JJ	19,000	38,000	12/13/2012	07/01/2021
875301-FE-8	TAMPA ETC EXPWY-C-TXB				1FE	1,500,000	101.0830	1,516,245	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
875301-FK-4	TAMPA ETC EXPWY-C-TXB				1FE	3,240,000	99.8900	3,236,436	3,240,000	3,240,000					3.040	3.040	JJ	49,248	98,496	12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	120.1900	1,201,895	1,000,000	989,972		207			5.250	5.325	MS	15,458	52,500	09/16/2009	09/15/2039
88948A-AR-8	TOLL ROAD INV PART II PROJ REV BOND MBIA SERIES 144A	@			1FE	3,532,518	99.5640	11,350,307	11,400,000	11,293,029		825,447			0.000	7.750	N/A			09/13/2000	02/15/2016
88948A-AS-6	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			1FE	10,325,100	94.8730	36,146,613	38,100,000	35,032,911		2,524,395			0.000	7.620	N/A			08/25/1999	02/15/2017
88948A-AT-4	TOLL ROAD INV PART II REV MBIA SERIES 144A	@			1FE	1,075,410	90.3010	4,063,532	4,500,000	3,806,407		288,698			0.000	8.045	N/A			12/17/1999	02/15/2018
927063-CG-0	VLG CENTER FL CDD UTILITY REVE SERIES B				1FE	1,545,000	100.6870	1,555,614	1,545,000	1,545,000					3.088	3.088	AO	11,927	47,710	09/25/2014	10/01/2019
927063-CH-8	VLG CENTER FL CDD UTILITY REVE SERIES B			2	1FE	6,364,750	103.0660	6,441,625	6,250,000	6,360,787		(3,963)			4.156	3.853	AO	64,938	197,410	09/22/2015	10/01/2024
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE SERIES B			2	1FE	5,000,000	104.3280	5,216,400	5,000,000	5,000,000					5.015	5.014	AO	62,688	250,750	09/25/2014	10/01/2036
927063-CK-1	VLG CENTER FL CDD UTILITY REVE SERIES B			2	1FE	3,073,930	103.1040	3,093,120	3,000,000	3,069,632		(4,298)			4.756	4.495	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VLG CENTER FL CDD UTILITY REVE SERIES A			2	1FE	1,700,000	101.3860	1,723,562	1,700,000	1,700,000					3.956	3.955	AO	16,813	67,252	09/25/2014	10/01/2023
95648X-AN-5	WEST VIRGINIA ECON DEV AUTH EXCESS LOTTERY -TAX			2	1FE	2,000,000	117.9440	2,358,880	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
961548-AR-5	WESTVACO CORP FAC REV 97A SREIES 144A				2FE	5,443,190	110.9180	6,100,501	5,500,000	5,461,273		2,016			7.670	7.764	JJ	194,520	421,850	06/19/2000	01/15/2027
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SERIES A			2	1FE	2,292,893	115.8950	2,665,585	2,300,000	2,295,513		311			5.700	5.725	MN	21,850	131,100	12/10/2003	05/01/2026
986460-AS-2	YORK CNTY S C INDL REV EXEMPT			1	4FE	955,126	100.0260	1,040,270	1,040,000	979,456		5,575			5.700	6.650	JJ	29,640	59,280	01/21/2011	01/01/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						681,592,902	XXX	832,963,819	804,382,000	798,402,076		10,181,161			XXX	XXX	XXX	9,714,669	23,445,636	XXX	XXX
31288E-Y3-5	FHLMC POOL C76130			2	1	167,406	110.4410	186,047	168,458	167,488		6			5.000	5.178	MON	702	8,423	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL C77673			2	1	716,005	110.5120	796,251	720,508	716,540		243			5.000	5.137	MON	3,002	36,025	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL 406430			2	1	10,317	100.8180	10,441	10,356	10,319		(5)			2.500	2.619	MON	22	256	03/26/1992	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z			2	1	43,874	107.0810	53,247	49,726	47,613		88			8.500	10.787	MON	188	4,227	08/15/1991	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L			2	1	385,605	110.6070	469,980	424,910	413,503		511			6.500	7.624	MON	2,302	27,619	06/01/1993	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z			2	1	737,210	111.4640	870,791	781,228	762,076		1,858			7.000	7.957	MON	4,557	54,686	01/10/2001	07/15/2023
31292G-L8-7	FHLMC POOL 000351			2	1	14,469	118.0850	17,214	14,578	14,495		2			8.000	8.227	MON	97	1,166	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL A12226			2	1	225,147	110.4430	251,196	227,444	225,698		433			5.000	5.137	MON	948	11,372	12/23/2003	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED			2	1	306	102.3870	314	307	306					6.000	6.104	MON	2	18	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K			2	1	177,838	110.3290	206,176	186,874	183,727		225			6.900	7.570	MON	1,075	12,894	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z			2	1	3,442,162	109.1310	4,097,973	3,755,087	3,608,579		10,623			7.000	8.532	MON	21,905	262,857	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ			2	1	827,400	112.5440	1,021,452	907,602	874,498		4,411			7.000	8.582	MON	5,294		01/28/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G			2	1	331,487	104.0260	424,083	407,671	391,296		1,187			6.000	7.942	MON	2,038	24,460	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ			2	1	1,715,788	113.8730	2,137,671	1,877,248	1,807,169		6,568			6.500	7.965	MON	10,168	122,021	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J			2	1	1,098,499	113.1610	1,484,262	1,311,641	1,263,036		14,723			6.000	7.872	MON	6,558	78,698	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z			2	1	2,235,609	108.9880	2,741,947	2,515,837	2,380,223		17,649			6.500	8.709	MON	13,627	163,529	04/28/1994	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H			2	1	466,366	114.2580	675,576	591,273	559,724		9,563			6.250	8.633	MON	3,080	36,955	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N			2	1	133,812	107.0570	195,571	182,679	174,760		3,036			6.000	10.170	MON	913	10,961	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D			2	1	244,615	106.9030	281,183	263,027	256,313		851			6.500	7.294	MON	1,425	17,097	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G			2	1	159,411	106.9670	182,249	170,379	167,485		1,709			6.500	7.496	MON	923	11,075	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z			2	1	634,854	112.0650	817,910	729,853	684,865		6,213			7.000	9.363	MON	4,257	51,090	06/20/1996	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z			2	1	98,315	113.7130	123,389	108,509	103,418		(114)			7.000	8.578	MON	633	7,596	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU			2	1	1,336,354	113.9060	1,482,496	1,301,504	1,316,938		(1,454)			8.000	7.686	MON	8,677	104,120	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E			2	1	178,002	113.3470	207,633	183,183	180,469		(222)			7.500	7.978	MON	1,145	13,739	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD			2	1	587,209	111.9880	704,851	629,398	608,124		905			6.500	7.409	MON	3,409	40,911	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB			2	1	183,792	112.0480	221,026	197,260	190,335		(1,189)			6.000	7.131	MON	986	11,836	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E			2	1	231,906	110.7440	274,996	248,318	236,595		275			6.600	8.022	MON	1,366	16,389	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE			2	1	346,236	114.5720	397,433	346,886	346,101		(8)			7.500	7.602	MON	2,168	26,016	10/31/2000	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ			2	1	2,211,069	110.6080	2,626,480	2,374,574	2,283,244		7,628			6.500	7.706	MON	12,862	154,347	06/19/2001	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z			2	1	213,812	113.6530	270,357	237,879	227,889		819			8.500	10.181	MON	1,685	20,220	09/01/1991	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ			2	1	49,827	108.6410	55,103	50,720	50,354		24			8.500	8.791	MON	359	4,311	11/26/2001	09/25/2021

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
31358P-HT-7	FNMA SERIES G92-35 CLASS E			2	1	239,541	110.9960	260,612	234,795	235,215		(293)			7.500	7.310	MON	1,467	17,610	08/03/1998	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z			2	1	2,185,555	108.8150	2,521,983	2,317,690	2,257,875		6,870			7.000	8.002	MON	13,520	162,238	06/03/1993	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z			2	1	400,086	111.0820	490,044	441,156	423,177		1,579			6.900	8.461	MON	2,537	30,439	01/31/2000	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H			2	1	755,326	112.2800	853,287	759,961	756,021		41			7.250	7.374	MON	4,591	55,097	04/28/1998	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E			2	1	183,468	111.8050	225,762	201,926	195,576		(963)			6.500	7.510	MON	1,094	13,125	07/01/1993	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ			2	1	196,083	109.0950	222,505	203,956	200,058		251			7.000	7.643	MON	1,190	14,277	10/24/2003	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ			2	1	1,368,783	108.9250	1,537,240	1,411,288	1,388,884		1,258			7.000	7.525	MON	8,233	98,790	08/06/1993	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H			2	1	96,867	110.6380	116,947	105,703	101,998		106			6.500	7.895	MON	573	6,871	03/31/2000	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M			2	1	907,126	114.2730	1,200,451	1,050,516	1,013,541		4,152			6.500	8.001	MON	5,690	68,284	02/28/2000	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA			2	1	260,654	110.9580	300,726	271,027	266,026		390			7.000	7.682	MON	1,581	18,972	04/27/2000	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB			2	1	1,370,310	110.9440	1,588,344	1,431,665	1,403,176		4,327			7.000	7.760	MON	8,351	100,216	06/08/1999	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW			2	1	7,482,013	111.3180	8,123,233	7,297,300	7,313,169		(5,281)			7.000	6.844	MON	42,568	510,811	09/01/1993	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA			2	1	4,445,021	114.2730	5,201,520	4,551,854	4,513,961		3,981			6.500	6.758	MON	24,656	295,870	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA			2	1	2,274,256	114.2730	2,660,676	2,328,359	2,309,476		1,635			6.500	6.765	MON	12,612	151,343	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z			2	1	307,907	108.0840	355,393	328,812	319,329		(130)			6.500	7.506	MON	1,781	21,373	03/29/2000	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK			2	1	1,433,852	111.9420	2,019,636	1,804,181	1,701,344		6,418			6.500	8.736	MON	9,773	117,272	12/12/1997	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN			2	1	1,424,848	109.8080	1,617,676	1,473,186	1,454,805		843			8.000	8.411	MON	9,821	117,855	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ			2	1	343,915	113.6500	398,328	350,487	346,907		127			7.000	7.262	MON	2,045	24,534	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA			2	1	2,683,668	109.9150	3,414,866	3,106,827	2,932,232		16,604			7.000	9.524	MON	18,123	217,478	11/10/1994	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C			2	1	6,867	105.6080	7,181	6,800	6,770		(4)			10.000	10.007	MON	57	680	05/31/1989	06/25/2018
31362N-YL-4	FNMA POOL 066415			2	1	10,040	102.2950	10,384	10,151	10,115		17			3.706	3.871	MON	31	377	09/16/1993	07/01/2017
313637-QF-5	FNMA POOL 109070			2	1	1,550,092	100.1520	1,503,586	1,501,300	1,495,457		(3,687)			6.640	6.221	MON	8,307	99,686	08/25/1998	02/01/2016
31364H-FQ-5	FNMA SERIES 56 CLASS 1			2	1	389	104.8960	545	519	488		18			6.000	11.102	MON	3	31	09/22/1989	04/25/2019
3136AF-AZ-7	FNMA SERIES 2013-79 CLASS VB			2	1	6,374,241	101.7660	6,927,930	6,807,700	6,439,908		26,821			3.500	4.192	MON	19,856	238,269	09/10/2013	01/25/2032
3136AH-2K-5	FNMA SERIES 2014-3 CLASS VB			2	1	8,719,440	96.4940	8,950,778	9,276,000	8,805,318		46,140			3.000	3.735	MON	23,190	278,280	02/27/2014	04/25/2037
3136AH-3K-4	FNMA SERIES 2014-7 CLASS VB			2	1	11,677,291	102.7970	11,866,747	11,543,816	11,660,311		(11,726)			3.500	3.375	MON	33,669	404,034	07/31/2014	06/25/2034
3136AK-YF-4	FNMA SERIES 2014-56 CLASS VB			2	1	1,898,359	101.4320	1,906,921	1,880,000	1,895,227		(2,332)			3.500	3.357	MON	5,483	65,800	09/10/2014	09/25/2034
31371N-MG-7	FNMA POOL 256959			2	1	833,414	112.9180	932,336	825,673	832,883		(56)			6.000	5.542	MON	4,128	49,540	10/29/2007	11/01/2037
31377L-SE-4	FNMA POOL 380417			2	1	3,738,878	111.0130	4,104,466	3,697,284	3,702,717		(2,544)			6.470	6.389	MON	19,935	239,214	06/24/1998	07/01/2023
31377S-A4-0	FNMA POOL 385327			1	1	834,732	103.7500	818,942	789,345	792,196		(3,493)			6.160	5.307	MON	4,052	48,624	09/10/2002	08/01/2017
31377S-VH-8	FNMA POOL 385916			1	1	2,155,300	106.4990	2,261,458	2,123,448	2,128,611		(2,300)			5.370	5.189	MON	9,502	114,029	01/27/2003	03/01/2021
31377T-B5-4	FNMA POOL 386260			2	1	1,182,865	107.4310	1,239,584	1,153,839	1,161,119		(1,882)			4.700	4.388	MON	4,519	54,230	05/23/2003	06/01/2021
31377T-RF-5	FNMA POOL 386686			2	1	1,496,799	107.3100	1,550,022	1,444,438	1,460,356		(3,338)			5.520	5.066	MON	6,644	79,733	01/14/2004	12/01/2021
31377T-RH-1	FNMA POOL 386688			2	1	1,454,377	107.7370	1,501,218	1,393,415	1,412,516		(3,825)			5.600	5.052	MON	6,503	78,031	01/13/2004	12/01/2021
31377T-SZ-0	FNMA POOL 386736			2	1	3,350,208	111.8040	3,721,260	3,328,365	3,339,501		(1,029)			5.480	5.451	MON	15,706	184,928	11/20/2003	01/01/2034
3137A4-HG-5	FHLMC SERIES 3772 CLASS HB			2	1	13,457,068	103.0450	14,982,934	14,540,199	13,924,990		101,461			3.500	4.443	MON	42,409	508,907	01/10/2011	12/15/2025
3137AF-ZL-9	FHLMC SERIES 3949 CLASS JM			2	1	4,999,444	102.4540	5,163,695	5,040,000	5,010,330		2,685			3.000	3.090	MON	12,600	151,200	11/02/2011	10/15/2026
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV			2	1	3,064,319	101.0690	3,043,816	3,011,616	3,055,472		(3,681)			3.000	2.565	MON	7,529	90,349	10/03/2013	05/15/2026
3137BA-G7-1	FREDDIE MAC SERIES 4323 CLASS WB			2	1	1,989,106	104.3120	2,058,796	1,973,687	1,987,196		(1,215)			3.500	3.433	MON	5,757	69,079	06/03/2014	04/15/2029
3137BD-3U-8	FREDDIE MAC SERIES 4379 CLASS VB			2	1	9,975,406	104.7210	10,220,724	9,760,000	9,932,819		(34,179)			3.500	3.128	MON	28,467	341,600	08/20/2014	08/15/2039
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM			2	1	3,998,266	104.2230	4,325,238	4,150,000	4,075,303		22,429			3.500	4.004	MON	12,104	145,250	12/01/2010	10/15/2025
31381G-U9-7	FNMA POOL 460608			2	1	2,010,499	106.9360	1,995,318	1,865,892	1,912,734		(8,209)			6.150	5.238	MON	9,563	114,752	10/08/2002	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ			2	1	7,068,758	111.7830	8,418,348	7,530,995	7,319,998		(21,913)			5.500	6.405	MON	34,517	414,205	12/04/2002	11/25/2032
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ			2	1	237,602	104.9350	256,956	244,872	241,404		(490)			5.500	5.950	MON	1,122	13,468	04/14/2003	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ			2	1	11,161,191	110.8150	13,103,239	11,824,418	11,560,379		45,829			5.000	5.771	MON	49,268	583,932	08/01/2015	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ			2	1	9,437,567	110.1070	11,922,819	10,828,420	10,231,001		78,860			5.000	6.827	MON	45,118	534,746	08/01/2015	09/25/2033
31393M-A9-2	FHLMC REMIC SERIES 2579 CLASS DB			2	1	779,321	106.1360	954,166	899,000	846,663		6,763			4.000	5.142	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ			2	1	361,825	104.9500	391,068	372,623	368,813		915			5.500	5.974	MON	1,708	20,494	04/14/2003	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE			2	1	449,373	103.0940	476,455	462,154	459,961		477			5.000	5.352	MON	1,926	23,108	04/19/2004	04/15/2018
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ			2	1	1,030,655	112.5230	1,165,354	1,035,655	1,027,837		(1,623)			6.000	6.096	MON	5,178	60,166	12/01/2015	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ			2	1	1,683,253	107.5110	1,925,093	1,790,598	1,750,564		3,142			5.000	5.860	MON	7,461	89,530	10/03/2003	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ			2	1	5,416,381	107.7920	6,002,229	5,568,333	5,510,801		18,731			5.000	5.398	MON	23,201	274,132	09/01/2015	07/15/2033
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ			2	1	3,938,374	122.3730	4,969,303	4,060,792	3,951,069		484			6.000	6.383	MON	20,304	235,910	12/01/2015	03/25/2034
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP			2	1	947,494	109.8520	1,109,278	1,009,795	988,616		6,154			5.000	5.910	MON	4,207	50,490	03/11/2004	08/15/2033
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ			2	1	14,671,558	110.9480	19,162,491	17,271,558	15,771,380		235,325			4.500	6.309	MON	64,768	758,602	12/01/2015	10/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ			2	1	11,330,900	111.6010	14,057,910	12,596,527	11,948,887		105,785			5.000	6.323	MON	52,486	613,095	12/01/2015	10/15/2033
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ			2	1	1,755,358	110.8210	2,403,673	2,168,962	1,915,811		11,058			4.500	6.859	MON	8,134	95,265	12/01/2015	10/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ			2	1	5,637,486	110.2570	6,716,397	6,091,598	5,900,122		12,268			5.000	5.931	MON	25,382	304,580	12/30/2003	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB			2	1	1,446,214	102.4030	1,643,798	1,605,232	1,583,135		3,779			4.000	5.268	MON	5,351	64,209	12/29/2003	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ			2	1	12,988,888	109.0870	14,550,986	13,338,888	13,146,014		47,594			5.500	5.883	MON	61,137	712,242	12/01/2015	03/15/2034
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ			2	1	1,732,125	118.0260	2,026,799	1,717,250	1,726,796		(767)			6.000	5.973	MON	8,586	99,763	12/01/2015	03/15/2034
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG			2	1	3,946,617	107.3320	4,786,412	4,459,454	4,296,006		51,377			5.000	6.246	MON	18,581	222,973	06/01/2004	06/15/2034
31395U-AH-4	FHLMC SERIES 2981 CLASS XC			2	1	3,962,806	100.1420	3,984,754	3,979,118	3,971,287		703			5.000	5.080	MON	16,580	198,956	05/13/2005	02/15/2023
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ			2	1	16,774,134	113.2920	19,298,069	17,033,890	16,884,550		12,287			6.000	6.277	MON	85,169	1,003,216	09/01/2015	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O			2	1	427,618	98.4660	563,051	571,825	511,753		10,388			0.000	12.454	N/A			06/02/2008	12/15/2036
31397S-2Z-6	FNMA SERIES 2011-45 CLASS TY			2	1	3,179,839	102.6450	3,607,969	3,515,000	3,288,972		25,377			3.000	4.035	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNMA SERIES 2001- 45 CLASS NY			2	1	4,254,154	100.2380	4,744,272	4,733,000	4,411,135		36,159			3.000	4.111	MON	11,833	141,990	06/28/2011	05/25/2026
31397S-EZ-3	FNMA SERIES 2011-26 CLASS EH			2	1	3,297,701	100.0600	3,860,705	3,858,371	3,479,220		44,203			3.000	4.590	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNMA SERIES 2011-46 CLASS MD			2	1	1,615,252	105.2500	1,806,089	1,716,000	1,634,149		3,844			4.000	4.508	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB			2	1	4,788,150	105.6300	4,922,362	4,660,000	4,724,315		(17,082)			3.500	3.132	MON	13,592	163,100	08/26/2011	07/25/2026
31398F-XE-6	FNMA SERIES 2009-96 CLASS JB			2	1	1,048,121	107.7380	1,116,658	1,036,461	1,041,227		(1,239)			4.500	4.382	MON	3,887	46,641	11/18/2009	11/25/2024
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B			2	1	8,384,423	103.3170	9,018,373	8,728,801	8,591,809		47,098			3.500	4.066	MON	25,459	305,508	06/07/2010	03/25/2025
31407N-B2-8	FNMA POOL 835357			2	1	3,545,788	108.5950	4,080,733	3,757,748	3,575,121		13,833			4.500	5.460	MON	14,092	169,099	10/12/2005	09/01/2035
31410K-C3-6	FNMA POOL 889390			2	1	1,035,985	109.2630	1,114,019	1,019,578	1,029,770		(1,679)			6.000	5.476	MON	5,098	61,175	07/25/2008	03/01/2023
31412U-H3-7	FNMA POOL 935050			2	1	393,338	109.9860	420,015	381,882	392,783		(65)			5.000	3.750	MON	1,591	19,094	05/06/2009	03/01/2039
31413Y-J7-7	FNMA POOL 959386			2	1	598,557	107.4960	625,358	581,752	593,045		(1,720)			5.500	4.519	MON	2,666	31,996	12/22/2008	12/01/2022
31413Y-L6-6	FNMA POOL 959449			2	1	2,602,913	107.0580	2,708,402	2,529,837	2,579,971		(3,891)			5.500	4.465	MON	11,595	139,141	12/22/2008	12/01/2022
31414P-4Z-9	FNMA POOL 972540			2	1	43,616	111.3400	47,234	42,423	43,569		6			5.500	3.708	MON	194	2,333	02/13/2009	02/01/2038
31416M-KD-5	FNMA POOL AA3891			2	1	39,501	109.9860	42,322	38,479	39,413		71			5.000	0.380	MON	160	1,924	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						284,354,217	XXX	323,491,565	299,830,382	291,765,633		1,016,585			XXX	XXX	XXX	1,224,095	14,514,876	XXX	XXX
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D			2	1	15,523,275	103.0690	16,395,228	15,907,041	15,832,116		31,989			6.460	6.765	MON	85,633	1,070,583	07/19/2001	02/25/2031
36184*-9A-2	FHA POOL 000056			2	1	25,138	100.0000	25,044	25,044	25,007		(11)			7.430	7.433	MON	155	1,861	12/26/2001	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM			1	1	958,540	106.7150	1,050,727	984,608	979,510		1,348			8.930	9.424	MON	7,327	87,926	02/14/1991	07/01/2019
380992-GM-3	FHA POOL 000012			2	1	38,119	100.0000	38,008	38,008	37,925		(17)			7.430	7.437	MON	235	2,824	01/24/2002	06/20/2021
664355-9W-6	FHA POOL 0000851			2	1	17,465	103.9040	18,469	17,775	17,617		10			8.548	8.919	MON	127	1,520	04/30/2013	12/25/2020
917991-8U-8	FHA POOL 000132			2	1	37,134	100.0000	66,052	66,052	52,755		1,174			7.430	14.174	MON	409	4,908	06/21/1984	12/01/2023
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						16,599,671	XXX	17,593,528	17,038,528	16,944,930		34,493			XXX	XXX	XXX	93,886	1,169,622	XXX	XXX
65537Y-AE-0	NON-PROFIT PFD FD TR I VAR STS REVENUE BOND SERIES 144A CDO				5*	37,000	5.5010	46,759	850,000	33,501		(3,500)			8.970	207.801	MS		3,812	02/20/2007	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						37,000	XXX	46,759	850,000	33,501		(3,500)			XXX	XXX	XXX		3,812	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						982,583,790	XXX	1,174,095,671	1,122,100,910	1,107,146,140		11,228,739			XXX	XXX	XXX	11,032,650	39,133,946	XXX	XXX
000000-00-0	DYNCORP INTERNTL INC BANK LOAN				4FE	862,043	95.6670	824,206	861,539	860,956		3,351			7.812	4.726		187	40,268	03/25/2015	07/07/2016
000000-00-0	CHRYSLER GROUP LLC BANK LOAN				3FE	5,255,728	99.5730	5,405,987	5,429,175	5,350,359		51,498			3.551	5.129		34,814	192,932	12/23/2013	05/24/2017
000000-00-0	COMMSCOPE BANK LOAN				3FE	82,285	99.4690	82,673	83,114	82,602		215			3.407	0.391		252	2,768	12/03/2013	01/14/2018
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS				4FE	288,420	96.7500	283,403	292,923	289,707		6,922			5.313	4.420		43	13,835	04/15/2013	03/23/2018
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN				4FE	605,980	99.0000	612,164	618,347	606,240		12,213			8.598	0.333		12,406	52,637	04/02/2012	04/03/2018
000000-00-0	SELECT MEDICAL HOLDINGS BANK L BANK LOAN				4FE		0.0000								5.239	0.000			7,941	03/04/2014	04/25/2018
000000-00-0	EMDEON INC BANK LOAN				4FE	986,531	97.9750	959,850	979,689	979,842		16,243			4.687	3.359		128	34,613	04/25/2013	11/02/2018
000000-00-0	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN				3FE	2,716,560	98.0000	2,689,120	2,744,000	2,685,617		(15,779)			7.812	6.162		595	173,882	12/19/2013	12/18/2019
000000-00-0	CAMPING WORLD BANK LOAN				4FE	1,831,500	98.9380	1,830,344	1,850,000	1,738,427		(69,837)			15.954	5.296		12,298	103,916	11/19/2013	02/20/2020
000000-00-0	GRIFOLS BANK LOAN				3FE	211,238	98.9000	208,914	211,238	211,238					4.280	0.000		25	6,247	03/07/2014	04/01/2021
000000-00-0	JONAH ENERGY LLC BANK LOAN				4FE	607,193	61.0000	376,028	616,440	594,092		(7,004)			9.375	7.294		161	48,031	05/08/2014	05/08/2021
000000-00-0	MPG HOLDCO I INC BANK LOAN				3FE	551,143	97.4640	539,867	553,913	549,948		(1,207)			3.810	0.073		3,517	19,302	10/10/2014	10/13/2021
000000-00-0	TI GROUP AUTO SYSTEMS LLC TERM LOAN				3FE	383,004	97.5000	375,305	384,928	381,694		(1,309)			5.625	4.166		60	8,132	06/26/2015	06/30/2022
000000-00-0	COMMUNICATIONS SALES & LEASING BANK LOAN				3FE	1,462,650	92.5000	1,380,563	1,492,500	1,454,900		(7,750)			6.250	0.268		259	49,128	04/16/2015	10/16/2022
000000-00-0	CONCENTRA INC Term Loan				5FE	1,648,350	98.0000	1,631,700	1,665,000	1,640,684		(7,666)			9.265	7.278		13,283	34,549	05/08/2015	06/01/2023
000000-60-4	IMMUCOR INC BANK LOAN				4FE	1,448,374	94.8750	1,391,520	1,466,688	1,451,496		22,769			6.250	1.953		255	66,953	02/19/2015	08/19/2018
000004-99-4	TARGUS GROUP INTL INC BANK LOAN				5Z	1,477,559	73.2500	1,104,294	1,507,569	1,494,498		11,873			36.590	0.428		49,033	189,700	05/21/2015	05/24/2016
16725*-AE-0	CHICAGO BRIDGE & IRON CO PRIVATE PLACEMENT				2FE	9,000,000	91.3620	8,222,560	9,000,000	9,000,000					4.530	4.530	JJ	171,008		06/30/2015	07/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
44919*-AC-2	I 595 EXPRESS LL PRIVATE PLACEMENT				1FE	24,304,468	101.1440	24,582,462	24,304,468	24,304,468					3.320	3.320	MJSD	2,241	170,347	09/30/2015	12/31/2031
00003#-AB-9	A&E TV NETWORKS				1	8,300,000	100.7250	8,360,167	8,300,000	8,300,000					3.630	3.630	FA	107,962	301,290	08/07/2012	08/22/2022
00003#-AC-7	A&E TV NETWORKS				1	14,000,000	97.8240	13,695,318	14,000,000	14,000,000					3.780	3.780	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TV NETWORKS				1	11,000,000	97.3370	10,707,037	11,000,000	11,000,000					3.980	3.980	FA	156,878	437,800	08/07/2012	08/22/2027
000324-AA-1	AAF HLG/FIN SERIES 144A			1	5*	1,208,509	94.5000	1,142,041	1,208,509	1,208,509					12.000	12.000	JJ	72,511	142,694	07/01/2015	07/01/2019
00036A-AB-1	AARP DEBS SERIES 144A				1FE	4,958,850	132.5240	6,626,175	5,000,000	4,968,547		1,060			7.500	7.570	MN	62,500	375,000	05/01/2001	05/01/2031
00037B-AB-8	ABB FINANCE USA				1FE	28,485,050	98.5580	28,581,936	29,000,000	28,655,954		48,182			2.875	3.082	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA SERIES 144A				1FE	24,294,743	103.3850	24,398,931	23,600,000	24,040,640		(71,853)			4.000	3.620	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	ABN AMRO BK NV NY SUB DEP NOTE				3FE	37,432,809	111.0000	44,334,510	39,941,000	37,441,954		483			7.125	7.602	AO	600,779	2,845,796	09/26/2000	10/15/2093
001031-AH-6	AEP INDUSTRIES INC			1	4FE	3,824,658	102.7500	3,909,638	3,805,000	3,810,342		(3,803)			8.250	8.133	AO	66,270	313,913	09/20/2011	04/15/2019
0010EQ-A#-3	AEP TEXAS NORTH CO PRIVATE PLACEMENT				2	15,000,000	96.5520	14,482,770	15,000,000	15,000,000					3.090	3.090	FA	155,788	463,500	04/03/2013	02/28/2023
001118-AA-2	AES HAWAII PRVT PLACEMENT			2	5	5,079,000	84.1700	4,274,994	5,079,000	5,079,000					6.870	6.929	MJSD	969	348,927	07/29/2003	06/30/2022
001192-AL-7	AGL CAPITAL CORP			1	2FE	15,253,196	100.5780	15,177,190	15,090,000	15,252,145		(1,051)			3.875	3.741	MN	69,844		12/01/2015	11/15/2025
00130H-BU-8	AES CORP			1	3FE	575,000	89.2500	513,188	575,000	575,000					5.500	5.500	MS	9,312	31,625	03/04/2014	03/15/2024
00206R-CN-0	AT&T INC			1	2FE	9,970,400	96.1090	9,610,900	10,000,000	9,972,141		1,741			3.400	3.435	MN	43,444	180,389	04/23/2015	05/15/2025
002824-AU-4	ABBOTT LABORATORIES				1FE	37,581,258	109.4990	41,332,588	37,747,000	37,684,858		17,127			5.125	5.181	AO	483,633	1,934,534	02/27/2009	04/01/2019
002824-AW-0	ABBOTT LABORATORIES BASIC				1FE	24,839,148	108.1870	26,830,326	24,800,000	24,819,183		(3,902)			4.125	4.106	MN	96,617	1,023,000	05/24/2010	05/27/2020
002824-AY-6	ABBOTT LABORATORIES				1FE	14,884,200	112.2320	16,834,770	15,000,000	14,894,474		2,064			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
00287Y-AJ-8	ABBVIE INC				2FE	4,991,043	99.8060	4,990,295	5,000,000	4,996,051		2,084			1.750	1.794	MN	13,368	87,500	08/05/2013	11/06/2017
00287Y-AL-3	ABBVIE INC				2FE	51,971,101	96.7440	50,306,776	52,000,000	51,961,216		4,595			2.900	2.911	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AT-6	ABBVIE INC			1	2FE	38,025,790	98.9950	37,716,943	38,100,000	38,034,659		8,869			2.500	2.542	MN	124,354	476,250	05/05/2015	05/14/2020
00507V-AC-3	ACTIVISION BLIZZARD SERIES 144A			1	3FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000					5.625	5.625	MS	16,563	56,250	09/12/2013	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD SERIES 144A			1	3FE	1,775,000	106.0000	1,881,500	1,775,000	1,775,000					6.125	6.125	MS	32,012	108,719	09/12/2013	09/15/2023
007903-AX-5	ADVANCED MICRO DEVICES				5FE	1,587,200	68.0000	1,686,400	2,480,000	1,588,615		15,700	695,298		7.500	6.138	FA	70,267	186,000	06/07/2013	08/15/2022
007903-BC-0	ADVANCED MICRO DEVICES			1	5FE	620,000	65.0000	650,000	1,000,000	620,887		6,883	272,711		7.000	5.909	JJ	35,000	72,917	10/16/2014	07/01/2024
00828K-AF-2	AFFINION GROUP BANK LOAN				4FE	454,964	92.0000	440,499	478,803	461,389		4,776			6.894	7.956		4,034	32,807	05/20/2014	04/30/2018
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A			2	3FE	615,000	101.2400	622,626	615,000	615,000					6.080	6.082	AO	9,348	37,392	11/01/2006	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B			2	3FE	383,000	101.5830	389,063	383,000	383,000					6.440	6.442	AO	6,166	24,665	05/31/2007	10/01/2016
008685-AB-5	AHOLD FINANCE USA INC				2FE	28,556,533	122.5800	30,890,185	25,200,000	27,918,133		(133,311)			6.875	5.707	MN	288,750	1,732,500	12/03/2010	05/01/2029
013100-CS-2	NEW ALBERTSONS INC MTN SERIES B				4	1,875,575	99.0000	2,475,000	2,500,000	2,238,608		138,072			6.960	11.283	JD	14,500	174,000	12/18/2007	08/01/2017
017475-AB-0	ALLEGIANCE CORP DEBS				2FE	7,044,620	103.4930	7,244,503	7,000,000	7,003,132		(3,776)			7.800	7.740	AO	115,267	546,000	01/27/1998	10/15/2016
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	126.4670	11,881,584	9,395,000	10,100,990		(45,384)			7.000	6.041	AO	138,837	657,650	01/14/2004	10/15/2026
018772-AS-2	ALLIANCE ONE INTL INC			1	5FE	2,716,256	73.5000	2,035,950	2,770,000	2,727,085		5,522			9.875	10.249	JJ	126,131	273,538	12/27/2013	07/15/2021
01877K-AC-7	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	2FE	9,419,963	119.0450	10,749,745	9,030,000	9,223,279		(22,491)			7.877	7.458	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	2FE	1,039,616	101.7030	1,057,315	1,039,616	1,039,616					4.591	4.591	JD	133	47,729	05/20/2003	12/31/2025
020039-AJ-2	ALLTEL CORP				2FE	2,100,000	117.7800	3,533,409	3,000,000	2,248,168		25,509			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
02076X-AB-8	ALPHA NATURAL RESOURCES			1	6FE	60,438	0.2500	4,438	1,775,000	4,438	(56,000)	31,186	1,671,453		6.000	0.622	JD		53,250	06/06/2012	06/01/2019
02076X-AC-6	ALPHA NATURAL RESOURCES			1	6FE	41,650	0.2500	1,488	595,000	1,488	(40,163)		553,350		6.250	1.918	JD		18,594	05/18/2011	06/01/2021
026375-AP-0	AMERICAN GREETINGS			1	4FE	2,500,000	104.5000	2,612,500	2,500,000	2,500,000					7.375	7.375	JD	15,365	184,375	11/16/2011	12/01/2021
03040W-AB-1	AMERICAN WATER CAP CORP				1FE	46,721,193	107.5930	45,242,646	42,050,000	43,414,215		(723,634)			6.085	4.177	AO	540,179	2,558,743	01/23/2012	10/15/2017
03040W-AK-1	AMERICAN WATER CAP CORP			1	1FE	43,824,440	104.9670	46,185,656	44,000,000	43,853,481		14,950			3.850	3.898	MS	564,667	1,694,000	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAP CORP			1	1FE	9,966,700	101.5960	10,159,570	10,000,000	9,967,973		1,273			3.400	3.441	MS	113,333	170,000	08/10/2015	03/01/2025
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	2,540,000	96.7500	2,457,450	2,540,000	2,540,000					7.000	7.000	MN	20,249	177,800	01/05/2012	05/20/2022
030981-AG-9	AMERIGAS PART/FIN CORP			1	3FE	1,750,000	96.0000	1,680,000	1,750,000	1,750,000					6.250	6.250	FA	39,800	109,375	07/27/2011	08/20/2019
031100-C8-7	AMETEK INC PRIVATE PLACEMENT				2	14,250,000	112.2730	15,998,874	14,250,000	14,250,000					7.080	7.080	MS	291,460	1,008,900	08/21/2008	09/17/2018
031162-AV-2	AMGEN INC				2FE	24,892,413	105.7460	23,179,436	21,920,000	22,580,221		(446,664)			5.850	3.646	JD	106,860	1,282,320	06/04/2010	06/01/2017
031162-AX-8	AMGEN INC				2FE	10,723,822	109.7080	9,912,127	9,035,000	9,600,064		(220,659)			6.150	3.429	JD	46,304	555,653	06/30/2010	06/01/2018
031162-AZ-3	AMGEN INC				2FE	5,691,700	110.2480	5,512,415	5,000,000	5,289,347		(87,030)			5.700	3.697	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BB-5	AMGEN INC				2FE	2,499,684	106.8940	2,351,659	2,200,000	2,390,073		(42,498)			4.500	2.330	MS	29,150	99,000	05/14/2013	03/15/2020
031162-BD-1	AMGEN INC				2FE	18,070,270	102.9170	18,524,970	18,000,000	18,036,513		(7,004)			3.450	3.403	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BG-4	AMGEN INC				2FE	9,127,810	105.3160	8,951,886	8,500,000	8,994,229		(82,385)			4.100	2.938	JD	15,489	348,500	05/07/2014	06/15/2021
031162-BM-1	AMGEN INC			1	2FE	37,727,822	104.1880	37,702,331	36,187,000	37,241,898		(167,991)			3.875	3.303	MN	179,176	1,402,246	04/29/2014	11/15/2021
031652-BE-9	AMKOR TECHNOLOGY INC			1	3FE	1,195,000	99.2500	1,186,038	1,195,000	1,195,000					6.625	6.625	JD	6,597	79,169	10/27/2011	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	3FE	710,136	97.2500	671,025	690,000	703,150		(3,055)			6.375	5.802	AO	10,997	43,988	08/09/2013	10/01/2022
032095-AB-7	AMPHENOL CORP-CL A			1	2FE	13,635,793	102.4590	13,340,201	13,020,000	13,536,240		(78,958)			4.000	3.249	FA	217,000	520,800	10/10/2014	02/01/2022
032095-AE-1	AMPHENOL CORP-CL A			1	2FE	24,819,700	98.8770	24,353,307	24,630,000	24,800,822		(18,885)			3.125	2.988	MS	226,630	678,724	04/24/2015	09/15/2021
032511-AN-7	ANADARKO PETROLEUM CORP UNSEC'D DEBS				2FE	15,922,944	102.7260	15,357,522	14,950,000	15,630,470		(31,628)			7.200	6.674	MS	316,940	1,076,400	01/30/2003	03/15/2029

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
032511-BJ-5	ANADARKO PETROLEUM CORP			1	2FE	41,688,186	88.8340	35,951,282	40,470,000	41,607,664		(80,522)			3.450	3.063	JJ	643,810	698,108	04/23/2015	07/15/2024
032654-AJ-4	ANALOG DEVICES INC SERIES 10YR			1	1FE	11,731,428	100.9560	11,862,318	11,750,000	11,731,497		70			3.900	3.919	JD	21,640		12/03/2015	12/15/2025
035229-BP-7	ANHEUSER-BUSCH COS LLC UNSEC'D DEBS				1FE	3,425,253	126.6720	3,888,821	3,070,000	3,306,459		(13,443)			6.750	5.843	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COS LLC UNSEC'D SR DEBS				1FE	1,544,786	121.1860	1,672,370	1,380,000	1,524,356		(2,314)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CW-1	ANHEUSER-BUSCH COS LLC UNSEC'D NTS				1FE	11,384,020	107.6890	12,922,632	12,000,000	11,804,894		54,834			5.000	5.568	MS	200,000	600,000	12/13/2006	03/01/2019
035229-DD-2	ANHEUSER-BUSCH COS LLC BASIC				1FE	12,206,745	106.9000	15,714,227	14,700,000	13,976,530		313,570			5.500	8.169	JJ	372,808	808,500	11/19/2008	01/15/2018
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR				1FE	22,508,417	109.4590	23,314,703	21,300,000	21,928,077		(130,861)			5.000	4.240	AO	224,833	1,065,000	03/22/2011	04/15/2020
037411-AM-7	APACHE CORP DEBS				2FE	10,360,400	111.2640	11,126,390	10,000,000	10,331,800		(2,761)			7.375	7.110	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AN-5	APACHE CORP DEBS				2FE	9,687,450	107.1230	10,712,260	10,000,000	9,937,857		26,544			7.000	7.326	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				2FE	4,634,280	114.6580	4,586,300	4,000,000	4,237,985		(59,797)			7.625	5.725	JJ	152,500	305,000	12/21/2007	07/01/2019
037411-AX-3	APACHE CORP			1	2FE	1,979,400	98.6750	1,973,496	2,000,000	1,988,802		1,965			3.625	3.747	FA	30,208	72,500	11/30/2010	02/01/2021
037833-AK-6	APPLE INC				1FE	36,473,998	97.4370	36,831,073	37,800,000	36,768,867		121,768			2.400	2.807	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC				1FE	42,264,468	103.5940	43,820,431	42,300,000	42,269,539		3,096			3.450	3.460	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC				1FE	29,855,739	101.2100	30,322,606	29,960,000	29,861,414		5,675			3.200	3.241	MN	127,829	479,360	05/06/2015	05/13/2025
03832T-AB-0	APPVION BANK LOAN				4FE	235,069	93.0000	223,076	239,867	234,888		(182)			6.385	0.464		298	12,301	02/18/2015	06/28/2019
03834A-AA-1	APPROACH RESOURCES INC			1	5FE	850,225	35.5000	850,225	2,395,000	850,225			1,544,775		7.000	7.000	JD	7,451	167,650	06/06/2013	06/15/2021
03834L-AA-7	APPVION INC SERIES 144A			1	5FE	3,447,535	40.0000	1,400,000	3,500,000	3,461,459		6,779			9.000	9.310	JD	26,250	315,000	11/13/2013	06/01/2020
039483-AH-5	ARCHER DANIELS				1FE	8,223,636	108.6470	7,187,019	6,615,000	6,933,579		(235,307)			8.375	4.478	AO	116,957	554,006	11/17/2009	04/15/2017
039483-AM-4	ARCHER DANIELS NTS				1FE	2,960,368	126.4940	3,238,234	2,560,000	2,820,420		(15,662)			7.500	6.225	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER DANIELS				1FE	5,998,050	122.8460	6,142,315	5,000,000	5,796,451		(41,233)			8.625	4.976	MN	55,208	331,250	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS NOTES				1FE	13,619,702	118.9300	16,727,561	14,065,000	13,702,613		11,946			5.935	6.183	AO	208,689	834,758	06/27/2007	10/01/2032
039483-AY-8	ARCHER DANIELS BASIC				1FE	25,717,839	108.0620	27,564,353	25,508,000	25,587,668		(40,117)			5.450	5.283	MS	409,333	1,390,186	07/21/2010	03/15/2018
039483-BB-7	ARCHER DANIELS				1FE	19,500,610	108.4140	19,514,448	18,000,000	18,996,153		(177,151)			4.479	3.291	MS	268,740	806,220	02/13/2013	03/01/2021
04021L-AA-8	ARGOS MERGER SUB INC SERIES 144A			1	4FE	1,290,000	99.1500	1,279,035	1,290,000	1,290,000					7.125	7.125	MS	27,063	48,765	02/18/2015	03/15/2023
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A			2	1FE	28,668,975	110.0070	27,369,742	24,880,000	28,602,071		(66,904)			5.524	4.415	JD	61,083	1,374,371	03/16/2015	06/15/2050
043436-AN-4	ASBURY AUTOMOTIVE GROUP			1	4FE	1,875,000	103.2500	1,935,938	1,875,000	1,875,000					6.000	6.000	JD	5,000	115,938	01/21/2015	12/15/2024
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	125.0810	12,508,140	10,000,000	9,985,221		2,190			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
049560-AA-3	ATMOS ENERGY DEB				1FE	9,911,500	122.7180	12,271,790	10,000,000	9,941,662		2,871			6.750	6.820	JJ	311,250	675,000	07/22/1998	07/15/2028
05070G-AE-8	AUDATEX NORTH AMERICA IN SERIES 144A			1	4FE	2,817,500	100.7500	2,821,000	2,800,000	2,811,441		(2,923)			6.000	5.867	JD	7,467	168,000	10/17/2013	06/15/2021
05279#-AF-6	AUTOLIV ASP INC				1	25,500,000	102.7850	26,210,201	25,500,000	25,500,000					3.510	3.510	AO	169,065	895,050	03/12/2014	04/23/2021
053611-AF-6	AVERY DENNISON CORP				2FE	27,015,763	107.4020	28,574,276	26,605,000	26,807,018		(41,383)			5.375	5.174	AO	301,893	1,430,019	05/17/2010	04/15/2020
05366#-AJ-2	AVIATION CAPITAL GROUP CORP				2	12,500,000	107.7620	13,470,275	12,500,000	12,500,000					6.000	6.000	AO	179,167	750,000	03/02/2012	04/05/2018
05523U-AJ-9	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	50,068,638	111.9130	50,662,925	45,270,000	47,302,791		(534,503)			6.375	4.929	JD	240,497	2,885,963	05/11/2011	06/01/2019
05523U-AK-6	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	53,234,395	99.4360	52,203,900	52,500,000	53,197,305		(37,145)			3.800	3.620	AO	465,500	1,349,000	10/07/2015	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERIES 144A			1	2FE	9,882,000	98.9970	9,899,700	10,000,000	9,882,533		533			3.850	3.994	JD	17,111		12/03/2015	12/15/2025
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A			1	5FE	2,235,438	77.0000	1,751,750	2,275,000	2,240,374		4,202			7.000	7.361	FA	66,354	134,750	04/13/2015	02/01/2021
059165-EC-0	BALTIMORE GAS & ELEC BASIC				1FE	10,338,716	124.6000	12,459,990	10,000,000	10,292,866		(6,883)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS & ELEC			1	1FE	7,684,275	103.6130	7,770,953	7,500,000	7,617,433		(18,736)			3.500	3.194	MN	33,542	262,500	04/03/2012	11/15/2021
059438-AG-6	BANC ONE CORP SUB DEBS				2FE	10,534,650	124.2000	12,419,970	10,000,000	10,296,807		(21,297)			7.750	7.309	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				2FE	5,652,763	126.8300	5,548,817	4,375,000	5,160,220		(52,385)			7.625	5.407	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	BANC ONE CORP DEBS				2FE	9,864,700	129.2100	12,921,040	10,000,000	9,911,511		4,624			8.000	8.121	AO	137,778	800,000	04/24/1997	04/29/2027
06051G-DX-4	BANK OF AMERICA CORP				2FE	28,854,250	107.5310	26,882,700	25,000,000	26,790,622		(736,407)			5.650	2.470	MN	235,417	1,412,500	02/14/2013	05/01/2018
06051G-FD-6	BANK OF AMERICA CORP SERIES L				2FE	34,082,280	100.2440	34,082,926	34,000,000	34,055,622		(16,202)			2.650	2.597	AO	225,250	901,000	04/24/2014	04/01/2019
06051G-FN-4	BANK OF AMERICA CORP L				2FE	16,965,730	97.5870	16,589,705	17,000,000	16,970,276		4,546			2.250	2.293	AO	74,375	191,250	04/17/2015	04/21/2020
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	23,179,225	110.3800	21,938,005	19,875,000	21,291,643		(391,725)			5.450	3.202	MN	138,407	1,083,188	11/10/2010	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON MTN				1FE	5,998,200	100.0520	6,003,096	6,000,000	5,999,987		348			2.500	2.506	JJ	69,167	150,000	12/02/2010	01/15/2016
06647F-AB-8	BANKRATE INC SERIES 144A			1	4FE	989,380	101.0000	1,010,000	1,000,000	994,054		2,023			6.125	6.375	FA	23,139	63,750	08/02/2013	08/15/2018
06985P-AH-3	BASIC ENERGY SERVICES			1	5FE	1,833,150	33.0000	1,833,150	5,555,000	1,833,150		1,166	3,706,264		7.750	1.512	FA	162,638	430,513	08/01/2013	02/15/2019
06985P-AK-6	BASIC ENERGY SERVICES			1	5FE	607,200	33.0000	607,200	1,840,000	607,200			1,232,800		7.750	4.060	AO	30,104	142,600	01/17/2013	10/15/2022
070101-F@-4	BASIN ELECTRIC POWER COOPERATI PRIVATE PLACEMENT				1FE	11,400,000	95.1800	10,850,560	11,400,000	11,400,000					3.740	3.740	JD	18,949	187,125	06/16/2015	06/15/2027
071813-AY-5	BAXTER INTERNATIONAL INC				2FE	4,947,765	107.3400	4,561,950	4,250,000	4,524,414		(108,670)			5.375	2.599	JD	19,036	228,438	12/09/2011	06/01/2018
071813-BC-2	BAXTER INTERNATIONAL INC				2FE	3,984,480	104.9390	4,197,548	4,000,000	3,992,693		1,552			4.250	4.298	MS	50,056	170,000	03/04/2010	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL INC				2FE	499,705	100.4040	502,022	500,000	499,938		59			1.850	1.862	JJ	4,265	9,250	12/14/2011	01/15/2017
07274E-AF-0	BAYER US FINANCE LLC SERIES 144A				1FE	55,314,525	100.8440	55,383,635	54,920,000	55,254,364		(51,645)			3.000	2.884	AO	379,863	1,572,600	08/12/2015	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC SERIES 144A				1FE	43,869,225	100.7120	43,809,590	43,500,000	43,830,684		(32,517)			3.375	3.274	AO	338,484	1,350,000	09/01/2015	10/08/2024
073730-AA-1	BEAM INC				2FE	8,161,976	121.9460	8,536,213	7,000,000	7,762,404		(104,076)			8.625	6.372	MN	77,146	603,750	10/04/2011	11/15/2021
073730-AB-9	BEAM INC				2FE	2,020,973	123.5280	2,470,564	2,000,000	2,015,352		(1,590)			7.875	7.732	JJ	72,625	157,500	10/04/2011	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-AW-9	BECTON DICKINSON AND CO BASIC				2FE	41,483,912	101.3890	41,741,645	41,170,000	41,421,849		(51,023)			3.250	3.106	MN	182,120	1,338,025	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO				2FE	27,559,459	100.8400	26,773,126	26,550,000	27,241,530		(101,467)			3.125	2.641	MN	122,148	829,688	05/04/2015	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			1	2FE	25,375,950	100.8530	25,213,150	25,000,000	25,347,276		(28,194)			3.734	3.545	JD	41,489	933,500	03/25/2015	12/15/2024
078167-AZ-6	VERIZON PENNSYLVANIA LLC DEBS				1FE	1,909,563	119.4410	2,179,791	1,825,000	1,885,292		(2,127)			8.350	7.964	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	VERIZON PENNSYLVANIA LLC DEBS				1FE	15,564,100	120.5720	18,085,800	15,000,000	15,422,752		(13,213)			8.750	8.419	FA	495,833	1,312,500	06/23/1994	08/15/2031
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE				2FE	5,890,079	119.5890	6,995,927	5,850,000	5,874,460		(1,805)			7.000	6.939	AO	102,375	409,500	11/08/2001	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS				2FE	44,428,800	109.9400	49,473,045	45,000,000	44,431,970		(6)			7.000	7.089	JD	262,500	3,150,000	04/17/1996	12/01/2095
081437-AF-2	BEMIS CO INC				2FE	39,619,810	113.2190	41,890,919	37,000,000	38,115,457		(274,645)			6.800	5.851	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
085789-AE-5	BERRY PETROLEUM CO				5FE	239,875	25.2500	239,875	950,000	239,875			710,125		6.750	2.267	MN	10,688	64,125	10/27/2010	11/01/2020
09069N-AF-5	BIOSCRIP INC			1	5FE	1,350,000	79.5000	1,073,250	1,350,000	1,350,000					8.875	8.875	FA	45,263	59,906	06/16/2015	02/15/2021
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SERIES AE				1FE	10,000,000	134.1870	13,418,690	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
095370-AA-0	BLUE CUBE SPINCO INC SERIES 144A			1	3FE	305,000	107.8750	329,019	305,000	305,000					9.750	9.750	AO	7,434		09/25/2015	10/15/2023
095370-AC-6	BLUE CUBE SPINCO INC SERIES 144A			1	3FE	305,000	110.0000	335,500	305,000	305,000					10.000	10.000	AO	7,625		09/25/2015	10/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS				2FE	4,921,111	103.9490	4,940,931	4,753,227	4,913,456		(7,655)			4.500	3.982	MON	11,883	71,298	08/06/2015	01/11/2023
097014-AL-8	BOEING CAPITAL CORP				1FE	10,930,800	109.7140	10,971,410	10,000,000	10,462,635		(111,523)			4.700	3.398	AO	83,556	470,000	07/19/2011	10/27/2019
097023-AE-5	BOEING CO DEBS				1FE	7,885,264	146.6120	8,987,316	6,130,000	7,479,529		(48,287)			8.750	6.493	MS	157,933	536,375	06/25/2004	09/15/2031
097023-AK-1	BOEING CO DEBS				1FE	12,690,335	149.8980	17,238,270	11,500,000	12,561,676		(14,503)			7.875	7.088	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO DEBS				1FE	393,980	130.4720	521,888	400,000	396,610		241			7.250	7.376	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO DEBS				1FE	21,368,496	134.3720	31,080,336	23,130,000	21,527,215		14,443			6.875	7.458	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AW-5	BOEING CO				1FE	12,433,596	112.1920	12,565,538	11,200,000	11,677,236		(135,282)			6.000	4.555	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO				1FE	8,688,656	111.3720	9,371,920	8,415,000	8,543,903		(27,898)			4.875	4.464	FA	154,976	410,231	03/23/2010	02/15/2020
097793-AB-9	BONANZA CREEK ENERGY INC			1	5FE	525,000	60.5000	317,625	525,000	525,000					6.750	6.750	AO	7,481	35,438	06/28/2013	04/15/2021
099599-AJ-1	BORDEN INC BONDS				6FE	311,500	22.0000	685,300	3,115,000	328,230		6,339			7.875	78.662	FA	92,671	245,306	02/11/1993	02/15/2023
099724-AJ-5	BORGWARNER INC			1	2FE	36,895,045	94.4050	34,457,862	36,500,000	36,869,996		(25,049)			3.375	3.242	MS	362,719	612,516	04/29/2015	03/15/2025
10115P-AA-3	BOSTON UNIVERSITY DEBS			1	1FE	4,966,400	125.5860	6,279,300	5,000,000	4,966,835		5			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
10138M-AG-0	BOTTLING GROUP LLC BASIC				1FE	4,927,750	101.1240	5,056,220	5,000,000	4,997,100		11,328			5.500	5.740	AO	68,750	275,000	10/01/2008	04/01/2016
106777-AD-7	BREITBURN ENER/BREIT FIN			1	5FE	212,400	18.0000	212,400	1,180,000	212,400		25,015	995,285		7.875	7.823	AO	19,618	92,925	11/19/2013	04/15/2022
109043-AG-4	BRIGGS & STRATTON				3FE	2,100,000	108.5000	2,278,500	2,100,000	2,100,000					6.875	6.875	JD	6,417	144,375	12/15/2010	12/15/2020
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	18,631,150	126.5190	22,773,366	18,000,000	18,396,604		(42,862)			7.150	6.754	JD	57,200	1,287,000	03/10/2010	06/15/2023
11041R-AL-2	BAE SYSTEMS FINANCE INC SERIES 144A				2FE	4,805,200	130.9430	5,237,708	4,000,000	4,640,233		(38,786)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A			2	5FE	3,841,273	78.0000	3,061,364	3,924,825	3,892,059		5,455			7.420	7.631	AO	72,806	291,222	07/07/2000	10/01/2020
115885-AK-1	BROWNING FERRIS DEBS				2FE	9,146,610	125.0810	11,257,290	9,000,000	9,120,545		(2,690)			7.400	7.271	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP DEB				3FE	4,689,150	108.0000	5,400,000	5,000,000	4,840,951		14,577			7.375	7.937	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP NOTES				3FE	16,933,078	106.0000	17,993,500	16,975,000	16,946,951		1,509			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
120568-AT-7	BUNGE LTD FINANCE CORP				2FE	3,999,880	115.7380	4,629,520	4,000,000	3,999,999					8.500	8.500	JD	15,111	340,000	06/04/2009	06/15/2019
121897-WQ-1	BURLINGTON NORTHN INC SR NOTES				1FE	11,397,910	127.6040	12,760,430	10,000,000	10,633,159		(82,534)			8.750	7.417	FA	306,250	875,000	11/20/2002	02/25/2022
12189L-AB-7	BURLINGTN NORTH SANTA FE			1	1FE	9,366,480	104.2270	9,380,394	9,000,000	9,246,328		(51,384)			3.600	2.935	MS	108,000	324,000	08/09/2013	09/01/2020
12189L-AJ-0	BURLINGTN NORTH SANTA FE BURLINGTN NORTH SANTA FE			1	1FE	8,943,701	95.0890	8,700,671	9,150,000	8,944,755		1,055			4.400	4.547	MS	118,543		10/15/2015	03/15/2042
12189L-AQ-4	BURLINGTN NORTH SANTA FE			1	1FE	29,898,300	103.8630	31,158,900	30,000,000	29,919,074		8,888			3.850	3.891	MS	385,000	1,155,000	08/13/2013	09/01/2023
12189L-AT-8	BURLINGTN NORTH SANTA FE			1	2FE	2,006,890	100.0940	2,021,895	2,020,000	2,007,396		505			3.400	3.484	MS	22,893	34,340	08/10/2015	09/01/2024
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS				1FE	2,767,410	124.8200	3,744,597	3,000,000	2,863,073		8,904			7.000	7.664	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE DEBS				1FE	299,853	128.5850	385,755	300,000	299,882		2			7.290	7.294	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE DEBS				1FE	3,406,285	125.5000	3,764,994	3,000,000	3,405,346		(148)			7.250	6.382	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE UNSEC'D DEBS				1FE	6,388,772	120.2130	6,251,071	5,200,000	5,617,415		(83,075)			8.125	5.974	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AX-2	BURLINGTON NORTHERN SANTA FE BASIC				1FE	12,388,150	117.7150	14,125,836	12,000,000	12,331,258		(8,016)			6.200	5.966	FA	281,067	744,000	02/06/2007	08/15/2036
12189T-BC-7	BURLINGTON NORTHERN SANTA FE				1FE	9,982,500	108.1480	10,814,800	10,000,000	9,992,529		1,780			4.700	4.722	AO	117,500	470,000	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES DEBS				1FE	995,190	121.0030	1,210,031	1,000,000	997,263		192			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AA-1	CBS CORP				2FE	8,350,370	100.1540	7,010,780	7,000,000	7,006,113		(158,315)			7.625	5.269	JJ	246,118	533,750	03/01/2005	01/15/2016
124857-AM-5	CBS CORP			1	2FE	29,928,000	97.2510	29,175,180	30,000,000	29,936,262		6,136			3.700	3.729	FA	419,333	1,097,667	08/11/2014	08/15/2024
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	3FE	1,107,879	102.1250	1,138,694	1,115,000	1,111,785		918			7.000	7.107	JJ	35,990	78,050	11/03/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP				3FE	2,650,000	104.0000	2,756,000	2,650,000	2,650,000					6.500	6.500	AO	29,187	172,250	05/03/2011	04/30/2021
1248EP-BD-4	CCO HLDGS LLC/CAP CORP			1	3FE	2,000,000	102.5000	2,050,000	2,000,000	2,000,000					5.750	5.750	MS	38,333	115,000	03/10/2014	09/01/2023
125134-AA-4	CEB INC SERIES 144A			1	3FE	1,545,000	99.2500	1,533,413	1,545,000	1,545,000					5.625	5.625	JD	3,863	44,902	06/04/2015	06/15/2023
125152-AC-2	CE GENERATION LLC				4FE	36,968	94.6250	35,157	37,154	37,094		17			7.416	7.477	JD	122	2,755	07/19/2006	12/15/2018
12527G-AA-1	CF INDUSTRIES INC				2FE	500,000	108.3520	541,761	500,000	500,000					6.875	6.875	MN	5,729	34,375	04/20/2010	05/01/2018
12527G-AC-7	CF INDUSTRIES INC				2FE	42,081,190	93.0770	40,023,282	43,000,000	42,228,658		88,484			3.450	3.729	JD	123,625	1,483,500	09/05/2014	06/01/2023
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	1,492,513	100.7500	1,400,425	1,390,000	1,437,861		(23,487)			8.000	6.025	MN	14,209	111,200	07/23/2013	11/15/2019

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	
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
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	2,720,000	99.6250	2,709,800	2,720,000	2,720,000					7.125	7.125	JJ	89,363	193,800	07/09/2012	07/15/2020
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	865,000	94.8750	820,669	865,000	865,000					6.875	6.875	FA	24,779	59,469	10/28/2014	02/01/2022
12589Y-AF-6	PANHANDLE EASTERN SR NTS				2FE	4,951,700	94.7780	4,738,890	5,000,000	4,966,733		1,429			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,985,960	114.7180	3,441,525	3,000,000	2,988,962		325			6.400	6.435	AO	40,533	192,000	09/22/2003	10/15/2033
126408-BL-6	CSX CORP DEBS				2FE	1,588,617	108.2030	1,489,955	1,377,000	1,402,022		(17,445)			7.900	6.453	MN	18,131	108,783	02/01/1999	05/01/2017
126408-GH-0	CSX CORP				2FE	10,066,450	113.2640	11,326,410	10,000,000	10,057,603		(1,388)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GJ-6	CSX CORP				2FE	4,990,850	105.1840	5,259,190	5,000,000	4,998,483		1,067			5.600	5.624	MN	46,667	280,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	21,175,800	116.3880	23,277,500	20,000,000	21,068,430		(25,143)			6.150	5.714	MN	205,000	1,230,000	03/03/2011	05/01/2037
126408-GT-4	CSX CORP			1	2FE	6,607,020	104.3420	7,303,968	7,000,000	6,782,770		39,516			3.700	4.421	AO	43,886	259,000	03/07/2011	10/30/2020
126410-LK-3	CSX TRANSPORTATION INC BASIC				2FE	2,346,794	127.0420	2,401,090	1,890,000	2,072,444		(33,737)			9.750	7.176	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC BASIC BASIC				2FE	14,043,999	136.8870	18,972,594	13,860,000	14,027,719		(1,744)			7.875	7.768	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORP MTN				2FE	10,000,000	123.0330	12,303,280	10,000,000	10,000,000					9.870	9.870	FA	372,867	987,000	02/12/1991	02/12/2021
126650-BE-9	CVS HEALTH CORP				2FE	22,166,941	102.8570	20,401,587	19,835,000	20,102,420		(417,159)			6.125	3.908	FA	458,960	1,214,894	02/16/2011	08/15/2016
126650-BH-2	CVS HEALTH CORP BASIC				2FE	4,947,550	105.8800	5,294,015	5,000,000	4,990,637		6,169			5.750	5.890	JD	23,958	287,500	05/22/2007	06/01/2017
126650-BJ-8	CVS HEALTH CORP BASIC				2FE	14,569,950	118.3570	17,753,490	15,000,000	14,691,627		17,752			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BN-9	CVS HEALTH CORP				2FE	11,534,700	113.0840	11,308,350	10,000,000	10,676,249		(192,628)			6.600	4.316	MS	194,333	660,000	03/02/2011	03/15/2019
126650-BU-3	CVS HEALTH CORP				2FE	8,214,320	107.6660	8,613,296	8,000,000	8,106,895		(21,667)			4.750	4.411	MN	45,389	380,000	07/07/2010	05/18/2020
126650-BZ-2	CVS HEALTH CORP			1	2FE	13,084,240	97.4310	13,640,298	14,000,000	13,286,178		88,391			2.750	3.583	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CJ-7	CVS HEALTH CORP			1	2FE	4,996,300	100.4490	5,022,460	5,000,000	4,996,611		311			2.800	2.816	JJ	62,611		07/13/2015	07/20/2020
126650-CL-2	CVS HEALTH CORP			1	2FE	9,899,400	102.0580	10,205,800	10,000,000	9,903,113		3,713			3.875	3.998	JJ	173,299		07/13/2015	07/20/2025
12680#-AF-7	CABELA'S CORPORATION				2	18,500,000	92.5990	17,130,811	18,500,000	18,500,000					3.700	3.700	FA	279,504		06/09/2015	08/04/2022
12681#-AA-5	CABELA'S INCORPORATED SENIOR UNSECURED				2	15,000,000	100.5860	15,087,855	15,000,000	15,000,000					5.990	5.990	FA	309,483	898,500	12/21/2005	02/27/2016
12681#-AC-1	CABELA'S INCORPORATED			2	2	4,285,714	104.4410	4,476,026	4,285,714	4,285,714					7.200	7.200	JJ	141,429	308,571	12/21/2007	01/14/2018
127055-AG-6	CABOT CORP				2FE	24,475,730	102.4660	25,104,121	24,500,000	24,497,032		3,796			5.000	5.017	AO	306,250	1,225,000	09/25/2009	10/01/2016
127055-AJ-0	CABOT CORP				2FE	2,049,740	100.7610	2,015,216	2,000,000	2,022,463		(10,696)			2.550	1.985	JJ	23,517	51,000	05/22/2013	01/15/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT			2	2FE	9,237,292	111.4560	10,295,516	9,237,292	9,237,292					5.710	5.710	JJ	243,213	527,449	01/15/2009	01/15/2032
128195-AH-7	CALATLANTIC GROUP INC			1	3FE	2,225,000	106.7500	2,375,188	2,225,000	2,225,000					6.250	6.250	JD	6,181	69,531	10/01/2015	12/15/2021
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR NOTES				2FE	5,000,000	141.8720	7,093,610	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
131477-AN-1	CALUMET SPECIALTY PROD			1	4FE	3,560,426	87.0000	3,299,040	3,792,000	3,580,858		20,433			6.500	7.769	AO	52,035	123,266	04/30/2015	04/15/2021
131477-AP-6	CALUMET SPECIALTY PROD SERIES 144A			1	4FE	1,141,456	85.0000	977,500	1,150,000	1,142,144		689			7.750	7.875	AO	18,815	49,019	03/24/2015	04/15/2023
13201A-AA-5	CAMBIUM LEARNING GRP INC			1	5FE	554,400	100.7500	634,725	630,000	602,627		21,170			9.750	12.887	FA	23,205	61,425	09/12/2011	02/15/2017
134429-AG-4	CAMPBELL SOUP CO DEBS				1FE	12,962,145	126.4300	14,539,450	11,500,000	12,110,590		(90,771)			8.875	7.636	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP CO				1FE	39,736,473	106.3880	38,939,108	36,601,000	37,912,139		(393,134)			4.500	3.282	FA	622,217	1,647,045	06/03/2011	02/15/2019
134429-AV-1	CAMPBELL SOUP CO BASIC				1FE	4,985,550	102.2510	5,112,560	5,000,000	4,996,572		2,144			3.050	3.096	JJ	70,319	152,500	06/30/2010	07/15/2017
134429-AW-9	CAMPBELL SOUP CO				1FE	30,878,600	106.5210	33,021,634	31,000,000	30,929,826		11,572			4.250	4.298	AO	278,139	1,317,500	04/05/2011	04/15/2021
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT			2	2	3,000,000	103.5840	3,107,514	3,000,000	3,000,000					9.000	8.996	JJ	135,000	270,000	07/01/2009	07/01/2016
14149Y-AT-5	CARDINAL HEALTH INC				2FE	28,152,628	108.4580	28,709,917	26,471,000	27,755,452		(237,761)			4.625	3.535	JD	54,413	1,224,284	04/14/2014	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC				2FE	6,699,290	98.7770	6,420,499	6,500,000	6,680,783		(18,507)			3.200	2.727	JD	9,244	208,000	04/01/2015	06/15/2022
14149Y-AZ-1	CARDINAL HEALTH INC				2FE	12,975,690	99.9620	12,995,021	13,000,000	12,980,872		4,639			2.400	2.440	MN	39,867	308,533	11/07/2014	11/15/2019
14149Y-BA-5	CARDINAL HEALTH INC			1	2FE	22,075,230	100.1160	22,025,542	22,000,000	22,071,808		(3,830)			3.500	3.455	MN	98,389	693,000	07/08/2015	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1	2FE	6,983,760	101.5210	7,106,456	7,000,000	6,984,163		403			3.750	3.778	MS	77,292	59,792	06/17/2015	09/15/2025
141781-AC-8	CARGILL INC SERIES 144A				1FE	8,808,384	126.6570	10,664,528	8,420,000	8,638,127		(15,189)			7.375	7.003	AO	155,244	620,975	03/07/1996	10/01/2025
141781-AD-6	CARGILL INC SERIES 144A DEBS				1FE	6,965,789	123.4670	8,889,602	7,200,000	7,008,065		4,032			6.875	7.124	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL INC SERIES 144A SR NOTES				1FE	10,499,691	128.6940	11,569,573	8,990,000	9,931,952		(60,899)			7.500	6.146	MS	224,750	674,250	11/19/2002	09/01/2026
141781-AU-8	CARGILL INC SERIES 144A				1FE	9,775,850	116.3390	11,633,880	10,000,000	9,807,046		4,441			6.125	6.293	MS	180,347	612,500	07/17/2007	09/15/2036
141781-AX-2	CARGILL INC SERIES 144A				1FE	15,878,310	107.3540	15,029,546	14,000,000	14,544,797		(271,109)			6.000	3.858	MN	79,333	840,000	08/24/2011	11/27/2017
141781-F@-8	CARGILL INC				1	5,000,000	134.3830	6,719,150	5,000,000	5,000,000					8.890	8.890	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL INC SENIOR NOTES				1FE	5,000,000	143.0200	7,151,000	5,000,000	5,000,000					8.930	8.930	JD	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC SERIES 144A				1FE	4,600,650	120.3780	6,018,890	5,000,000	4,734,858		13,738			7.100	7.805	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC SERIES 144A				1FE	1,607,857	122.4270	2,111,867	1,725,000	1,644,145		3,887			6.875	7.463	MN	19,766	118,594	06/25/2001	05/01/2028
144141-BP-2	CAROLINA PWR & LT FMB				1FE	1,520,866	130.3620	1,929,362	1,480,000	1,498,422		(2,488)			8.625	8.343	MS	37,586	127,650	05/14/2001	09/15/2021
149123-BQ-3	CATERPILLAR INC BASIC				1FE	20,388,640	117.0030	20,475,455	17,500,000	18,534,302		(313,125)			7.900	5.697	JD	61,444	1,382,500	01/14/2009	12/15/2018
149123-CC-3	CATERPILLAR INC			1	1FE	24,995,750	101.3010	25,325,300	25,000,000	24,996,477		358			3.400	3.402	MN	108,611	850,000	05/05/2014	05/15/2024
14912L-3U-3	CATERPILLAR FINL SVCS MTN				1FE	17,801,298	108.1640	18,658,273	17,250,000	17,489,349		(103,086)			5.450	4.781	AO	198,471	940,125	01/18/2012	04/15/2018
14912L-4D-0	CATERPILLAR FINL SVCS BASIC				1FE	16,203,450	113.4080	17,011,215	15,000,000	15,412,044		(134,244)			7.050	5.950	MS	267,313	1,057,500	01/13/2009	10/01/2018
14912L-4E-8	CATERPILLAR FINL SVCS				1FE	37,920,880	114.5920	41,253,156	36,000,000	36,749,279		(218,241)			7.150	6.390	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	10,871,006	97.5380	10,631,631	10,900,000	10,879,292		2,693			2.950	2.981	MN	53,592	321,550	10/25/2012	11/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	38,803,423	105.8870	41,020,779	38,740,000	38,792,536		(5,919)			4.200	4.179	FA	677,950	1,627,080	02/06/2014	08/01/2023
150890-AC-8	CELANESE US HOLDINGS LLC				3FE	875,000	105.5000	923,125	875,000	875,000					5.875	5.875	JD	2,285	51,406	05/02/2011	06/15/2021
15189X-AD-0	CENTERPOINT ENER HOUSTON FMB SERIES K2				1FE	7,786,670	131.7060	9,219,427	7,000,000	7,614,444		(19,717)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
153527-AL-0	CENTRAL GARDEN & PET CO			1	4FE	695,000	101.0000	701,950	695,000	695,000					6.125	6.125	MN	6,149		11/04/2015	11/15/2023
156700-AX-4	CENTURYLINK INC W				3FE	1,500,000	93.7500	1,406,250	1,500,000	1,500,000					6.750	6.750	JD	8,438	101,250	11/14/2013	12/01/2023
15724*-AM-5	CF INDUSTRIES, INC. FERTILIZER & AGRI CHEM				2FE	7,900,000	96.7430	7,642,683	7,900,000	7,900,000					4.490	4.490	AO	95,575	7,900	09/11/2015	10/15/2025
15724*-AN-3	CF INDUSTRIES, INC. FERTILIZER & AGRI CHEM				2FE	4,300,000	96.9730	4,169,841	4,300,000	4,300,000					4.930	4.930	AO	57,120	4,300	09/11/2015	10/15/2022
163893-AD-2	CHEMTURA CORP			1	3FE	905,000	100.5000	909,525	905,000	905,000					5.750	5.750	JJ	23,995	52,038	07/18/2013	07/15/2021
165069-AP-0	VERIZON MARYLAND LLC DEBS				2FE	853,200	118.1400	933,303	790,000	832,988		(1,752)			8.000	7.365	AO	13,342	63,200	01/15/1993	10/15/2029
165167-BZ-9	CHESAPEAKE ENERGY CORP BASIC			1	4FE	799,000	47.0000	799,000	1,700,000	799,000		100,911	746,218		2.500	9.769	MN	5,431	42,500	10/24/2008	05/15/2037
165167-CB-1	CHESAPEAKE ENERGY CORP			1	4FE	467,250	33.3750	467,250	1,400,000	467,250		42,379	791,843		2.250	6.021	JD	1,400	31,500	12/08/2010	12/15/2038
166754-AM-3	CHEVRON PHILLIPS CHEM CO 144A				1FE	6,997,760	98.7690	6,913,858	7,000,000	6,998,006		246			2.450	2.457	MN	28,583	80,510	05/07/2015	05/01/2020
166764-AH-3	CHEVRON CORP			1	1FE	1,400,000	100.5320	1,407,445	1,400,000	1,400,000					3.191	3.191	JD	869	44,674	06/17/2013	06/24/2023
16724*-AA-9	CHICAGO BASEBALL HOLDINGS LLC PRIVATE PLACEMENT				2FE	11,000,000	108.6790	11,954,679	11,000,000	11,000,000					6.790	6.790	JJ	344,404	746,900	09/25/2009	01/15/2018
167885-A*-3	CHICAGO PARKING METERS, LLC PRIVATE PLACEMENT				2FE	26,600,000	101.8570	27,094,010	26,600,000	26,600,000					4.520	4.520	JD	3,340	1,198,980	07/03/2014	07/15/2024
170031-AB-4	CHIQUITA BRANDS INTL / L			1	3FE	375,506	104.7500	395,955	378,000	376,061		299			7.875	8.000	FA	12,403	29,768	02/04/2014	02/01/2021
171871-AN-6	CINCINNATI BELL INC			1	4FE	2,379,925	102.2500	2,431,505	2,378,000	2,378,935		(290)			8.375	8.359	AO	42,044	199,158	02/28/2012	10/15/2020
172070-CP-7	CINCINNATI GAS & ELEC NTS				2FE	2,992,920	104.7540	3,142,629	3,000,000	2,994,619		182			5.400	5.416	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO BASIC				1FE	10,626,200	118.8220	11,882,240	10,000,000	10,530,442		(13,243)			6.150	5.709	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AH-3	CINTAS CORPORATION NO BASIC				1FE	8,336,340	108.0590	7,564,158	7,000,000	7,406,963		(203,481)			6.125	2.979	JD	35,729	428,750	01/05/2012	12/01/2017
17252M-AJ-9	CINTAS CORPORATION NO				1FE	5,073,225	100.3950	5,019,755	5,000,000	5,007,075		(16,787)			2.850	2.505	JD	11,875	142,500	12/01/2011	06/01/2016
17252M-AK-6	CINTAS CORPORATION NO				1FE	28,313,426	105.5690	28,186,843	26,700,000	27,753,912		(176,155)			4.300	3.487	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO			1	1FE	24,173,664	100.5250	24,402,371	24,275,000	24,221,798		11,525			3.250	3.282	JD	65,745	788,938	04/09/2015	06/01/2022
172967-AL-5	CITIGROUP INC NOTES				2FE	4,524,000	127.2810	5,091,256	4,000,000	4,353,057		(26,491)			7.875	6.597	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				2FE	29,555,995	103.3420	31,002,600	30,000,000	29,632,417		39,212			3.875	4.060	AO	213,125	1,162,500	01/17/2014	10/25/2023
177342-AP-7	CITIZENS UTILITY CO DEBS				3FE	28,949,390	65.2500	20,227,500	31,000,000	29,109,504		15,253			7.050	7.563	AO	546,375	2,185,500	03/25/1997	10/01/2046
185401-AD-8	CLEAVER-BROOKS INC SERIES 144A			1	4FE	1,227,108	96.5000	1,191,775	1,235,000	1,229,945		1,027			8.750	8.875	JD	4,803	108,063	12/11/2012	12/15/2019
18586*-AA-2	CLEVELAND BROTHERS HOLDINGS IN CLEVELAND BROTHERS HOLDINGS IN				2Z	8,824,671	93.3120	8,118,130	8,700,000	8,819,777		(4,894)			4.250	4.008	JJ	175,631		08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS IN CONSTRUCTION MACHINERY				2Z	10,000,000	88.4330	8,843,328	10,000,000	10,000,000					4.190	4.190	MN	44,228		08/20/2015	11/23/2025
18683K-AH-4	CLIFFS NATURAL RESOURCES SERIES 144A			1	3FE	1,585,131	76.2500	1,296,250	1,700,000	1,599,153		14,022			8.250	9.999	MS	35,452	70,125	03/25/2015	03/31/2020
189054-AT-6	CLOROX COMPANY			1	2FE	13,355,800	98.7280	13,821,892	14,000,000	13,495,138		65,236			3.050	3.662	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX COMPANY			1	2FE	8,032,451	99.8040	8,014,293	8,030,000	8,032,452		(28)			3.500	3.496	JD	12,491	285,734	03/06/2015	12/15/2024
191098-AH-5	COCA-COLA BOTTLING CO CONSOL				2FE	18,569,408	101.6790	20,030,665	19,700,000	19,621,940		164,811			5.000	5.900	JD	43,778	985,000	08/11/2008	06/15/2016
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	139.0110	42,954,275	30,900,000	29,373,932		(40)			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA REFRESH USA DEBS				1FE	16,855,782	129.4420	19,791,697	15,290,000	15,991,346		(93,171)			8.500	7.518	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA REFRESH USA DEBS				1FE	8,560,372	126.3270	9,954,560	7,880,000	8,239,484		(35,729)			6.750	6.002	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	COCA-COLA REFRESH USA BASIC				1FE	21,923,132	129.7710	26,473,264	20,400,000	21,706,472		(30,541)			6.700	6.149	AO	288,547	1,366,800	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA REFRESH USA NTS				1FE	7,080,741	130.6300	8,321,106	6,370,000	6,849,619		(30,551)			6.950	5.997	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA REFRESH USA DEB				1FE	12,904,553	128.9500	16,118,700	12,500,000	12,854,536		(9,548)			6.750	6.487	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA REFRESH USA UNSEC'D DEBS				1FE	4,980,449	131.1080	6,162,062	4,700,000	4,896,399		(9,862)			6.750	6.268	MS	93,413	317,250	05/07/2004	09/15/2028
19122T-AB-5	COCA-COLA ENTERPRISES				2FE	34,463,054	106.6380	36,203,703	33,950,000	34,259,457		(47,444)			4.500	4.316	MS	509,250	1,527,750	05/23/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES			1	2FE	17,229,930	100.4990	17,084,830	17,000,000	17,200,037		(21,079)			3.250	3.011	FA	202,583	422,500	10/06/2015	08/19/2021
195869-AP-7	COLONIAL PIPELINE CO SERIES 144A			1	1FE	14,958,900	98.3880	14,758,260	15,000,000	14,959,866		966			3.750	3.783	AO	154,688		09/16/2015	10/01/2025
20029P-AG-4	COMCAST CABLE CORP NTS				1FE	15,506,480	109.6450	13,157,412	12,000,000	12,518,325		(365,363)			8.875	5.466	MN	177,500	1,065,000	08/12/2005	05/01/2017
20030N-AG-6	COMCAST CORP				1FE	7,446,725	101.8030	7,635,248	7,500,000	7,497,191		5,980			4.950	5.035	JD	16,500	371,250	06/28/2005	06/15/2016
20030N-AR-2	COMCAST CORP				1FE	10,632,400	108.9170	10,891,690	10,000,000	10,192,368		(84,050)			5.875	4.909	FA	221,944	587,500	02/11/2010	02/15/2018
20030N-AZ-4	COMCAST CORP				1FE	8,978,670	112.1210	10,090,881	9,000,000	8,991,271		2,193			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
20030N-BN-0	COMCAST CORP			1	1FE	4,993,750	101.2370	5,061,860	5,000,000	4,993,908		158			3.375	3.390	FA	63,750	36,563	05/19/2015	08/15/2025
200339-CG-2	COMERICA BANK				1FE	10,173,350	103.5810	10,358,110	10,000,000	10,019,538		(20,932)			5.750	5.521	MN	63,889	575,000	11/30/2006	11/21/2016
20035C-AB-6	COMERICA BANK				1FE	387,952	104.9080	419,632	400,000	397,785		1,256			5.200	5.558	FA	7,453	20,800	02/16/2006	08/22/2017
202608-AL-9	COMMERCIAL VEHICLE GROUP			1	4FE	1,383,154	87.5000	1,209,250	1,382,000	1,382,348		(248)			7.875	7.854	AO	22,976	108,833	04/26/2012	04/15/2019
20337X-AA-7	COMMSCOPE HOLDINGS INC SERIES 144A			1	4FE	3,003,750	101.1250	3,033,750	3,000,000	3,001,979		(733)			6.625	6.595	JD	16,563	198,750	05/23/2013	06/01/2020
20337Y-AA-5	COMMSCOPE TECH FINANCE L 144A			1	4FE	945,000	96.2500	909,563	945,000	945,000					6.000	6.000	JD	2,520	28,980	05/28/2015	06/15/2025
20341W-AA-3	COMMUNICATIONS SALES & I SERIES 144A			1	3FE	1,581,000	94.5000	1,606,500	1,700,000	1,585,620		4,620			6.000	7.203	AO	21,533	48,450	08/13/2015	04/15/2023
20369E-AA-0	COMMUNITY HOSPITALS OF I				1FE	11,470,000	102.0220	11,701,969	11,470,000	11,470,000					4.237	4.237	MN	80,997	188,994	06/04/2015	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
205768-AH-7	COMSTOCK RESOURCES INC			1	5FE	234,750	15.0000	204,750	1,365,000	240,857		79,736	1,190,703		7.750	8.177	AO	26,447	105,788	03/19/2012	04/01/2019
205768-AJ-3	COMSTOCK RESOURCES INC			1	5FE	387,608	17.2500	387,608	2,247,000	387,608		86,376	1,918,425		9.500	9.670	JD	9,487	213,465	10/30/2014	06/15/2020
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	18,497,658	125.0920	20,762,787	16,598,000	17,386,681		(119,077)			9.750	8.599	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	118.8280	9,981,569	8,400,000	9,111,956		(46,875)			7.125	6.031	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	112.3240	1,123,241	1,000,000	1,112,332		(6,835)			6.700	5.384	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AR-3	CONAGRA FOODS INC SR NTS				2FE	5,146,640	118.1320	5,906,605	5,000,000	5,112,580		(5,433)			7.000	6.734	AO	87,500	350,000	03/20/2008	10/01/2028
205887-AX-0	CONAGRA FOODS INC BONDS				2FE	26,495,370	132.9420	29,247,130	22,000,000	25,311,856		(139,163)			8.250	6.596	MS	534,417	1,815,000	06/29/2005	09/15/2030
205887-BF-8	CONAGRA FOODS INC				2FE	36,677,215	112.4150	37,658,891	33,500,000	34,870,941		(373,210)			7.000	5.612	AO	495,056	2,345,000	02/09/2011	04/15/2019
20605P-AC-5	CONCHO RESOURCES INC			1	3FE	1,030,000	96.0000	988,800	1,030,000	1,030,000					6.500	6.500	JJ	30,871	66,950	05/18/2011	01/15/2022
20825C-AR-5	CONOCOPHILLIPS				1FE	18,855,360	108.2360	19,482,516	18,000,000	18,321,694		(94,023)			5.750	5.116	FA	431,250	1,035,000	06/24/2009	02/01/2019
20825C-AU-8	CONOCOPHILLIPS				1FE	6,214,000	111.4110	5,570,530	5,000,000	5,646,190		(149,862)			6.000	2.607	JJ	138,333	300,000	01/20/2012	01/15/2020
20826F-AD-8	CONOCOPHILLIPS COMPANY			1	1FE	10,380,000	91.4520	9,145,160	10,000,000	10,348,173		(31,827)			3.350	2.891	MN	42,806	337,792	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS COMPANY			1	1FE	11,958,600	90.3680	10,844,196	12,000,000	11,960,764		2,164			3.350	3.391	MN	51,367	197,650	05/13/2015	05/15/2025
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SERIES 03-C				1FE	863,240	107.0330	1,070,325	1,000,000	892,224		3,385			5.100	6.113	JD	2,267	51,000	06/28/2004	06/15/2033
210371-AF-7	CONSTELLATION ENERGY GRP BONDS				2FE	10,900,049	126.6920	10,958,867	8,650,000	10,375,532		(63,129)			7.600	5.701	AO	164,350	657,400	06/30/2005	04/01/2032
210382-AA-5	CONSTELLIS HOLDINGS FIN SERIES 144A			1	4FE	4,597,047	82.0000	3,931,900	4,795,000	4,599,680		2,634			9.750	10.891	MN	59,738	179,151	12/15/2015	05/15/2020
210518-CE-4	CONSUMERS ENERGY CO BASIC				1FE	2,473,030	102.6530	2,527,322	2,462,000	2,462,802		(1,236)			5.500	5.446	FA	51,155	135,410	03/21/2005	08/15/2016
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	1,245,000	73.7500	918,188	1,245,000	1,245,000					5.000	4.999	MS	18,329	62,250	08/14/2012	09/15/2022
21244N-AB-7	CONVATEC BANK LOAN				4FE		0.0000								3.532	0.000			3,598	10/01/2013	12/22/2016
216871-AC-7	COOPER US INC BASIC				2FE	31,868,724	106.2740	30,452,700	28,655,000	29,440,211		(501,191)			6.100	4.190	JJ	873,978	1,747,955	01/05/2011	07/01/2017
216871-AE-3	COOPER US INC			1	2FE	9,971,600	103.4300	10,343,000	10,000,000	9,984,631		2,759			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217203-AE-8	COPANO ENERGY LLC/FIN CO			1	2FE	455,000	99.7990	454,084	455,000	455,000					7.125	7.125	AO	8,105	32,419	03/22/2011	04/01/2021
217204-A*-7	COPART, INC. PRIVATE PLACEMENT				2	10,900,000	91.8810	10,014,986	10,900,000	10,900,000					4.070	4.070	MJSD	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC. PRIVATE PLACEMENT				2	11,200,000	88.5260	9,914,959	11,200,000	11,200,000					4.350	4.350	MJSD	37,893	487,200	11/21/2014	12/03/2029
219350-AS-4	CORNING INC				2FE	19,727,981	112.2820	19,542,630	17,405,000	18,382,994		(261,290)			6.625	4.799	MN	147,338	1,153,081	05/19/2010	05/15/2019
219350-AU-9	CORNING INC				2FE	17,580,630	105.0240	17,854,063	17,000,000	17,311,968		(61,156)			4.250	3.811	FA	272,944	722,500	03/26/2012	08/15/2020
219350-AZ-8	CORNING INC				2FE	25,960,120	98.4720	25,602,772	26,000,000	25,967,392		3,503			3.700	3.719	MN	122,922	962,000	11/20/2013	11/15/2023
219350-BB-0	CORNING INC			1	2FE	11,971,920	95.7880	11,494,608	12,000,000	11,974,329		2,409			2.900	2.937	MN	44,467	180,767	05/05/2015	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING PRIVATE PLACEMENT			2	2FE	14,300,000	95.8270	13,703,297	14,300,000	14,300,000					5.300	5.299	JJ	477,898		05/05/2015	07/01/2050
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	22,981,400	105.2610	21,052,100	20,000,000	20,580,926		(466,683)			5.500	3.022	MS	323,889	1,100,000	06/30/2010	03/15/2017
221643-AK-5	COTT BEVERAGES INC SERIES WI			1	4FE	2,477,684	103.2500	2,581,250	2,500,000	2,479,574		1,889			6.750	6.988	JJ	84,375		08/19/2015	01/01/2020
22282E-AF-9	COVANTA HOLDING CORP			1	4FE	345,000	90.5000	312,225	345,000	345,000					5.875	5.875	MS	6,756	20,269	02/20/2014	03/01/2024
224044-AG-2	COX COMMUNICATIONS INC				2FE	21,888,305	115.0730	25,028,378	21,750,000	21,816,903		(5,474)			7.625	7.576	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-BQ-9	COX COMMUNICATIONS INC SERIES 144A				2FE	10,420,290	103.3850	9,304,650	9,000,000	9,258,473		(275,310)			5.875	2.676	JD	44,063	528,750	07/29/2011	12/01/2016
224044-CA-3	COX COMMUNICATIONS INC SERIES 144A			1	2FE	44,260,100	88.0920	39,641,175	45,000,000	44,390,622		69,756			2.950	3.152	JD	3,687	1,327,500	04/23/2014	06/30/2023
226373-AJ-7	CRESTWOOD MIDSTREAM PART			1	4FE	1,760,000	73.5000	1,293,600	1,760,000	1,760,000					6.000	6.000	JD	4,693	105,600	12/05/2013	12/15/2020
226373-AK-4	CRESTWOOD MIDSTREAM PART SERIES 144A			1	4FE	1,275,000	69.7500	889,313	1,275,000	1,275,000					6.250	6.250	AO	19,922	41,615	03/09/2015	04/01/2023
23331A-BH-1	DR HORTON INC			1	3FE	1,730,000	106.6000	1,844,180	1,730,000	1,730,000					5.750	5.750	FA	37,579	99,475	07/31/2013	08/15/2023
233331-AJ-6	DTE ENERGY COMPANY BASIC				2FE	24,965,508	121.5350	27,710,003	22,800,000	24,491,702		(56,586)			6.375	5.694	AO	306,850	1,453,500	02/08/2005	04/15/2033
233331-AS-6	DTE ENERGY COMPANY C			1	2FE	28,487,464	100.1110	28,431,524	28,400,000	28,475,389		(7,750)			3.500	3.463	JD	82,833	994,000	05/09/2014	06/01/2024
233331-AT-4	DTE ENERGY COMPANY			1	2FE	4,994,100	99.5760	4,978,780	5,000,000	4,995,349		1,142			2.400	2.425	JD	10,000	122,333	11/17/2014	12/01/2019
233851-AR-5	DAIMLER FINANCE NA LLC SERIES 144A				1FE	3,909,120	98.6880	3,947,512	4,000,000	3,942,163		15,192			2.250	2.676	JJ	37,750	90,000	10/11/2013	07/31/2019
233851-BA-1	DAIMLER FINANCE NA LLC SERIES 144A				1FE	52,041,270	100.1510	52,078,364	52,000,000	52,022,643		(8,402)			2.375	2.358	FA	514,583	1,235,000	09/30/2013	08/01/2018
233851-BE-3	DAIMLER FINANCE NA LLC SERIES 144A				1FE	24,952,750	98.6230	24,655,725	25,000,000	24,964,077		6,316			2.875	2.905	MS	221,615	718,750	03/03/2014	03/10/2021
233851-CA-0	DAIMLER FINANCE NA LLC SERIES 144A				1FE	15,868,995	98.9860	15,738,758	15,900,000	15,871,386		2,391			2.700	2.742	FA	176,490		07/28/2015	08/03/2020
235825-AB-2	DANA HOLDING CORP			1	3FE	2,615,000	102.7500	2,686,913	2,615,000	2,615,000					6.750	6.750	FA	66,683	176,513	01/25/2011	02/15/2021
235825-AD-8	DANA HOLDING CORP			1	3FE	695,000	100.2500	696,738	695,000	695,000					6.000	6.000	MS	12,278	41,700	07/30/2013	09/15/2023
235851-AG-7	DANAHER CORP				1FE	11,870,516	107.9270	11,310,750	10,480,000	10,921,690		(205,704)			5.625	3.465	JJ	271,825	589,500	04/29/2011	01/15/2018
235851-AH-5	DANAHER CORP				1FE	60,935,943	110.0140	65,293,546	59,350,000	60,008,075		(190,717)			5.400	5.013	MS	1,068,300	3,204,900	05/26/2011	03/01/2019
235851-AM-4	DANAHER CORP				1FE	16,550,991	106.2870	16,539,305	15,561,000	16,150,846		(97,263)			3.900	3.141	JD	13,486	606,879	08/29/2011	06/23/2021
237266-AG-6	DARLING INGREDIENTS IN			1	3FE	1,425,000	98.5000	1,403,625	1,425,000	1,425,000					5.375	5.375	JJ	35,318	76,594	09/09/2014	01/15/2022
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	128.5470	14,782,928	11,500,000	11,533,960		(6,391)			9.875	9.788	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	128.6270	12,862,710	10,000,000	10,082,996		(9,440)			8.800	8.628	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	DAYTON-HUDSON UNSEC'D DEB				1FE	524,350	123.4050	617,025	500,000	516,324		(832)			6.650	6.271	FA	13,854	33,250	11/07/2001	08/01/2028
242361-AB-9	DEAN FOODS CO				4FE	4,384,345	105.2500	5,319,335	5,054,000	4,835,284		107,394			6.900	8.603	AO	73,620	348,726	09/08/2004	10/15/2017
24240V-AM-3	DEAN WITTER DISCOVER DEBS				1FE	2,524,236	100.0000	2,700,000	2,700,000	2,700,000		16,657			6.750	7.403	JJ	91,125	182,250	07/17/1996	01/01/2016
244199-AU-9	DEERE & CO DEBS				1FE	54,715	127.6260	54,879	43,000	48,405		(726)			8.500	5.983	JJ	1,746	3,655	04/20/2004	01/09/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
244199-BE-4	DEERE & CO			1	1FE	17,156,312	98.6010	16,959,286	17,200,000	17,170,600		4,140			2.600	2.629	JD	28,571	447,200	06/05/2012	06/08/2022
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	5,327,000	107.9970	5,399,865	5,000,000	5,098,243		(40,548)			5.350	4.424	AO	65,389	267,500	09/03/2009	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN				1FE	11,819,208	110.0470	12,930,523	11,750,000	11,774,053		(8,035)			5.750	5.667	MS	212,071	675,625	04/24/2009	09/10/2018
24422E-RH-4	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	10,242,900	101.7670	10,176,680	10,000,000	10,155,218		(24,310)			3.150	2.857	AO	66,500	315,000	03/29/2012	10/15/2021
24422E-RL-5	JOHN DEERE CAPITAL CORP SERIES MTN				1FE	14,983,050	100.7460	15,111,915	15,000,000	14,996,480		3,340			2.000	2.023	JJ	140,000	300,000	11/29/2011	01/13/2017
24422E-TC-3	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP				1FE	15,995,010	101.3710	16,219,408	16,000,000	15,995,139		129			3.400	3.404	MS	166,222		09/08/2015	09/11/2025
250847-DU-1	DETROIT EDISON CO FMB				1FE	827,200	120.5980	964,785	800,000	820,821		(696)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
25389M-AD-1	DIGITALGLOBE INC SERIES 144A			1	4FE	1,410,223	84.0000	1,359,120	1,618,000	1,412,103		1,881			5.250	8.345	FA	35,394		12/15/2015	02/01/2021
254010-AA-9	DIGNITY HEALTH				1FE	7,228,025	99.4470	7,388,890	7,430,000	7,255,326		22,235			3.125	3.515	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AC-5	DIGNITY HEALTH				1FE	2,820,000	100.4000	2,831,266	2,820,000	2,820,000					2.637	2.637	MN	12,394	77,668	10/07/2014	11/01/2019
254010-AD-3	DIGNITY HEALTH				1FE	10,701,763	101.6200	10,787,005	10,615,000	10,692,966		(7,245)			3.812	3.713	MN	67,441	422,628	10/10/2014	11/01/2024
254687-AH-9	THE WALT DISNEY CO MTN			1	1FE	10,467,725	125.0130	13,563,900	10,850,000	10,468,119		37			7.550	7.826	JJ	377,731	819,175	01/06/1995	07/15/2093
25468P-CK-0	THE WALT DISNEY CO				1FE	28,970,780	111.0230	32,196,554	29,000,000	28,988,912		3,077			5.500	5.513	MS	469,639	1,595,000	04/02/2009	03/15/2019
25470D-AA-7	DISCOVERY COMMUNICATIONS				2FE	5,923,250	108.8210	5,441,035	5,000,000	5,474,607		(122,709)			5.625	2.848	FA	106,250	281,250	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	27,006,700	106.3210	24,985,506	23,500,000	25,478,546		(412,984)			5.050	3.000	JD	98,896	1,186,750	02/16/2012	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS				2FE	5,459,800	102.4790	5,123,965	5,000,000	5,290,304		(47,973)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	36,846,740	94.2770	34,882,379	37,000,000	36,896,481		14,336			3.300	3.349	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470X-AE-5	DISH DBS CORP				3FE	1,239,103	100.7500	1,259,375	1,250,000	1,243,119		1,017			6.750	6.873	JD	7,031	84,375	10/21/2011	06/01/2021
257469-AG-1	DOMINION RESOURCES INC BASIC				2FE	7,488,584	116.9800	7,954,654	6,800,000	7,338,895		(17,949)			6.750	5.999	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BE-8	DOMINION RESOURCES INC				2FE	6,204,950	109.4890	5,474,465	5,000,000	5,489,051		(191,628)			6.400	2.278	JD	14,222	320,000	02/17/2012	06/15/2018
25746U-BL-2	DOMINION RESOURCES INC				2FE	11,445,700	105.8190	10,581,920	10,000,000	10,896,774		(158,749)			4.450	2.596	MS	131,028	445,000	06/04/2012	03/15/2021
25746U-BP-3	DOMINION RESOURCES INC B			1	2FE	18,897,080	96.6700	19,333,900	20,000,000	19,143,987		111,402			2.750	3.471	MS	161,944	550,000	02/13/2014	09/15/2022
260003-AC-2	DOVER CORP BASIC				1FE	12,016,200	123.1530	12,315,320	10,000,000	11,626,489		(93,335)			6.650	4.887	JD	55,417	665,000	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO/THE DEBS				2FE	5,390,865	126.5100	5,692,932	4,500,000	4,886,491		(59,005)			9.000	7.015	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BJ-1	DOW CHEMICAL CO/THE DEB				2FE	6,265,350	123.5050	6,175,245	5,000,000	6,053,750		(50,879)			7.375	5.217	MN	61,458	368,750	06/08/2011	11/01/2029
260543-BV-4	DOW CHEMICAL CO/THE BASIC				2FE	32,638,060	107.6350	36,165,427	33,600,000	33,291,383		114,207			5.700	6.116	MN	244,720	1,915,200	12/02/2008	05/15/2018
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	26,137,895	104.6770	26,430,842	25,250,000	25,978,816		(150,551)			4.250	3.541	MN	137,122	1,073,125	09/11/2014	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			1	2FE	3,174,180	104.8390	3,145,170	3,000,000	3,138,041		(22,031)			4.125	3.224	MN	15,813	123,750	04/30/2014	11/15/2021
260543-CH-4	DOW CHEMICAL CO/THE			1	2FE	7,481,280	95.7320	7,658,528	8,000,000	7,598,974		50,090			3.000	3.837	MN	30,667	240,000	08/01/2013	11/15/2022
26209N-AK-9	DRIVETIME AUTO GP & ACCE 144A			1	4FE	2,799,475	89.0000	2,523,150	2,835,000	2,804,805		4,203			8.000	8.246	JD	18,900	226,800	10/01/2014	06/01/2021
263534-BG-3	DUPONT EI DE NEMOURS DEBS				1FE	9,955,000	111.5140	11,151,360	10,000,000	9,971,114		1,540			6.500	6.535	JJ	299,722	650,000	10/10/2001	01/15/2028
263534-BT-5	DUPONT EI DE NEMOURS BASIC				1FE	26,038,730	109.0300	26,494,387	24,300,000	24,929,969		(231,252)			6.000	4.893	JJ	672,300	1,458,000	02/01/2011	07/15/2018
263534-CB-3	DUPONT EI DE NEMOURS				1FE	19,754,400	103.0690	20,613,880	20,000,000	19,859,954		24,782			3.625	3.779	JJ	334,306	725,000	06/24/2011	01/15/2021
263534-CE-7	DUPONT EI DE NEMOURS				1FE	9,879,111	105.9570	10,489,713	9,900,000	9,888,004		1,996			4.250	4.276	AO	105,188	420,750	03/22/2011	04/01/2021
26439R-AK-2	DUKE CAPITAL CORP SR UNSEC'D NTS				2FE	3,811,360	97.3320	3,893,292	4,000,000	3,852,377		4,766			6.750	7.139	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AD-7	DUKE ENERGY CORP				2FE	41,661,911	108.7800	42,288,108	38,875,000	40,227,080		(333,663)			5.050	4.026	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			1	2FE	14,993,350	102.1250	15,318,765	15,000,000	14,996,116		603			3.550	3.555	MS	156,792	532,500	08/22/2011	09/15/2021
26613T-AE-0	DUPONT FABROS TECH LP			1	3FE	900,000	104.0000	936,000	900,000	900,000					5.875	5.875	MS	15,569	52,875	12/17/2013	09/15/2021
26817C-AB-7	DYNCORP INTERNTL INC			1	6FE	879,450	74.0000	910,200	1,230,000	869,878		27,073	216,911		10.375	3.275	JJ	63,806	95,450	04/22/2015	07/01/2017
268787-AB-4	EP ENER/EVEREST ACQ FIN			1	4FE	1,500,000	51.0000	765,000	1,500,000	1,500,000					7.750	7.750	MS	38,750	116,250	11/27/2012	09/01/2022
26882P-AR-3	ERAC USA FINANCE LLC NOTES SERIES 144A				2FE	18,630,030	117.9470	21,820,103	18,500,000	18,606,017		(2,936)			6.700	6.645	JD	103,292	1,239,500	08/03/2004	06/01/2034
26882P-BB-7	ERAC USA FINANCE LLC SERIES 144A				2FE	7,377,913	107.3870	7,055,306	6,570,000	6,812,905		(128,208)			6.375	4.204	AO	88,421	418,838	03/29/2011	10/15/2017
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES				2FE	8,048,171	108.8770	9,882,793	9,077,000	8,890,549		93,029			7.125	8.388	AO	136,533	646,736	12/11/2000	10/15/2017
26884L-AA-7	EQT CORP				2FE	62,200,755	108.0190	62,616,222	57,968,000	59,821,211		(475,909)			8.125	7.042	JD	392,492	4,709,900	08/24/2011	06/01/2019
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A				2FE	17,237,940	109.5650	17,530,336	16,000,000	16,822,675		(156,228)			5.250	4.039	AO	210,000	840,000	02/04/2014	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A				2FE	13,722,270	98.3790	13,773,046	14,000,000	13,773,995		28,608			3.300	3.568	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AK-8	ERAC USA FINANCE LLC SERIES 144A				2FE	5,016,420	100.6490	5,032,425	5,000,000	5,009,534		(3,206)			2.800	2.729	MN	23,333	140,000	10/09/2013	11/01/2018
26884T-AL-6	ERAC USA FINANCE LLC 144A			1	2FE	13,930,957	100.0380	13,788,182	13,783,000	13,925,027		(6,193)			3.850	3.709	MN	67,805	332,698	09/23/2015	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC SERIES 144A			1	2FE	19,912,800	98.9540	19,790,700	20,000,000	19,913,713		913			3.800	3.853	MN	109,778		11/12/2015	11/01/2025
26926X-AB-9	EV ENERGY PARTNERS/FINA			1	5FE	1,772,500	50.0000	1,772,500	3,545,000	1,772,500		(2,639)	1,767,999		8.000	2.981	AO	59,871	283,600	06/27/2012	04/15/2019
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	122.1910	25,292,253	20,699,000	20,283,984		32,234			7.250	7.570	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-DH-2	EATON CORP				2FE	5,824,500	113.9520	5,697,595	5,000,000	5,329,683		(92,712)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
278062-AC-8	EATON CORP				2FE	39,689,940	96.7640	39,189,501	40,500,000	39,861,828		81,337			2.750	3.004	MN	182,531	1,113,750	11/07/2013	11/02/2022
278062-AE-4	EATON CORP				2FE	4,734,030	92.2130	4,490,749	4,870,000	4,736,956		2,736			4.150	4.323	MN	33,123	202,105	12/04/2014	11/02/2042
278865-AL-4	ECOLAB INC				2FE	28,181,110	106.7770	27,761,994	26,000,000	27,484,713		(223,440)			4.350	3.282	JD	72,258	1,131,000	09/26/2013	12/08/2021
278865-B#-6	ECOLAB INC PRIVATE PLACEMENT				2	23,000,000	103.5590	23,818,639	23,000,000	23,000,000					3.690	3.690	MN	94,300	848,700	10/07/2011	11/21/2018
283677-AW-2	EL PASO ELECTRIC CO BASIC				2FE	50,729,130	118.2540	59,127,050	50,000,000	50,596,882		(16,465)			6.000	5.895	MN	383,333	3,000,000	06/29/2005	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
283695-AZ-7	EL PASO NATURAL GAS DEBS				2FE	18,535,050	108.6040	19,548,738	18,000,000	18,227,832		(28,883)			8.625	8.350	JJ	715,875	1,552,500	03/27/1996	01/15/2022
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS PRIVATE PLACEMENT				2	10,000,000	99.7980	9,979,750	10,000,000	10,000,000					2.500	2.500	JD	12,500	250,000	05/24/2013	06/13/2019
291011-BA-1	EMERSON ELECTRIC CO				1FE	4,952,750	109.0840	5,454,180	5,000,000	4,981,763		4,970			5.000	5.122	AO	52,778	250,000	04/14/2009	04/15/2019
29265A-AR-7	ENERGEN CORP MTN SERIES A				3FE	10,000,000	90.5440	9,054,440	10,000,000	10,000,000					7.350	7.351	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AE-9	ENERGY EAST CORP UNSEC'D NTS				2FE	2,724,084	115.5720	2,993,302	2,590,000	2,696,672		(3,186)			6.750	6.359	MS	51,476	174,825	12/30/2003	09/15/2033
29271L-AA-2	ENDO FINANCE CO SERIES 144A			1	4FE	700,000	97.0000	679,000	700,000	700,000					5.750	5.750	JJ	18,560	40,250	12/11/2013	01/15/2022
29273E-AA-6	ENDO FIN/ENDO LTD/E FINCO 144A			1	4FE	1,165,000	98.5000	1,147,525	1,165,000	1,165,000					6.000	6.000	FA	29,125	35,727	01/20/2015	02/01/2025
29273E-AC-2	ENDO FIN/ENDO LTD/E FINCO SERIES 144A			1	4FE	2,145,000	99.5000	2,134,275	2,145,000	2,145,000					6.000	6.000	JJ	61,490		06/24/2015	07/15/2023
29273R-BB-4	ENERGY TRANSFER PARTNERS			1	2FE	10,387,831	105.0040	10,500,440	10,000,000	10,328,963		(30,409)			7.600	7.048	FA	316,667	760,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS			1	2FE	10,591,773	110.1510	11,015,080	10,000,000	10,548,699		(22,297)			8.250	7.597	MN	105,417	825,000	12/13/2013	11/15/2029
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	500,000	92.5000	462,500	500,000	500,000					7.500	7.500	AO	7,917	37,500	09/15/2010	10/15/2020
29276K-AS-0	ENERGY XXI GULF COAST IN			1	6FE	373,700	10.8750	278,944	2,565,000	278,944	(111,760)	59,748	2,238,790		7.500	7.443	JD	8,550	192,375	05/23/2014	12/15/2021
29276K-AU-5	ENERGY XXI GULF COAST IN			1	5FE	109,808	11.0000	34,650	315,000	114,178		4,370			6.875	26.073	MS	6,377	10,828	06/01/2015	03/15/2024
29355X-AD-9	ENPRO INDUSTRIES INC			1	4FE	1,126,745	99.0000	1,123,650	1,135,000	1,127,378		633			5.875	5.998	MS	19,634	33,341	06/11/2015	09/15/2022
293562-AD-6	ENRON OIL AND GAS NTS				1FE	2,795,266	120.5300	3,700,259	3,070,000	2,881,260		9,192			6.650	7.423	AO	51,039	204,155	06/18/2001	04/01/2028
29362U-AA-2	ENTEGRIS INC SERIES 144A			1	4FE	500,000	101.2500	506,250	500,000	500,000					6.000	6.000	AO	7,500	30,000	03/25/2014	04/01/2022
29364D-AJ-9	ENTERGY ARKANSAS INC FMB				1FE	2,990,430	100.1510	3,004,536	3,000,000	2,992,557		239			5.900	5.923	JD	14,750	177,000	06/04/2003	06/01/2033
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	109.1740	5,458,690	5,000,000	4,987,568		739			7.750	7.785	JJ	178,681	387,500	07/23/1996	07/15/2026
294549-AR-1	EQUITABLE RESOURCES INC				2FE	11,874,699	105.1050	13,358,896	12,710,000	12,444,020		104,783			6.500	7.530	AO	206,538	826,150	05/27/2009	04/01/2018
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	2,700,000	63.7500	1,721,250	2,700,000	2,700,000					9.375	9.375	MN	42,188	253,125	11/27/2012	05/01/2020
30049X-AA-5	EVOLUTION ESCROW ISSUER SERIES 144A			1	5FE	2,200,000	58.0000	1,276,000	2,200,000	2,200,000					7.500	7.500	MS	48,583	80,667	03/10/2015	03/15/2022
302182-AE-0	EXPRESS SCRIPTS INC				2FE	30,610,749	115.0410	33,471,150	29,095,000	29,724,066		(159,616)			7.250	6.535	JD	93,751	2,109,388	07/14/2009	06/15/2019
30219G-AD-0	EXPRESS SCRIPTS HOLDING				2FE	14,879,133	100.9820	15,147,315	15,000,000	14,965,542		29,809			2.650	2.860	FA	150,167	397,500	01/11/2013	02/15/2017
30219G-AE-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING				2FE	5,337,500	107.2260	5,361,300	5,000,000	5,323,867		(13,633)			4.750	3.519	MN	30,347	118,750	09/16/2015	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING				2FE	23,602,056	102.7180	23,830,622	23,200,000	23,493,552		(42,989)			3.900	3.664	FA	341,813	904,800	08/15/2013	02/15/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING			1	2FE	1,585,712	98.5190	1,576,306	1,600,000	1,587,511		1,243			3.500	3.608	JD	2,489	56,000	08/05/2014	06/15/2024
30227C-AB-3	EXTERRAN PARTNERS/EXLP			1	4FE	295,685	82.2500	246,750	300,000	296,710		515			6.000	6.248	AO	4,500	18,000	01/09/2014	04/01/2021
302508-AM-8	FMR CORP NOTES SERIES 144A				1FE	2,644,625	115.4520	2,886,308	2,500,000	2,543,492		(10,801)			7.490	6.915	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP BONDS SERIES 144A				1FE	24,660,460	132.6680	29,186,982	22,000,000	23,870,507		(84,964)			7.570	6.603	JD	74,018	1,665,400	09/26/2002	06/15/2029
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A			2	2FE	1,745,016	100.0000	1,745,016	1,745,016	1,745,016					6.639	6.533	JUN	61,466	115,852	06/27/2003	06/20/2023
302941-AM-1	FTI CONSULTING INC			1	3FE	900,000	104.7500	942,750	900,000	900,000					6.000	6.000	MN	6,900	54,000	07/26/2013	11/15/2022
303109-AA-0	FAGE DAIRY INDU/FAGE USA SERIES 144A			1	4FE	959,500	104.0000	988,000	950,000	954,515		(1,873)			9.875	9.618	FA	39,089	93,813	12/12/2012	02/01/2020
313309-AP-1	FEDERAL EXPRESS CORP DEBS				2FE	21,363,814	130.6740	28,022,954	21,445,000	21,364,483		2			7.600	7.628	JJ	814,910	1,629,820	05/12/2003	07/01/2097
31428X-AS-5	FEDEX CORP				2FE	10,203,970	97.4150	10,715,639	11,000,000	10,389,883		80,806			2.625	3.578	FA	120,313	288,750	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP				2FE	9,973,000	97.0590	9,705,880	10,000,000	9,979,655		2,489			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP				2FE	47,774,650	104.3680	48,009,280	46,000,000	47,535,415		(163,000)			4.000	3.519	JJ	848,444	1,840,000	09/04/2014	01/15/2024
315292-AM-4	FERRELLGAS LP/FERRELLGAS			1	4FE	500,000	85.0000	425,000	500,000	500,000					6.500	6.500	MN	5,417	32,500	07/07/2011	05/01/2021
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	3,601,523	105.2960	3,895,963	3,700,000	3,672,279		10,364			4.500	4.829	JD	13,875	166,500	12/18/2007	06/01/2018
318069-A*-2	FINNING INTERNIONAL INC PRIVATE PLACEMENT		G		2FE	25,000,000	103.0080	25,752,000	25,000,000	25,000,000					3.980	3.980	JJ	453,278	995,000	12/16/2011	01/19/2022
337158-AE-9	FIRST TENNESSEE BANK				3FE	4,567,164	100.7540	4,634,684	4,600,000	4,598,948		4,109			5.650	5.745	AO	64,975	259,900	03/29/2006	04/01/2016
33767B-AB-5	FIRSTENERGY TRANSMISSION 144A				3FE	36,601,832	101.3680	36,897,770	36,400,000	36,579,827		(15,677)			4.350	4.283	JJ	730,123	1,829,707	05/20/2014	01/15/2025
340630-AA-0	FLORIDA EAST COAST HLDGS SERIES 144A			1	4FE	1,545,000	91.5000	1,413,675	1,545,000	1,545,000					6.750	6.750	MN	17,381	104,288	04/15/2014	05/01/2019
340711-AG-5	FLORIDA GAS TRANSMISSION SERIES 144A			2	2FE	8,398,125	119.7680	9,701,192	8,100,000	8,281,760		(13,784)			9.190	8.812	MN	124,065	744,390	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANSMISSION SERIES 144A				2FE	42,672,615	112.6740	45,633,051	40,500,000	41,405,179		(230,884)			7.900	7.140	MN	408,825	3,199,500	06/23/2009	05/15/2019
340711-AV-2	FLORIDA GAS TRANSMISSION SERIES 144A			1	2FE	5,001,250	96.6280	4,831,385	5,000,000	5,001,250					3.875	3.870	JJ	89,340		09/30/2015	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A			1	2FE	26,964,410	91.6900	24,756,219	27,000,000	26,965,895		1,485			4.350	4.366	JJ	541,575		07/22/2015	07/15/2025
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	9,975,200	114.6690	11,466,870	10,000,000	9,976,529		443			5.250	5.267	FA	218,750	525,000	12/06/2010	02/01/2041
341099-CG-2	FL PWR CORP				1FE	4,986,550	107.1320	5,356,580	5,000,000	4,997,124		1,561			5.800	5.836	MS	85,389	290,000	09/13/2007	09/15/2017
34110Q-AL-2	FL PWR CORP NOTES				1FE	5,927,400	118.7490	7,124,952	6,000,000	5,950,869		2,525			6.750	6.850	FA	168,750	405,000	08/08/2002	02/01/2028
344775-AC-5	FOOD LION INC DEBS				2FE	26,156,231	113.4140	31,217,231	27,525,000	26,566,022		46,671			8.050	8.529	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VC-4	FORD MOTOR CREDIT CO LLC				2FE	629,261	105.7120	676,557	640,000	638,562		1,394			8.000	8.250	JD	2,276	51,200	12/11/2006	12/15/2016
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	17,363,100	110.4780	16,571,640	15,000,000	16,860,791		(333,067)			5.750	3.094	FA	359,375	862,500	06/18/2014	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	950,000	111.5140	1,059,379	950,000	950,000					5.875	5.875	FA	23,100	55,813	07/27/2011	08/02/2021
345397-XA-6	FORD MOTOR CREDIT CO LLC				2FE	33,046,399	97.8750	32,142,216	32,840,000	33,021,733		(24,666)			3.219	3.117	JJ	505,068	528,560	02/06/2015	01/09/2022
345397-XF-5	FORD MOTOR CREDIT CO LLC				2FE	25,055,400	96.9490	24,237,250	25,000,000	25,047,352		(8,048)			2.459	2.412	MS	160,518	307,375	03/24/2015	03/27/2020
345397-XQ-1	FORD MOTOR CREDIT CO LLC				2FE	10,192,554	99.3240	10,131,017	10,200,000	10,192,554					3.200	3.214	JJ	47,147		11/04/2015	01/15/2021
345838-AE-6	FOREST LABORATORIES INC SERIES 144A				2FE	8,150,508	108.2800	8,012,735	7,400,000	8,063,346		(87,162)			4.875	2.975	FA	136,283	180,375	03/31/2015	02/15/2021

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A				3FE	2,613,510	110.0020	2,915,053	2,650,000	2,633,891		5,260			6.500	6.750	MS	50,718	172,250	09/08/2011	09/15/2018
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	250,000	84.0000	210,000	250,000	250,000					7.625	7.625	AO	4,024	19,063	03/28/2013	04/15/2024
361448-AQ-6	GATX CORP				2FE	10,487,824	99.1900	10,315,781	10,400,000	10,474,229		(8,791)			3.900	3.786	MS	102,527	405,600	06/02/2014	03/30/2023
361448-AT-0	GATX CORP				2FE	2,995,980	98.3920	2,951,745	3,000,000	2,997,254		724			2.500	2.527	JJ	31,458	75,000	02/27/2014	07/30/2019
361448-AV-5	GATX CORP			1	2FE	29,215,640	97.2880	28,164,731	28,950,000	29,171,911		(43,729)			2.600	2.405	MS	190,266	636,350	04/01/2015	03/30/2020
36155W-AH-9	GCI INC			1	4FE	2,086,625	101.5000	2,141,650	2,110,000	2,091,743		2,668			6.750	6.943	JD	11,869	142,425	01/17/2014	06/01/2021
36155W-AK-2	GCI INC			1	4FE	2,493,731	102.2500	2,556,250	2,500,000	2,494,399		668			6.875	6.908	AO	36,285	92,622	05/19/2015	04/15/2025
362320-AT-0	GTE CORP DEBS				2FE	6,973,200	123.5600	7,413,606	6,000,000	6,402,108		(53,528)			8.750	7.317	MN	87,500	525,000	10/24/1997	11/01/2021
362333-AH-9	GTE FLA INC DEBS				1FE	3,997,920	94.6410	3,785,640	4,000,000	3,998,680		68			6.860	6.864	FA	114,333	274,400	01/29/1998	02/01/2028
364725-BE-0	GANNETT CO INC			1	3FE	2,543,425	105.5000	2,706,075	2,565,000	2,545,667		1,858			6.375	6.500	AO	34,521	163,519	10/16/2014	10/15/2023
369300-AL-2	GENERAL CABLE CORP				5FE	461,527	61.3130	300,431	490,000	467,081		1,125			4.500	4.971	MN	2,818	22,050	12/18/2009	11/15/2029
369300-AN-8	GENERAL CABLE CORP			1	4FE	614,426	77.0000	462,000	600,000	611,486		(2,075)			5.750	5.289	AO	8,625	34,500	07/17/2014	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	5,308,000	106.1570	5,307,865	5,000,000	5,179,882		(30,786)			3.875	3.132	JJ	89,340	193,750	08/09/2011	07/15/2021
36959C-AA-6	GENERAL ELECTRIC CAP CORP SUB NOTES				1FE	10,569,615	139.1890	14,614,835	10,500,000	10,558,367		(1,508)			7.500	7.444	FA	284,375	787,500	04/29/2004	08/21/2035
369604-BC-6	GENERAL ELECTRIC CO				1FE	26,432,250	106.7680	26,692,100	25,000,000	25,407,247		(198,152)			5.250	4.360	JD	91,146	1,312,500	04/08/2010	12/06/2017
369604-BF-9	GENERAL ELECTRIC CO				1FE	2,945,264	97.6790	2,735,004	2,800,000	2,942,869		(2,395)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
369662G-3P-7	GENERAL ELEC CAP CORP BASIC				1FE	51,354,550	122.3560	67,295,855	55,000,000	51,774,533		65,712			5.875	6.374	JJ	1,498,941	3,231,250	04/17/2008	01/14/2038
36962G-U6-9	GENERAL ELEC CAP CORP				1FE	21,873,800	100.0240	20,004,800	20,000,000	20,007,473		(389,741)			5.000	3.006	JJ	480,556	1,000,000	11/24/2010	01/08/2016
370334-BB-9	GENERAL MILLS INC				2FE	9,662,184	104.6080	9,608,236	9,185,000	9,267,205		(69,821)			5.700	4.870	FA	197,784	523,545	04/15/2010	02/15/2017
370334-BH-6	GENERAL MILLS INC				2FE	23,429,730	109.7510	24,145,154	22,000,000	22,591,433		(173,662)			5.650	4.709	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	4,933,150	109.1310	5,456,525	5,000,000	4,938,526		1,174			5.400	5.492	JD	12,000	270,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1	2FE	7,967,120	100.0750	8,005,968	8,000,000	7,979,332		3,104			3.150	3.198	JD	11,200	252,000	11/17/2011	12/15/2021
37185L-AH-5	GENESIS ENERGY LP			1	4FE	2,564,354	85.0000	2,210,000	2,600,000	2,566,157		1,803			6.750	7.000	FA	77,025		07/16/2015	08/01/2022
372917-AS-3	GENZYME CORP				1FE	14,881,141	110.7670	16,615,065	15,000,000	14,938,462		12,018			5.000	5.104	JD	33,333	750,000	10/21/2010	06/15/2020
373298-BR-8	GEORGIA-PACIFIC GROUP NOTES				2FE	2,656,176	129.6090	3,778,108	2,915,000	2,720,378		7,065			7.750	8.581	MN	28,867	225,913	06/02/2000	11/15/2029
377316-AM-6	PH GLATFELTER CO			1	3FE	985,000	100.0000	985,000	985,000	985,000					5.375	5.375	AO	11,177	52,944	01/04/2013	10/15/2020
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC				1FE	32,889,518	108.9880	35,089,648	32,196,000	32,426,346		(92,429)			5.650	5.318	MN	232,437	1,819,074	03/09/2010	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC GLAXOSMITHKLINE CAP INC				1FE	31,071,400	127.7010	38,310,270	30,000,000	30,965,249		(21,450)			6.375	6.104	MN	244,375	1,912,500	04/12/2010	05/15/2038
379527-AB-2	GLOBAL BRASS AND COPPER			1	4FE	2,025,000	106.0000	2,146,500	2,025,000	2,025,000					9.500	9.500	JD	16,031	192,375	10/04/2013	06/01/2019
37954F-AB-0	GLOBAL PART/ GLP FINANCE			1	4FE	1,885,000	80.0000	1,508,000	1,885,000	1,885,000					6.250	6.250	JJ	54,325	58,906	04/20/2015	07/15/2022
37954F-AD-6	GLOBAL PART/ GLP FINANCE SERIES WI			1	4FE	1,570,000	82.0000	1,287,400	1,570,000	1,570,000					7.000	7.000	JD	4,884	58,308	10/21/2015	06/15/2023
382388-AL-0	GOODRICH CORPORATION BASIC UNSEC'D NTS				1FE	10,042,295	127.3480	14,644,997	11,500,000	10,223,450		20,037			7.000	8.082	AO	169,944	805,000	08/14/2001	04/15/2038
382388-AW-6	GOODRICH CORPORATION BASIC				1FE	21,417,037	109.2270	22,115,191	20,247,000	20,826,059		(125,214)			4.875	4.119	MS	329,014	987,041	03/28/2011	03/01/2020
382550-BC-4	GOODYEAR TIRE & RUBBER CO			1	3FE	1,296,844	107.1250	1,397,981	1,305,000	1,299,615		649			7.000	7.082	MN	11,673	91,350	03/07/2012	05/15/2022
386088-AF-5	GRAND METROPOLITAN INV CORP				1FE	11,583,140	126.7920	12,679,210	10,000,000	10,759,837		(89,895)			8.000	6.561	MS	235,556	800,000	09/24/2003	09/15/2022
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT			2	1	10,716,279	110.4040	11,831,158	10,716,279	10,716,279					5.810	5.811	JJ	311,308	622,616	08/13/2009	07/01/2021
402635-AB-2	GULFPORT ENERGY CORP			1	4FE	1,053,040	89.5000	895,000	1,000,000	1,042,252		(10,788)			7.750	6.102	MN	12,917	77,500	03/08/2015	11/01/2020
404030-AE-8	H&E EQUIPMENT SERVICES BASIC			1	4FE	3,348,500	98.0000	3,312,400	3,380,000	3,350,080		1,580			7.000	7.169	MS	78,867	173,600	07/29/2015	09/01/2022
404121-AC-9	HCA INC				3FE	1,850,000	108.9500	2,015,575	1,850,000	1,850,000					6.500	6.500	FA	45,428	120,250	07/26/2011	02/15/2020
406216-BH-3	HALLIBURTON CO			1	1FE	13,588,984	98.4130	13,384,222	13,600,000	13,589,173		189			3.375	3.388	MN	61,200		11/05/2015	11/15/2022
41163G-AD-3	HARCOURT GEN INC				2FE	12,809,847	121.7410	12,782,826	10,500,000	11,726,341		(149,146)			8.875	6.611	JD	77,656	931,875	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GEN INC				2FE	5,596,450	114.5260	5,955,362	5,200,000	5,479,270		(15,786)			7.200	6.531	FA	156,000	374,400	05/22/2006	08/01/2027
41242*-AG-7	HARDWOOD FUND PRIVATE PLACEMENT				1	20,000,000	101.1490	20,229,760	20,000,000	20,000,000					8.270	8.259	JD	110,267	1,654,000	02/04/2009	02/27/2016
413875-AE-5	HARRIS CORPORATION DEBS				2FE	9,950,300	116.0020	11,600,230	10,000,000	9,971,565		1,896			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AM-7	HARRIS CORPORATION				2FE	4,236,480	104.4710	4,178,856	4,000,000	4,171,933		(31,309)			4.400	3.449	JD	7,822	176,000	11/20/2013	12/15/2020
413875-AN-5	HARRIS CORPORATION				2FE	10,222,633	109.4930	10,965,694	10,015,000	10,224,808		(263)			6.150	5.983	JD	27,374	538,586	09/30/2015	12/15/2040
413875-AQ-8	HARRIS CORPORATION			1	2FE	9,911,900	98.1070	9,810,670	10,000,000	9,920,193		8,293			2.700	2.898	AO	48,000	135,000	07/09/2015	04/27/2020
413875-AR-6	HARRIS CORPORATION			1	2FE	54,732,099	98.4930	54,038,130	54,865,000	54,732,378		279			3.832	3.860	AO	373,765	1,051,213	07/10/2015	04/28/2025
416515-AP-9	HARTFORD FINANCIAL SVCS GRP				2FE	6,494,540	116.0720	7,544,667	6,500,000	6,494,979		79			6.100	6.106	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AP-2	HASBRO INC				2FE	30,185,875	107.0520	29,439,383	27,500,000	28,228,952		(401,819)			6.300	4.662	MS	510,125	1,732,500	03/09/2011	09/15/2017
418056-AT-4	HASBRO INC			1	2FE	14,524,925	99.7200	14,459,328	14,500,000	14,519,475		(3,375)			3.150	3.122	MN	58,363	456,750	05/08/2014	05/15/2021
43129T-AA-0	HILAND PART LP SERIES 144A			1	2FE	980,000	101.0000	989,800	980,000	980,000					7.250	7.250	AO	17,763	71,050	09/11/2012	10/01/2020
435765-AF-9	HOLLY ENERGY PARTNERS LP			1	4FE	975,000	99.0000	965,250	975,000	975,000					6.500	6.500	MS	21,125	63,375	04/11/2013	03/01/2020
437076-AP-7	HOME DEPOT INC				1FE	40,840,427	100.7030	36,488,797	36,234,000	36,393,670		(956,300)			5.400	2.691	MS	652,212	1,956,636	03/18/2011	03/01/2016
437076-AT-9	HOME DEPOT INC			1	1FE	14,053,710	107.9510	15,113,112	14,000,000	14,026,803		(6,068)			3.950	3.898	MS	162,828	553,000	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC				1FE	49,032,778	110.1220	53,133,865	48,250,000	48,709,883		(77,604)			4.400	4.194	AO	530,750	2,123,000	08/04/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1	1FE	5,919,600	106.4570	6,387,438	6,000,000	5,934,533		6,729			3.750	3.908	FA	85,000	225,000	09/13/2013	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
438516-AX-4	HONEYWELL INC BASIC				1FE	7,916,357	107.9150	8,471,359	7,850,000	7,870,911		(9,605)			5.300	5.163	MS	138,683	416,050	10/07/2009	03/01/2018
438516-AZ-9	HONEYWELL INC				1FE	20,582,700	109.5040	21,900,740	20,000,000	20,220,524		(64,888)			5.000	4.615	FA	377,778	1,000,000	02/15/2019	02/15/2019
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	127.8750	25,894,586	20,250,000	20,303,199		(7,793)			9.150	9.085	MS	545,569	1,852,875	10/21/1992	03/15/2021
443510-AF-9	HUBBELL INC				1FE	7,879,040	102.8980	8,231,864	8,000,000	7,924,156		9,494			3.625	3.783	MN	37,056	290,000	11/09/2010	11/15/2022
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC HUDSON PACIFIC PROPERTIES, INC				2FE	30,000,000	100.3710	30,111,369	30,000,000	30,000,000					4.690	4.690	JD	58,625		09/18/2015	12/16/2025
444454-AA-0	HUGHES SATELLITE SYSTEM				4FE	605,000	106.0000	641,300	605,000	605,000					7.625	7.625	JD	2,050	46,131	02/27/2012	06/15/2021
444454-AB-8	HUGHES SATELLITE SYSTEM				3FE	972,000	107.7500	1,047,330	972,000	972,000					6.500	6.500	JD	2,808	63,180	02/27/2012	06/15/2019
445658-CE-5	JB HUNT TRANSPRT SVCS			1	2FE	24,970,640	99.0350	24,758,850	25,000,000	24,972,328		1,688			3.300	3.319	FA	332,292		08/28/2015	08/15/2022
449934-AB-4	IMS HEALTH INC SERIES 144A			1	4FE	1,325,000	103.0000	1,364,750	1,325,000	1,325,000					6.000	6.000	MN	13,250	79,500	10/16/2012	11/01/2020
45167R-AE-4	IDEX CORP				2FE	21,723,560	104.2150	22,927,278	22,000,000	21,844,798		27,200			4.500	4.661	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			1	2FE	27,662,005	103.5620	28,137,687	27,170,000	27,574,738		(53,255)			4.200	3.903	JD	50,717	1,141,140	03/10/2015	12/15/2021
45168D-B#-0	IDEXX LABORATORIES PRIVATE PLACEMENT				2	25,000,000	93.4810	23,370,154	25,000,000	25,000,000					3.250	3.250	FA	313,715	406,250	11/14/2014	02/12/2022
451866-SX-6	ILLINOIS CENTRAL RR DEBS			1	1FE	10,105,200	127.4350	12,743,470	10,000,000	10,098,002		(790)			7.700	7.617	MS	226,722	770,000	08/12/1997	09/15/2096
452308-AJ-8	ILLINOIS TOOL WORKS INC				1FE	49,661,056	112.6450	55,871,722	49,600,000	49,625,454		(6,863)			6.250	6.232	AO	775,000	3,100,000	09/21/2009	04/01/2019
45687A-AA-0	INGERSOLL-RAND GL HLD CO		E		2FE	45,249,340	110.3800	45,807,742	41,500,000	43,007,101		(543,298)			6.875	5.341	FA	1,077,847	2,853,125	01/27/2012	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GL HLD CO				2FE	32,594,348	102.9850	32,394,993	31,456,000	32,466,609		(97,883)			4.250	3.748	JD	59,417	1,336,880	04/20/2015	06/15/2023
45687A-AL-6	INGERSOLL-RAND GL HLD CO SERIES WI		E		2FE	4,917,755	101.0020	4,891,546	4,843,000	4,893,401		(15,771)			2.875	2.517	JJ	64,203	139,236	06/10/2014	01/15/2019
459200-AM-3	INTL BUSINESS MACHINES NTS				1FE	16,412,100	128.2620	19,239,360	15,000,000	15,859,687		(61,843)			7.000	6.212	AO	177,917	1,050,000	08/06/2003	10/30/2025
459284-AB-1	COCA-COLA ENTERPRISES				2FE	49,243,092	102.2020	50,922,296	49,825,000	49,523,156		55,059			3.500	3.637	MS	513,474	1,743,875	01/18/2012	09/15/2020
460146-CJ-0	INTERNATIONAL PAPER CO			1	2FE	27,924,430	97.8050	27,385,456	28,000,000	27,934,772		6,448			3.650	3.682	JD	45,422	1,022,000	07/16/2014	06/15/2024
460146-CL-5	INTERNATIONAL PAPER CO			1	2FE	45,272,619	98.5250	45,029,637	45,704,000	45,286,811		14,192			3.800	3.910	JJ	1,037,227		09/15/2015	01/15/2026
460146-CM-3	INTERNATIONAL PAPER CO			1	2FE	4,871,800	99.1620	4,958,095	5,000,000	4,873,384		1,584			5.000	5.207	MS	73,611	75,694	07/21/2015	09/15/2035
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	1,610,000	103.5000	1,666,350	1,610,000	1,610,000					6.000	6.000	FA	36,493	96,600	08/08/2013	08/15/2023
465685-AC-9	ITC HOLDINGS CORP SERIES 144A				2FE	20,356,830	103.0940	21,031,094	20,400,000	20,395,877		5,263			5.875	5.903	MS	302,954	1,198,500	01/22/2007	09/30/2016
465685-AD-7	ITC HOLDINGS CORP BASIC SERIES 144A				2FE	26,003,770	114.3020	28,861,255	25,250,000	25,897,404		(15,238)			6.375	6.154	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP SERIES 144A				2FE	14,578,582	107.9070	16,347,971	15,150,000	14,993,202		62,532			6.050	6.570	JJ	384,452	916,575	01/18/2011	01/31/2018
465685-AJ-4	ITC HOLDINGS CORP			1	2FE	3,986,640	98.5030	3,940,132	4,000,000	3,988,467		1,143			3.650	3.690	JD	6,489	146,000	05/28/2014	06/15/2024
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	107.8610	10,138,896	9,400,000	9,366,998		4,628			4.500	4.567	JJ	184,475	423,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1FE	5,002,800	102.8070	5,140,370	5,000,000	5,002,409		(249)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			1	1FE	23,038,550	97.2800	22,374,423	23,000,000	23,036,629		(1,921)			3.125	3.104	JJ	315,451	359,375	04/23/2015	01/23/2025
46625H-NX-4	JPMORGAN CHASE & CO			1	1FE	9,989,700	99.1610	9,916,090	10,000,000	9,990,040		340			2.550	2.572	AO	43,917		10/22/2015	10/29/2020
466313-AF-0	JABIL CIRCUIT INC				2FE	3,810,000	105.0000	4,000,500	3,810,000	3,810,000					5.625	5.625	JD	9,525	214,313	10/28/2010	12/15/2020
466355-AE-4	JACK COOPER HOLDINGS CORP SERIES 144A			1	5FE	3,400,000	83.0000	2,822,000	3,400,000	3,400,000					9.250	9.250	JD	26,208	351,379	06/07/2013	06/01/2020
470355-AG-3	JAMES RIVER COAL CO			1	6Z	7,500	0.8750	4,375	500,000	4,375	3,125				7.875	485.028	AO			10/13/2011	04/01/2019
471109-AE-8	JARDEN CORP			1	3FE	1,700,000	103.2500	1,755,250	1,700,000	1,700,000					6.125	6.125	MN	13,305	104,125	11/02/2010	11/15/2022
47232M-AA-0	JEFFERIES FIN LLC / JFIN SERIES 144A			1	4FE	1,788,500	88.7500	1,597,500	1,800,000	1,792,169		1,502			7.375	7.496	AO	33,188	132,750	06/27/2013	04/01/2020
47759Y-AA-7	JMC STEEL GROUP SERIES 144A				5FE	2,151,250	66.5620	1,427,755	2,145,000	2,147,372		(948)			8.250	8.194	MS	52,106	176,963	03/15/2011	03/15/2018
478111-AB-3	JOHNS HOPKINS HEALTH SYS				1FE	8,575,000	98.9030	8,480,907	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
478366-AF-4	JOHNSON CONTROLS INC DEBS				2FE	13,418,000	110.6470	16,596,975	15,000,000	13,542,324		12,105			6.950	7.793	JD	86,875	1,042,500	03/14/2001	12/01/2045
478366-AR-8	JOHNSON CONTROLS INC				2FE	7,356,640	100.1080	6,507,046	6,500,000	6,506,602		(172,173)			5.500	2.793	JJ	164,847	357,500	10/27/2010	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC BASIC				2FE	49,242,171	106.9820	49,250,141	46,036,000	47,671,716		(347,262)			5.000	4.077	MS	581,844	2,301,800	02/09/2012	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC				2FE	24,591,650	102.7920	25,697,925	25,000,000	24,768,236		38,994			4.250	4.453	MS	354,167	1,062,500	02/14/2011	03/01/2021
48123V-AB-8	J2 GLOBAL COMMUNICATIONS			1	3FE	1,815,000	104.5000	1,896,675	1,815,000	1,815,000					8.000	8.000	FA	60,500	145,200	11/21/2012	08/01/2020
48126E-AA-5	JP MORGAN CHASE & CO				1FE	15,631,025	100.3390	15,803,393	15,750,000	15,701,976		28,776			2.000	2.164	FA	119,000	315,000	10/25/2012	08/15/2017
48274@-AA-4	KWIK TRIP PRIVATE PLACEMENT				2	6,238,882	85.8840	5,358,229	6,238,882	6,238,882					3.900	3.900	FMAN	25,008	205,005	10/23/2014	02/24/2035
483007-AE-0	KAISER ALUMINUM CORP			1	3FE	1,200,000	104.5000	1,254,000	1,200,000	1,200,000					8.250	8.250	JD	8,250	99,000	09/11/2012	06/01/2020
485260-BH-5	KANSAS GAS & ELECTRIC				1FE	8,130,297	100.6250	8,153,036	8,102,396	8,114,810		(1,989)			5.647	5.613	MS	116,927	457,542	11/16/2005	03/29/2021
48666K-AR-0	KB HOME				4FE	1,736,906	99.5000	1,721,350	1,730,000	1,736,752		(154)			7.500	7.424	MS	38,204	105,375	10/09/2015	09/15/2022
48666K-AT-6	KB HOME			1	4FE	2,150,000	98.6250	2,120,438	2,150,000	2,150,000					7.000	6.998	JD	6,689	150,500	10/15/2013	12/15/2021
487526-AA-3	KEHE DISTRIBUTORS LLC/FI SERIES 144A			1	4FE	1,405,000	101.7500	1,429,588	1,405,000	1,405,000					7.625	7.625	FA	40,472	107,131	07/30/2013	08/15/2021
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SERIES B				2FE	35,606,488	127.1470	35,054,455	27,570,000	34,259,512		(283,165)			7.450	5.136	AO	513,491	2,053,965	06/21/2011	04/01/2031
487836-BB-3	KELLOGG COMPANY				2FE	4,986,800	101.3140	5,065,680	5,000,000	4,999,113		2,090			4.450	4.494	MN	19,160	222,500	05/18/2009	05/30/2016
487836-BD-9	KELLOGG COMPANY				2FE	47,481,485	105.1380	49,940,408	47,500,000	47,566,701		(13,903)			4.000	3.965	JD	84,444	1,900,000	09/10/2013	12/15/2020
491674-BE-6	KENTUCKY UTILITIES			1	1FE	9,964,124	103.6660	10,366,640	10,000,000	9,980,235		3,712			3.250	3.295	MN	54,167	325,000	06/30/2011	11/01/2020
492914-AS-5	KEY ENERGY SERVICES INC			1	5FE	204,769	25.1250	204,769	815,000	204,769		33,869	334,400		6.750	13.899	MS	18,338	55,013	03/01/2011	03/01/2021
49337W-AC-4	KEYSPAN CORP GAS SR NOTES				2FE	9,188,750	129.8620	10,648,692	8,200,000	8,962,226		(28,463)			8.000	7.021	MN	83,822	656,000	10/10/2001	11/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
494550-AL-0	KINDER MORGAN ENERGY SR UNSEC'D BONDS				2FE	13,537,732	95.9670	11,986,328	12,490,000	13,297,252		(27,165)			7.750	7.065	MS	285,015	967,975	01/15/2004	03/15/2032
494580-AD-5	KINDRED HEALTHCARE INC			1	4FE	2,058,862	83.0000	1,718,100	2,070,000	2,060,169		1,307			6.375	6.465	AO	27,859	131,963	01/28/2015	04/15/2022
494580-AE-3	KINDRED HEALTHCARE INC				4FE	685,000	93.5000	640,475	685,000	685,000					8.000	8.000	JJ	25,269		10/28/2015	01/15/2020
500255-AR-5	KOHLS CORPORATION			1	2FE	44,895,253	102.6410	43,827,750	42,700,000	44,098,666		(223,928)			4.000	3.352	MN	284,667	1,708,000	05/16/2012	11/01/2021
50075N-AS-3	KRAFT FOOD INC				2FE	34,268,300	107.4640	32,239,290	30,000,000	31,167,327		(688,370)			6.500	3.982	FA	758,333	1,950,000	02/18/2011	08/11/2017
50075N-AV-6	KRAFT FOOD INC				2FE	27,952,350	110.0960	27,524,050	25,000,000	26,146,433		(401,451)			6.125	4.272	FA	544,444	1,531,250	02/14/2011	08/23/2018
50075N-AZ-7	KRAFT FOOD INC				2FE	3,207,270	122.0750	3,662,250	3,000,000	3,192,643		(3,505)			6.500	5.993	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL				2FE	37,371,775	111.0870	34,992,342	31,500,000	35,188,441		(846,731)			5.375	2.364	FA	663,141	1,693,125	09/13/2013	02/10/2020
50077D-AB-0	KRATON POLYMERS LLC/CAP			1	4FE	1,035,000	100.5000	1,040,175	1,035,000	1,035,000					6.750	6.750	MS	23,288	69,863	06/09/2011	03/01/2019
501044-BK-6	KROGER CO SR NOTES				2FE	16,844,535	111.1400	18,338,133	16,500,000	16,646,147		(57,646)			7.000	6.579	MN	192,500	1,155,000	04/21/2009	05/01/2018
501044-BT-7	KROGER CO SR UNSEC'D SERIES B				2FE	5,540,100	131.1420	6,557,095	5,000,000	5,394,178		(17,556)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO				2FE	9,680,872	134.9940	10,651,058	7,890,000	9,383,584		(68,822)			8.000	5.959	MS	185,853	631,200	03/08/2011	09/15/2029
501044-CG-4	KROGER CO BASIC				2FE	18,352,825	107.3820	19,865,652	18,500,000	18,465,245		19,052			6.400	6.522	FA	447,289	1,184,000	03/31/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	16,696,400	113.1770	16,976,595	15,000,000	15,800,203		(176,342)			6.150	4.684	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CS-8	KROGER CO			1	2FE	22,910,800	103.1000	23,713,000	23,000,000	22,929,200		7,872			3.850	3.897	FA	368,958	885,500	01/14/2014	08/01/2023
501044-CX-7	KROGER CO			1	2FE	4,010,080	101.5200	4,060,808	4,000,000	4,007,861		(1,426)			3.300	3.257	JJ	60,867	132,000	04/09/2014	01/15/2021
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT				2	5,797,971	83.4080	4,835,983	5,797,971	5,797,971					3.580	3.580	FMAN	21,333	122,811	01/21/2015	05/24/2035
502079-AB-2	LMI AEROSPACE INC			1	5FE	1,375,000	99.0000	1,361,250	1,375,000	1,375,000					7.375	7.375	JJ	46,760	50,703	05/28/2015	07/15/2019
513075-BH-3	LAMAR MEDIA CORP SERIES WI			1	3FE	750,000	103.0000	772,500	750,000	750,000					5.375	5.375	JJ	18,589	40,313	10/06/2014	01/15/2024
521ESC-9Q-8	LEAR CORP BASIC BASIC				6Z		0.0000		2,750,000						0.000	0.000	JD			11/18/2009	12/01/2016
524660-AW-7	LEGGETT & PLATT INC			1	2FE	14,619,660	98.5250	14,778,795	15,000,000	14,699,538		36,087			3.400	3.743	FA	192,667	445,400	07/13/2015	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1	2FE	23,902,396	100.5370	23,827,151	23,700,000	23,889,124		(12,971)			3.800	3.691	MN	115,077	913,108	05/05/2015	11/15/2024
524678-AY-1	KOHLS DEPARTMENT STORES			2	2	6,668,495	114.7000	6,704,983	5,845,660	6,389,654		(35,105)			7.500	6.070	MON	19,486	435,949	03/06/2007	01/15/2027
525555-AB-4	STANFORD UNIVERSITY REV TAXABLE				1FE	2,617,190	126.5800	2,879,686	2,275,000	2,455,641		(17,217)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A				6FE	330,945	64.0000	330,945	517,102	330,945		(8,557)	186,221		11.000	6.492	FA	21,488	24,102	08/15/2015	03/31/2021
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	12,838,849	110.8550	12,160,837	10,970,000	12,326,967		(302,354)			6.000	2.830	MS	219,400	658,200	04/14/2014	03/01/2020
53217V-AE-9	LIFE TECHNOLOGIES CORP			1	2FE	11,110,100	106.3860	10,638,590	10,000,000	10,849,011		(162,087)			5.000	3.080	JJ	230,556	500,000	05/12/2014	01/15/2021
532457-AM-0	ELI LILLY & CO NTS				1FE	1,998,216	129.3860	2,134,861	1,650,000	1,853,503		(16,173)			7.125	5.434	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	ELI LILLY & CO DEBS				1FE	16,448,380	132.7960	22,575,303	17,000,000	16,553,200		9,562			6.770	7.013	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	ELI LILLY & CO				1FE	5,770,325	119.3190	6,562,545	5,500,000	5,742,624		(6,151)			5.550	5.204	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	ELI LILLY & CO BASIC				1FE	9,847,420	123.8090	10,523,757	8,500,000	9,703,238		(30,225)			5.950	4.889	MN	64,624	505,750	09/09/2010	11/15/2037
536022-AF-3	LINN ENERGY LLC/FIN CORP			1	5FE	290,000	14.5000	290,000	2,000,000	290,000		33,975	1,028,975		7.750	8.835	MS	45,639	77,500	07/30/2015	02/01/2021
536022-AJ-5	LINN ENERGY LLC/FIN CORP SERIES WI			1	5FE	1,160,250	16.5000	750,750	4,550,000	1,225,176		68,567	3,366,556		6.250	2.663	MN	47,396	284,375	06/28/2014	11/01/2019
536022-AK-2	LINN ENERGY LLC/FIN CORP			1	5FE	235,125	17.5000	149,625	855,000	249,722		15,199	616,511		6.500	3.733	MN	7,101	55,575	10/23/2012	05/15/2019
538034-AF-6	LIVE NATION ENTERTAINMENT SERIES 144A			1	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-AD-1	LOCKHEED MARTIN CORP UNSEC'D DEBS				2FE	7,302,100	125.1800	8,136,720	6,500,000	7,190,904		(16,480)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				2FE	18,292,850	132.2400	19,836,000	15,000,000	17,516,471		(186,151)			7.750	5.536	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				2FE	41,957,754	119.2500	50,075,292	41,992,000	41,966,799		592			6.150	6.155	MS	860,836	2,582,508	12/18/2006	09/01/2036
539830-AT-6	LOCKHEED MARTIN CORP				2FE	12,206,590	107.2580	12,602,792	11,750,000	11,964,934		(51,067)			4.250	3.736	MN	63,809	499,375	03/23/2011	11/15/2019
539830-BC-2	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP			1	2FE	3,884,607	89.4260	3,822,957	4,275,000	3,886,954		2,347			3.600	4.300	MS	51,300		10/28/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP			1	2FE	8,849,940	101.2400	9,111,564	9,000,000	8,850,397		457			4.500	4.627	MN	42,750		11/16/2015	05/15/2036
543859-AH-5	LORAL CORP DEBS				2FE	10,350,950	122.2150	12,221,500	10,000,000	10,188,703		(18,775)			7.000	6.677	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				2FE	12,199,330	128.1220	12,812,200	10,000,000	11,633,998		(136,071)			7.625	5.345	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND & EXPLOR DEBS				1FE	17,890,227	119.9180	19,781,624	16,496,000	17,206,261		(65,980)			7.650	6.931	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				1FE	8,114,440	127.3840	8,636,649	6,780,000	7,814,854		(60,145)			6.875	5.165	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC				1FE	1,559,205	118.3940	1,775,913	1,500,000	1,553,440		(1,348)			5.800	5.510	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CQ-8	LOWE'S COMPANIES INC				1FE	29,877,723	108.2330	31,685,328	29,275,000	29,566,626		(60,894)			4.625	4.367	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	14,994,000	104.9880	15,748,185	15,000,000	14,996,426		600			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			1	1FE	13,453,875	106.8800	13,360,038	12,500,000	13,093,473		(104,053)			3.800	2.878	MN	60,694	475,000	01/31/2012	11/15/2021
548661-DH-7	LOWE'S COMPANIES INC LOWE'S COMPANIES INC			1	1FE	6,959,470	101.5290	7,107,044	7,000,000	6,960,475		1,005			3.375	3.444	MS	68,906		09/09/2015	09/15/2025
54866N-AU-3	LOWE'S COMPANIES INC MTN				1FE	3,268,599	121.3700	4,065,908	3,350,000	3,312,595		3,974			8.190	8.411	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES INC MTN				1FE	5,000,000	122.5450	6,127,265	5,000,000	5,000,000					8.200	8.202	AO	102,500	410,000	01/05/1993	01/11/2023
549271-AG-9	LUBRIZOL				1FE	52,571,175	119.4410	48,958,989	40,990,000	45,598,296		(1,352,735)			8.875	4.902	FA	1,515,776	3,637,863	03/24/2010	02/01/2019
552676-AR-9	MDC HOLDINGS INC			1	3FE	1,525,000	101.0000	1,540,250	1,525,000	1,525,000					5.500	5.500	JJ	38,676	83,875	01/07/2014	01/15/2024
552953-BY-6	MGM RESORTS INTL				4FE	800,000	102.7500	822,000	800,000	800,000					6.750	6.750	AO	13,500	54,000	06/06/2013	10/01/2020
552953-CC-3	MGM RESORTS INTL				4FE	2,305,000	99.2500	2,287,713	2,305,000	2,305,000					6.000	6.000	MS	40,722	111,408	11/20/2014	03/15/2023
55336V-AB-6	MPLX LP SERIES 144A			1	2FE	1,468,295	87.5000	1,295,000	1,480,000	1,468,374		79			5.500	5.634	FA	30,751		12/18/2015	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
554276-AE-5	MACDERMID INC BANK LOAN				4FE	744,054	96.5420	716,712	742,386	740,459		(3,595)			6.875	(0.043)		142	25,169	03/09/2015	06/07/2020
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	24,108,819	98.4690	22,662,663	23,015,000	23,921,742		(139,284)			3.875	3.126	JJ	411,233	794,956	01/12/2015	01/15/2022
55616X-AN-7	MACYS RETAIL HLDGS INC			1	2FE	5,993,940	99.4550	5,967,288	6,000,000	5,993,940					3.450	3.471	JJ	12,075		12/07/2015	01/15/2021
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS				2FE	5,201,500	90.1840	4,509,190	5,000,000	5,157,028		(5,349)			6.800	6.484	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AD-8	MARATHON OIL CORP				2FE	8,480,103	101.9330	7,390,114	7,250,000	7,637,820		(213,167)			6.000	2.841	AO	108,750	435,000	11/28/2011	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	19,769,716	101.1330	18,911,815	18,700,000	19,126,354		(187,113)			5.900	4.774	MS	324,861	1,103,300	01/23/2012	03/15/2018
565849-AH-9	MARATHON OIL CORP				2FE	35,393,596	110.8190	38,620,247	34,850,000	35,063,847		(59,034)			7.500	7.277	FA	987,417	2,613,750	04/03/2009	02/15/2019
565849-AK-2	MARATHON OIL CORP			1	2FE	9,621,902	79.7110	8,210,233	10,300,000	9,772,047		66,308			2.800	3.650	MN	48,067	288,400	09/09/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP			1	2FE	19,954,200	80.4850	16,096,960	20,000,000	19,956,170		1,970			3.850	3.878	JD	64,167	365,750	06/01/2015	06/01/2025
570254-AA-0	NEIMAN MARCUS SERIES 144A			1	5FE	1,000,000	74.0000	740,000	1,000,000	1,000,000					8.000	8.000	AO	16,889	80,000	10/16/2013	10/15/2021
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	112.1730	24,678,038	22,000,000	22,000,000					6.470	6.470	AO	336,081	1,423,400	09/12/2008	10/06/2018
57169*-AR-8	MARS INC				1	7,500,000	102.1570	7,661,738	7,500,000	7,500,000					3.340	3.340	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	27,047,491	106.8890	26,509,491	24,801,000	25,433,202		(419,272)			6.375	4.530	JD	70,270	1,581,064	07/27/2012	06/15/2017
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	7,259,640	101.3610	7,232,079	7,135,000	7,206,931		(23,350)			3.000	2.639	MS	71,350	214,050	12/03/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL			1	2FE	1,995,920	98.8360	1,976,716	2,000,000	1,997,131		376			3.250	3.274	MS	19,139	65,000	09/05/2012	09/15/2022
571903-AL-7	MARRIOTT INTERNATIONAL			1	2FE	4,196,800	101.7900	4,071,608	4,000,000	4,164,645		(32,155)			3.375	2.412	AO	28,500	135,000	01/14/2015	10/15/2020
571903-AM-5	MARRIOTT INTERNATIONAL SERIES N			1	2FE	19,012,334	99.8250	18,846,866	18,880,000	19,008,301		(4,032)			3.125	2.990	AO	124,556		11/10/2015	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL			1	2FE	17,273,380	99.2140	17,149,174	17,285,000	17,273,969		589			2.875	2.888	MS	147,703		09/21/2015	03/01/2021
571903-AP-8	MARRIOTT INTERNATIONAL			1	2FE	5,003,050	98.3060	4,915,320	5,000,000	5,003,050					3.750	3.742	AO	55,729		10/08/2015	10/01/2025
574599-BH-8	MASCO CORP				3FE	797,600	108.0000	864,000	800,000	798,355		213			5.950	5.990	MS	14,016	47,600	03/06/2012	03/15/2022
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE				6	249,220	0.5000	12,390	2,477,992	12,390	(236,830)				6.500	86.600	MS		153,543	09/30/2015	07/01/2036
577081-AT-9	MATTEL INC				2FE	9,681,370	104.0100	9,931,896	9,549,000	9,623,122		(13,873)			4.350	4.168	AO	103,845	415,382	06/21/2011	10/01/2020
577081-AV-4	MATTEL INC				2FE	7,555,909	100.9760	7,502,487	7,430,000	7,453,470		(27,657)			2.500	2.115	MN	30,958	185,750	03/21/2012	11/01/2016
577081-AY-8	MATTEL INC			1	2FE	21,339,810	95.3520	20,977,352	22,000,000	21,466,254		62,259			3.150	3.528	MS	204,050	693,000	11/18/2013	03/15/2023
577778-AT-0	MAY DEPT STORES CO DEB			2	2FE	252,728	114.9040	262,268	228,250	236,958		(1,326)			9.500	7.890	AO	4,578	21,684	08/08/2000	04/15/2021
579780-AF-4	MCCORMICK & CO				1FE	5,899,850	107.7550	5,387,745	5,000,000	5,264,810		(129,810)			5.750	2.940	JD	12,778	287,500	10/18/2010	12/15/2017
579780-AH-0	MCCORMICK & CO			1	1FE	22,030,860	106.5660	21,131,998	19,830,000	21,201,577		(239,653)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EE-0	MCDONALD'S CORP MTN				2FE	9,999,200	107.0770	10,707,690	10,000,000	9,999,795		87			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN				2FE	8,455,530	108.0430	8,643,448	8,000,000	8,183,990		(56,249)			5.000	4.185	FA	166,667	400,000	11/09/2010	02/01/2019
58013M-EX-8	MCDONALD'S CORP			1	2FE	3,992,600	99.9310	3,997,244	4,000,000	3,992,687		87			2.750	2.790	JD	6,722		12/02/2015	12/09/2020
58013M-EZ-3	MCDONALD'S CORP			1	2FE	48,434,028	99.6300	47,931,945	48,110,000	48,433,443		(584)			4.700	4.647	JD	138,183		12/09/2015	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1	2FE	10,000,000	100.6090	10,060,910	10,000,000	10,000,000					4.875	4.875	JD	29,792		12/02/2015	12/09/2045
581557-AV-7	MCKESSON CORP				2FE	11,752,975	104.7680	12,048,332	11,500,000	11,561,641		(51,815)			5.700	5.214	MS	218,500	655,500	01/25/2012	03/01/2017
581557-AX-3	MCKESSON CORP				2FE	18,162,287	114.4260	18,908,814	16,525,000	17,229,032		(206,450)			7.500	5.956	FA	468,208	1,239,375	06/10/2011	02/15/2019
581557-BE-4	MCKESSON CORP			1	2FE	53,772,321	100.5230	53,427,868	53,150,000	53,716,703		(45,787)			3.796	3.638	MS	594,063	1,664,546	09/11/2015	03/15/2024
58155Q-AD-5	MCKESSON CORP				2FE	12,999,315	108.0170	13,307,633	12,320,000	12,935,546		(45,980)			4.750	3.664	MS	195,067	356,250	10/29/2015	03/01/2021
58155Q-AG-8	MCKESSON CORP			1	2FE	12,262,690	95.9360	11,512,272	12,000,000	12,196,388		(25,390)			2.850	2.592	MS	100,700	342,000	04/29/2013	03/15/2023
581760-AE-5	MCLAREN HEALTH CARE CORP				1FE	1,220,000	98.7660	1,204,948	1,220,000	1,220,000					2.741	2.741	MN	4,273	20,900	03/18/2015	05/15/2020
581760-AF-2	MCLAREN HEALTH CARE CORP				1FE	2,845,000	98.2060	2,793,966	2,845,000	2,845,000					2.926	2.926	MN	10,637	52,028	03/18/2015	05/15/2021
581760-AG-0	MCLAREN HEALTH CARE CORP				1FE	2,830,000	97.9900	2,773,111	2,830,000	2,830,000					3.146	3.146	MN	11,376	55,645	03/18/2015	05/15/2022
581760-AH-8	MCLAREN HEALTH CARE CORP				1FE	2,990,000	97.7510	2,922,749	2,990,000	2,990,000					3.283	3.283	MN	12,543	61,351	03/18/2015	05/15/2023
581760-AJ-4	MCLAREN HEALTH CARE CORP				1FE	3,095,000	97.4900	3,017,300	3,095,000	3,095,000					3.433	3.433	MN	13,577	66,407	03/18/2015	05/15/2024
581760-AK-1	MCLAREN HEALTH CARE CORP				1FE	3,135,000	97.3130	3,050,747	3,135,000	3,135,000					3.533	3.533	MN	14,153	69,225	03/18/2015	05/15/2025
581760-AL-9	MCLAREN HEALTH CARE CORP				1FE	3,335,000	96.9980	3,234,877	3,335,000	3,335,000					3.633	3.633	MN	15,482	75,725	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP				1FE	4,670,000	94.6010	4,417,885	4,670,000	4,670,000					4.133	4.133	MN	24,663	120,632	03/18/2015	05/15/2031
581760-AP-0	MCLAREN HEALTH CARE CORP				1FE	4,805,000	94.3650	4,534,238	4,805,000	4,805,000					4.233	4.233	MN	25,989	127,122	03/18/2015	05/15/2032
584045-AC-2	MEDASSETS INC			1	4FE	1,922,443	101.7500	1,958,688	1,925,000	1,923,790		361			8.000	8.025	MN	19,678	154,000	11/11/2011	11/15/2018
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC				2FE	21,288,124	104.9100	20,850,843	19,875,000	20,841,960		(188,973)			4.125	3.006	MS	241,398	819,844	05/22/2014	09/15/2020
585055-AZ-9	MEDTRONIC INC				1FE	43,931,015	97.4690	42,983,917	44,100,000	43,973,173		15,554			2.750	2.794	AO	303,188	1,212,750	03/22/2013	04/01/2023
585055-BC-9	MEDTRONIC INC			1	1FE	12,974,780	102.4270	13,315,562	13,000,000	12,978,951		2,162			3.625	3.648	MS	138,757	471,250	02/20/2014	03/15/2024
58506Y-AJ-1	MEDSTAR HEALTH INC				1FE	3,150,000	91.1490	2,871,200	3,150,000	3,150,000					3.049	3.049	FA	36,283	49,089	01/29/2015	08/15/2024
58506Y-AK-8	MEDSTAR HEALTH INC				1FE	3,595,000	90.6500	3,258,868	3,595,000	3,595,000					3.099	3.099	FA	42,088	56,942	01/29/2015	08/15/2025
58506Y-AL-6	MEDSTAR HEALTH INC				1FE	3,280,000	91.1640	2,990,173	3,280,000	3,280,000					3.249	3.249	FA	40,259	54,468	01/29/2015	08/15/2026
58506Y-AM-4	MEDSTAR HEALTH INC				1FE	4,240,000	91.0660	3,861,211	4,240,000	4,240,000					3.399	3.399	FA	54,444	73,660	01/29/2015	08/15/2027
58506Y-AP-7	MEDSTAR HEALTH INC				1FE	4,400,000	90.9630	4,002,368	4,400,000	4,400,000					3.599	3.599	FA	59,823	80,938	01/29/2015	08/15/2029
58506Y-AQ-5	MEDSTAR HEALTH INC				1FE	6,140,000	88.4550	5,431,143	6,140,000	6,140,000					3.659	3.659	FA	84,873	114,514	01/29/2015	08/15/2030
58506Y-AR-3	MEDSTAR HEALTH INC				1FE	3,800,000	84.4380	3,208,633	3,800,000	3,800,000					3.699	3.699	FA	53,101	71,843	01/29/2015	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
589331-AC-1	MERCK SHARP & DOHME CORP UNSEC'D DEBS				1FE	1,049,850	122.2430	1,222,433	1,000,000	1,030,273		(2,169)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK SHARP & DOHME CORP DEBS				1FE	1,318,607	127.0080	1,502,501	1,183,000	1,273,144		(5,073)			6.400	5.531	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK SHARP & DOHME CORP DEBS				1FE	2,694,051	124.7760	3,169,318	2,540,000	2,645,171		(5,470)			5.950	5.498	JD	12,594	151,130	02/24/2004	12/01/2028
589331-AN-7	MERCK SHARP & DOHME CORP				1FE	11,841,342	110.3260	12,522,046	11,350,000	11,556,948		(53,617)			5.000	4.431	JD	1,576	567,500	02/03/2010	06/30/2019
58933Y-AA-3	MERCK & CO INC			1	1FE	5,571,750	107.2060	5,360,275	5,000,000	5,380,363		(74,526)			3.875	2.193	JJ	89,340	193,750	05/15/2013	01/15/2021
58933Y-AT-2	MERCK & CO INC			1	1FE	5,013,300	92.3450	4,617,250	5,000,000	5,013,177		(123)			3.700	3.685	FA	72,458	92,500	02/25/2015	02/10/2045
58942H-AA-9	MERCY HEALTHCARE SYSTEM				1FE	28,000,000	96.9570	27,147,932	28,000,000	28,000,000					3.382	3.382	MN	157,827	478,741	04/22/2015	11/01/2025
589433-G8-4	MEREDITH CORPORATION PRIVATE PLACEMENT				2	18,800,000	90.4180	16,998,575	18,800,000	18,800,000					2.070	1.749	MJSD	13,815	342,137	10/07/2014	10/15/2022
59001A-AQ-5	MERITAGE HOMES CORP				3FE	805,000	104.7500	843,238	805,000	805,000					7.000	7.000	AO	14,088	56,350	08/06/2012	04/01/2022
59001K-AB-6	MERITOR INC BASIC			1	4FE	1,000,000	92.0000	920,000	1,000,000	1,000,000					6.750	6.750	JD	3,000	67,500	05/28/2013	06/15/2021
59001K-AC-4	MERITOR INC			1	4FE	1,809,590	119.2500	2,385,000	2,000,000	1,828,275		9,907			7.875	9.194	JD	13,125	157,500	01/30/2014	03/01/2026
59001K-AD-2	MERITOR INC			1	4FE	1,565,000	85.5000	1,338,075	1,565,000	1,565,000					6.250	6.250	FA	36,951	97,813	02/10/2014	02/15/2024
59022C-AJ-2	MERRILL LYNCH & CO				2FE	29,703,700	113.4700	34,041,000	30,000,000	29,745,303		5,761			6.110	6.183	JJ	773,933	1,833,000	02/13/2007	01/29/2037
591709-AL-4	METROPCS WIRELESS INC			1	3FE	1,175,000	103.9490	1,221,401	1,175,000	1,175,000					6.625	6.625	MN	9,947	77,844	11/05/2010	11/15/2020
594185-AQ-3	MICHIGAN BELL TEL CO DEBENTURES				2FE	10,735,432	119.5480	12,791,593	10,700,000	10,714,890		(1,951)			7.850	7.820	JJ	387,310	839,950	06/24/1994	01/15/2022
594457-BT-9	MICHIGAN CONS GAS BASIC				1FE	2,900,472	113.1750	3,395,244	3,000,000	2,914,587		2,783			5.700	5.946	MS	50,350	171,000	11/29/2005	03/15/2033
595112-BA-0	MICRON TECHNOLOGY INC			1	3FE	400,000	97.2500	389,000	400,000	400,000					5.875	5.875	FA	8,878	23,500	02/17/2015	02/15/2022
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC				1FE	7,500,000	127.6100	9,570,780	7,500,000	7,500,000					6.927	6.927	MS	173,175	519,525	03/10/2000	03/01/2029
59804V-AD-7	MIDSTATES PETRO INC/LLC			1	5FE	120,750	11.5000	120,750	1,050,000	120,750		12,314	941,564		9.250	6.258	JD	8,094	97,125	10/28/2013	06/01/2021
605068-AN-5	MISSION HEALTH SYSTEM				1FE	3,500,000	97.1670	3,400,856	3,500,000	3,500,000					3.405	3.405	AO	29,794	61,574	02/27/2015	10/01/2025
607059-AT-9	MOBIL CORP DEBENTURES				1FE	5,030,350	131.1430	6,557,145	5,000,000	5,013,163		(1,759)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021
61166W-AH-4	MONSANTO CO			1	1FE	10,852,203	92.1230	10,732,318	11,650,000	10,913,483		58,526			2.200	3.281	JJ	118,183	135,300	09/25/2015	07/15/2022
61166W-AT-8	MONSANTO CO				1FE	18,828,730	97.9320	18,607,023	19,000,000	18,846,791		16,970			2.750	2.909	JJ	240,931	399,972	08/27/2015	07/15/2021
61166W-AU-5	MONSANTO CO			1	1FE	19,047,597	95.3400	18,843,991	19,765,000	19,063,529		15,932			3.375	3.867	JJ	307,593		11/10/2015	07/15/2024
61166W-AW-1	MONSANTO CO			1	1FE	8,129,040	91.1690	8,063,925	8,845,000	8,146,742		17,701			2.850	3.870	AO	53,217	129,542	09/21/2015	04/15/2025
617446-HD-4	MORGAN STANLEY NOTES				1FE	2,210,980	131.0550	2,621,106	2,000,000	2,162,149		(5,525)			7.250	6.438	AO	36,250	145,000	07/29/2003	04/01/2032
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A		2		2	2,700,000	100.4340	2,711,718	2,700,000	2,700,000					6.900	6.902	MS	62,100	186,300	03/26/2008	03/01/2018
625383-AA-2	MULTI-COLOR CORP 144A			1	4FE	2,225,000	99.0000	2,202,750	2,225,000	2,225,000					6.125	6.125	JD	11,357	140,067	11/17/2014	12/01/2022
626738-AC-2	MURPHY OIL USA INC			1	3FE	1,250,000	105.0000	1,312,500	1,250,000	1,250,000					6.000	6.000	FA	28,333	75,000	06/16/2014	08/15/2023
628530-AV-9	MYLAN INC 144A				2FE	12,601,940	91.7580	11,928,592	13,000,000	12,660,204		41,837			3.125	3.548	JJ	187,326	438,750	08/05/2014	01/15/2023
62886E-AS-7	NCR CORPORATION			1	4FE	950,000	98.5000	935,750	950,000	950,000					6.375	6.375	JD	2,692	60,563	07/21/2014	12/15/2023
628931-AB-3	BANK ONE MICHIGAN SUB DEBS				1FE	5,430,660	128.7780	5,151,128	4,000,000	4,789,995		(68,133)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024
629377-BJ-0	NRG ENERGY INC AI			1	4FE	1,175,000	97.0000	1,139,750	1,175,000	1,175,000					8.250	8.250	MS	32,313	96,938	04/18/2011	09/01/2020
629377-BW-1	NRG ENERGY INC			1	4FE	1,250,000	85.2000	1,065,000	1,250,000	1,250,000					6.250	6.250	JJ	36,024	78,125	10/24/2014	07/15/2022
629377-BY-7	NRG ENERGY INC			1	4FE	1,748,876	84.0200	1,533,365	1,825,000	1,750,228		1,352			6.250	6.892	MN	19,010	85,469	10/28/2015	05/01/2024
63000W-AA-5	NANA DEVELOPMENT CORP SERIES 144A			1	5FE	2,725,000	88.0000	2,398,000	2,725,000	2,725,000					9.500	9.500	MS	76,224	258,875	03/13/2013	03/15/2019
631005-BB-0	NARRAGANSETT EL SERIES 144A				1FE	25,008,800	106.3620	26,590,600	25,000,000	25,004,164		(880)			4.534	4.530	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	4,465,189	112.9720	5,400,066	4,780,000	4,690,137		22,633			6.875	7.517	MN	41,991	328,625	07/01/1999	05/15/2019
63618E-AM-3	NATL FUEL GAS CO MTN				2FE	4,879,850	111.2350	5,561,745	5,000,000	4,944,332		5,628			7.395	7.599	MN	61,625	369,750	06/16/1993	03/30/2023
63860U-AK-6	NATIONSTAR MORT/CAP CORP			1	4FE	2,933,503	88.5000	2,632,875	2,975,000	2,938,468		3,835			6.500	6.719	JJ	96,688	193,375	05/08/2014	07/01/2021
63860U-AL-4	NATIONSTAR MORT/CAP CORP			1	4FE	1,406,943	86.5000	1,223,975	1,415,000	1,408,436		782			6.500	6.589	JD	7,665	91,975	01/17/2014	06/01/2022
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				1FE	41,442,327	111.6580	46,337,863	41,500,000	41,469,924		6,051			5.150	5.169	AO	362,145	2,137,250	08/19/2011	04/30/2020
64126X-AC-6	NEUSTAR INC			1	4FE	1,305,350	80.1000	1,205,505	1,505,000	1,336,885		18,318			4.500	6.503	JJ	31,229	67,725	04/09/2014	01/15/2023
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A			1	2FE	1,250,000	104.0000	1,300,000	1,250,000	1,250,000					5.875	5.875	MS	21,623	73,438	03/12/2012	03/15/2022
651229-AN-6	NEWELL RUBBERMAID INC				2FE	6,021,180	98.2140	5,892,834	6,000,000	6,008,860		(4,494)			2.050	1.971	JD	10,250	123,000	03/07/2013	12/01/2017
651229-AP-1	NEWELL RUBBERMAID INC			1	2FE	11,903,347	96.4680	11,479,656	11,900,000	11,903,014		(537)			2.875	2.868	JD	28,510	353,529	01/08/2015	12/01/2019
651229-AQ-9	NEWELL RUBBERMAID INC			1	2FE	46,365,676	92.3130	42,353,021	45,880,000	46,356,237		(9,439)			4.000	3.857	JD	152,933	917,600	10/20/2015	12/01/2024
651229-AS-5	NEWELL RUBBERMAID INC			1	2FE	2,990,580	90.2300	2,706,897	3,000,000	2,990,731		151			3.900	3.938	MN	23,400		10/14/2015	11/01/2025
65339V-AB-2	NEXEO SOLUTIONS LLC/CORP			1	5FE	465,000	93.7500	435,938	465,000	465,000					8.375	8.375	MS	12,981	38,944	06/13/2012	03/01/2018
65364U-AE-6	NIAGARA MOHAWK POWER SERIES 144A				1FE	12,781,532	92.6370	12,681,964	13,690,000	12,783,743		2,211			4.119	4.548	MN	51,690	281,946	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	16,563,889	98.1850	16,239,782	16,540,000	16,563,812		(92)			4.278	4.266	AO	176,895	442,203	09/11/2015	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	11,999,880	100.3830	12,045,924	12,000,000	11,999,948		36			3.508	3.508	AO	105,240	427,976	09/22/2014	10/01/2024
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	117.5680	5,849,028	4,975,000	4,988,176		(1,539)			7.990	7.936	MS	117,042	397,503	05/18/2001	04/01/2022
65473Q-AR-4	NISOURCE FINANCE CORP				2FE	11,121,570	109.6230	13,428,818	12,250,000	11,763,120		85,991			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				2FE	22,787,262	122.2720	25,867,801	21,156,000	22,268,372		(59,074)			6.950	6.325	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AK-6	NORDSTROM INC				2FE	49,601,918	108.5430	47,351,884	43,625,000	45,415,129		(825,692)			6.250	4.129	JJ	1,257,248	2,726,563	08/18/2010	01/15/2018
655664-AN-0	NORDSTROM INC BASIC				2FE	20,692,600	108.0830	21,616,660	20,000,000	20,350,791		(72,172)			4.750	4.302	MN	158,333	950,000	04/07/2011	05/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	822,686	131.8980	1,024,844	777,000	808,742		(1,754)			7.800	7.287	MN	7,744	60,606	08/20/2003	05/15/2027
655844-AK-4	NORFOLK SOUTHERN CORP BONDS				2FE	29,660,872	136.5220	39,468,481	28,910,000	29,660,591		(60)			7.900	7.700	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	NORFOLK SOUTHERN CORP BASIC				2FE	26,107,475	113.2800	31,971,071	28,223,000	26,710,310		64,055			5.640	6.213	MN	194,551	1,591,777	05/25/2011	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	9,047,520	111.1500	8,892,000	8,000,000	8,446,372		(117,851)			5.900	4.149	JD	20,978	472,000	05/25/2010	06/15/2019
655855-FA-7	NORFOLK SOUTHERN RAILWAY				2FE	3,240,811	127.5880	3,330,044	2,610,000	2,861,946		(46,590)			9.750	7.176	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	135.3500	25,906,047	19,140,000	19,371,612		(2,409)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043
664675-AE-5	NORTHEASTERN UNIVERSITY				1FE	925,000	101.6460	940,226	925,000	925,000					3.249	3.249	MS	10,018	30,053	01/10/2014	03/01/2020
664675-AF-2	NORTHEASTERN UNIVERSITY				1FE	1,100,000	102.2590	1,124,853	1,100,000	1,100,000					3.599	3.599	MS	13,196	39,589	01/10/2014	03/01/2021
664675-AH-8	NORTHEASTERN UNIVERSITY				1FE	850,000	103.1460	876,738	850,000	850,000					4.181	4.181	MS	11,846	35,539	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY				1FE	3,000,000	103.5680	3,107,040	3,000,000	3,000,000					4.311	4.311	MS	43,110	129,330	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY				1FE	1,380,000	104.7370	1,445,376	1,380,000	1,380,000					4.611	4.611	MS	21,211	63,632	01/10/2014	03/01/2026
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	696,626	114.2900	800,027	700,000	698,201		174			5.800	5.841	JD	3,383	40,600	12/04/2003	12/01/2023
665859-AL-8	NORTHERN TRUST CORP				1FE	2,468,337	104.5070	2,403,666	2,300,000	2,403,509		(19,885)			3.450	2.458	MN	12,564	79,350	08/21/2012	11/04/2020
66586G-CD-7	NORTHERN TRUST CO				1FE	15,263,744	111.2450	13,989,096	12,575,000	13,558,926		(353,303)			6.500	3.357	FA	308,786	817,375	12/06/2010	08/15/2018
666807-AP-7	NORTHROP GRUMMAN CORP DEBS				2FE	5,789,160	100.9020	6,054,090	6,000,000	5,996,454		20,782			7.750	8.123	MS	155,000	465,000	06/06/2000	03/01/2016
666807-AQ-5	NORTHROP GRUMMAN CORP DEBS				2FE	27,103,000	132.0990	33,024,650	25,000,000	26,251,379		(82,167)			7.875	7.170	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	33,817,997	108.4490	34,811,969	32,100,000	32,870,423		(195,003)			5.050	4.319	FA	675,438	1,621,050	03/02/2011	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	18,223,600	103.2370	20,647,360	20,000,000	18,982,610		169,144			3.500	4.611	MS	206,111	700,000	02/09/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP				2FE	20,192,866	99.9680	20,393,390	20,400,000	20,226,054		19,650			3.250	3.377	FA	276,250	663,000	09/11/2014	08/01/2023
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	95.1990	3,807,960	4,000,000	3,990,828		618			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
667748-AM-9	NORTHWEST PIPELINE CORP				2FE	511,250	102.6440	513,222	500,000	500,704		(1,483)			7.000	6.679	JD	1,556	35,000	10/10/2006	06/15/2016
67019E-AB-3	NSTAR				2FE	4,958,350	106.7080	5,335,375	5,000,000	4,981,590		4,250			4.500	4.605	MN	28,750	225,000	11/12/2009	11/15/2019
67059T-AD-7	NUSTAR LOGISTICS LP				3FE	1,310,000	94.0000	1,231,400	1,310,000	1,310,000					6.750	6.750	FA	36,844	88,425	08/14/2013	02/01/2021
674215-AE-8	OASIS PETROLEUM INC			1	4FE	2,045,000	62.0000	1,267,900	2,045,000	2,045,000					6.875	6.875	JJ	64,829	161,044	06/27/2012	01/15/2023
674215-AG-3	OASIS PETROLEUM INC			1	4FE	1,351,000	64.0000	864,640	1,351,000	1,351,000					6.875	6.875	MS	27,348	92,881	08/14/2014	03/15/2022
674599-CC-7	OCCIDENTAL PETROLEUM CO			1	1FE	6,866,510	97.7770	6,844,411	7,000,000	6,916,532		12,097			3.125	3.342	FA	82,639	218,750	08/15/2011	02/15/2022
675746-AF-8	OCWEN FINANCIAL CORP			1	4FE	1,575,000	88.0000	1,386,000	1,575,000	1,575,000					6.625	6.625	MN	13,333		12/10/2015	05/15/2019
677071-AC-6	OHANA MILITARY COMMUNITIES LLC SERIES 04I 144A			2	1FE	30,327,250	110.9320	27,733,000	25,000,000	30,271,396		(55,854)			6.193	4.790	AO	387,063	774,125	05/28/2015	04/01/2049
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			2	1FE	10,833,333	117.3130	12,708,854	10,833,333	10,833,333					6.210	6.210	JD	56,063	672,750	12/12/2002	12/01/2028
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT			2	1	4,359,296	102.3560	4,461,987	4,359,296	4,359,296					5.980	6.014	JAJO	57,206	260,686	06/03/2009	07/12/2016
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG				2FE	25,529,900	120.0750	30,018,750	25,000,000	25,258,776		(29,986)			7.000	6.803	MS	583,333	1,750,000	04/04/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG				2FE	16,584,414	124.2850	18,593,036	14,960,000	16,193,828		(42,879)			7.000	6.189	MN	174,533	1,047,200	01/15/2004	05/01/2032
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A			2	2FE	2,684,800	116.0100	3,114,631	2,684,800	2,684,800					8.175	8.259	MJSD	9,755	219,482	03/21/1997	03/15/2022
690070-AA-5	OUTERWALL INC			1	3FE	970,000	89.0000	863,300	970,000	970,000					6.000	6.000	MS	17,137	58,200	11/05/2013	03/15/2019
69144U-AA-3	OXFORD FINANCE LLC COS SERIES 144A			1	4FE	1,772,500	100.0000	1,750,000	1,750,000	1,756,429		(5,800)			7.250	6.877	JJ	58,503	126,875	01/16/2013	01/15/2018
69318U-AB-1	PBF LOGISTICS LP/FINANCE SERIES WI			1	4FE	575,000	91.0000	523,250	575,000	575,000					6.875	6.875	MN	5,051		12/07/2015	05/15/2023
69327R-AC-5	PDC ENERGY INC			1	4FE	1,400,000	96.0000	1,344,000	1,400,000	1,400,000					7.750	7.750	AO	22,906	108,500	08/09/2013	10/15/2022
693304-AG-2	PECO ENERGY CO FMB				1FE	964,050	116.7070	1,167,070	1,000,000	971,248		828			5.900	6.164	MN	9,833	59,000	06/28/2004	05/01/2034
693304-AL-1	PECO ENERGY CO				1FE	9,219,015	107.4480	9,133,106	8,500,000	8,712,721		(91,968)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
693506-AQ-0	PPG INDUSTRIES DEBS				1FE	4,873,350	127.0780	6,353,880	5,000,000	4,948,166		7,230			9.000	9.251	MN	75,000	450,000	05/14/1991	05/01/2021
693506-BB-2	PPG INDUSTRIES				1FE	8,697,273	109.5340	9,436,389	8,615,000	8,639,702		(10,105)			6.650	6.508	MS	168,686	572,898	01/27/2009	03/15/2018
69352J-AP-2	PPL ENERGY SUPPLY LLC SERIES 144A			1	4FE	5,504,331	66.0000	3,745,500	5,675,000	5,508,727		4,395			6.500	6.921	JD	30,740	196,733	10/20/2015	06/01/2025
69352P-AD-5	PPL CAPITAL FUNDING INC PPL CAPITAL FUNDING INC			1	2FE	1,966,698	104.0550	1,945,830	1,870,000	1,965,277		(1,420)			4.200	3.286	JD	3,491	39,270	11/19/2015	06/15/2022
69352P-AK-9	PPL CAPITAL FUNDING INC			1	2FE	30,242,094	102.3400	29,944,625	29,260,000	30,214,999		(27,096)			3.950	3.477	MS	340,310	197,500	11/19/2015	03/15/2024
693627-AJ-0	DUKE ENERGY INDIANA INC FMB				1FE	5,563,400	124.5590	6,227,955	5,000,000	5,261,230		(32,830)			8.850	7.750	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	DUKE ENERGY INDIANA INC				1FE	5,964,013	140.1130	8,406,804	6,000,000	5,970,593		791			8.310	8.365	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	PSI ENERGY INC SEC MTN				1FE	4,994,640	122.6230	6,131,155	5,000,000	4,997,592		280			8.240	8.250	FA	155,644	412,000	08/20/1992	08/22/2022
694032-AT-0	PACIFIC BELL DEBENTURES				2FE	28,136,315	121.5230	34,633,998	28,500,000	28,283,256		13,174			7.125	7.229	MS	597,906	2,030,625	10/20/1993	03/15/2026
694308-GE-1	PACIFIC GAS & ELEC FMB				1FE	7,652,310	117.8240	9,425,920	8,000,000	7,718,866		7,883			6.050	6.378	MS	161,333	484,000	06/23/2004	03/01/2034
695114-BT-4	PACIFICORP 1ST MTG SEC'D				1FE	18,388,860	136.8140	24,626,538	18,000,000	18,296,819		(10,015)			7.700	7.517	MN	177,100	1,386,000	04/18/2002	11/15/2031
69512E-FF-7	PACIFICORP SEC MTN				1FE	5,000,000	126.2280	6,311,390	5,000,000	5,000,000					8.230	8.231	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP SEC MTN				1FE	4,063,320	126.2120	5,048,484	4,000,000	4,029,971		(2,987)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
69563A-GD-7	PAINE WEBBER GROUP SR NTS SERIES C				1FE	2,062,678	104.0450	1,768,757	1,700,000	1,742,539		(35,957)			7.810	5.467	MS	44,257	132,770	04/28/2004	02/13/2017
69563A-HT-1	PAINE WEBBER GROUP SR NTS SERIES C				1FE	1,606,731	106.5200	1,448,667	1,360,000	1,404,102		(22,762)			7.390	5.467	MS	33,501	100,504	04/28/2004	10/16/2017
696429-AC-3	PALL CORP				1FE	17,593,802	109.8880	18,790,797	17,100,000	17,348,475		(49,917)			5.000	4.632	JD	38,000	855,000	08/30/2010	06/15/2020
701081-AY-7	PARKER DRILLING CO			1	4FE	589,000	76.0000	589,000	775,000	589,000		20,731	51,731		7.500	12.075	FA	24,219	58,125	03/10/2014	08/01/2020
70109H-AH-8	PARKER - HANNIFIN CORP				1FE	19,858,579	108.0680	19,014,512	17,595,000	18,384,317		(313,971)			5.500	3.510	MN	123,654	967,725	02/23/2011	05/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
70109H-AL-9	PARKER - HANNIFIN CORP MTN			1	1FE	6,984,600	100.8600	7,060,214	7,000,000	6,986,074		1,326			3.300	3.326	MN	25,667	231,000	11/18/2014	11/21/2024
70109H-AM-7	PARKER - HANNIFIN CORP SERIES MTN			1	1FE	18,108,275	101.4830	17,926,937	17,665,000	18,105,055		(3,220)			4.200	4.007	MN	82,437	370,965	11/16/2015	11/21/2034
70213H-AB-4	PARTNERS HEALTHCARE SYST				1FE	32,658,764	103.1280	32,098,715	31,125,000	32,133,871		(167,482)			3.443	2.803	JJ	535,817	1,071,634	06/06/2013	07/01/2021
703428-AE-8	PATTERSON COMPANIES INC PRIVATE PLACEMENT				2	18,750,000	98.5670	18,481,331	18,750,000	18,750,000					3.590	3.590	JD	43,005	682,500	11/10/2011	12/08/2021
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	11,385,000	110.9320	12,629,620	11,385,000	11,385,000					5.952	5.951	MN	86,587	677,635	10/10/2002	11/15/2022
707882-AC-0	PENN VIRGINIA CORP			1	6FE	256,500	13.5000	256,500	1,900,000	256,500		37,374	1,645,647		7.250	(4.344)	AO	29,081	137,750	06/23/2011	04/15/2019
707882-AE-6	PENN VIRGINIA CORP			1	6FE	273,263	15.7500	273,263	1,735,000	273,263		15,047	1,508,070		8.500	(5.859)	MN	24,579	147,475	07/31/2013	05/01/2020
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	11,661,300	127.4520	12,745,240	10,000,000	11,295,395		(43,661)			7.450	6.191	FA	281,444	745,000	09/21/2004	08/15/2032
71343P-AB-7	PEPSIAMERICAS INC BASIC				1FE	29,754,600	104.9970	31,498,950	30,000,000	29,963,910		24,806			5.000	5.092	MN	191,667	1,500,000	05/11/2005	05/15/2017
71343P-AC-5	PEPSIAMERICAS INC BASIC				1FE	9,628,326	116.1340	12,281,171	10,575,000	9,772,650		21,042			5.500	6.177	MN	74,319	581,625	07/18/2007	05/15/2035
713448-BJ-6	PEPSICO INC BASIC				1FE	12,545,897	117.1760	13,663,870	11,661,000	11,972,614		(97,285)			7.900	6.842	MN	153,537	921,219	11/21/2008	11/01/2018
713448-BS-6	PEPSICO INC				1FE	16,235,900	106.8490	16,027,380	15,000,000	16,231,421		(4,479)			4.875	4.332	MN	121,875		10/30/2015	11/01/2040
713448-CG-1	PEPSICO INC				1FE	10,057,200	99.5990	9,959,930	10,000,000	10,043,389		(5,414)			2.750	2.683	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			1	1FE	15,972,000	104.6190	16,738,960	16,000,000	15,976,435		2,436			3.600	3.621	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DD-7	PEPSICO INC PEPSICO INC			1	1FE	6,981,450	103.2950	7,230,671	7,000,000	6,981,513		61			4.450	4.466	AO	66,626		10/08/2015	04/14/2046
717081-DB-6	PFIZER INC				1FE	14,984,850	112.5000	16,874,940	15,000,000	14,993,972		1,651			6.200	6.214	MS	273,833	930,000	03/17/2009	03/15/2019
717081-DQ-3	PFIZER INC PFIZER INC				1FE	39,696,675	106.0080	39,406,428	37,173,000	39,273,758		(422,917)			6.050	1.450	MS	568,489		10/01/2015	03/30/2017
71713U-AW-2	PHARMACIA CORP DEBS				1FE	5,011,023	128.0440	5,621,140	4,390,000	4,813,986		(21,977)			6.600	5.543	JD	24,145	289,740	02/20/2004	12/01/2028
72018Q-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	133.3120	18,663,624	14,000,000	14,225,472		(17,663)			8.450	8.185	JJ	591,500	1,183,000	08/02/1995	09/19/2024
72018Q-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	127.1200	8,898,386	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
72018Q-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	129.2680	6,463,400	5,000,000	5,123,514		(7,349)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
723456-AS-8	PINNACLE ENTERTAINMENT			1	3FE	1,425,000	105.1250	1,498,031	1,425,000	1,425,000					6.375	6.375	FA	37,852	90,844	06/09/2014	08/01/2021
723664-AB-4	PIONEER ENERGY SERVICES			1	4FE	348,750	46.5000	348,750	750,000	348,750		20,421	241,671		6.125	10.953	MS	13,526	45,938	11/03/2014	03/15/2022
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY				2FE	7,660,060	106.7830	7,474,782	7,000,000	7,450,006		(24,339)			7.200	6.423	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AE-7	PIONEER NATURAL RESOURCES SR NTS				2FE	4,089,340	101.5630	4,164,075	4,100,000	4,099,347		1,162			5.875	5.906	JJ	111,070	240,875	07/15/2004	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCES				2FE	3,996,120	106.2350	4,249,416	4,000,000	3,998,982		390			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
726505-AK-6	PLAINS EXPLORATION & PROD			1	2FE	324,000	61.0000	197,640	324,000	324,000					6.625	6.625	MN	3,578	21,465	03/24/2011	05/01/2021
726505-AM-2	PLAINS EXPLORATION & PROD			1	2FE	1,501,500	73.0600	1,114,896	1,526,000	1,512,613		3,336			6.125	6.411	JD	4,154	93,468	06/06/2012	06/15/2019
730481-AF-5	J.B. POINDEXTER & CO SERIES 144A			1	4FE	1,358,500	104.5000	1,410,750	1,350,000	1,355,485		(1,024)			9.000	8.883	AO	30,375	121,500	08/15/2012	04/01/2022
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	130.4700	6,523,510	5,000,000	5,000,000					9.310	9.313	AO	98,272	465,500	08/12/1991	08/11/2021
73664#-AA-8	PORTLAND GAS SEC'D SR NTS			2	2	2,269,964	104.8250	2,379,499	2,269,964	2,269,964					5.900	5.943	MJSD	372	133,928	03/18/2003	12/31/2018
737446-AB-0	POST HOLDINGS INC			1	4FE	529,355	104.2500	521,250	500,000	518,635		(3,845)			7.375	6.333	FA	13,931	36,875	01/11/2013	02/15/2022
737446-AE-4	POST HOLDINGS INC SERIES 144A			1	4FE	1,481,000	102.0000	1,519,800	1,490,000	1,482,235		1,017			6.750	6.858	JD	8,381	100,575	10/20/2014	12/01/2021
737446-AG-9	POST HOLDINGS INC SERIES 144A			1	4FE	2,512,513	98.0000	2,499,000	2,550,000	2,516,176		3,664			6.000	6.236	JD	6,800	153,000	01/13/2015	12/15/2022
737446-AJ-3	POST HOLDINGS INC SERIES 144A			1	4FE	1,151,719	106.0000	1,192,500	1,125,000	1,151,171		(548)			8.000	7.582	JJ	33,250		10/09/2015	07/15/2025
73763H-AS-5	POTLATCH CORP MTN				2FE	5,000,000	100.2500	5,012,500	5,000,000	5,000,000					8.800	8.802	JD	36,667	440,000	01/27/1992	02/01/2016
73763H-AW-6	POTLATCH CORP MTN				2FE	5,000,000	108.2500	5,412,500	5,000,000	5,000,000					8.875	8.877	JD	36,979	443,750	02/04/1992	02/05/2018
74005P-AP-9	PRAXAIR INC				1FE	20,113,485	104.3770	19,090,590	18,290,000	18,646,734		(285,378)			5.200	3.528	MS	280,040	951,080	09/29/2010	03/15/2017
74005P-AU-8	PRAXAIR INC				1FE	15,215,203	107.6810	14,752,297	13,700,000	14,448,106		(193,963)			4.500	2.897	FA	232,900	616,500	12/07/2011	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	3,362,483	106.4350	3,171,763	2,980,000	3,230,369		(44,695)			4.050	2.326	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	11,527,070	101.2270	11,641,128	11,500,000	11,520,219		(3,421)			3.000	2.965	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INC			1	1FE	10,164,864	97.6920	10,062,297	10,300,000	10,210,755		13,282			2.450	2.604	FA	95,332	252,350	06/07/2012	02/15/2022
742718-DF-3	PROCTER & GAMBLE CO/THE				1FE	13,248,935	121.5260	13,246,345	10,900,000	13,230,044		(18,890)			5.550	4.038	MS	194,928	216,450	11/17/2015	03/05/2037
74273#-AB-9	PRIT CORE REALTY HOLDINHS LLC PRIT CORE REALTY HOLDINHS LLC				2	5,648,957	98.4470	5,463,821	5,550,000	5,647,601		(1,356)			3.850	3.568	FA	81,315		10/21/2015	02/14/2023
742741-AA-9	PROCTER & GAMBLE ESOP DEB			2	1FE	21,511,452	119.3550	21,836,206	18,295,144	19,503,717		(236,816)			9.360	6.570	JJ	856,213	1,712,425	11/24/2008	01/01/2021
743263-AE-5	PROGRESS ENERGY INC BASIC				2FE	23,897,000	128.8700	25,774,080	20,000,000	22,941,954		(113,771)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
74347#-AB-1	PROSIGHT GLOBAL INC SERIES 144A				2Z	10,000,000	108.6830	10,868,296	10,000,000	10,000,000					6.500	6.498	MN	55,972	541,667	09/16/2014	11/26/2020
743755-AJ-9	PRVDNC HLTN & SVC OBL GR				1FE	59,962,420	106.5700	63,835,370	59,900,000	59,950,771		(5,486)			4.379	4.366	AO	655,755	2,623,021	10/21/2013	10/01/2023
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A			1	4FE	5,764,769	96.7500	5,684,063	5,875,000	5,772,848		8,079			6.750	7.136	JD	17,625	376,313	08/21/2015	06/15/2021
744331-AF-6	PRUDENTIAL FNDG CORP NOTES SERIES 144A				1FE	22,682,565	117.9760	31,263,640	26,500,000	24,505,432		177,037			6.750	8.069	MS	526,688	1,788,750	04/16/2001	09/15/2023
744516-AA-3	PUB SVC OF NORTH CAROLINA SR DEBS				2FE	10,000,000	122.7500	12,274,990	10,000,000	10,000,000					6.990	6.990	JJ	322,317	699,000	01/16/1996	01/15/2026
744567-CN-6	PUB SVC ELEC & GAS FRMBS				1FE	10,165,750	128.1520	12,815,170	10,000,000	10,067,476		(9,378)			9.250	9.089	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS				1FE	8,003,946	131.6660	10,046,101	7,630,000	7,785,208		(21,573)			9.250	8.770	JD	58,815	705,775	10/25/1994	06/01/2021
74531E-AA-0	PUGET SOUND ENERGY SR NOTES MTN SERIES A				1FE	11,052,500	126.8840	13,957,229	11,000,000	11,035,984		(1,843)			7.020	6.980	MS	227,370	772,200	09/18/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY FMB SERIES A				1FE	5,018,000	110.6840	5,534,175	5,000,000	5,004,708		(1,458)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
748356-AA-0	QUESTAR CORP				1FE	2,994,930	100.0500	3,001,497	3,000,000	2,999,913		1,024			2.750	2.785	FA	34,375	82,500	12/07/2010	02/01/2016

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
74840L-AA-0	QUICKEN LOANS INC SERIES 144A			1	3FE	1,320,000	95.2500	1,257,300	1,320,000	1,320,000					5.750	5.750	MN	12,650	36,896	05/01/2015	05/01/2025
74913G-AW-5	QWEST CORP				2FE	930,319	101.3750	1,013,750	1,000,000	995,263		13,469			8.375	9.870	MN	13,958	83,750	12/18/2009	05/01/2016
74955D-AB-7	RGS AEGCO FUNDING CORP			2	2FE	1,446,167	101.9930	1,525,689	1,495,875	1,470,282		2,455			9.820	10.170	JD	9,793	146,895	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	6,400,219	101.8920	6,678,429	6,554,420	6,474,606		7,595			9.810	10.057	JD	42,866	642,989	08/28/1990	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F			2	2FE	3,707,913	101.9930	3,725,225	3,652,429	3,679,036		(2,887)			9.820	9.665	JD	23,911	358,668	06/27/1991	06/07/2022
74966N-AA-4	RJS POWER HOLDINGS LLC 144A			1	4FE	1,963,631	75.0000	1,500,000	2,000,000	1,970,288		6,657			5.125	5.594	JJ	47,264	51,250	02/12/2015	07/15/2019
749951-AA-7	RADIO SYSTEMS CORP SERIES 144A			1	4FE	1,810,000	103.7500	1,846,750	1,780,000	1,795,930		(4,854)			8.375	8.014	MN	24,846	149,075	11/01/2012	11/01/2019
751277-AS-3	RALSTON PURINA DEBS				1FE	23,149,693	130.0330	26,006,660	20,000,000	21,957,169		(146,167)			7.875	6.555	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-AF-8	RAYTHEON COMPANY DEB				1FE	15,149,168	132.6450	15,771,455	11,890,000	14,466,282		(162,814)			7.200	4.752	FA	323,408	856,080	06/07/2011	08/15/2027
755111-AU-5	RAYTHEON COMPANY DEBS				1FE	1,079,770	112.2870	1,122,872	1,000,000	1,026,275		(7,995)			6.400	5.425	JD	2,844	64,000	12/21/2007	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	9,822,288	108.2400	9,958,052	9,200,000	9,502,722		(67,091)			4.400	3.535	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	55,274,923	103.6580	60,101,024	57,980,000	56,518,029		272,148			3.125	3.702	AO	382,507	1,811,875	06/02/2011	10/15/2020
758202-AK-1	REED ELSEVIER CAPITAL			1	2FE	17,953,851	97.1130	17,956,175	18,490,000	18,046,915		56,725			3.125	3.525	AO	121,983	577,813	09/11/2014	10/15/2022
758200-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	122.7930	12,279,330	10,000,000	10,630,069		(47,299)			7.500	6.588	MN	95,833	750,000	05/08/2006	05/15/2025
758766-AH-2	REGAL ENTERTAINMENT GRP			1	4FE	825,000	100.0000	825,000	825,000	825,000					5.750	5.750	MS	13,968	47,438	02/25/2014	03/15/2022
76009N-AH-3	RENT-A-CENTER INC			1	4FE	881,563	84.7500	741,563	875,000	879,717		(1,452)			6.625	6.416	MN	7,407	57,969	08/18/2014	11/15/2020
76009N-AK-6	RENT-A-CENTER INC			1	4FE	330,594	74.7500	265,363	355,000	335,846		2,970			4.750	5.946	MN	2,810	16,863	03/11/2014	05/01/2021
760110-AA-7	RENTECH NIT PART/FINANCE SERIES 144A			1	4FE	774,150	97.0000	756,600	780,000	775,044		751			6.500	6.643	AO	10,703	50,700	10/17/2014	04/15/2021
76117W-AB-5	RESOLUTE FOREST PRODUCTS			1	3FE	2,344,616	72.7500	1,720,538	2,365,000	2,347,558		1,833			5.875	6.000	MN	17,754	138,944	05/27/2014	05/15/2023
761519-BD-8	REVLON CONSUMER PRODS			1	4FE	2,235,000	96.7500	2,176,875	2,250,000	2,237,565		2,047			5.750	5.876	FA	48,875	129,375	10/01/2014	02/15/2021
761565-AD-2	REX ENERGY CORP			1	5FE	140,600	20.0000	140,600	703,000	140,600			562,400		6.250	(0.087)	FA	18,307	21,969	06/08/2015	08/01/2022
761735-AL-3	REYNOLDS GRP ISS/REYNOLD			1	5FE	850,000	98.5000	837,250	850,000	850,000					9.000	9.000	AO	16,150	76,500	07/24/2012	04/15/2019
762515-AA-2	RIALTO HLDS LLC/CORP SERIES 144A			1	4FE	1,664,625	101.5000	1,674,750	1,650,000	1,658,006		(3,817)			7.000	6.725	JD	9,625	115,500	03/06/2014	12/01/2018
771196-AS-1	ROCHE HLDGS INC SERIES 144A				1FE	16,863,669	111.7470	19,145,631	17,133,000	17,029,673		28,668			6.000	6.213	MS	342,660	1,027,980	02/18/2009	03/01/2019
773903-AC-3	ROCKWELL INTL CORP DEB				1FE	10,140,862	100.3320	16,690,245	16,635,000	10,147,804		550			5.200	8.530	JJ	398,870	865,020	05/16/2000	01/15/2098
775371-AU-1	ROHM & HAAS CO DEBS				2FE	8,127,497	127.2500	8,347,613	6,560,000	7,654,587		(51,181)			7.850	6.029	JJ	237,454	514,960	02/13/2004	07/15/2029
783549-AZ-1	RYDER SYSTEM INC MTN				2FE	13,902,749	123.2640	17,684,614	14,347,000	14,075,639		17,776			6.950	7.218	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JK-6	RYDER SYSTEM INC				2FE	11,894,750	103.6590	12,439,068	12,000,000	11,988,546		13,039			5.850	5.969	MN	117,000	702,000	01/23/2007	11/01/2016
78355H-JR-1	RYDER SYSTEM INC DOMESTIC MTN				2FE	12,256,940	102.1630	12,259,536	12,000,000	12,066,338		(45,509)			3.500	3.096	JD	35,000	420,000	08/12/2011	06/01/2017
78355H-JT-7	RYDER SYSTEM INC MTN				2FE	2,840,460	99.8230	2,795,036	2,800,000	2,816,881		(7,519)			2.500	2.213	MS	23,333	70,000	10/10/2012	03/01/2018
78355H-JV-2	RYDER SYSTEM INC MTN			1	2FE	9,983,700	99.9130	9,991,260	10,000,000	9,990,420		3,179			2.450	2.485	MN	31,306	245,000	11/05/2013	11/15/2018
78355H-JW-0	RYDER SYSTEM INC			1	2FE	21,026,650	99.3930	20,872,446	21,000,000	21,017,433		(4,925)			2.550	2.524	JD	44,625	535,500	02/28/2014	06/01/2019
78355H-JX-8	RYDER SYSTEM INC MTN			1	2FE	19,954,800	98.5140	19,702,780	20,000,000	19,967,977		8,222			2.450	2.496	MS	163,333	490,000	05/01/2014	09/03/2019
78355H-JZ-3	RYDER SYSTEM INC SERIES MTN			1	2FE	6,980,750	97.3960	6,817,706	7,000,000	6,983,082		2,332			2.500	2.559	MN	24,306	87,500	05/04/2015	05/11/2020
78355H-KA-6	RYDER SYSTEM INC SERIES MTN			1	2FE	5,009,709	98.7910	4,922,736	4,983,000	5,008,300		(1,409)			2.875	2.753	MS	50,539		09/18/2015	09/01/2020
78412F-AP-9	SESI LLC			1	2FE	3,125,000	89.0000	2,781,250	3,125,000	3,125,000					7.125	7.125	JD	9,896	222,656	08/22/2012	12/15/2021
784178-AF-2	SFX ENTERTAINMENT INC SERIES 144A			1	5FE	1,064,250	54.0000	891,000	1,650,000	1,083,056		18,806	585,750		9.625	7.067	FA	66,172	158,813	01/31/2014	02/01/2019
78454L-AF-7	SM ENERGY CO			1	3FE	1,510,000	73.5000	1,109,850	1,510,000	1,510,000					6.500	6.500	JJ	49,075	98,150	10/29/2012	01/01/2023
785592-AE-6	SABINE PASS LIQUEFACTION				3FE	3,797,251	92.0000	3,574,200	3,885,000	3,816,823		11,020			5.625	6.028	FA	91,055	218,531	03/17/2014	02/01/2021
78573A-AA-8	SABMILLER HOLDINGS INC SERIES 144A				1FE	21,842,521	102.8480	21,166,201	20,580,000	21,722,403		(120,118)			3.750	2.746	JJ	355,863	385,875	04/22/2015	01/15/2022
78659Q-AA-0	SAFWAY GROUP HOLDING SERIES 144A			1	4FE	945,000	99.7500	942,638	945,000	945,000					7.000	7.000	MN	8,453	66,150	05/07/2013	05/15/2018
790849-AH-6	ST JUDE MEDICAL INC				2FE	6,898,981	100.0360	6,777,432	6,775,000	6,776,190		(31,113)			2.500	2.034	JJ	78,101	169,375	12/08/2011	01/15/2016
790849-AJ-2	ST JUDE MEDICAL INC			1	2FE	48,974,360	98.1850	48,307,069	49,200,000	49,006,244		22,723			3.250	3.310	AO	337,567	1,599,000	01/16/2015	04/15/2023
790849-AM-5	ST JUDE MEDICAL INC			1	1FE	14,993,100	100.0380	15,005,670	15,000,000	14,993,425		325			2.800	2.810	MS	114,333		09/14/2015	09/15/2020
790849-AN-3	ST JUDE MEDICAL INC			1	1FE	32,178,952	100.9330	32,349,027	32,050,000	32,178,916		(36)			3.875	3.823	MS	338,083		12/10/2015	09/15/2025
795758-AL-1	SALTCHUK RESOURCES PRIVATE PLACEMENT			2	2	6,500,000	93.2150	6,058,985	6,500,000	6,500,000					4.500	4.500	MS	96,688	300,300	08/25/2014	09/02/2029
795770-AN-6	SALTON SEA FUNDING CORP SERIES F			2	4FE	898,515	97.4230	875,226	898,375	898,405		(10)			7.475	7.471	MN	5,783	67,154	07/19/2006	11/30/2018
79970Y-AB-1	SANCHEZ ENERGY CORP			1	4FE	2,332,390	61.0000	1,433,500	2,350,000	2,335,374		2,042			7.750	7.892	JD	8,094	182,125	07/18/2014	06/15/2021
79970Y-AD-7	SANCHEZ ENERGY CORP			1	4FE	1,740,000	54.0000	939,600	1,740,000	1,740,000					6.125	6.125	JJ	49,143	53,288	02/27/2015	01/15/2023
80007P-AX-7	SANDRIDGE ENERGY INC			1	5FE	569,137	19.1880	528,040	2,752,000	573,090		13,341	106,777		8.125	42.938	AO	47,204		10/15/2015	10/16/2022
806605-AG-6	SCHERING-PLOUGH NTS				1FE	38,557,241	127.5090	47,095,301	36,935,000	38,226,998		(39,154)			6.500	5.324	JD	200,065	2,400,775	09/16/2004	12/01/2033
806851-AE-1	SCHLUMBERGER HLDGS CORP SERIES 144A			1	1FE	45,937,900	98.7820	45,439,858	46,000,000	45,938,136		236			3.625	3.647	JD	46,319		12/10/2015	12/21/2022
808194-AA-2	A SCHULMAN INC 144A			1	4FE	1,395,000	95.7500	1,335,713	1,395,000	1,395,000					6.875	6.875	JD	7,992	49,285	05/07/2015	06/01/2023
80874Y-AM-2	SCIENTIFIC GAMES INTERNA			1	5FE	4,166,625	47.0000	2,032,750	4,325,000	4,194,501		21,491			6.250	6.992	MS	90,104	270,313	10/31/2014	09/01/2020
80874Y-AU-4	SCIENTIFIC GAMES INTERNA			1	5FE	4,061,238	71.0000	3,195,000	4,500,000	4,085,577		24,340			10.000	11.998	JD	37,500	462,500	05/15/2015	12/01/2022
81413P-AG-0	SECURITY CAPITAL CORP SR NTS				1FE	11,010,118	136.1500	14,806,345	10,875,000	10,966,860		(4,686)			7.700	7.591	JD	37,217	837,375	09/17/2002	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND																				
820118-AC-7	DISTRIBUTION & TRAN				1FE	10,600,000	98.2980	10,419,600	10,600,000	10,600,000					3.860	3.860	JD	31,824		10/30/2015	12/03/2025
82088K-AC-2	SHEA HOMES LP/FNDG CP SERIES 144A			1	4FE	430,000	102.5000	440,750	430,000	430,000					5.875	5.875	AO	6,316	13,193	03/11/2015	04/01/2023
828807-CF-2	SIMON PROPERTY GROUP L			1	1FE	5,498,400	108.4230	5,421,130	5,000,000	5,302,505		(56,114)			4.375	3.041	MS	72,917	218,750	05/11/2012	03/01/2021
828807-CH-8	SIMON PROPERTY GROUP L			1	1FE	7,482,600	101.3130	7,598,453	7,500,000	7,496,275		3,354			2.800	2.847	JJ	88,083	210,000	11/10/2011	01/30/2017
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	1,990,000	103.7500	2,075,000	2,000,000	1,992,759		844			6.625	6.694	FA	50,056	132,500	07/18/2012	08/15/2022
832696-AB-4	JM SMUCKER CO				2FE	17,859,300	102.8860	17,490,603	17,000,000	17,556,049		(87,122)			3.500	2.882	AO	125,611	595,000	06/01/2012	10/15/2021
833034-AE-1	SNAP-ON INC BASIC				1FE	3,879,120	104.3720	4,174,880	4,000,000	3,981,748		16,569			5.500	5.960	JJ	101,444	220,000	07/31/2008	01/15/2017
833034-AH-4	SNAP-ON INC				1FE	19,274,380	115.1400	20,379,692	17,700,000	18,604,022		(134,796)			6.125	5.074	MS	361,375	1,084,125	09/02/2010	09/01/2021
833034-AJ-0	SNAP-ON INC				1FE	16,196,034	104.8720	16,716,597	15,940,000	16,024,263		(39,070)			4.250	3.977	JJ	312,380	677,450	05/03/2011	01/15/2018
83545G-AV-4	SONIC AUTOMOTIVE INC			1	3FE	2,399,420	105.7500	2,559,150	2,420,000	2,404,468		1,809			7.000	7.125	JJ	78,112	169,400	01/25/2013	07/15/2022
835495-AK-8	SONOCO PRODUCTS CO				2FE	9,263,363	104.1540	9,113,466	8,750,000	9,081,984		(52,657)			4.375	3.619	MN	63,802	382,813	05/18/2012	11/01/2021
835898-AF-4	SOTHEBYS SERIES 144A			1	3FE	2,597,500	91.0000	2,375,100	2,610,000	2,599,690		1,224			5.250	5.320	AO	34,256	137,025	03/05/2014	10/01/2022
84263P-AC-4	SOUTHERN CONN GAS				1	8,700,000	129.6490	11,279,454	8,700,000	8,700,000					7.950	7.950	FA	261,290	691,650	02/26/2009	08/03/2026
843452-BC-6	SOUTHERN NAT GAS SERIES 144A				2FE	998,340	101.6850	1,016,853	1,000,000	999,739		196			5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
843877-AJ-0	SOUTHERN STATES COOP INC SERIES 144A			1	5FE	1,474,400	86.5000	1,314,800	1,520,000	1,484,318		4,455			10.000	10.565	FA	57,422	152,000	08/07/2013	08/15/2021
8447HE-AA-4	SOUTHTRUST BANK GA MTN				1FE	1,043,160	121.8300	1,218,300	1,000,000	1,024,066		(1,730)			7.740	7.380	MN	9,890	77,400	05/24/1995	05/15/2025
85171R-AA-2	SPRINGLEAF FINANCE CORP MTN				4FE	470,000	103.5000	517,500	500,000	489,233		4,898			6.900	8.115	JD	1,533	34,500	07/06/2011	12/15/2017
851783-AB-6	SPRINGS INDUSTRIES INC			1	4FE	2,356,086	99.0000	2,352,240	2,376,000	2,358,459		2,242			6.250	6.413	JD	12,375	148,500	05/01/2015	06/01/2021
85207U-AE-5	SPRINT CORP				4FE	6,658,074	75.4700	4,981,020	6,600,000	6,649,985		(6,906)			7.250	7.080	MS	140,892	478,500	02/03/2015	09/15/2021
85207U-AH-8	SPRINT CORP				4FE	1,726,489	72.1250	1,236,944	1,715,000	1,725,569		(880)			7.125	7.027	JD	5,431	122,194	11/14/2014	06/15/2024
854502-AC-5	STANLEY BLACK & DECKER			1	1FE	8,796,305	101.8370	8,597,071	8,442,000	8,682,513		(38,544)			3.400	2.852	JD	23,919	287,028	03/19/2013	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER				1FE	20,222,120	97.9620	19,592,300	20,000,000	20,159,484		(21,030)			2.900	2.771	MN	96,667	580,000	12/10/2012	11/01/2022
858119-AT-7	STEEL DYNAMICS INC			1	3FE	1,110,000	100.7500	1,118,325	1,110,000	1,110,000					6.125	6.125	FA	25,684	67,988	08/06/2013	08/15/2019
858119-AV-2	STEEL DYNAMICS INC			1	3FE	1,110,000	96.0000	1,065,600	1,110,000	1,110,000					6.375	6.375	FA	26,733	70,763	08/06/2013	08/15/2022
85915#-AG-6	STERICYCLE INC				1	5,500,000	98.2660	5,404,652	5,500,000	5,500,000					3.260	3.260	JD	9,463	182,050	09/28/2012	12/12/2022
861642-AM-8	STONE ENERGY CORP			1	4FE	349,800	33.0000	349,800	1,060,000	349,800		(3,979)	733,993		7.500	4.133	MN	10,158	79,500	11/13/2013	11/15/2022
86184F-AB-9	STONEMOR PART CORNER FAM			1	4FE	2,339,097	103.0000	2,405,050	2,335,000	2,336,932		(2,005)			7.875	7.778	JD	15,323	183,881	12/02/2014	06/01/2021
86614W-AB-2	SUMMIT MID HLDS LLC/FI			1	4FE	2,310,000	85.0000	1,963,500	2,310,000	2,310,000					7.500	7.500	JJ	86,625	173,250	04/07/2014	07/01/2021
86723C-AA-6	SUNCOKE ENRGY PART LP FI SERIES 144A			1	3FE	1,895,788	62.0000	1,143,900	1,845,000	1,875,621		(8,713)			7.375	6.767	FA	56,695	136,069	07/25/2013	02/01/2020
86765L-AA-5	SUNOCO LP/FINANCE CORP SERIES 144A			1	3FE	3,050,000	94.0000	2,867,000	3,050,000	3,050,000					6.375	6.375	AO	48,609	97,219	03/27/2015	04/01/2023
867914-BG-7	SUNTRUST BANKS INC			1	2FE	37,977,330	100.4950	38,187,986	38,000,000	37,984,558		4,365			2.500	2.513	MN	158,333	950,000	04/25/2014	05/01/2019
870738-AK-7	SWIFT ENERGY CO			1	6FE	357,200	8.0000	357,200	4,465,000	357,200			1,953,438		7.875	14.945	MS		351,619	06/27/2013	03/01/2022
871829-AQ-0	SYSCO CORPORATION				1FE	16,422,879	97.1310	16,337,367	16,820,000	16,530,944		40,152			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AZ-0	SYSCO CORPORATION			1	1FE	30,438,900	101.3720	30,411,480	30,000,000	30,429,999		(8,901)			3.750	3.571	AO	290,625		10/01/2015	10/01/2025
872540-AP-4	TJX COMPANIES INC			1	1FE	4,995,550	96.4660	4,823,285	5,000,000	4,996,648		409			2.500	2.510	MN	15,972	125,000	04/29/2013	05/15/2023
87261N-AG-5	TMX FIN LLC/TITLEMAX FIN SERIES 144A			1	4FE	972,900	74.5000	685,400	920,000	947,851		(14,969)			8.500	6.590	MS	23,026	78,200	04/10/2014	09/15/2018
87261Q-AA-1	TMS INTERNATIONAL CORP SERIES 144A			1	5FE	770,000	77.2500	594,825	770,000	770,000					7.625	7.625	AO	12,395	58,713	10/04/2013	10/15/2021
87264A-AD-7	T-MOBILE USA INC			1	3FE	705,000	103.7500	731,438	705,000	705,000					6.633	6.632	JJ	19,874	46,763	10/08/2013	04/28/2021
87264A-AE-5	T-MOBILE USA INC			1	3FE	1,631,700	103.5000	1,723,275	1,665,000	1,637,818		2,769			6.836	7.128	JJ	48,373	113,819	10/08/2013	04/28/2023
87264A-AF-2	T-MOBILE USA INC			1	3FE	900,000	104.2500	938,250	900,000	900,000					6.542	6.541	JJ	25,023	58,878	10/08/2013	04/28/2020
87264A-AM-7	T-MOBILE USA INC			1	3FE	500,000	101.2500	506,250	500,000	500,000					6.000	6.000	MS	10,000	29,667	09/03/2014	03/01/2023
87264A-AP-0	T-MOBILE USA INC			1	3FE	645,000	100.9490	651,121	645,000	645,000					6.500	6.500	JJ	6,522		11/02/2015	01/15/2026
	TFP EQUITY REIT OPERATING PART TFP EQUITY REIT																				
87278*-AD-4	OPERATING PART				1Z	20,000,000	96.8030	19,360,571	20,000,000	20,000,000					3.640	3.640	MON	2,022	60,667	10/22/2015	11/30/2025
87305Q-CD-1	TTX CO SERIES 144A				1FE	10,627,205	96.8190	10,504,818	10,850,000	10,635,204		8,000			3.050	3.375	MN	42,285	165,463	09/23/2015	11/15/2022
87305Q-CF-6	TTX CO SERIES 144A				1FE	14,242,549	103.2880	14,480,992	14,020,000	14,214,842		(20,639)			4.150	3.944	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO SERIES 144A				1FE	17,258,880	99.1100	16,848,615	17,000,000	17,244,963		(13,917)			3.600	3.413	JJ	282,200	399,500	06/04/2015	01/15/2025
875127-AV-4	TAMPA ELECTRIC				2FE	10,175,200	125.6350	12,563,480	10,000,000	10,152,248		(3,555)			6.550	6.415	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	1,275,000	86.2500	1,099,688	1,275,000	1,275,000					6.375	6.375	FA	33,867	81,281	01/31/2013	08/01/2022
87612B-AU-6	TARGA RESOURCES PARTNERS 144A			1	3FE	1,285,000	90.2500	1,159,713	1,285,000	1,285,000					6.625	6.625	AO	21,283	33,107	05/11/2015	10/01/2020
87612E-AV-8	TARGET CORP				1FE	30,142,600	107.4490	32,234,550	30,000,000	30,071,554		(14,301)			3.875	3.817	JJ	536,042	1,162,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP				1FE	35,484,028	101.7140	35,834,895	35,231,000	35,397,915		(25,061)			2.900	2.814	JJ	471,117	1,021,699	05/29/2012	01/15/2022
87875U-AH-5	TECO FINANCE INC BASIC				2FE	2,845,384	107.7520	2,978,254	2,764,000	2,783,599		(9,813)			6.572	6.157	MN	30,275	181,650	05/13/2008	11/01/2017
87978G-AD-1	TEMPLAR ENERGY LLC BANK LOAN				4FE	0.0000									15.168	0.000			21,802	07/02/2014	11/25/2020
88023U-AB-7	TEMPUR SEALY INTL INC			1	4FE	1,465,000	104.7500	1,534,588	1,465,000	1,465,000					6.875	6.875	JD	4,476	100,719	08/26/2013	12/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A																				
88031R-AA-6				2	2FE	850,792	105.4500	897,158	850,792	850,792					6.125	6.172	MJSD	145	52,111	06/30/2004	03/30/2023
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	263,753	102.7050	256,762	250,000	251,544		(1,145)			7.500	6.974	AO	4,688	18,750	01/27/1998	04/01/2017
880779-AY-9	TEREX CORP			1	4FE	1,200,000	92.0000	1,104,000	1,200,000	1,200,000					6.000	6.000	MN	9,200	72,000	11/08/2012	05/15/2021
88104L-AA-1	TERRAFORM POWER OPERATING LLC 144A			1	4FE	1,176,133	82.7500	1,001,275	1,210,000	1,177,345		1,211			5.875	6.348	FA	29,620	24,190	10/15/2015	02/01/2023
88104L-AB-9	TERRAFORM POWER OPERATING LLC SERIES 144A			1	4FE	2,324,050	80.5000	2,008,475	2,495,000	2,326,760		2,710			6.125	7.108	JD	6,792	62,825	10/13/2015	06/15/2025
88104U-AA-1	TERRAFORM GLOBAL OPERATI SERIES 144A			1	4FE	675,000	79.7500	598,125	750,000	676,782		1,782			9.750	11.920	FA	29,656		10/07/2015	08/15/2022
883556-AX-0	THERMO FISHER SCIENTIFIC				2FE	26,300,181	105.9570	25,323,627	23,900,000	25,311,496		(246,957)			4.500	3.248	MS	358,500	1,075,500	11/10/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	41,118,780	101.5440	40,617,720	40,000,000	40,797,163		(134,172)			3.600	3.193	FA	544,000	1,440,000	05/07/2014	08/15/2021
883556-BE-1	THERMO FISHER SCIENTIFIC				2FE	2,993,880	99.9560	2,998,683	3,000,000	2,996,283		1,147			2.400	2.442	FA	30,000	72,000	12/04/2013	02/01/2019
884315-AG-7	THOMAS & BETTS CORP				1FE	9,918,600	113.5420	11,354,190	10,000,000	9,953,195		6,536			5.625	5.720	MN	71,875	562,500	11/16/2009	11/15/2021
886546-AB-6	TIFFANY&CO			1	2FE	21,090,221	98.5370	20,692,728	21,000,000	21,085,307		(4,914)			3.800	3.744	AO	199,500	399,000	05/08/2015	10/01/2024
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	129.7440	16,393,180	12,635,000	13,364,725		(73,917)			9.150	8.064	FA	481,709	1,156,103	07/21/2000	02/01/2023
887317-AF-2	TIME WARNER INC				2FE	3,344,190	108.1180	3,243,549	3,000,000	3,245,787		(54,295)			4.875	2.795	MS	43,063	146,250	02/26/2014	03/15/2020
887317-AN-5	TIME WARNER INC				2FE	30,661,200	103.6020	31,080,720	30,000,000	30,547,894		(67,062)			4.000	3.658	JJ	553,333	1,100,000	05/06/2015	01/15/2022
887317-AQ-8	TIME WARNER INC				2FE	10,171,100	99.5470	9,954,730	10,000,000	10,157,171		(13,929)			3.400	3.129	JD	15,111	340,000	05/05/2015	06/15/2022
887317-AR-6	TIME WARNER INC				2FE	22,042,460	102.0320	22,446,974	22,000,000	22,035,935		(3,883)			4.050	4.025	JD	39,600	891,000	02/04/2014	12/15/2023
88732J-AW-8	TIME WARNER CABLE				2FE	34,470,843	105.8560	37,314,311	35,250,000	34,884,778		78,190			5.000	5.285	FA	734,375	1,762,500	02/08/2010	02/01/2020
88830M-AH-5	TITAN INTERNATIONAL INC			1	4FE	1,355,150	74.5000	1,121,225	1,505,000	1,364,494		9,344			6.875	9.356	AO	25,867	51,734	09/21/2015	10/01/2020
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	2,844,943	105.0000	2,987,250	2,845,000	2,844,999					5.875	5.875	FA	63,143	167,144	01/31/2012	02/15/2022
89078Y-AA-3	TOPS HOLDING/MARKETS II SERIES 144A			1	4FE	2,210,000	98.5000	2,176,850	2,210,000	2,210,000					8.000	8.000	JD	7,858	90,856	05/29/2015	06/15/2022
89148B-C#-6	TORTOISE MLP FUND INC				1FE	5,000,000	101.6860	5,084,299	5,000,000	5,000,000					2.770	2.762	AO	26,931	138,500	03/26/2014	04/17/2018
89148B-D*-9	TORTOISE MLP FUND INC				1FE	10,000,000	104.5390	10,453,916	10,000,000	10,000,000					3.720	3.713	AO	72,333	372,000	03/26/2014	04/17/2021
891490-AS-3	TOSCO CORP NOTES				1FE	10,030,150	115.4050	11,540,510	10,000,000	10,028,375		(214)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
893045-AE-4	TRANS-ALLEGHENY INTERSTA 144A				2FE	19,965,240	100.0070	19,501,443	19,500,000	19,938,411		(26,852)			3.850	3.564	JD	62,563	729,896	04/23/2015	06/01/2025
89407#-AF-5	TRANSWISTRN PIPE PRIVATE PLACEMENT				2	12,500,000	107.4410	13,430,075	12,500,000	12,500,000					5.360	5.360	JD	40,944	670,000	11/13/2009	12/09/2020
897050-AB-6	TRONOX FINANCE LLC			1	5FE	1,460,000	60.1800	878,628	1,460,000	1,460,000					6.375	6.375	FA	35,162	93,075	09/16/2013	08/15/2020
899042-AA-3	TUFTS MEDICAL CTR INC				2FE	20,185,000	104.5740	21,108,322	20,185,000	20,185,000					5.373	5.373	JJ	542,270	1,084,540	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CTR INC				2FE	14,398,000	118.6040	17,076,561	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
90131H-AL-9	21ST CENTURY FOX AMERICA				2FE	1,011,690	111.5580	1,115,581	1,000,000	1,009,220		(2,470)			7.250	6.823	MN	8,660	72,500	04/06/2015	05/18/2018
90131H-AU-9	21ST CENTURY FOX AMERICA				2FE	1,898,083	122.6350	2,146,113	1,750,000	1,888,875		(9,208)			7.750	6.473	FA	56,510	67,813	04/06/2015	02/01/2024
90131H-BR-5	21ST CENTURY FOX AMERICA				2FE	7,659,038	130.3280	10,882,363	8,350,000	7,663,778		4,739			7.750	8.505	JD	53,927	647,125	04/06/2015	12/01/2045
90131H-BT-1	21ST CENTURY FOX AMERICA				2FE	10,290,666	123.1430	12,930,057	10,500,000	10,290,681		15			8.250	8.418	AO	178,063	866,250	04/17/2015	10/17/2096
902120-AD-6	TYCO LABORATORIES INC		E		4	8,813,240	125.1320	10,010,544	8,000,000	8,371,260		(42,816)			9.500	8.534	MN	126,667	760,000	05/11/1995	05/01/2022
902917-AH-6	WASTE MANAGEMENT INC UNSEC'D SR NTS				2FE	5,191,200	125.9030	6,295,135	5,000,000	5,135,303		(6,728)			7.000	6.678	JJ	161,389	350,000	06/25/2004	07/15/2028
90320W-AA-1	UPMC HEALTH SYSTEM SERIES 11-B				1FE	30,000,000	102.6710	30,801,300	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
903293-BB-3	USG CORP SERIES 144A			1	3FE	1,092,069	104.7500	1,152,250	1,100,000	1,095,138		928			7.875	8.000	MS	21,897	86,625	03/29/2012	03/30/2020
903638-AA-8	USTA NATIONAL TENNIS CENTER IN PRIVATE PLACEMENT				1	4,880,639	99.5320	4,857,796	4,880,639	4,880,639					3.110	3.109	JJ	72,943	126,490	06/11/2014	09/08/2024
904764-AH-0	UNILEVER CAPITAL NTS				1FE	9,676,150	126.9410	12,694,100	10,000,000	9,735,995		8,653			5.900	6.153	MN	75,389	590,000	07/24/2007	11/15/2032
904764-AK-3	UNILEVER CAPITAL BASIC				1FE	3,429,168	108.8460	3,389,461	3,114,000	3,239,647		(37,515)			4.800	3.426	FA	56,467	149,472	07/19/2010	02/15/2019
907818-AZ-1	UNION PACIFIC CORP BONDS				1FE	5,296,750	100.4620	5,023,115	5,000,000	5,004,299		(50,046)			7.000	5.949	FA	145,833	350,000	02/03/2009	02/01/2016
907818-CU-0	UNION PACIFIC CORP NTS				1FE	4,922,200	122.6350	6,131,740	5,000,000	4,937,259		1,767			6.250	6.367	MN	52,083	312,500	04/29/2004	05/01/2034
907818-DB-1	UNION PACIFIC CORP BASIC				1FE	12,468,700	115.6550	12,722,050	11,000,000	11,543,175		(158,339)			7.875	6.070	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP				1FE	17,476,210	113.2740	18,123,760	16,000,000	16,701,330		(149,964)			6.125	4.937	FA	370,222	980,000	03/10/2010	02/15/2020
907818-EB-0	UNION PACIFIC CORP			1	1FE	4,964,750	90.3160	4,515,810	5,000,000	4,965,847		1,097			3.375	3.424	FA	70,313	85,313	04/01/2015	02/01/2035
909218-AB-5	UNIT CORP			1	3FE	1,389,111	72.0000	1,008,000	1,400,000	1,392,402		1,137			6.625	6.747	MN	11,851	92,750	01/04/2013	05/15/2021
910047-AF-6	UNITED CONTINENTAL HLDGS				3FE	400,000	104.0620	416,248	400,000	400,000					6.375	6.375	JD	2,125	25,500	05/02/2013	06/01/2018
911308-AA-2	UNITED PARCEL SERVICE DEBS				1FE	8,871,064	123.9990	8,394,712	6,770,000	7,493,735		(147,255)			8.375	5.517	AO	141,747	566,988	02/02/2004	04/01/2020
911312-AK-2	UNITED PARCEL SERVICE - CL B				1FE	37,473,375	110.3470	41,380,013	37,500,000	37,490,037		2,749			5.125	5.134	AO	480,469	1,921,875	03/19/2009	04/01/2019
912920-AG-0	US WEST COMMUNICATIONS DEBS			1	2FE	7,829,088	94.9500	8,308,125	8,750,000	7,909,288		7,945			7.125	7.989	MN	79,661	623,438	09/15/2000	11/15/2043
912920-AM-7	US WEST COMMUNICATIONS DEBS			1	2FE	2,905,617	98.2500	2,947,500	3,000,000	2,909,844		1,931			7.250	7.499	AO	45,917	217,500	10/10/1995	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				1FE	4,141,224	126.6670	5,884,949	4,646,000	4,291,722		15,936			6.700	7.647	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEB				1FE	9,662,418	135.2300	13,354,002	9,875,000	9,719,298		6,037			7.500	7.686	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BQ-1	UNITED TECHNOLOGIES CORP BASIC				1FE	72,480,616	111.5180	73,200,415	65,640,000	68,376,768		(819,206)			6.125	4.646	FA	1,675,188	4,020,450	06/08/2011	02/01/2019
913017-BR-9	UNITED TECHNOLOGIES CORP				1FE	9,950,100	109.4320	10,943,190	10,000,000	9,976,510		4,853			4.500	4.561	AO	95,000	450,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP				1FE	5,157,350	100.7040	5,035,190	5,000,000	5,156,928		(422)			4.500	4.300	JD	18,750	112,500	10/16/2015	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP				1FE	18,574,697	95.5470	17,771,798	18,600,000	18,575,198		501			4.150	4.158	MN	98,632	409,536	05/13/2015	05/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			1	4FE	1,549,938	93.8750	1,431,594	1,525,000	1,539,882		(5,069)			7.625	7.206	FA	43,928	116,281	12/04/2013	08/15/2020
918005-AT-6	UTILICORP UNITED INC SR NTS				2FE	7,875,000	124.8420	13,108,379	10,500,000	9,048,928		164,952			8.270	11.368	MN	110,956	868,350	03/31/1999	11/15/2021
918204-AR-9	V F CORP NOTES				1FE	3,894,800	119.8630	4,794,520	4,000,000	3,917,055		2,503			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
920355-AE-4	VALSPAR CORP				2FE	12,181,710	105.1890	12,096,701	11,500,000	11,652,786		(109,985)			6.050	5.000	MN	115,958	695,750	10/06/2010	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	26,109,670	113.4570	29,498,716	26,000,000	26,046,801		(11,571)			7.250	7.190	JD	83,778	1,885,000	06/24/2009	06/15/2019
920355-AG-9	VALSPAR CORP			1	2FE	10,176,800	101.9500	10,195,010	10,000,000	10,115,185		(17,528)			4.200	3.974	JJ	193,667	420,000	04/10/2012	01/15/2022
920355-AH-7	VALSPAR CORP			1	2FE	16,025,600	95.2250	15,236,000	16,000,000	16,023,586		(2,014)			3.300	3.280	FA	220,000	278,667	01/15/2015	02/01/2025
920355-AK-0	VALSPAR CORP			1	2FE	10,003,178	99.3400	9,963,782	10,030,000	10,003,968		790			3.950	3.982	JJ	169,479		07/23/2015	01/15/2026
92343V-BQ-6	VERIZON COMMUNICATIONS				2FE	13,128,000	107.4410	12,892,884	12,000,000	12,849,195		(166,059)			4.500	2.880	MS	159,000	540,000	04/16/2014	09/15/2020
92343V-BR-4	VERIZON COMMUNICATIONS				2FE	28,572,950	109.9330	29,681,802	27,000,000	28,313,909		(143,309)			5.150	4.389	MS	409,425	1,390,500	04/10/2014	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS				2FE	24,454,960	113.9280	25,064,116	22,000,000	24,305,283		(75,616)			6.400	5.469	MS	414,578	1,408,000	12/05/2013	09/15/2033
92343V-CR-3	VERIZON COMMUNICATIONS			1	2FE	5,159,450	98.7700	4,938,500	5,000,000	5,149,045		(10,405)			3.500	3.102	MN	29,167	175,972	04/16/2015	11/01/2024
92344X-AB-5	VERIZON NEW YORK INC BONDS				1FE	2,962,860	112.8890	3,386,661	3,000,000	2,970,940		895			7.375	7.479	AO	55,313	221,250	03/25/2002	04/01/2032
925524-AH-3	CBS CORP GLOBAL BONDS				2FE	11,741,963	127.4690	12,364,522	9,700,000	11,218,374		(62,607)			7.875	6.225	JJ	320,403	763,875	03/01/2005	07/30/2030
925524-AU-4	CBS CORP BASIC				2FE	10,281,920	105.7880	11,636,647	11,000,000	10,832,377		64,672			4.625	5.318	MN	65,007	508,750	02/22/2005	05/15/2018
92553P-AT-9	VIACOM INC			1	2FE	31,959,910	96.6780	29,970,273	31,000,000	31,800,494		(91,381)			4.250	3.847	MS	439,167	1,317,500	04/04/2014	09/01/2023
92553P-AX-0	VIACOM INC			1	2FE	60,185,360	93.7040	56,316,284	60,100,000	60,175,487		(8,323)			3.875	3.856	AO	582,219	2,328,875	05/02/2014	04/01/2024
927804-FB-5	VIRGINIA ELEC & POWER CO				1FE	19,944,800	122.5560	24,511,260	20,000,000	19,952,205		1,078			6.000	6.020	MN	153,333	1,200,000	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELEC & POWER CO			1	1FE	1,995,180	100.5850	2,011,708	2,000,000	1,996,926		458			2.950	2.978	JJ	27,206	59,000	01/09/2012	01/15/2022
92890H-AB-8	WEA FINANCE LLC / WESTFIEL 144A			1	2FE	10,978,000	99.1760	10,909,382	11,000,000	10,983,401		4,190			2.700	2.743	MS	85,800	297,000	09/10/2014	09/17/2019
92890H-AC-6	WEA FINANCE LLC / WESTFIEL 144A			1	2FE	35,990,880	99.4420	35,798,940	36,000,000	35,992,100		737			3.750	3.753	MS	390,000	1,350,000	09/26/2014	09/17/2024
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	126.6110	6,330,570	5,000,000	5,570,362		(38,467)			7.100	5.653	FA	147,917	355,000	06/12/2003	08/01/2026
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A			1	4FE	1,296,000	100.5000	1,302,480	1,296,000	1,296,000					6.000	6.000	JJ	35,856	77,760	10/24/2012	01/15/2021
929903-AM-4	WACHOVIA CORP BASIC				1FE	7,166,125	111.1320	8,334,885	7,500,000	7,223,799		7,416			5.500	5.817	FA	171,875	412,500	01/10/2007	08/01/2035
931142-AU-7	WAL-MART STORES INC DEB'S				1FE	13,931,850	123.7270	18,558,990	15,000,000	14,448,705		48,713			6.750	7.366	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	27,300,130	113.9080	30,755,079	27,000,000	27,267,574		(7,732)			5.250	5.169	MS	472,500	1,417,500	05/23/2011	09/01/2035
931142-CZ-4	WAL-MART STORES INC				1FE	14,815,600	105.3860	15,807,885	15,000,000	14,903,212		18,156			3.250	3.396	AO	89,375	487,500	10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC				2FE	12,612,965	106.8660	13,309,092	12,454,000	12,518,077		(20,174)			5.250	5.059	JJ	301,491	653,835	08/26/2010	01/15/2019
931422-AH-2	WALGREEN CO				2FE	25,936,991	96.8430	25,285,812	26,110,000	25,937,243		9,283			3.100	3.209	MS	238,326	699,205	07/22/2015	09/15/2022
931427-AF-5	WALGREENS BOOTS ALLIANCE			1	2FE	5,474,150	98.0730	5,393,988	5,500,000	5,475,558		1,408			3.300	3.384	MN	21,679	90,750	09/01/2015	11/18/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE			1	2FE	10,328,800	97.0170	9,701,680	10,000,000	10,300,155		(28,645)			3.800	3.395	MN	45,389	380,000	01/06/2015	11/18/2024
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				1FE	15,000,000	123.7370	18,560,490	15,000,000	15,000,000					7.150	7.150	JD	47,667	1,072,500	12/15/1995	12/19/2025
94155U-AA-7	WATERJET HOLDINGS INC SERIES 144A			1	4FE	577,500	99.2500	545,875	550,000	570,420		(5,811)			7.625	6.282	FA	17,474	41,938	10/01/2014	02/01/2020
94874R-AY-2	WEINGARTEN REALTY INVST MTN A				2FE	5,458,250	113.4110	5,670,570	5,000,000	5,288,335		(19,207)			6.640	5.898	MS	97,756	332,000	01/23/2004	07/15/2026
94946T-AB-2	WELLCARE HEALTH PLANS IN			1	3FE	2,100,000	103.0000	2,163,000	2,100,000	2,100,000					5.750	5.750	MN	15,429	120,750	11/08/2013	11/15/2020
94973V-AH-0	WELLPOINT INC BASIC				2FE	38,015,225	111.2620	41,166,903	37,000,000	37,804,564		(24,598)			5.950	5.756	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AM-9	WELLPOINT INC BASIC				2FE	14,863,050	105.7060	15,855,825	15,000,000	14,974,816		16,115			5.875	5.997	JD	39,167	881,250	07/24/2007	06/15/2017
94973V-AN-7	WELLPOINT INC BASIC				2FE	17,714,580	118.5850	21,345,210	18,000,000	17,751,389		5,234			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
94974B-GH-7	WELLS FARGO & COMPANY MTN				1FE	30,338,330	97.2660	29,607,740	30,440,000	30,345,987		7,657			3.000	3.039	FA	334,840	456,600	02/11/2015	02/19/2025
95931T-AB-6	WESTERN REFINING WNRL FI SERIES WI			1	4FE	1,665,000	95.5000	1,590,075	1,665,000	1,665,000					7.500	7.500	FA	47,175	63,825	07/08/2015	02/15/2023
961548-AL-8	WESTVACO CORP DEBS				2FE	9,834,500	123.0890	12,308,860	10,000,000	9,938,465		10,482			9.750	9.924	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			2	2FE	737,142	110.9200	752,035	678,000	715,087		(2,129)			7.650	6.939	MS	15,272	51,867	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			2	2FE	3,840,407	104.8440	3,797,464	3,622,000	3,719,336		(6,128)			7.500	6.908	JD	12,073	271,650	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				2FE	17,865,021	129.5820	18,951,309	14,625,000	16,963,785		(100,405)			8.200	6.449	JJ	552,988	1,199,250	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORP BASIC				2FE	8,280,766	123.3880	10,673,019	8,650,000	8,338,879		9,973			7.950	8.355	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT				2FE	5,475,556	99.7680	5,462,861	5,475,556	5,475,556					4.310	4.310	MJSD	8,522	244,519	12/04/2014	12/18/2024
962166-AS-3	WEYERHAEUSER CO DEBENTURES				2FE	16,082,260	118.4260	19,214,667	16,225,000	16,157,820		6,467			7.125	7.197	JJ	533,059	1,156,031	03/03/1998	07/15/2023
962166-AT-1	WEYERHAEUSER CO DEBS				2FE	2,137,160	128.3180	2,566,362	2,000,000	2,083,137		(6,333)			8.500	7.840	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				2FE	17,786,835	117.8710	20,038,053	17,000,000	17,539,623		(31,205)			6.950	6.550	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC				2FE	10,189,608	115.2390	10,141,023	8,800,000	9,902,661		(34,396)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
963320-AH-9	WHIRLPOOL CORP DEBS				2FE	987,400	103.1070	1,031,070	1,000,000	999,355		1,132			7.750	7.875	JJ	35,736	77,500	09/04/1996	07/15/2016
969133-AK-3	WILLAMETTE IND DEBS				2FE	14,650,860	121.3110	16,983,498	14,000,000	14,419,751		(25,911)			7.850	7.432	JJ	549,500	1,099,000	07/18/2002	07/01/2026
97381W-AN-4	WINDSTREAM CORP			1	4FE	437,557	84.2500	358,063	425,000	430,516		(1,727)			7.750	7.227	AO	6,953	32,938	05/13/2011	10/15/2020
97381W-AT-1	WINDSTREAM CORP			1	4FE	4,956,138	78.6880	3,934,375	5,000,000	4,971,993		3,722			7.750	7.873	AO	96,875	387,500	05/13/2011	10/01/2021
97381W-AZ-7	WINDSTREAM CORP BASIC			1	4FE	1,615,000	72.0000	1,162,800	1,615,000	1,615,000					6.375	6.375	FA	42,898	102,956	04/16/2013	08/01/2023
97654N-AB-0	WIRECO WORLDGROUP INC				5FE	1,588,894	82.2500	1,274,875	1,550,000	1,547,991		(4,565)			9.500	8.538	MN	18,815	147,250	03/08/2012	05/15/2017
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	121.0550	50,843,016	42,000,000	39,570,419		495			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095

SCHEDULE D - PART 1

Showing All Long-Term 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
976656-CD-8	WISC ELEC POWER				1FE	1,979,460	101.0590	2,021,170	2,000,000	1,987,535		1,968			2.950	3.070	MS	17,372	59,000	09/07/2011	09/15/2021
976657-AL-0	WISCONSIN ENERGY CORP			1	2FE	38,050,937	100.5630	38,203,732	37,990,000	38,049,006		(1,931)			3.550	3.529	JD	59,940	693,054	08/03/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CORP WISC MICH INV CORP				1FE	6,771,000	133.9940	10,049,550	7,500,000	6,981,472		22,663			6.940	7.799	JD	23,133	520,500	01/19/2001	12/01/2028
98212B-AF-0	WPX ENERGY INC			1	3FE	950,000	81.0000	769,500	950,000	950,000					7.500	7.500	FA	31,469		07/17/2015	08/01/2020
98212B-AG-8	WPX ENERGY INC			1	3FE	1,970,000	80.0000	1,576,000	1,970,000	1,970,000					8.250	8.250	FA	71,782		07/17/2015	08/01/2023
982526-AQ-8	WM WRIGLEY JR CO SERIES 144A				2FE	10,319,634	101.9480	10,500,634	10,300,000	10,315,096		(2,870)			3.375	3.342	AO	67,594	347,625	03/24/2014	10/21/2020
983024-AG-5	WYETH BASIC				1FE	23,022,660	124.6850	27,430,788	22,000,000	22,822,126		(24,328)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AJ-9	WYETH				1FE	2,997,240	100.5210	3,015,615	3,000,000	2,999,953		374			5.500	5.513	FA	62,333	165,000	11/08/2005	02/15/2016
983024-AN-0	WYETH				1FE	9,535,100	118.9030	11,890,320	10,000,000	9,595,410		8,886			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
983130-AT-2	WYNN LAS VEGAS LLC CORP			1	3FE	2,285,000	95.0230	2,171,276	2,285,000	2,285,000					5.375	5.375	MS	36,163	122,819	11/06/2012	03/15/2022
983793-AB-6	XPO LOGISTICS INC SERIES 144A			1	4FE	525,000	101.6770	533,804	525,000	525,000					7.875	7.875	MS	13,781	42,033	08/14/2014	09/01/2019
98389B-AR-1	XCEL ENERGY INC			1	2FE	25,480,445	97.7570	24,928,137	25,500,000	25,481,358		913			3.300	3.309	JD	70,125	420,750	05/28/2015	06/01/2025
98416J-AB-6	XERIUM TECHNOLOGIES INC			1	4FE	1,465,132	98.0130	1,443,724	1,473,000	1,469,466		1,231			8.875	8.986	JD	5,810	130,729	02/09/2012	06/15/2018
98458P-AA-3	YALE UNIVERSITY CN NOTES			1	1FE	9,965,900	135.8040	13,580,390	10,000,000	9,966,275		7			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
989207-AC-9	ZEBRA TECHNOLOGIES CORP			1	4FE	985,000	104.5000	1,029,325	985,000	985,000					7.250	7.250	AO	15,076		10/16/2015	10/15/2022
BL0912-92-5	APEX TOOL GROUP BANK LOAN				4FE	970,953	95.2920	943,218	989,822	978,840		7,888			5.625	0.388		155	36,382	02/18/2015	02/01/2020
BL0996-72-0	ALBERTSONS BANK LOAN				3FE	2,918,800	99.4030	2,959,718	2,977,500	2,920,843		2,044			5.566	5.684		16,112	37,790	02/18/2015	03/21/2019
BL1060-17-9	SYNIVERSE HOLDINGS INC BANK LOAN				4FE	2,462,574	72.5000	1,812,500	2,500,000	2,463,019		445			5.000	4.282		347	74,722	02/19/2015	04/23/2019
BL1218-25-6	KINETIC CONCEPTS BANK LOAN				3FE	2,108,442	95.8750	2,063,344	2,152,119	2,119,490		21,300			5.625	3.463		336	84,232	02/18/2015	05/04/2018
BL1245-32-5	SELECT MEDICAL BANK LOAN				3FE	750,995	99.3750	805,738	810,806	771,392		11,561			5.208	5.601		2,463	31,009	03/04/2014	06/01/2018
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN				3FE	985,000	96.0000	950,352	989,950	983,536		(1,464)			4.309	0.082		9,954	23,897	03/05/2015	04/09/2021
BL1283-93-8	FTS INTERNATIONAL BANK LOAN				4FE		0.0000								0.682	0.000			518	04/11/2014	04/14/2021
BL1297-86-2	CATALENT PHARMA SOLUTION BANK LOAN				4FE	3,954,892	98.9380	3,911,763	3,953,772	3,934,378		(3,846)			5.312	2.557		583	141,058	02/18/2015	05/08/2021
BL1390-82-4	IAP BANK LOAN				6Z	63,894	100.5000	71,348	70,993	64,245		1,886			10.000	2.142		20	5,758	09/01/2014	07/18/2019
BL1401-07-6	MICRO FOCUS BANK LOAN				4FE	866,386	98.6750	865,728	877,353	864,549		(1,838)			5.330	5.019		8,183	22,519	02/20/2015	11/20/2021
BL1621-75-6	PETSMART BANK LOAN				3FE		0.0000								4.500	0.000			8,130	02/18/2015	02/18/2022
BL1666-60-3	ENERGY TRANSFER EQUITY LP BANK LOAN				3FE	460,059	90.2500	419,397	464,706	460,840		781			4.071	0.211		2,785	12,316	03/04/2015	12/02/2019
BL1671-40-5	HEADWATERS INC BANK LOAN				4FE	866,272	99.8750	869,537	870,625	862,412		(3,860)			5.625	4.261		136	26,119	03/12/2015	03/12/2022
BL1671-87-6	INEOS US FINANCE LLC BANK LOAN				3FE	740,650	96.3210	716,990	744,372	738,827		(1,823)			5.313	4.082		110	12,391	03/12/2015	03/12/2022
BL1708-40-5	BUILDERS FIRSTSOURCE BULDERS FIRSTSOURCE				4FE	2,716,261	98.5830	2,704,828	2,743,698	2,706,798		(9,463)			7.500	0.156		572	48,015	07/24/2015	07/31/2022
BL1720-37-6	PET SMART				3FE	2,222,690	97.2810	2,150,381	2,210,477	2,215,843		(6,847)			4.452	3.961		4,921	47,555	05/20/2015	03/10/2022
BL1743-17-0	LANTHEUS MEDICAL IMAGING TERM LOAN				4FE	1,311,721	90.0000	1,195,493	1,328,325	1,301,834		(9,887)			8.750	6.216		323	43,909	06/26/2015	06/30/2022
BL1772-96-3	GCI HOLDINGS GCI HOLDINGS				3FE	992,500	99.6250	988,778	992,500	992,500					5.000	4.280		138	13,919	07/06/2015	02/02/2022
BL1776-05-5	ALLIANT HOLDINGS I LLC ALIANT HOLDINGS I LLC				4FE	71,944	97.6880	70,457	72,125	71,952		8			2.082	1.989		475	577	07/27/2015	07/28/2022
BL1779-55-4	NAVISTAR INC				4FE	1,719,375	87.5000	1,719,375	1,965,000	1,719,375		(1,630)	214,520		6.623	0.299		18,074	33,058	08/06/2015	08/07/2020
BL1798-80-2	NN INC NN INC				3FE	1,466,325	99.0000	1,481,288	1,496,250	1,464,303		(2,022)			7.187	5.539		299	10,276	10/02/2015	10/19/2022
BL1806-53-0	QUANEX BUILDING PRODUCTS QUANEX				4FE	1,470,000	98.6880	1,480,313	1,500,000	1,470,255		255			0.010	0.306				10/07/2015	10/07/2022
BL7655-43-6	JMC STEEL GROUP BANK LOAN				4FE	3,116,468	96.5000	3,003,319	3,112,248	3,117,298		830			5.182	(0.065)		3,584	121,079	02/19/2015	04/01/2017
G8967#-AS-2	TRITON CONT INT			2	2FE	20,000,000	98.3890	19,677,700	20,000,000	20,000,000					3.610	3.610	MS	182,506	413,144	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONT INT			2	2FE	15,000,000	94.1690	14,125,275	15,000,000	15,000,000					3.910	3.910	MS	148,254	335,608	02/19/2015	03/31/2027
PP3315-2Y-1	CED ALAMO 5 CED ALAMO 5				2Z	10,900,000	99.5770	10,853,921	10,900,000	10,900,000					4.530	4.530	JD	19,202		12/04/2015	12/17/2040
PP5P0X-X8-3	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN				1FE	5,100,000	100.0000	5,100,000	5,100,000	5,100,000					3.860	3.860	JJ			10/30/2015	01/14/2026
012873-AH-8	ALBERTA ENERGY BONDS		A		2FE	9,939,900	103.9040	10,390,430	10,000,000	9,954,267		1,564			8.125	8.179	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AU-9	ALCAN ALUMINUM BONDS		A		1FE	1,976,140	100.0910	2,001,826	2,000,000	1,981,109		561			6.125	6.213	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AW-5	ALCAN ALUMINUM BASIC		A		1FE	9,079,800	97.0790	9,707,910	10,000,000	9,206,317		20,027			5.750	6.474	JD	47,917	575,000	04/18/2008	06/01/2035
046828-AA-7	ATHABASCA OIL SANDS INV SR NTS SERIES 144A		A		2FE	20,564,016	107.6250	17,166,188	15,950,000	18,909,982		(180,680)			8.200	5.917	AO	326,975	1,307,900	06/16/2003	04/01/2027
097751-BJ-9	BOMBARDIER INC SERIES 144A		A	1	4FE	1,577,250	70.1000	1,577,250	2,250,000	1,577,250		20,981	693,731		6.000	6.000	AO	28,500	135,000	03/31/2014	10/15/2022
11283W-AA-2	BROOKFIELD RESIDENTIAL SERIES 144A		A	1	4FE	635,000	96.3750	611,981	635,000	635,000					6.500	6.500	JD	1,834	41,275	12/11/2012	12/15/2020
11283W-AC-8	BROOKFIELD RESIDENTIAL 144A		A	1	4FE	1,200,000	93.0000	1,116,000	1,200,000	1,200,000					6.375	6.375	MN	9,775	38,888	05/06/2015	05/15/2025
11283Y-AA-8	BROOKFIELD RESID PROPERT SERIES 144A		A	1	4FE	535,000	92.5000	494,875	535,000	535,000					6.125	6.125	JJ	16,384	32,769	06/18/2013	07/01/2022
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A		1FE	21,862,600	111.3070	22,261,480	20,000,000	20,592,814		(211,978)			6.800	5.532	JJ	627,111	1,360,000	12/18/2008	07/15/2018
136375-BG-6	CANADIAN NAT'L RAILWAY BONDS		A		1FE	15,622,150	132.1780	19,826,685	15,000,000	15,477,827		(17,103)			7.375	7.031	AO	233,542	1,106,250	06/09/2004	10/15/2031
136375-BP-6	CANADIAN NAT'L RAILWAY		A		1FE	2,990,490	107.5410	3,226,233	3,000,000	2,997,906		1,030			5.850	5.890	MN	22,425	175,500	09/19/2007	11/15/2017
136375-BT-8	CANADIAN NAT'L RAILWAY		A		1FE	12,360,125	109.6630	13,707,900	12,500,000	12,447,142		14,821			5.550	5.698	MS	231,250	693,750	02/18/2009	03/01/2019
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	10,923,600	104.1120	10,411,180	10,000,000	10,269,068		(120,490)			5.900	4.532	FA	245,833	590,000	12/01/2009	02/01/2018
136385-AR-2	CANADIAN NATL RESOURCES		A		2FE	13,475,080	94.2380	12,250,914	13,000,000	13,313,639		(48,413)			3.450	2.997	MN	57,308	448,500	07/10/2012	11/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
136385-AT-8	CANADIAN NATL RESOURCES		A		2FE	38,783,952	88.2830	33,812,312	38,300,000	38,715,448		(42,310)			3.800	3.647	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATL RESOURCES		A	1	2FE	14,980,650	87.2500	13,087,560	15,000,000	14,981,804		1,154			3.900	3.916	FA	243,750	412,750	11/12/2014	02/01/2025
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A		1FE	18,768,315	124.2990	24,238,325	19,500,000	18,993,648		23,874			7.400	7.730	MN	240,500	1,443,000	01/05/2001	05/01/2028
13643E-AA-3	CANADIAN OIL SANDS NTS SERIES 144A		A		2FE	5,876,500	108.2040	5,410,205	5,000,000	5,388,444		(55,504)			7.900	6.250	MS	131,667	395,000	11/25/2003	09/01/2021
136440-AL-8	CANADIAN PACIFIC LTD DEBS		A		2FE	3,468,770	129.1730	3,229,318	2,500,000	2,917,843		(61,596)			9.450	5.892	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RR		A		2FE	44,566,880	111.3740	51,231,948	46,000,000	44,756,764		27,304			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
146900-AM-7	CASCADES INC 144A		A	1	3FE	914,550	97.0000	882,700	910,000	913,577		(671)			5.500	5.401	JJ	23,079	53,665	06/10/2014	07/15/2022
284902-AC-7	ELDORADO GOLD CORP SERIES 144A		A	1	3FE	950,000	87.5000	831,250	950,000	950,000					6.125	6.125	JD	2,586	58,188	12/10/2012	12/15/2020
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SERIES B		A	2	2FE	1,788,427	105.4490	1,771,545	1,680,000	1,694,988		(6,383)			7.390	6.449	JD	345	124,152	03/03/2003	12/31/2017
374825-AA-5	GIBSON ENERGY INC SERIES 144A		A	1	3FE	1,427,902	95.7500	1,388,375	1,450,000	1,433,596		2,352			6.750	7.000	JJ	45,131	97,875	06/25/2013	07/15/2021
448055-AJ-2	HUSKY ENERGY INC		A	1	2FE	14,231,013	92.6940	12,699,078	13,700,000	14,148,620		(66,279)			3.950	3.344	AO	114,243	541,150	10/02/2014	04/15/2022
448055-AK-9	HUSKY ENERGY INC		A		2FE	36,558,090	91.5230	32,170,405	35,150,000	36,370,840		(124,754)			4.000	3.513	AO	296,822	1,406,000	10/22/2014	04/15/2024
448096-AE-7	HUSKY OIL LTD SR DEBS		A		2FE	8,654,490	103.9360	9,109,947	8,765,000	8,754,140		11,488			7.550	7.700	MN	84,558	661,758	07/20/2000	11/15/2016
450913-AC-2	IAMGOLD CORP SERIES 144A		A		4FE	2,145,150	63.0000	2,145,150	3,405,000	2,145,150		58,353	1,078,048		6.750	8.372	AO	57,459	229,838	06/26/2013	10/01/2020
46294*-AB-4	IRON ORE OF CANADA		A	2	2	8,888,892	103.2730	9,179,781	8,888,892	8,888,892					6.600	6.600	AO	99,407	586,667	10/11/2005	11/02/2017
48207L-AA-1	JUPITER RESOURCES INC 144A		A	1	5FE	388,000	40.0000	388,000	970,000	388,000		10,256	552,586		8.500	9.250	AO	20,613	85,427	09/11/2014	10/01/2022
552697-AN-4	MDC PARTNERS INC SERIES 144A		A	1	4FE	1,090,000	103.0000	1,122,700	1,090,000	1,090,000					6.750	6.750	AO	18,394	73,575	03/15/2013	04/01/2020
599908-AG-5	MILLAR WESTERN FOREST		A	1	5FE	1,210,000	51.5000	623,150	1,210,000	1,210,000					8.500	8.500	AO	25,713	102,850	04/27/2012	04/01/2021
644535-AD-8	NEW GOLD INC SERIES 144A		A	1	4FE	750,000	90.0000	675,000	750,000	750,000					7.000	7.000	AO	11,083	52,500	04/02/2012	04/15/2020
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	14,114,440	121.1430	16,960,034	14,000,000	14,052,395		(5,378)			7.875	7.805	AO	275,625	1,102,500	07/29/1993	04/01/2023
67000X-AL-0	NOVELIS INC		A	1	4FE	3,665,000	97.2500	3,564,213	3,665,000	3,665,000					8.375	8.375	JD	13,642	306,944	04/13/2011	12/15/2017
71644E-AB-8	PETRO-CANADA DEBS		A		1FE	16,526,650	127.4350	20,389,568	16,000,000	16,226,210		(28,839)			9.250	8.931	AO	312,444	1,480,000	09/02/1992	10/15/2021
71644E-AE-2	PETRO-CANADA DEBS		A		1FE	4,975,500	126.6570	6,332,855	5,000,000	4,985,256		880			7.875	7.917	JD	17,500	393,750	06/25/1996	06/15/2026
73755L-AF-4	POTASH CORP-SASKATCHEWAN		A		1FE	21,308,247	113.1290	21,401,706	18,918,000	19,892,860		(260,275)			6.500	4.825	MN	157,125	1,229,670	11/30/2009	05/15/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN		A		1FE	30,912,110	108.4090	29,270,295	27,000,000	29,407,919		(531,038)			4.875	2.634	MS	332,719	1,316,250	04/09/2013	03/30/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN		A		1FE	21,664,394	102.1720	22,196,910	21,725,000	21,707,031		8,942			3.250	3.295	JD	58,839	706,063	11/23/2010	12/01/2017
73755L-AL-1	POTASH CORP OF SASKATCHEWAN		A	1	1FE	18,932,601	97.2480	18,462,609	18,985,000	18,940,937		4,523			3.625	3.658	MS	202,639	688,206	04/08/2014	03/15/2024
775109-AK-7	ROGERS COMMUNICATIONS IN		A		2FE	26,439,000	111.6110	23,438,394	21,000,000	23,287,627		(834,318)			6.800	2.483	FA	539,467	1,428,000	01/30/2012	08/15/2018
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	7,636,578	97.0920	7,961,577	8,200,000	7,741,939		54,032			3.000	3.897	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS IN		A	1	2FE	32,665,890	103.0380	32,972,032	32,000,000	32,538,682		(60,757)			4.100	3.840	AO	328,000	1,312,000	12/04/2013	10/01/2023
775109-BE-0	ROGERS COMMUNICATIONS IN		A	1	2FE	33,228,832	98.3610	33,009,918	33,560,000	33,230,442		1,610			3.625	3.744	JD	77,724		12/04/2015	12/15/2025
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT			2	4FE	4,000,000	97.8590	3,914,360	4,000,000	4,000,000					3.670	3.669	MS	37,108	146,800	04/03/2013	03/31/2023
867224-AA-5	SUNCOR ENERGY INC		A	1	1FE	4,961,750	94.1880	4,709,390	5,000,000	4,965,331		3,273			3.600	3.692	JD	15,000	183,000	11/20/2014	12/01/2024
884903-BB-0	THOMSON CORPORATION BASIC		A		2FE	43,478,628	110.3890	47,632,638	43,150,000	43,256,383		(37,521)			6.500	6.393	JJ	1,293,301	2,804,750	08/19/2008	07/15/2018
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A		1FE	16,342,440	95.9550	16,312,418	17,000,000	16,488,945		59,062			2.750	3.202	JJ	215,569	467,500	06/13/2013	07/15/2023
89255M-AA-4	MPL 2 ACQUISITION CANCO SERIES 144A		A		4FE	1,482,278	104.0000	1,487,200	1,430,000	1,477,084		(6,317)			9.875	8.440	FA	53,347	91,838	07/29/2015	08/15/2018
893526-8Y-2	TRANS CANADA PIPELINES LTD		A		1FE	18,648,938	111.3940	17,305,089	15,535,000	16,784,347		(378,695)			7.125	4.269	JJ	510,389	1,106,869	01/19/2012	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES LTD DEB		A		1FE	21,430,290	127.8500	26,017,373	20,350,000	20,766,700		(64,035)			9.875	9.348	JJ	1,004,781	2,009,563	06/30/1994	01/01/2021
893526-DK-6	TRANS-CANADA PIPELINES		A		1FE	10,399,200	101.9990	10,199,910	10,000,000	10,207,420		(39,648)			3.800	3.324	AO	95,000	380,000	10/25/2010	10/01/2020
893526-DM-2	TRANS CANADA PIPELINES LTD		A		1FE	12,911,210	91.8060	11,934,780	13,000,000	12,934,973		8,950			2.500	2.583	FA	135,417	325,000	04/22/2013	08/01/2022
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	11,673,890	109.1010	10,419,098	9,550,000	10,439,647		(322,842)			6.500	2.789	FA	234,506	620,750	02/01/2012	08/15/2018
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A		A	1	4FE	1,558,693	88.0000	1,359,600	1,545,000	1,546,401		(2,890)			7.875	7.671	JJ	56,103	121,669	01/04/2011	01/15/2019
91831A-AB-7	VRX ESCROW CORP SERIES 144A		A	1	4FE	3,852,258	89.2500	3,623,550	4,060,000	3,856,019		3,762			5.875	6.729	MN	30,478	151,066	10/28/2015	05/15/2023
92912E-AA-1	VPII ESCROW CORP SERIES 144A		A	1	4FE	740,000	99.7500	738,150	740,000	740,000					7.500	7.500	JJ	25,592	55,500	06/27/2013	07/15/2021
BL1750-01-9	HUDSON'S BAY HUDSON'S BAY		A		4FE	458,123	99.4690	458,382	460,829	378,394		(79,729)			108.062	4.340		1,383	1,606	08/14/2015	08/14/2022
C1465*-AK-9	CGI GROUP INC PRIVATE PLACEMENT		A	2	2	15,000,000	94.4290	14,164,315	15,000,000	15,000,000					3.740	3.740	MS	169,858	561,000	07/31/2014	09/12/2024
C1465*-AL-7	CGI GROUP INC PRIVATE PLACEMENT		A		2	15,000,000	91.9030	13,785,497	15,000,000	15,000,000					4.060	4.060	MS	184,392	609,000	07/31/2014	09/12/2024
C2918*-AF-1	DH CORP PRIVATE PLACEMENT		A		3	30,000,000	94.3240	28,297,266	30,000,000	30,000,000					4.320	4.320	FMAN	115,200	677,960	04/17/2015	05/29/2022
C8318#-AA-1	SEASPAN ULC PRIVATE PLACEMENT		C	2	2	11,452,827	94.6580	9,744,531	10,294,435	10,294,435				(1,158,392)	3.460	3.459	MS	115,761	186,618	02/26/2015	03/04/2025
000000-00-0	ARQIVA FINANCING PLC EMTN		D		2FE	16,088,546	103.6990	14,978,512	14,444,220	14,955,322		(109,743)		(736,664)	4.040	3.189	JD	1,603	603,105	01/06/2015	06/30/2020
000000-00-0	GRIFOLS SA BANK LOAN		F		3FE	0.0000									2.194	0.000			581	03/07/2014	06/04/2017
000000-49-7	BARRY CALLEBAUT SVCS NV SERIES 144A		F		3FE	1,668,074	104.9000	1,783,300	1,700,000	1,674,535		2,669			5.500	5.750	JD	4,156	93,627	06/13/2013	06/15/2023
000010-55-3	EXPERIAN FINANCE PLC EMTN		D		2FE	15,891,471	103.9800	14,252,806	13,707,270	13,752,855		(8,097)		(795,716)	3.500	3.407	OCT	102,243	503,272	06/20/2014	10/15/2021
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A		F		5FE	164,463	14.7500	164,463	1,115,000	164,463		8,975	931,673		8.875	4.311	MN	16,493	98,956	01/04/2011	11/01/2017
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI		F		2FE	9,480,475	98.9190	9,397,286	9,500,000	9,485,188		4,056			2.450	2.497	JD	10,344	232,750	11/12/2014	06/15/2019
00507U-AF-8	ACTAVIS FUNDING SCS		F	1	2FE	44,099,674	100.1780	44,078,364	44,000,000	44,090,136		(9,397)			3.850	3.820	JD	75,289	1,694,000	11/12/2014	06/15/2024
00507U-AP-6	ACTAVIS FUNDING SCS		F	1	2FE	7,499,625	99.9210	7,494,038	7,500,000	7,499,682		57			3.000	3.001	MS	68,125	112,500	03/03/2015	03/12/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00507U-AR-2	ACTAVIS FUNDING SCS		F	1	2FE	10,099,050	100.1090	10,010,910	10,000,000	10,090,553		(8,497)			3.450	3.281	MS	101,583	175,375	05/07/2015	03/15/2022
00928Q-AG-6	AIRCASTLE LTD		F		3FE	500,000	112.5000	562,500	500,000	500,000					7.625	7.625	AO	8,049	38,125	06/06/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD		F		3FE	1,800,000	107.5000	1,935,000	1,800,000	1,800,000					6.250	6.250	JD	9,375	112,500	01/16/2013	12/01/2019
012605-AA-9	ALBEA BEAUTY HOLDINGS SA SERIES 144A		F	1	4FE	1,990,000	104.0000	2,069,600	1,990,000	1,990,000					8.375	8.375	MN	27,777	166,663	10/17/2012	11/01/2019
02154C-AC-7	ALTICE FINANCING SA SERIES 144A		F	1	4FE	506,250	99.0000	495,000	500,000	504,430		(952)			6.500	6.245	JJ	14,986	32,500	12/13/2013	01/15/2022
02154C-AD-5	ALTICE FINANCING SA 144A		F	1	4FE	520,000	98.7500	513,500	520,000	520,000					6.625	6.621	AO	8,613	22,680	01/30/2015	02/15/2023
03969L-AA-4	ARDAGH FINANCE HOLDINGS 144A		F	1	5FE	562,908	98.5620	559,742	567,908	564,201		872			8.625	8.846	JD	2,177	45,986	12/15/2015	06/15/2019
049255-AG-7	ATLAS COPCO AB SERIES 144A		F		1FE	15,428,941	104.6670	16,446,310	15,713,000	15,658,155		36,826			5.600	5.865	MN	95,326	879,928	09/02/2008	05/22/2017
05210Q-AA-5	AUS FINANCE PTY LTD SERIES 144A		F	1	4FE	2,408,500	71.0000	1,711,100	2,410,000	2,409,067		156			6.875	6.884	MN	27,615	165,688	01/14/2013	11/01/2019
055451-AH-1	BHP BILLITON FIN USA LTD		F		1FE	23,319,713	110.1540	21,050,449	19,110,000	20,998,044		(542,684)			6.500	3.266	AO	310,538	1,242,150	12/08/2011	04/01/2019
055451-AK-4	BHP BILLITON FIN USA LTD		F		1FE	22,877,870	100.3630	23,083,375	23,000,000	22,977,446		24,944			1.875	1.987	MN	47,917	431,250	11/16/2011	11/21/2016
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	17,837,460	93.9300	16,907,436	18,000,000	17,897,846		15,440			3.250	3.357	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD		F		1FE	10,844,737	92.1890	10,048,590	10,900,000	10,864,060		5,263			2.875	2.934	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FIN USA LTD		F		1FE	20,528,000	94.6820	18,936,340	20,000,000	20,427,663		(47,174)			3.850	3.532	MS	194,639	770,000	10/23/2013	09/30/2023
05565Q-BJ-6	BP CAPITAL PLC		F		1FE	34,008,612	106.9320	36,463,676	34,100,000	34,066,058		9,618			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
09626G-AB-5	BLUESCOPE STEEL LTD/FIN SERIES 144A		F	1	3FE	1,636,125	96.0000	1,550,400	1,615,000	1,624,792		(4,884)			7.125	6.767	MN	19,178	115,069	07/11/2013	05/01/2018
09664P-AC-6	BOART LONGYEAR MANAGEMEN SERIES 144A		F		4FE	487,000	73.0000	355,510	487,000	487,000					10.000	10.000	AO	12,175	48,700	09/20/2013	10/01/2018
125260-AB-5	CFG INVESTMENT SAC SERIES 144A		F	1	6FE	1,100,000	47.0000	517,000	1,100,000	517,000	(583,000)				9.750	9.750	JJ	44,985	107,250	07/24/2012	07/30/2019
151290-BK-8	CEMEX SAB DE CV SERIES 144A		F	1	4FE	1,000,000	96.2500	962,500	1,000,000	1,000,000					7.250	7.250	JJ	33,431	72,500	09/25/2013	01/15/2021
17186H-AA-0	CIMPRESS NV 144A		F	1	4FE	2,200,000	96.0000	2,112,000	2,200,000	2,200,000					7.000	7.000	AO	38,500	79,994	03/13/2015	04/01/2022
191241-AD-0	COCA-COLA FEMSA SAB CV		F		1FE	10,717,000	105.5870	10,558,710	10,000,000	10,484,256		(107,813)			4.625	3.357	FA	174,722	462,500	10/11/2013	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV		F		1FE	72,799,670	100.3430	73,250,463	73,000,000	72,902,093		44,308			3.875	3.893	MN	275,017	2,576,875	09/30/2015	11/26/2023
21220L-AA-1	CONTOURGLOBAL POWER HLDG 144A		R	1	3FE	2,020,125	95.0000	1,909,500	2,010,000	2,017,913		(2,212)			7.125	6.945	JD	11,934	143,213	03/13/2015	06/01/2019
22303Q-AP-5	COVIDIEN INTL FINANCE SA		F	1	1FE	49,738,585	98.4140	52,336,406	53,180,000	50,434,249		313,715			2.950	3.750	JD	69,725	1,568,810	12/03/2013	06/15/2023
22546Q-AF-4	CREDIT SUISSE NEW YORK BASIC		F		1FE	18,975,680	107.3760	20,401,478	19,000,000	18,987,512		2,403			4.375	4.391	FA	337,118	831,250	08/02/2010	08/05/2020
22546Q-AN-7	CREDIT SUISSE NEW YORK MTN		F		1FE	14,969,100	100.0860	15,012,900	15,000,000	14,978,562		5,974			2.300	2.344	MN	31,625	345,000	05/22/2014	05/28/2019
22546Q-AR-8	CREDIT SUISSE NEW YORK		F		1FE	20,339,000	99.6020	19,920,420	20,000,000	20,298,643		(40,357)			3.000	2.721	AO	103,333	600,000	02/12/2015	10/29/2021
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS		F		2FE	16,215,750	146.6520	18,331,463	12,500,000	15,430,943		(94,433)			9.250	6.849	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AL-7	DEUTSCHE TELEKOM INT FIN		F		2FE	19,119,773	111.4770	17,089,378	15,330,000	16,710,917		(494,897)			6.750	3.160	FA	376,543	1,034,775	10/19/2010	08/20/2018
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		F		2FE	6,768,926	111.9270	6,798,440	6,074,000	6,379,741		(78,610)			6.000	4.439	JJ	175,134	364,440	07/15/2010	07/08/2019
25156P-AP-8	DEUTSCHE TELEKOM INT FIN SERIES 144A		F		2FE	44,274,620	100.5590	43,240,241	43,000,000	43,087,646		(313,314)			3.125	2.378	AO	298,611	1,343,750	01/30/2012	04/11/2016
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC		F		1FE	24,827,023	107.3640	24,812,917	23,111,000	23,568,206		(238,558)			5.750	4.594	AO	251,011	1,328,883	04/30/2010	10/23/2017
25243Y-AP-4	DIAGEO CAPITAL PLC		F		1FE	12,330,890	109.1990	12,011,923	11,000,000	11,728,343		(146,890)			4.828	3.246	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC BASIC		F	1	1FE	16,643,070	96.6120	16,423,972	17,000,000	16,724,872		32,875			2.625	2.870	AO	76,854	446,250	06/18/2013	04/29/2023
26054C-BR-3	DOW CAPITAL BV NOTES SERIES G		F		2FE	13,659,608	120.8990	13,431,901	11,110,000	12,336,296		(149,711)			8.640	6.507	JD	79,992	959,904	02/18/2004	06/01/2022
262049-AA-7	DRILL RIGS HLDS INC SERIES 144A		F	1	5FE	843,063	58.7500	843,063	1,435,000	843,063		84,936	672,436		6.500	6.625	AO	23,319	93,275	09/13/2012	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE SERIES 144A		F		1FE	32,476,980	111.8560	29,932,666	26,760,000	29,040,022		(692,064)			6.500	3.543	JJ	748,908	1,739,400	08/26/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SERIES 144A		F		1FE	16,354,095	107.7240	17,774,477	16,500,000	16,432,338		14,753			4.600	4.712	JJ	324,683	759,000	01/29/2010	01/27/2020
30251G-AS-6	FMG RESOURCES AUG 2006 SERIES 144A		F	1	3FE	3,275,451	91.5000	3,056,100	3,340,000	3,279,128		3,677			9.750	10.155	MS	108,550	112,168	07/07/2015	03/01/2022
34407D-AA-7	FLY LEASING LTD		F	1	3FE	1,832,500	102.4850	1,854,979	1,810,000	1,825,727		(3,404)			6.750	6.497	JD	5,430	122,175	12/06/2013	12/15/2020
34407D-AB-5	FLY LEASING LTD		F	1	3FE	3,450,000	99.5000	3,432,750	3,450,000	3,450,000					6.375	6.375	AO	46,431	227,269	10/21/2014	10/15/2021
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS		F		2FE	6,618,650	141.1430	7,057,155	5,000,000	6,220,194		(46,279)			9.000	7.052	MS	150,000	450,000	02/19/2004	03/01/2031
40049J-BB-2	GRUPO TELEVISA SAB		F	1	2FE	30,047,066	98.8060	29,641,770	30,000,000	30,046,492		(574)			4.625	4.603	JJ	142,604		12/10/2015	01/30/2026
40052V-AA-2	GRUPO BIMBO SAB DE CV 144A		F		2FE	14,285,600	105.8730	13,763,451	13,000,000	14,023,963		(209,853)			4.875	2.989	JD	1,760	633,750	10/09/2014	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV 144A		F		2FE	68,388,895	97.1890	66,379,950	68,300,000	68,390,934		(1,833)			3.875	3.856	JD	29,407	2,646,625	05/22/2015	06/27/2024
4041A2-AF-1	HBOS PLC NTS SERIES 144A		F		2FE	4,715,400	111.5600	5,578,000	5,000,000	4,772,262		6,671			6.000	6.433	MN	50,000	300,000	06/17/2004	11/01/2033
404280-AF-6	HSBC HOLDINGS PLC		F		1FE	6,776,155	126.7990	7,379,696	5,820,000	6,575,010		(25,664)			7.625	6.340	MN	54,239	443,775	08/25/2005	05/17/2032
423012-AA-1	HEINEKEN NV SERIES 144A		F		2FE	59,338,030	101.4210	59,838,567	59,000,000	59,241,648		(34,977)			3.400	3.326	AO	501,500	2,006,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV SERIES 144A		F		2FE	22,954,584	96.7520	22,446,487	23,200,000	23,016,936		22,206			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
44986U-AC-3	INEOS GROUP HOLDINGS SA SERIES 144A		F	1	4FE	600,000	97.0000	582,000	600,000	600,000					5.875	5.875	FA	13,317	35,250	02/11/2014	02/15/2019
45672B-A*-8	INFORMA PRIVATE PLACEMENT		R		2Z	12,800,000	93.0010	11,904,120	12,800,000	12,800,000					3.840	3.840	AO	102,400		07/16/2015	10/16/2022
456873-AA-6	INGERSOLL-RAND LUX FINAN		F	1	2FE	5,027,100	98.5320	4,926,615	5,000,000	5,022,458		(4,642)			2.625	2.513	MN	21,875	132,344	01/12/2015	05/01/2020
456873-AB-4	INGERSOLL-RAND LUX FINAN		F	1	2FE	18,961,810	97.8530	18,592,108	19,000,000	18,964,141		2,331			3.550	3.575	MN	112,417	337,250	05/05/2015	11/01/2024
45721R-AA-1	INKIA ENERGY LTD SERIES 144A		F	1	3FE	1,239,613	97.4000	1,217,500	1,250,000	1,243,487		947			8.375	8.500	AO	25,299	104,688	03/29/2011	04/04/2021
45824T-AE-5	INTELSAT JACKSON HLDG		F	1	4FE	2,349,564	91.7500	2,156,125	2,350,000	2,349,802		52			7.250	7.253	AO	42,594	170,375	02/02/2012	04/01/2019
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A		F		5FE	1,175,000	85.5000	1,004,625	1,175,000	1,175,000					9.125	9.125	JD	8,935	107,219	05/26/2011	06/01/2018
46132B-AD-1	INVERSIONES ALSACIA SA SERIES 144A		F	2	5*S	151,940	22.0000	151,940	690,638	151,940	1,337	46,697	393,354		8.000	18.815	JD	1,381	55,251	12/17/2014	12/31/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590G-AA-1	JLL/DELTA DUTCH NEWCO BV SERIES 144A		F	1	5FE	1,997,438	97.5000	1,940,250	1,990,000	1,995,399		(1,098)			7.500	7.422	FA	62,188	149,250	01/23/2014	02/01/2022
500472-AB-1	KONINKLIJKE PHILIPS NV		F		2FE	66,224,077	107.0120	69,418,425	64,870,000	65,316,909		(194,332)			5.750	5.406	MS	1,139,730	3,730,025	10/25/2010	03/11/2018
552081-AD-3	LYONDELLBASELL IND NV		F		2FE	1,315,000	112.2480	1,476,065	1,315,000	1,315,000					6.000	6.000	MN	10,082	80,215	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		F	1	2FE	1,845,000	106.3800	1,962,709	1,845,000	1,845,000					5.000	4.999	AO	19,475	94,095	07/17/2012	04/15/2019
56656U-AE-2	MARFRIG HOLDING EUROPE B SERIES 144A		F	1	4FE	1,184,580	95.5000	1,146,000	1,200,000	1,187,686		1,454			11.250	11.500	MS	37,875	135,000	09/13/2013	09/20/2021
56656U-AF-9	MARFRIG HOLDING EUROPE B SERIES 144A		F	1	4FE	1,775,000	89.2500	1,584,188	1,775,000	1,775,000					6.875	6.875	JD	2,373	122,031	06/10/2014	06/24/2019
580037-AB-5	MCDERMOTT INTERNATIONAL SERIES 144A		F	1	4FE	545,000	79.5000	433,275	545,000	545,000					8.000	8.000	MN	7,267	43,600	04/10/2014	05/01/2021
63938N-AE-4	NAVIOS SA LOGIST/FIN US SERIES 144A		F	1	4FE	1,250,000	65.5000	818,750	1,250,000	1,250,000					7.250	7.250	MN	15,104	90,625	04/08/2014	05/01/2022
67054L-AC-1	NUMERICABLE GROUP SA SERIES 144A		F	1	4FE	1,000,000	96.5000	965,000	1,000,000	1,000,000					6.250	6.252	FA	23,611	62,500	04/23/2014	05/15/2024
67500P-AA-6	OCEAN RIG UDW SERIES 144A		F	1	6FE	720,250	43.0000	720,250	1,675,000	720,250		91,840	1,046,590		7.250	7.250	AO	30,359	121,438	03/20/2014	04/01/2019
70501V-AA-6	PEARSON FUNDING FIVE PLC SERIES 144A		F		2FE	28,393,104	94.2360	28,162,488	29,885,000	28,715,062		133,294			3.250	3.862	MN	142,991	971,263	07/12/2013	05/08/2023
714294-AD-7	PERRIGO CO LTD		F	1	2FE	54,134,188	97.4890	52,644,168	54,000,000	54,120,106		(12,590)			4.000	3.966	MN	276,000	2,160,000	10/01/2014	11/15/2023
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	39,324,000	100.8700	36,313,200	36,000,000	38,535,247		(444,946)			5.500	3.949	JJ	880,000	1,980,000	03/11/2014	01/21/2021
71654Q-BQ-4	PETROLEOS MEXICANOS		F		2FE	10,017,208	96.7390	9,673,900	10,000,000	10,012,757		(3,868)			3.125	3.081	JJ	137,153	312,500	10/21/2014	01/23/2019
71656L-BC-4	PETROLEOS MEXICANOS 144A		F		2FE	22,093,546	94.6500	20,917,650	22,100,000	22,094,564		1,018			3.500	3.506	JJ	339,481	386,750	01/16/2015	07/23/2020
74050U-C*-6	PREMIER FARNELL PRIVATE PLACEMENT		F		3	22,200,000	91.5400	20,321,890	22,200,000	22,200,000					4.010	4.010	MS	257,175	890,080	08/12/2014	09/17/2024
767201-AC-0	RIO TINTO FIN USA LTD BASIC		F		1FE	25,090,100	108.3380	27,084,475	25,000,000	25,029,095		(10,263)			6.500	6.449	JJ	749,306	1,625,000	07/16/2008	07/15/2018
767201-AD-8	RIO TINTO FIN USA LTD		F		1FE	18,406,090	117.9090	17,686,365	15,000,000	17,768,619		(154,349)			7.125	5.113	JJ	492,813	1,068,750	06/29/2011	07/15/2028
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	5,267,289	98.0250	5,273,761	5,380,000	5,316,562		11,743			3.500	3.769	MN	30,860	188,300	07/18/2011	11/02/2020
767201-AN-6	RIO TINTO FIN USA LTD		F		1FE	8,817,322	100.1420	8,161,565	8,150,000	8,564,223		(69,636)			4.125	3.093	MN	38,288	336,188	03/13/2012	05/20/2021
78386F-AC-0	SACI FALABELLA 144A		F	1	2FE	31,201,136	99.0070	29,701,950	30,000,000	31,131,966		(69,170)			4.375	3.865	JJ	561,458	656,250	05/26/2015	01/27/2025
78572M-AA-3	SABMILLER PLC SERIES 144A		F		1FE	27,004,560	118.8120	28,514,832	24,000,000	26,388,965		(77,080)			6.625	5.721	FA	600,667	1,590,000	11/16/2005	08/15/2033
78572M-AF-2	SABMILLER PLC SERIES 144A		F		1FE	5,697,948	110.3310	6,288,861	5,700,000	5,699,339		232			6.500	6.505	JJ	170,842	370,500	07/10/2008	07/15/2018
786514-BP-3	SAFEWAY INC BASIC		R		4FE	2,260,662	103.0000	2,266,000	2,200,000	2,213,448		(7,681)			6.350	5.949	FA	52,776	139,700	08/25/2008	08/15/2017
80105N-AG-0	SANOFI		F		1FE	3,004,170	107.0130	3,210,393	3,000,000	3,002,529		(425)			4.000	3.982	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING SERIES 144A		F		4FE	17,540,352	91.2500	18,888,750	20,700,000	18,003,741		69,507			7.500	9.009	JD	69,000	1,552,500	03/01/2005	06/15/2032
803071-AA-7	SAPPI PAPIER HOLDING GMBH SERIES 144A		F	1	3FE	3,841,250	101.0000	4,292,500	4,250,000	3,982,167		38,820			6.625	8.108	AO	59,441	281,563	06/01/2012	04/15/2021
80626P-AA-8	SCHAEFFLER HLDG FIN BV SERIES 144A		F	1	4FE	885,265	103.0000	916,700	890,000	887,379		882			6.875	7.000	FA	23,115	61,188	07/18/2013	08/15/2018
806854-AB-1	SCHLUMBERGER INVESTMENT SERIES 144A		F	1	1FE	9,803,500	99.9840	9,998,350	10,000,000	9,854,256		22,628			3.300	3.585	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SERIES 144A		F	1	1FE	31,872,716	94.1160	31,444,089	33,410,000	31,935,227		62,511			2.400	3.147	FA	334,100		09/11/2015	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT		F	1	1FE	6,976,200	101.4530	7,101,689	7,000,000	6,980,452		2,090			3.650	3.691	JD	21,292	255,500	11/25/2013	12/01/2023
81180W-AF-8	SEAGATE HDD CAYMAN		F	1	2FE	1,975,000	102.8750	2,031,781	1,975,000	1,975,000					7.000	6.999	JJ	69,125	138,250	05/18/2012	11/01/2021
822538-AA-2	SHELF DRILL HOLD LTD SERIES 144A		F		4FE	2,653,500	72.5000	2,653,500	3,660,000	2,653,500		147,593	495,293		8.625	13.170	MN	52,613	315,675	07/24/2013	11/01/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	9,666,438	106.5800	10,338,260	9,700,000	9,685,802		3,439			4.300	4.343	MS	114,703	417,100	09/15/2009	09/22/2019
822582-BD-3	SHELL INTERNATIONAL FIN		F		1FE	29,908,500	97.5980	29,279,250	30,000,000	29,913,513		5,013			3.250	3.286	MN	135,417	487,500	05/06/2015	05/11/2025
826200-AC-1	SIEMENS FINANCIERINGSMAT SERIES 144A		F		1FE	16,535,850	103.5630	15,534,510	15,000,000	15,201,497		(245,529)			5.750	4.008	AO	177,292	862,500	01/05/2010	10/17/2016
826200-AD-9	SIEMENS FINANCIERINGSMAT SERIES 144A		F		1FE	7,679,550	122.6160	9,196,230	7,500,000	7,621,188		(7,998)			6.125	5.918	FA	170,990	459,375	09/20/2006	08/17/2026
859152-E*-7	STERIS CORPORATION PRIVATE PLACEMENT		F		1	30,000,000	89.6860	26,905,819	30,000,000	30,000,000					3.450	3.450	MN	135,125	514,625	04/28/2015	05/14/2025
870836-AC-7	SWISS BANK CORP NY SUB DEBS		F		2FE	6,767,810	125.8760	6,860,226	5,450,000	6,225,373		(60,221)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870845-AC-8	SWISS BANK CORP NY SUB DEBS		F		2FE	15,047,000	130.9930	19,648,965	15,000,000	15,029,469		(1,734)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA		F		2FE	15,000,000	90.3590	13,553,819	15,000,000	15,000,000					4.060	4.060	AO	104,883		07/21/2015	10/29/2025
879385-AD-4	TELEFONICA EUROPE BV NTS		F		2FE	17,708,840	130.7470	18,304,510	14,000,000	16,740,121		(111,713)			8.250	6.200	MS	340,083	1,155,000	06/28/2004	09/15/2030
87946F-A*-1	TELEPERFORMANCE, S.A. PRIVATE PLACEMENT		F		2	15,300,000	93.4560	14,298,738	15,300,000	15,300,000					3.640	3.640	JD	34,034	556,920	10/22/2014	12/09/2021
881575-AA-2	TESCO PLC-ADR SERIES 144A		F		3FE	40,701,485	104.3780	43,316,704	41,500,000	41,297,807		98,720			5.500	5.778	MN	291,653	2,282,500	02/25/2009	11/15/2017
881575-AC-8	TESCO PLC-ADR SERIES 144A		F		3FE	25,212,190	86.7140	22,545,718	26,000,000	25,304,545		14,319			6.150	6.378	MN	204,317	1,599,000	04/22/2008	11/15/2037
89153V-AG-4	TOTAL CAPITAL INTL SA		F		1FE	63,312,600	101.3540	64,055,728	63,200,000	63,338,087		(16,417)			3.700	3.666	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
893660-AA-1	TRANSFIELD SERVICES LTD SERIES 144A		F	1	4FE	890,000	103.5000	921,150	890,000	890,000					8.375	8.375	MN	9,524	74,538	05/07/2014	05/15/2020
902118-BP-2	TYCO INTERNATIONAL FINAN		F		1FE	8,674,191	102.0690	8,936,106	8,755,000	8,729,002		12,028			3.750	3.903	JJ	151,389	328,313	02/09/2011	01/15/2018
902118-BS-6	TYCO INTERNATIONAL FINAN		F	1	1FE	56,499,919	100.2230	56,635,961	56,510,000	56,500,470		551			3.900	3.901	FA	655,045		11/09/2015	02/14/2026
902133-AM-9	TYCO ELECTRONICS GROUP S		F	1	1FE	29,928,992	101.8160	30,315,625	29,775,000	29,970,124		(5,838)			3.500	3.363	FA	428,429	680,313	11/24/2015	02/03/2022
902133-AR-8	TYCO ELECTRONICS GROUP S		F	1	1FE	3,984,560	99.5410	3,981,624	4,000,000	3,986,441		1,334			3.450	3.496	FA	57,500	138,383	07/28/2014	08/01/2024
90470V-AA-1	UNIFIN FINANCIERA SA DE 144A		F	1	3FE	1,909,862	92.0000	1,766,400	1,920,000	1,912,471		1,832			6.250	6.375	JJ	53,000	120,000	07/15/2014	07/22/2019
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A		F		4FE	1,800,000	58.0350	1,044,623	1,800,000	1,800,000					8.250	8.250	JD	9,900	148,500	05/26/2011	06/07/2021
92241T-AH-5	VEDANTA RESOURCES PLC SERIES 144A		F		4FE	1,250,000	63.2940	791,171	1,250,000	1,250,000					6.000	6.001	JD	5,833	75,000	05/22/2013	01/31/2019
92676X-AA-5	VIKING CRUISES LTD SERIES 144A		F		4FE	2,078,500	94.7500	1,895,000	2,000,000	2,060,479		(6,677)			8.500	7.908	AO	35,889	175,000	03/21/2013	10/15/2022
92676X-AC-1	VIKING CRUISES LTD SERIES 144A		F	1	4FE	835,000	82.0000	684,700	835,000	835,000					6.250	6.250	MN	6,668	27,109	05/05/2015	05/15/2025
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A		F		3FE	521,041	100.0000	550,000	550,000	529,602		2,446			7.504	8.285	MS	13,758	41,274	02/09/2012	03/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92857W-AP-5	VODAFONE GROUP PLC		F		2FE	3,466,140	104.4040	4,280,556	4,100,000	3,984,128		92,138			5.625	8.245	FA	79,438	230,625	11/25/2008	02/27/2017
92857W-AV-2	VODAFONE GROUP PLC		F		2FE	8,803,450	105.7950	8,992,533	8,500,000	8,678,045		30,222			4.375	3.926	MS	108,464	371,875	07/20/2011	03/16/2021
928670-AK-4	VOLKSWAGEN INTL FIN NV SERIES 144A		F		2FE	11,509,535	99.4960	11,442,086	11,500,000	11,502,446		1,948			2.375	2.357	MS	75,109	273,125	03/22/2012	03/22/2017
928670-AP-3	VOLKSWAGEN INTL FIN NV SERIES 144A		F	1	2FE	9,122,660	96.9660	9,211,799	9,500,000	9,165,880		74,257	286,092		1.600	2.007	MN	17,311	152,000	11/13/2012	11/20/2017
972530-56-2	ASML HOLDING NV		D		2FE	11,155,733	112.2120	9,226,300	8,222,205	8,716,698		72,716		984,242	3.375	2.492	SEP	78,852	290,630	05/09/2014	09/19/2023
98313R-AA-4	WYNN MACAU LTD SERIES 144A		F	1	3FE	331,500	88.0000	299,200	340,000	332,469		969			5.250	5.705	AO	3,768	17,850	02/11/2015	10/15/2021
B6398#-AD-3	ALIAXIS		F		2	5,000,000	92.1980	4,609,895	5,000,000	5,000,000					4.260	4.260	JJ	93,483		07/01/2015	07/23/2025
BL1157-84-3	FMG RESOURCES AUG 2006		F		3FE	223,774	74.3330	201,527	271,113	224,648		874			4.407	9.711		763	694	07/15/2015	06/30/2019
F2940H-FL-4	ELECTRICITE DE FRANCE		D		1FE	36,598,573	125.4230	33,182,648	26,456,505	32,363,802		794,340		1,871,879	6.875	3.206	DEC	99,393	1,877,564	04/17/2013	12/12/2022
F6132#-AB-4	MESSER GROUP		F		2		0.0000								5.460	0.000	FA		239	07/08/2005	08/02/2015
F6519#-AK-7	NEOPOST S.A. PRIVATE PLACEMENT		F		2	19,000,000	91.0270	17,295,074	19,000,000	19,000,000					2.186	1.983	MJSD	32,304	390,434	05/21/2014	09/04/2022
F98592-AB-8	WPP FINANCE SA		D		2FE	10,645,568	117.3530	9,513,195	8,106,450	9,252,423		236,158		527,669	6.375	3.156	NOV	79,071	528,690	10/17/2013	11/06/2020
F9876*-AA-4	YOPLAIT S.A.S. PRIVATE PLACEMENT		D		2	15,065,050	95.7800	11,445,042	11,949,300	11,949,300				1,361,250	2.200	2.200	JD	5,112	267,930	05/20/2014	06/24/2021
G0566*-AC-3	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT		D	2	2FE	28,927,200	98.9410	24,790,857	25,056,300	25,056,300				1,450,950	2.848	2.793	JD	1,955	728,952	06/27/2014	06/29/2029
G0753U-AB-1	HEATHROW FUNDING LTD SERIES EMTN		D		1FE	5,551,418	131.2510	4,836,256	3,684,750	4,673,354		186,742		262,227	9.200	3.545	MS	87,303	345,161	12/12/2013	03/29/2021
G0753U-AJ-4	HEATHROW FUNDING LTD SERIES REGS		D		1FE	31,176,138	113.0740	28,053,839	24,810,159	28,556,065		490,481		1,658,749	5.225	2.832	FEB	1,136,509	1,353,940	04/25/2013	02/15/2023
G20182-AP-6	CENTRICA PLC EMTN		D		2FE	15,788,488	118.8790	13,754,379	11,570,115	13,305,545		283,298		746,762	6.375	3.592	MAR	598,540	754,810	06/20/2014	03/10/2022
G2479P-2Y-0	COVENTRY BLDG SOCIETY		D		1FE	13,181,905	119.2210	12,300,419	10,317,300	11,773,121		201,645		679,199	5.875	3.506	MS	158,196	618,016	01/30/2013	09/28/2022
G2479P-S5-5	COVENTRY BLDG SOCIETY		D		1FE	3,734,922	114.0870	3,363,054	2,947,800	3,268,242		85,629		186,916	6.000	2.947	AO	37,210	182,070	11/13/2013	10/16/2019
G2885Y-AF-1	DWR CYMRU FINANCING LTD B1		D		1FE	20,083,534	121.2950	18,145,835	14,960,085	17,624,759		496,749		1,010,159	6.907	3.142	MAR	779,205	1,040,724	11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS SERIES EMTN		D		2FE	17,763,400	110.9530	16,353,333	14,739,000	16,430,389		279,688		957,260	4.750	2.559	SEP	177,895	719,506	04/19/2013	09/30/2021
G3157J-AA-4	ENW FINANCE PLC		D		2FE	17,920,655	117.0420	16,043,263	13,707,270	15,648,415		341,424		896,349	6.125	3.312	JJ	374,156	873,719	11/15/2013	07/21/2021
G3308S-AA-2	EVERSHOLT FUNDING PLC		D		2FE	13,356,294	114.0910	11,939,301	10,464,690	11,695,723		249,330		668,531	5.832	3.226	JD	50,025	626,698	10/25/2013	12/02/2020
G3309S-AA-1	EE FINANCE PLC		D		2FE	21,104,407	106.3430	19,749,033	18,571,140	19,021,479		141,139		1,096,760	4.375	3.537	MAR	619,355	820,150	12/12/2013	03/28/2019
G4157E-AB-1	GREAT ROLLING STOCK PLC EMTN		D		2FE	16,097,158	114.4310	14,504,773	12,675,540	14,382,273		373,118		822,252	6.250	3.070	JJ	340,138	827,132	10/31/2014	07/27/2020
G4273Q-AE-7	HAMMERSON PLC		D		2FE	16,324,063	117.0910	14,572,741	12,445,612	14,568,093		483,087		854,226	6.875	2.564	MAR	644,104	861,789	05/14/2013	03/31/2020
G4588#-BG-5	INTERM CAP GROUP		D		2	4,873,500	103.6110	5,064,855	4,888,350	4,888,350				14,850	2.960	2.960	MN	20,097	71,452	03/30/2015	05/11/2020
G4588#-BH-3	INTERM CAP GROUP		D		2	4,873,500	101.3700	4,955,332	4,888,350	4,888,350				14,850	3.380	3.380	MN	22,948	81,590	03/30/2015	05/11/2025
G4929A-AA-8	INTU SGS FINANCE PLC EMTN		D		1FE	8,117,653	101.9450	7,512,837	7,369,500	7,572,271		25,909		438,351	3.875	3.441	MS	82,497	293,270	06/14/2013	03/17/2023
G5351#-AA-1	LAIRD PLC PRIVATE PLACEMENT		F		2	3,000,000	94.0890	2,822,673	3,000,000	3,000,000					3.690	3.690	MS	29,520	110,700	06/26/2014	09/25/2020
G5351#-AB-9	LAIRD PLC PRIVATE PLACEMENT		F		2	7,400,000	93.3920	6,910,993	7,400,000	7,400,000					4.020	4.020	MS	79,328	297,480	06/26/2014	09/25/2021
G5607D-AD-2	LONDON POWER NETWORKS		D		2FE	5,741,301	113.6420	5,485,501	4,827,023	5,295,569		58,369		306,913	5.125	3.546	MAR	186,553	249,164	02/15/2013	03/31/2023
G5825#-AA-9	MARKIT GROUP HOLDINGS LIMITED INFORMATION SERVICES		F		2Z	20,000,000	92.3390	18,467,810	20,000,000	20,000,000					3.730	3.730	AO	130,550		07/28/2015	10/28/2022
G6097D-AJ-4	HSBC BANK PLC		D		1FE	11,643,273	116.3200	10,286,616	8,843,400	10,220,686		167,949		586,986	6.500	4.012	JUL	277,830	601,361	11/06/2012	07/07/2023
G62748-AA-9	MORRISON WM SUPERMARKETS		D		2FE	8,533,085	101.0380	7,743,851	7,664,280	8,215,270		60,269		478,063	4.625	3.574	JD	23,244	363,828	03/01/2013	12/08/2023
G6374W-AE-7	NATL GRID ELECT TRANS		D		1FE	4,505,816	122.5580	4,515,971	3,684,750	4,185,632		54,238		243,042	5.875	3.884	FEB	197,838	220,841	06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BLDG SOCIETY		D		2FE	12,920,202	122.7280	11,998,748	9,776,700	10,468,656		157,632		1,182,592	6.750	4.913	JUL	293,902	661,659	11/05/2012	07/22/2020
G65016-AH-3	NEXT PLC		D		2FE	14,613,306	113.9240	13,600,931	11,938,590	13,155,794		199,036		759,931	5.375	3.383	OCT	117,470	668,649	03/05/2013	10/26/2021
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD EMTN		D		2FE	16,003,585	116.9170	14,475,263	12,380,760	14,273,843		392,555		815,413	6.500	3.051	AO	160,510	829,278	10/31/2014	10/20/2020
G7885V-FQ-7	SSE PLC		D		1FE	5,239,336	108.3190	4,851,814	4,479,182	4,746,436		45,929		274,027	4.250	3.066	SEP	56,693	198,767	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		D		2FE	36,866,254	117.1490	33,583,606	28,667,355	32,994,767		660,086		1,908,351	5.750	3.027	MAR	1,270,058	1,668,056	06/13/2013	03/25/2022
G8182J-AE-4	SEGRO PLC		D		1FE	7,298,850	108.2510	6,382,022	5,895,600	6,309,425		176,150		359,099	5.500	2.510	JUN	172,760	349,448	10/23/2013	06/20/2018
G8278*-AA-9	BRISTOL AIRPORT PRIVATE PLACEMENT		D		2Z	17,743,050	94.6850	16,328,091	17,244,630	17,244,630				498,420	3.680	3.679	JD	1,763	398,389	04/24/2015	05/15/2030
G8290E-AJ-3	SOUTHERN WATER SRVCS FIN EMTN		D		1FE	12,787,848	111.0910	11,297,824	10,169,910	10,890,853		141,710		618,793	5.000	3.467	MAR	383,456	512,153	06/20/2014	03/31/2021
G82920-AJ-1	SOUTHERN GAS NETWORK PLC		D		2FE	20,810,978	108.7350	18,430,352	16,949,850	18,161,703		438,811		1,044,170	5.125	2.466	NOV	142,407	909,229	02/11/2013	11/02/2018
G82920-AK-8	SOUTHERN GAS NETWORK PLC		D		2FE	17,570,529	112.4870	16,579,459	14,739,000	16,319,156		184,672		946,791	4.875	3.260	OCT	172,760	739,879	06/12/2013	10/05/2023
G82961-AA-4	SOUTHERN WATER SRVCS FIN		D		1FE	3,782,687	112.2500	3,308,891	2,947,800	3,261,416		99,864		185,527	6.125	2.641	MAR	136,155	181,851	10/28/2013	03/31/2019
G8681R-11-0	TATE & LYLE INTL FIN PLC		D		2FE	4,969,457	114.8170	4,367,795	3,804,136	4,310,472		131,210		245,909	6.750	3.051	NOV	25,959	262,563	11/05/2013	11/25/2019
G87623-HR-1	TESCO PLC EMTN		D		3FE	9,247,304	104.5530	7,319,803	7,001,025	7,851,490		138,505		443,407	6.125	3.830	FEB	365,372	449,702	06/24/2014	02/24/2022
G9408*-AA-0	ANGEL TRAINS PRIVATE PLACEMENT		D		2	29,917,195	100.0000	27,561,930	27,561,930	27,561,930				1,596,045	4.477	4.433	MN	114,919	1,260,750	10/31/2014	11/28/2021
K94545-CE-6	TDC A/S		D		2FE	24,664,131	108.1720	20,726,512	19,160,700	21,498,250		312,405		1,230,806	5.625	3.620	FEB	921,288	1,129,891	05/08/2014	02/23/2023
L4370R-AF-8	GLENCORE FINANCE EUROPE		D		2FE	22,513,320	92.3250	16,941,688	18,350,055	19,941,806		495,479		1,156,148	6.500	3.512	FEB	1,006,488	1,250,615	03/27/2013	02/27/2019
L6346#-AB-9	MESSER GROUP		F		2		0.0000								5.460	0.000	FA		701	07/08/2005	08/02/2015
L8367#-AA-1	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		D		2	5,589,735	101.5940	4,524,808	4,453,830	4,453,830				507,375	2.670	2.668	JD	330	120,798	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		D		2	5,180,730	100.5790	4,151,848	4,127,940	4,127,940				470,250	3.110	3.110	JD	357	130,409	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		D		2	8,725,440	98.5620	6,852,321	6,952,320	6,952,320				792,000	3.260	3.260	JD	630	230,230	06/25/2014	07/24/2026

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
N2273C-BV-5	CORIO NV EMTN		D		1FE	5,035,259	110.5370	4,262,706	3,856,365	3,947,757		(20,643)		(447,246)	3.250	2.732	FEB	106,103	129,376	02/18/2014	02/26/2021
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN		D		2FE	30,118,461	121.3240	27,717,105	22,845,450	27,195,351		(646,187)		(1,583,671)	6.500	3.084	APR	1,087,344	1,503,240	06/05/2013	04/08/2022
N3114M-AG-8	DAIMLER INTL FINANCE BV		D		1FE	13,125,567	105.1390	12,397,150	11,791,200	12,092,968		(88,249)		(699,704)	3.500	2.690	JUN	235,663	426,804	02/05/2013	06/06/2019
N42818-BD-6	ROYAL VOPAK		F		2	4,000,000	112.6460	4,505,840	4,000,000	4,000,000					6.140	6.140	JD	8,187	245,600	04/17/2007	06/19/2022
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT		F	2	2FE	2,410,715	105.3860	2,540,561	2,410,715	2,410,715					6.810	6.810	MN	21,433	164,170	04/18/2008	05/14/2018
N7203C-AB-4	POSTNL		D		2FE	11,855,436	113.1470	10,006,077	8,843,400	9,817,877		(383,775)		(557,834)	7.500	3.027	AUG	253,704	702,405	11/02/2012	08/14/2018
N7334#-AM-5	WERELDHAVE, N.V. PRIVATE PLACEMENT		F		2	20,000,000	96.9770	19,395,324	20,000,000	20,000,000					3.880	3.880	JJ	353,511		05/20/2015	07/17/2023
N7660F-AD-9	RWE FINANCE BV		D		2FE	20,248,424	113.1390	16,975,762	15,004,302	17,499,679		(461,363)		(1,004,165)	6.500	3.029	APR	682,163	986,959	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV		D		2FE	17,490,779	109.0210	14,943,734	13,707,270	15,791,414		(302,379)		(915,675)	5.500	2.881	JUL	368,711	798,042	04/16/2013	07/06/2022
N9061#-AB-4	VTTI MLP, B.V. VTTI MLP, B.V.		F		2Z	7,500,000	96.3850	7,228,852	7,500,000	7,500,000					4.870	4.870	JD	16,233		09/25/2015	12/15/2025
Q0455#-AK-4	APT PIPELINES LTD		F		2	20,000,000	112.5570	22,511,480	20,000,000	20,000,000					6.140	6.140	MN	156,911	1,228,000	03/29/2007	05/15/2022
Q2096*-AA-1	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT		F		3	2,800,000	94.0240	2,632,669	2,800,000	2,800,000					3.650	3.650	FA	38,609	102,200	05/15/2014	08/15/2021
Q2096*-AB-9	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT		F		3	3,200,000	92.6140	2,963,661	3,200,000	3,200,000					4.150	4.150	FA	50,169	132,800	05/15/2014	08/15/2024
Q27598-AA-7	CONSOLIDATED PRESS (FINANCE) P PRIVATE PLACEMENT		F		2FE	20,000,000	93.1960	18,639,148	20,000,000	20,000,000					4.210	4.210	JD	30,406	441,000	05/21/2015	06/18/2022
Q3261#-AP-1	DOWNERS GROUP FINANCE PTY LIMI PRIVATE PLACEMENT		F		2FE	9,400,000	94.5430	8,887,007	9,400,000	9,400,000					4.570	4.570	JJ	206,437		06/10/2015	07/08/2025
Q6188C-AB-2	MIRABELA NICKEL LTD SERIES 144A		F	1	4Z	42,107	58.0000	27,994	48,265	41,555		(726)			9.500	13.456	MAT	7,018	2,189	06/24/2015	06/24/2019
W7912C-AE-0	SECURITAS AB		D		2FE	11,753,765	103.4520	10,114,144	9,776,696	9,784,152		(3,910)		(1,114,330)	2.250	2.202	MAR	176,101	213,060	12/06/2012	03/14/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						16,018,055,520	XXX	16,452,399,923	15,545,545,891	15,741,752,510	(1,023,291)	(49,723,776)	40,480,977	(42,107,486)	XXX	XXX	XXX	203,092,158	719,847,219	XXX	XXX
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1			2	1FM	725,384	118.2970	1,036,513	876,199	863,134		20,117			2.732	1.337	MON	1,995	23,493	06/01/2015	01/25/2047
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E			2	1FE	36,821	108.7160	41,996	38,629	38,072		75			8.900	9.574	MON	287	3,438	08/04/1989	02/01/2019
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			2	1FM	4,529,450	86.4350	5,581,777	6,457,808	4,677,431		(24,032)			5.500	11.119	MON	29,598	355,033	03/26/2008	07/25/2037
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A			2	1FM	4,882,633	99.8390	4,867,170	4,875,016	4,882,375		(258)			3.492	3.433	MON	14,187	14,187	11/05/2015	07/25/2043
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7			2	1FM	8,421,635	97.6540	8,796,441	9,007,736	8,357,801		(76,876)			5.500	6.539	MON	41,285	495,426	02/08/2005	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3			2	3FM	10,306,911	97.4260	10,353,384	10,626,945	10,348,550		9,339			5.500	5.849	MON	48,707	584,482	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8			2	1FM	6,124,071	96.2740	6,304,733	6,548,731	5,927,672		(33,591)			5.500	5.768	MON	30,015	360,180	12/05/2005	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3			2	2FM	5,701,854	91.8150	5,839,242	6,359,805	5,787,583		102,607	152,874		6.000	3.511	MON	31,799	381,479	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6			2	1FM	6,774,767	91.8150	7,114,035	7,748,244	6,878,978		(71,640)			6.000	4.754	MON	38,741	464,762	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12			2	1FM	3,391,310	91.8150	3,542,463	3,858,270	3,438,388		(36,082)			6.000	4.647	MON	19,291	231,430	03/14/2006	05/25/2036
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10			2	1FM	2,699,718	100.6230	2,742,543	2,725,560	2,709,923		2,414			5.500	5.679	MON	12,492	149,895	05/16/2003	07/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5			2	1FM	3,458,635	104.4160	3,748,423	3,589,891	3,510,900		(27,627)			5.500	5.984	MON	16,454	197,444	06/21/2004	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3			2	1FM	4,818,242	98.7090	4,928,599	4,993,035	4,914,922		2,100			5.500	6.101	MON	22,885	274,617	11/09/2005	09/25/2035
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5			2	2FM	3,667,560	89.0390	3,611,019	4,055,545	3,424,838		(101,073)			6.000	7.247	MON	20,278	243,333	12/07/2006	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11			2	1FM	2,470,575	91.7020	4,432,281	4,833,341	3,117,204		(43,257)			6.000	17.206	MON	24,167	289,710	01/12/2009	12/25/2036
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1			2	1FM	33,932,712	99.7160	33,685,085	33,781,135	33,896,799		(21,368)			3.500	3.372	MON	98,528	1,126,569	10/22/2015	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1			2	1FM	23,296,525	99.8840	23,069,538	23,096,237	23,219,367		(76,587)			3.500	3.042	MON	67,364	808,368	10/24/2014	11/25/2044
193908-AS-9	CMOT SERIES 57 CLASS D			2	1FE	11,955	108.5620	13,227	12,184	12,146		12			9.900	10.341	MON	101	1,206	04/26/1989	02/01/2019
193909-AF-7	CMOT SERIES 46 CLASS C			2	1FE	666	102.2300	705	690	689		1			9.500	10.226	MON	5	66	08/05/1988	09/01/2018
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32			2	1FM	1,597,911	103.7060	1,642,755	1,584,051	1,583,971		664			5.500	5.437	MON	7,260	87,123	05/21/2003	06/25/2033
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			2	1FM	774,085	83.9860	810,972	965,604	790,237		3,076			6.250	8.414	MON	5,029	60,252	09/10/2008	11/25/2037
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			2	1FM	3,336,380	94.5770	3,633,119	3,841,460	3,348,206		13,034	398,880		5.750	5.958	MON	18,407	220,884	11/01/2007	02/25/2037
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6			2	1FM	6,418,630	102.9700	6,657,759	6,465,748	6,428,153		1,954			5.500	5.632	MON	29,635	355,616	06/10/2003	07/25/2033
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3			2	1FM	3,932,856	105.8550	3,913,631	3,697,162	3,838,385		(22,106)			6.000	4.509	MON	18,486	221,830	11/21/2012	04/25/2036
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1			2	1FM	1,204,872	85.9040	1,306,067	1,520,388	1,207,531		15,105			2.615	6.124	MON	3,313	40,874	04/30/2007	05/25/2037
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2			2	1FM	16,659,792	97.7800	17,093,914	17,482,015	16,861,789		111,638			3.000	4.402	MON	43,705	524,349	09/12/2014	03/25/2043
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A			2	1FM	6,046,374	103.9100	6,052,062	5,824,322	5,999,424		(21,109)			4.000	2.847	MON	19,414	229,887	08/13/2014	01/25/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (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
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A			2	1FM	8,545,464	102.5850	8,569,116	8,353,226	8,493,554		(8,268)			3.500	2.824	MON	24,364	291,936	03/31/2014	01/25/2044
46641C-BK-6	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS 1A1A 144A			2	1FM	11,466,459	103.9100	11,456,552	11,025,441	11,423,828		(42,631)			4.000	2.636	MON	36,751	253,481	04/15/2015	01/25/2044
46644V-BK-1	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS 2A3 144A			2	1FM	19,551,551	99.4010	19,473,896	19,591,346	19,551,526		(25)			3.000	3.019	MON	48,978	244,892	07/21/2015	06/25/2045
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16			2	1FM	6,423,651	91.1950	6,797,630	7,453,955	6,461,781		43,748	449,477		6.000	4.896	MON	37,270	447,237	01/02/2007	06/25/2036
76110H-EQ-8	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS11 CLASS A8			2	1FM	3,416,999	101.4550	3,478,893	3,429,000	3,416,996					5.250	5.308	MON	15,002	180,023	06/12/2003	06/25/2033
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1			2	1FM	4,741,612	96.2010	4,804,707	4,994,456	4,755,851		7,539			2.500	3.604	MON	10,405	124,861	08/19/2014	12/25/2042
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2			2	1FM	13,547,610	99.8000	13,960,566	13,988,557	13,613,184		1,978			3.500	4.063	MON	40,800	489,600	06/27/2013	07/25/2043
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19			2	1FM	2,192,641	106.2140	2,436,553	2,294,000	2,247,260		5,805			5.500	5.799	MON	10,514	126,045	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3			2	1FM	7,503,316	105.2370	8,555,257	8,129,530	7,686,685		103,485			5.500	6.527	MON	37,260	434,016	12/01/2015	06/25/2034
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4			2	2FM	3,071,164	97.3610	3,168,047	3,253,922	3,084,169		(2,908)			6.000	6.287	MON	16,270	195,209	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						245,682,791	XXX	253,520,670	257,379,184	246,799,302		(164,747)	1,001,231		XXX	XXX	XXX	941,042	10,533,233	XXX	XXX
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A			2	1FM	20,688,320	104.3530	20,870,696	20,000,000	20,501,246		(94,017)			3.867	3.328	MON	62,378	758,923	12/10/2013	12/05/2032
05490V-AG-2	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2015-MSQ CLASS D 144A			2	1FM	9,968,930	99.0120	9,901,151	10,000,000	9,969,710		780			3.990	4.064	MON	24,382	100,853	09/17/2015	09/15/2032
05604F-AC-9	BWAY MORTGAGE TRUST SERIES 2013-1515 CLASS A2 144A			2	1FM	19,474,865	100.4940	19,093,953	19,000,000	19,375,822		(36,143)			3.454	3.216	MON	54,688	656,260	02/26/2013	03/10/2033
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			2	1FM	6,841,884	103.5750	7,551,023	7,290,415	7,221,203		35,374			5.492	6.501	MON	33,366	409,428	02/08/2008	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO			2	1FE	7,576,950	101.8500	9,310,007	9,140,901	8,879,878		148,391			5.588	9.303	MON	42,569	540,044	07/02/2009	06/24/2050
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW14 CLASS A4			2	1FM	28,693,344	101.9310	30,988,114	30,401,027	30,242,184		295,118			5.201	6.138	MON	131,763	1,584,064	02/29/2008	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW17 CLASS A4			2	1FM	21,362,893	104.2970	23,425,311	22,460,246	22,289,738		185,289			5.694	6.530	MON	106,574	1,281,305	07/25/2008	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4			2	1FM	38,445,443	102.8110	42,965,045	41,790,299	41,414,142		268,423			5.331	6.767	MON	185,653	2,248,573	03/05/2008	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4			2	1FM	21,266,855	102.9250	26,396,334	25,646,196	25,103,074		388,325			5.471	8.898	MON	116,925	1,433,539	01/27/2009	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T28 CLASS A4			2	1FM	23,968,890	105.0420	32,338,534	30,786,348	29,649,862		1,005,060			5.742	10.238	MON	147,313	1,789,893	03/02/2009	09/11/2042
12591K-AC-9	COMM MORTGAGE TRUST SERIES 2013-CR12 CLASS ASB			2	1FM	13,992,795	104.4630	14,192,347	13,586,000	13,881,740		(52,583)			3.623	3.179	MON	41,018	492,221	10/24/2013	10/10/2046
12592T-AL-9	COMM MORTGAGE TRUST SERIES 2015-3BP CLASS D			2	1FM	23,966,321	91.6520	22,913,095	25,000,000	24,040,228		73,907			3.238	3.755	MON	67,467	685,872	02/06/2015	02/10/2035
126191-AA-3	COMM MORTGAGE TRUST SERIES 2012-9W57 CLASS A			2	1FM	1,999,792	100.6520	1,992,919	1,980,000	1,984,224		(4,185)			2.365	2.155	MON	3,251	46,819	02/15/2012	02/10/2029
12624K-AD-8	COMM MORTGAGE TRUST SERIES 2012-CR2 CLASS A4			2	1FM	4,987,765	100.9290	4,905,128	4,860,000	4,946,334		(12,760)			3.147	2.843	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS A5			2	1FM	11,967,731	102.9890	11,967,340	11,620,000	11,887,033		(31,962)			3.612	3.272	MON	34,976	419,714	06/04/2013	06/10/2046
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A4			2	1FM	16,695,747	107.4590	17,419,123	16,210,000	16,587,583		(44,944)			4.233	3.888	MON	57,187	695,999	07/01/2013	07/10/2045
12626B-AD-6	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A4			2	1FM	6,179,695	107.0170	6,421,038	6,000,000	6,141,556		(16,425)			4.210	3.867	MON	21,050	252,600	08/01/2013	08/10/2046
17318U-AD-6	CITIGROUP COMM MORT TRUST SERIES 2012-GC8 CLASS A4			2	1FM	14,974,508	100.1830	14,636,676	14,610,000	14,859,730		(36,285)			3.024	2.739	MON	36,817	441,806	09/10/2012	09/10/2045
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB			2	1FM	7,446,728	105.9470	7,659,987	7,230,000	7,384,786		(28,093)			3.942	3.494	MON	23,751	285,007	09/18/2013	09/10/2046
17322F-AG-6	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A			2	1FM	23,701,594	98.0510	23,189,024	23,650,000	23,687,468		(14,260)			2.081	2.024	MON	23,235	463,823	11/25/2014	06/15/2033
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A3			2	1FM	13,576,641	116.5000	15,818,370	13,578,000	13,542,892		(3,597)			7.471	7.549	MON	84,534	1,014,412	01/26/2001	06/20/2031
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS A4			2	1FM	11,235,229	102.2280	11,733,494	11,477,774	11,442,077		39,579			5.444	5.826	MON	52,071	659,030	05/30/2008	03/10/2039
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007G-G11 CLASS A4			2	1FM	11,641,217	103.1730	12,450,902	12,067,996	12,000,155		38,325			5.736	6.341	MON	57,685	692,220	05/22/2008	12/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF			2	1FM	13,921,432	102.1720	15,856,491	15,519,449	15,280,490		121,840			5.550	7.336	MON	71,777	980,823	03/05/2008	12/10/2049
21870L-AA-4	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS A 144A			2	1FM	5,095,313	99.3610	4,968,052	5,000,000	5,091,914		(3,399)			3.040	2.715	MON	12,667	25,333	10/01/2015	02/10/2034
21870L-AJ-5	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS C 144A			2	1FM	12,092,515	99.5830	11,890,188	11,940,000	12,088,288		(4,227)			3.555	3.337	MON	35,372	70,745	10/21/2015	02/10/2034
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3			2	1FM	21,895,631	101.0470	23,018,002	22,779,559	22,667,453		69,653			5.311	6.019	MON	100,819	1,221,458	02/06/2008	12/15/2039
23305M-AA-3	DBCCRE MORTGAGE TRUST SERIES 2014-ARC CLASS A			2	1FM	7,724,989	104.2340	7,817,585	7,500,000	7,686,697		(20,303)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/10/2034
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2			2	1FM	16,741,050	100.3420	16,674,342	16,617,587	16,634,588		(15,266)			3.386	3.231	MON	46,889	562,671	07/20/2011	07/10/2044
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2			2	1FM	24,881,250	100.5010	24,759,043	24,635,548	24,637,200		(65,288)			2.999	2.756	MON	61,568	738,820	09/22/2011	08/10/2044
36228C-UV-3	GS MTG SEC CORP II SERIES 2005-ROCK CLASS 144A			2	1FM	43,669,492	115.9360	51,011,919	44,000,000	43,760,014		17,195			5.366	5.497	MON	196,753	2,361,040	04/12/2007	05/03/2032
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB			2	1FM	13,773,719	104.2500	13,941,407	13,373,000	13,667,500		(51,184)			3.813	3.370	MON	42,493	509,913	11/13/2013	11/10/2046
36248P-AC-4	GS MORTGAGE SECURITIES TRUST SERIES 2014-NEW CLASS A2			2	1FM	23,850,372	103.6990	24,012,626	23,156,000	23,676,064		(97,772)			3.706	3.223	MON	71,513	858,161	02/26/2014	01/10/2031
36250W-AJ-9	GS MORTGAGE SECURITIES TRUST			2	1FM	21,564,450	97.6730	21,059,310	21,561,000	21,564,139		(310)			3.805	3.821	MON	68,366	68,366	10/23/2015	10/10/2035
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-CB18 CLASS A4			2	1FM	29,523,735	102.4000	30,280,828	29,571,095	29,522,014		(132)			5.440	5.501	MON	134,056	1,613,967	12/04/2007	06/12/2047
46636D-AC-0	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC 2011-C4 CLASS A2			2	1FM	9,050,836	100.1290	8,972,582	8,960,991	8,954,801		(13,268)			3.341	3.064	MON	24,950	309,447	07/26/2011	07/15/2046
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3			2	1FM	8,766,750	101.3000	8,706,586	8,594,853	8,668,399		(18,977)			3.139	2.709	MON	22,481	269,775	06/22/2012	06/15/2045
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB			2	1FM	12,875,000	103.5800	12,947,549	12,500,000	12,768,537		(49,924)			3.659	3.201	MON	38,116	457,388	10/18/2013	11/15/2045
46645F-AL-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-UES CLASS D 144A			2	1FM	3,021,084	99.2990	2,978,983	3,000,000	3,020,323		(761)			3.742	3.601	MON	9,053	18,407	10/07/2015	09/05/2032
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3			2	1FM	11,679,075	104.9460	12,521,653	11,931,544	11,884,029		20,123			5.866	6.303	MON	38,884	699,904	07/08/2008	09/15/2045
55352N-AC-1	MSCG TRUST SERIES 2015-ALDR CLASS A2 144A			2	1FM	7,358,844	99.8360	7,288,009	7,300,000	7,357,213		(1,631)			3.577	3.497	MON	21,059	55,128	12/08/2015	06/07/2035
55352N-AJ-6	MSCG TRUST SERIES 2015-ALDR CLASS B 144A			2	1FM	3,501,064	98.6590	3,453,078	3,500,000	3,500,910		(153)			3.577	3.593	MON	10,097	72,029	05/19/2015	06/07/2035
556227-AG-1	MADISON AVENUE TRUST SERIES 2015-11MD CLASS C 144A			2	1FM	19,824,745	96.3290	19,700,170	20,451,000	19,837,596		12,851			3.555	3.948	MON	60,583	183,767	09/15/2015	09/10/2035
616912-AA-9	MORGANBERRY CORP SERIES 144A			2	1FE	282,392	99.9650	282,292	282,392	282,392					7.802	7.801	MS	5,569	22,032	09/05/1996	03/31/2019
61691A-BJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2015-UBS8 CLASS ASB			2	1FE	11,999,394	101.9600	11,878,396	11,650,000	11,997,888		(1,506)			3.626	3.258	MON	35,202		12/02/2015	12/15/2048
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006-HQ9 CLASS A4			2	1FM	3,259,584	100.6110	4,643,026	4,614,829	4,529,337		154,316			5.731	13.251	MON	22,040	264,706	02/02/2009	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006-HQ10 CLASS A4			2	1FM	2,216,191	100.7890	3,728,923	3,699,748	3,552,289		162,130			5.328	15.610	MON	16,427	197,712	03/11/2009	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25 CLASS A3			2	1FM	8,073,405	102.1160	8,795,284	8,613,067	8,554,604		43,842			5.514	6.663	MON	39,577	518,805	07/23/2008	11/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16 CLASS A4			2	1FM	8,088,955	104.4600	8,523,961	8,160,037	8,137,228		4,437			5.809	5.997	MON	39,501	492,781	07/16/2008	12/12/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4			2	1FM	20,419,808	101.5230	20,193,014	19,890,000	20,246,907		(53,083)			3.176	2.867	MON	52,642	631,706	08/20/2012	08/15/2045
61762D-AW-1	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS A4			2	1FM	13,389,747	99.5940	12,947,223	13,000,000	13,291,801		(37,596)			3.102	2.759	MON	33,605	403,260	04/15/2013	05/15/2046
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A			2	1FM	10,299,967	103.7900	10,379,027	10,000,000	10,216,156		(41,864)			3.808	3.329	MON	31,733	380,800	12/05/2013	12/13/2029
92935V-AC-2	WF-RBS COMMERCIAL MTGE TRUST SERIES 2011-C3 CLASS A2			2	1FM	10,230,795	100.0720	10,146,136	10,138,859	10,132,719		(19,715)			3.240	2.993	MON	27,375	331,189	09/20/2011	03/15/2044
92936J-AZ-7	WF-RBS COMMERCIAL MORT SERIES 2011-C5 CLASS A2			2	1FM	8,485,620	100.5640	8,471,482	8,424,000	8,426,283		(15,014)			2.684	2.511	MON	18,842	226,100	11/28/2011	11/15/2044
92938E-AT-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C16 CLASS ASB			2	1FM	5,149,965	105.1050	5,255,227	5,000,000	5,106,717		(19,616)			3.963	3.509	MON	16,513	198,150	09/16/2013	07/15/2046
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4			2	1FM	33,153,227	101.4170	34,724,389	34,239,253	34,105,632		78,281			5.572	6.119	MON	158,984	1,907,811	07/30/2007	10/15/2048
94989T-BA-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS ASB			2	1FM	12,912,609	102.0880	12,798,734	12,537,000	12,900,375		(12,234)			3.571	3.113	MON	37,308	111,924	09/15/2015	09/15/2058

SCHEDULE D - PART 1

Showing All Long-Term 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
95000A-AV-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-P2 CLASS ASB			2	1FE	5,955,084	102.6090	5,932,860	5,782,000	5,954,600		(484)			3.656	3.201	MON	17,616		12/08/2015	12/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						825,382,226	XXX	868,697,988	846,308,013	846,735,762		2,244,278			XXX	XXX	XXX	3,068,317	34,187,332	XXX	XXX
00868P-AA-3	AHOLD LEASE USA INC PTC SERIES 01-A2 CLASS ABS			2	3AM	19,991,435	123.2500	24,645,040	19,995,975	20,200,510		(23,871)			8.620	8.407	JJ	857,039	1,723,653	10/02/2001	01/02/2025
02582J-GN-4	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2014-1 CLASS A			2	1FE	3,744,859	99.6610	3,737,275	3,750,000	3,745,239		379			0.701	0.739	MON	1,240	5,400	09/17/2015	12/15/2021
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2013-1 CLASS A			2	1FE	3,842,593	99.9790	3,835,198	3,836,000	3,841,945		(648)			0.751	0.691	MON	1,359	6,004	09/16/2015	02/16/2021
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR SERIES 144A ABS			1	1FE	9,443,100	132.9720	13,297,200	10,000,000	9,627,377		18,834			9.250	9.818	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD SEC'D GUAR CAPMAC-SERIES 144A			1	1FE	9,481,900	140.9460	14,094,600	10,000,000	9,612,003		13,108			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-1A CLASS A 144A			2	1FE	4,999,041	98.7510	4,937,573	5,000,000	4,999,188		148			2.500	2.517	MON	3,819	111,458	01/22/2015	07/20/2021
05377R-CA-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-2A CLASS A 144A			2	1FE	14,408,034	98.7440	14,278,430	14,460,000	14,408,845		811			2.630	2.720	MON	11,620	31,692	11/24/2015	12/20/2021
055778-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	4,515,328	115.1090	5,197,536	4,515,328	4,515,328					6.550	6.550	FA	102,692	295,754	02/13/2009	02/26/2021
055778-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	4,345,743	115.1090	5,002,329	4,345,743	4,345,743					6.550	6.550	FA	98,835	284,646	02/13/2009	02/26/2021
055778-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	1,337,034	115.1090	1,539,042	1,337,034	1,337,034					6.550	6.550	FA	30,408	87,576	02/12/2009	02/26/2021
055778-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	1,366,514	115.1090	1,572,976	1,366,514	1,366,514					6.550	6.550	FA	31,079	89,507	02/13/2009	02/26/2021
055778-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	552,607	115.1090	636,099	552,607	552,607					6.550	6.550	FA	12,568	36,196	02/12/2009	02/26/2021
055778-AP-5	BTMU CAP CORP PRIVATE PLACEMENT			2	1	1,485,638	104.9440	1,559,093	1,485,638	1,485,638					3.930	3.930	FA	20,759	58,386	02/11/2011	02/23/2026
055778-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS			2	1	699,124	104.9440	733,691	699,124	699,124					3.930	3.930	FA	9,769	27,476	02/11/2011	02/23/2026
055778-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS				1	2,840,191	105.1520	2,986,526	2,840,191	2,840,191					3.930	3.930	MN	17,983	111,620	02/11/2011	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS			2	2AM	1,459,000	103.8910	1,515,770	1,459,000	1,459,000					8.890	8.891	JD	10,809	129,705	11/05/1992	06/01/2017
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A			1	2AM	6,877,065	108.5110	8,507,132	7,839,880	7,839,828		3			8.650	8.650	JJ	337,191	678,150	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS MORTGAGE BONDS ABS				1FE	2,355,328	111.4040	3,697,485	3,319,000	2,997,209		63,413			6.550	9.521	JJ	108,697	217,395	05/09/1991	01/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC			2	1FE	818,222	104.9800	858,965	818,222	818,222					5.140	5.141	JJ	19,393	42,057	09/12/2002	01/15/2021
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS			2	2AM	2,192,038	107.6620	2,360,874	2,192,857	2,192,328		43			5.298	5.362	MON	6,777	116,178	09/29/2005	01/11/2027
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS			2	1AM	3,020,741	107.6620	3,370,145	3,130,301	3,058,865		5,781			5.298	5.846	MON	9,674	165,843	10/17/2005	01/11/2027
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS			2	2AM	5,977,978	107.6620	6,444,652	5,986,004	5,980,824		426			5.298	5.375	MON	18,500	317,139	09/29/2005	01/11/2027
126650-AY-6	CVS HEALTH CORP SERIES 144 A ABS				2	7,730,786	106.4810	8,231,818	7,730,786	7,730,786					5.361	5.361	MON	24,176	716,771	05/16/2005	10/10/2027
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144			2	1	9,350,000	114.7090	10,725,292	9,350,000	9,350,000					5.937	5.937	AO	138,777	555,110	09/29/2003	10/01/2043
14041N-EW-7	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2015-A3 CLASS A3			2	1FE	2,666,391	99.1330	2,656,766	2,680,000	2,667,178		788			0.731	0.842	MON	924	4,063	09/18/2015	03/15/2023
161571-BT-0	CHASE ISSUANCE TRUST SERIES 2007 CLASS A3 ABS			2	1FE	9,810,937	104.4190	10,441,906	10,000,000	9,970,325		24,925			5.230	5.567	MON	23,244	523,000	05/15/2008	04/15/2019
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV			2	1FE	6,542	90.0470	5,857	6,505	6,508		(2)			6.540	6.560	MON	19	426	01/07/1999	08/15/2017
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A3 CLASS A3 ABS			2	1FE	2,358,785	100.8950	2,169,234	2,150,000	2,157,777		(37,624)			5.300	3.491	MS	33,552	113,950	03/11/2010	03/15/2018
17305E-DL-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A8 CLASS A8			2	1FE	19,939,063	99.7560	19,951,138	20,000,000	19,956,856		17,794			0.361	0.523	JAJO	15,622	32,746	06/11/2015	12/17/2018
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2007 CLASS A8			2	1FE	24,132,859	106.8260	27,320,732	25,575,000	25,232,525		181,064			5.650	6.479	MS	405,399	1,444,988	08/08/2008	09/20/2019
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2013-A2 CLASS A2			2	1FE	4,752,462	99.6890	4,749,196	4,764,000	4,753,656		1,194			0.698	0.789	MON	738	7,766	09/16/2015	05/26/2020
24781P-AA-7	DELTA AIR LINES SERIES 2010-1B EETC				2FE	1,255,500	100.3750	1,355,063	1,350,000	1,349,925		26,875			6.375	8.494	JJ	42,792	86,063	01/12/2012	01/02/2016
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS			2	2AM	2,513,133	105.0000	2,638,790	2,513,133	2,513,133					7.645	7.646	JD	534	192,129	07/06/1998	12/31/2018
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC			2	2FE	161,944	105.0000	170,041	161,944	161,944					7.960	7.963	MS	3,330	12,891	12/02/1993	03/28/2017
31331F-AP-6	FEDERAL EXPRESS SERIES 1995-B CLASS 3 ETC			2	2FE	14,479,645	109.3230	15,851,893	14,500,000	14,495,137		2,483			7.580	7.599	JJ	546,497	1,099,100	01/25/2001	07/02/2019
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC			1	2FE	1,513,680	106.0000	1,604,500	1,513,680	1,513,680					7.840	7.840	JJ	49,777	118,672	10/17/1996	01/30/2018
33834E-AA-0	FIXED INCOME TR SERIES B SERIES 144A				1AM	5,517,400	69.7040	6,970,380	10,000,000	6,977,940		551,515			0.000	8.415	AO			01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB				1FE	7,230,000	100.7750	7,286,047	7,230,000	7,230,000					3.410	3.410	OCT	58,896	249,282	07/30/2012	10/05/2024

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A			2	1FE	687,034	99.7840	683,523	685,000	686,006		(579)			1.490	1.407	MON	454	10,206	03/14/2014	09/15/2019
34528Q-CC-6	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS D			2	2AM	3,518,023	100.7770	3,602,779	3,575,000	3,551,029		13,470			2.730	3.155	MON	4,338	97,598	06/25/2013	09/15/2019
34528Q-CS-1	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS B			2	1FE	7,272,554	100.2960	7,322,590	7,301,000	7,285,636		6,012			2.100	2.198	MON	6,814	153,321	10/15/2013	06/15/2020
34528Q-CT-9	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS C			2	1FE	3,832,844	100.2750	3,845,531	3,835,000	3,833,887		435			2.290	2.313	MON	3,903	87,822	11/26/2013	06/15/2020
34528Q-CU-6	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS D			2	2AM	2,499,456	100.5190	2,512,979	2,500,000	2,499,721		108			2.790	2.811	MON	3,100	69,750	06/11/2013	06/15/2020
34528Q-DY-7	FORD CREDIT FLOORPLAN MASTER SERIES 2015-2 CLASS B			2	1FE	9,999,962	99.5860	9,958,642	10,000,000	9,999,967		5			2.180	2.190	MON	9,689	184,694	02/03/2015	01/15/2022
34528Q-EE-0	FORD CREDIT FLOORPLAN MASTER SERIES 2015-5 CLASS B			2	1FE	8,154,159	99.8140	8,141,794	8,157,000	8,154,270		111			2.540	2.558	MON	9,208	67,336	08/12/2015	08/15/2022
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B			1	2AM	6,355,194	114.9030	7,302,327	6,355,194	6,355,194					7.860	7.860	FA	170,669	740,485	08/23/1996	08/28/2021
55819B-AE-0	MADISON PARK FUNDING LTD			2	1FE	22,000,000	98.7540	21,725,860	22,000,000	22,000,000					2.416	2.423	JAJO	158,992		08/11/2015	10/21/2026
55819C-AA-6	MADISON PARK FUNDING LTD			2	1AM	14,792,500	91.6720	13,979,966	15,250,000	14,802,286		9,786			3.816	4.172	JAJO	174,260		08/11/2015	10/21/2026
56081#-AH-3	MAJOR LEAGUE BASEBALL TRUST PRIVATE PLACEMENT ABS				1		0.0000								4.270	0.000	JD		197,449	11/20/2009	12/10/2015
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST SERIES 144A				1FE	8,300,000	103.2830	8,572,464	8,300,000	8,300,000					3.440	3.440	JD	16,655	285,520	08/19/2013	12/10/2020
60689L-AE-5	MMAF EQUIPMENT FINANCE SERIES 2013-AA CLASS A5 144A			2	1FE	17,906,754	101.1210	18,100,586	17,900,000	17,904,101		(1,270)			2.570	2.576	MON	28,113	460,030	09/27/2013	06/09/2033
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	3AM	1,000,213	108.0000	1,080,230	1,000,213	1,000,213					7.750	7.752	JD	3,445	77,517	03/06/2007	12/15/2025
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	4AM	12,199,113	108.0000	13,171,842	12,196,150	12,197,733		(119)			7.750	7.749	JD	42,009	945,202	12/10/2007	12/15/2025
67575B-AE-9	OCTAGON INVESTMENT PARTNERS 144A			2	1FE	24,225,000	99.2940	24,054,076	24,225,000	24,225,000					2.517	2.501	JAJO	123,650		09/30/2015	10/20/2026
67575B-AG-4	OCT25-2015*B* 144A				1FE	4,000,000	97.5190	3,900,740	4,000,000	4,000,000					2.530	2.530	MS	29,798		09/30/2015	09/15/2026
693927-AC-9	PNPP FUNDING CORP CLB ABS			2	2AM	115,000	101.6200	116,863	115,000	115,000					9.120	9.120	MN	903	10,488	11/14/1991	05/30/2016
73019#-AA-0	PNC EQUIP FIN				1	2,579,086	101.1020	2,607,510	2,579,086	2,579,086					3.000	3.000	MS	23,212	77,373	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIP FIN				1	2,676,158	101.1020	2,705,652	2,676,158	2,676,158					3.000	3.000	MS	24,085	80,285	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIP FIN				1	2,444,595	101.1020	2,471,537	2,444,595	2,444,595					3.000	3.000	MS	22,001	73,338	07/12/2012	09/13/2027
74955D-AA-9	RGS AEGCO FUNDING CORP RGS FUNDING ABS			2	2AM	20,033,483	101.8920	20,820,985	20,434,367	20,226,918		19,802			9.810	10.016	JD	133,641	2,004,611	08/28/1990	12/07/2022
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	2AM	1,997,296	103.5430	2,143,060	2,069,737	2,059,261		5,027			8.125	8.659	MS	49,516	168,166	02/11/2000	09/15/2017
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	3AM	1,451,848	103.5430	1,315,494	1,270,486	1,295,646		(13,008)			8.125	5.980	MS	30,395	103,227	10/02/2002	09/15/2017
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A			2	1FE	1,134,612	104.8450	1,189,643	1,134,670	1,134,639		1			4.855	4.905	MON	2,448	55,088	11/14/2003	11/15/2033
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS			2	1FE	3,636,841	102.1050	3,612,353	3,537,884	3,550,937		(8,074)			6.040	5.553	JJ	89,630	213,688	05/06/2005	01/31/2018
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SERIES B 144A ABS			2	1FE	9,511,515	123.1120	11,184,743	9,085,000	9,335,127		(20,360)			7.144	6.724	JJ	272,233	649,032	03/02/2004	07/31/2033
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS			2	1	9,055,345	116.6730	10,565,169	9,055,345	9,055,345					6.640	6.733	MON	16,702	1,629,107	06/28/2007	09/19/2027
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A EETC		A		3FE	1,900,000	100.1250	1,902,375	1,900,000	1,900,000					6.625	6.625	MN	16,084	125,875	04/24/2013	05/15/2018
033286-AE-5	ANCHORAGE CAPITAL CLO LTD SERIES 2014-5A CLASS B 144A		F	2	1FE	6,951,000	98.8440	6,919,070	7,000,000	6,954,276		3,276			2.421	2.545	JAJO	36,711	84,763	07/09/2015	10/15/2026
03765P-AE-3	APIDOS CLO SERIES 2015-21A CLASS B 144A		F	2	1FE	10,000,000	92.4140	9,241,418	10,000,000	10,000,000					2.955	2.727	JAJO	160,578		05/13/2015	07/18/2027
03765X-AC-0	APIDOS CLO SERIES 15-22A CLASS A2A 144A		F	2	1FE	9,929,000	97.0020	9,700,225	10,000,000	9,930,071		1,071			2.367	2.442	JAJO	51,896		09/16/2015	10/20/2027
03765Y-AC-8	APIDOS CLO SERIES 15-23A CLASS A2A 144A		F	2	1FE	35,000,000	100.0000	35,000,000	35,000,000	35,000,000					2.571	2.579	JAJO			12/03/2015	01/14/2027
04013Y-AW-2	ARES CLO LTD SERIES 2012-2A CLASS DR 144A		F	2	2AM	13,500,000	94.3880	12,742,344	13,500,000	13,500,000					4.020	4.040	JAJO	122,095	193,055	05/15/2015	10/12/2023
04015M-AE-6	ARES CLO LTD SERIES 2015-35A CLASS C 144A		F	2	1FE	3,000,000	97.4680	2,924,048	3,000,000	3,000,000					3.171	3.183	JAJO	24,793		09/16/2015	10/15/2025
04015M-AG-1	ARES CLO LTD SERIES 2015-35A CLASS D 144A		F	2	1AM	17,433,000	93.4840	16,827,055	18,000,000	17,444,768		11,768			3.771	4.172	JAJO	176,960		09/16/2015	10/15/2025
04965C-AC-2	ATRIUM CDO CORP SERIES 12A CLASS B 144A		F	2	1FE	772,457	99.0970	767,998	775,000	772,488		31			2.570	2.612	JAJO	3,541		10/08/2015	10/22/2026
05363L-AE-3	AVERY POINT CLO LTD SERIES 2015-6A CLASS B 144A		F	2	1FE	15,000,000	97.6880	14,653,167	15,000,000	15,000,000					2.284	2.290	FMAN	54,236	150,493	05/06/2015	08/05/2027
05364C-AE-2	AVERY POINT CLO LTD SERIES 15-7A CLASS B 144A		F	2	1FE	14,947,500	99.6480	14,947,260	15,000,000	14,947,567		67			2.521	2.561	JAJO	10,502		11/16/2015	01/15/2028
05616G-AQ-2	BABSON CLO LTD SERIES 2012-2A CLASS CR 144A		F	2	2AM	8,210,000	93.0310	7,637,875	8,210,000	8,210,000					3.962	3.981	FMAN	41,559	168,114	05/19/2015	05/15/2023
08180V-AG-1	BENEFIT STREET PARTNERS CLO LT SERIES 12-1A CLASS CR 144A		F	2	2AM	20,000,000	94.1380	18,827,522	20,000,000	20,000,000					4.221	4.242	JAJO	182,888		09/14/2015	10/15/2025
08180X-AC-6	BENEFIT STREET PARTNERS CLO LT SERIES 15-8A CLASS A2 144A		F	2	1FE	12,284,308	98.5730	12,223,098	12,400,000	12,284,924		616			2.567	2.664	JAJO	27,411		10/29/2015	01/20/2028
09628J-AC-5	BLUEMOUNTAIN CLO LTD SERIES 2015-3A CLASS A2 144A		F	2	1FE	22,443,380	98.5730	22,193,621	22,515,000	22,444,804		1,424			2.467	2.504	JAJO	155,315		08/20/2015	10/20/2027
12548C-AB-3	CIFC FUNDING LTD SERIES 2014-2A CLASS A2L 144A		F	2	1FE	4,177,950	98.7050	4,145,593	4,200,000	4,179,480		1,530			2.523	2.621	FMAN	11,184	52,138	07/09/2015	05/24/2026
12548V-AM-7	CIFC FUNDING LTD SERIES 2012-2A CLASS A3R 144A		F	2	1FE	4,500,000	97.2230	4,375,016	4,500,000	4,500,000					3.152	3.163	MJSD	10,608	69,512	05/29/2015	12/05/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (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
12548V-AP-0	CIFC FUNDING LTD SERIES 2012-2A CLASS B1R 144A		F	2	2AM	3,000,000	93.6630	2,809,905	3,000,000	3,000,000					4.102	4.120	MJSD	9,210	60,987	05/29/2015	12/05/2024
13876C-AC-1	CANYON CAPITAL CLO LTD SERIES 2015-1A CLASS B 144A		F	2	1FE	5,205,375	97.2880	5,107,594	5,250,000	5,208,249		2,874			2.420	2.561	JAJO	27,531	62,874	07/15/2015	04/15/2027
14310U-AC-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2014-4A CLASS B 144A		F	2	1FE	1,005,000	99.6360	996,364	1,000,000	1,004,529		(471)			2.771	2.697	JAJO	6,003	13,888	04/27/2015	10/15/2026
14311M-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS B 144A		R	2	1FE	9,000,000	96.0170	8,641,573	9,000,000	9,000,000					3.023	3.034	JAJO	111,243		06/30/2015	07/28/2028
14311M-AJ-5	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS C 144A		F	2	1AM	18,247,600	90.7880	17,249,785	19,000,000	18,266,235		18,635			3.873	4.289	JAJO	301,242		06/30/2015	07/28/2028
15137K-AC-3	CENT CLO LP SERIES 2015-24A CLASS B 144A		F	2	1FE	9,822,500	93.3490	9,334,867	10,000,000	9,826,481		3,981			3.071	3.272	JAJO	91,851		08/07/2015	10/15/2026
15137K-AD-1	CENT CLO LP SERIES 2015-24A CLASS C 144A		F	2	1AM	19,447,100	92.0260	18,405,250	20,000,000	19,458,767		11,667			4.021	4.354	JAJO	240,702		08/07/2015	10/15/2026
26244G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2015-40A CLASS C 144A		F	2	1FE	5,625,000	97.0320	5,458,029	5,625,000	5,625,000					3.262	3.275	FMAN	23,443	54,944	07/02/2015	08/15/2028
26244K-AC-0	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS B 144A		F	2	1FE	16,270,000	98.7100	16,060,076	16,270,000	16,270,000					2.471	2.478	JAJO	71,458		09/17/2015	10/15/2027
26244K-AG-1	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS D 144A		F	2	1AM	16,488,810	92.3630	15,701,632	17,000,000	16,494,324		5,514			4.021	4.364	JAJO	121,508		09/17/2015	10/20/2027
26250D-AU-7	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS CR 144A		F	2	1FE	5,250,000	96.9760	5,091,220	5,250,000	5,250,000					3.062	3.073	FMAN	20,538	80,852	04/29/2015	11/15/2023
26250D-AW-3	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS DR		F	2	2AM	6,500,000	92.9800	6,043,669	6,500,000	6,500,000					4.062	4.082	FMAN	33,734	133,505	04/29/2015	11/15/2023
29414H-AA-9	EOLE FINANCE SPC SERIES 144A		F		1FE	25,371,229	97.0260	24,634,073	25,389,120	25,374,039		1,652			2.341	2.349	FMAN	61,087	594,359	04/10/2014	02/24/2024
36320M-AC-2	GALAXY CLO LTD SERIES 2015-20A CLASS B 144A		F	2	1FE	24,000,000	97.2040	23,329,073	24,000,000	24,000,000					2.203	2.208	JAJO	276,688		05/20/2015	07/20/2027
55818P-AC-4	MADISON PARK FUNDING LTD SERIES 2014-12A CLASS B1 144A		F	2	1FE	12,405,000	98.9420	12,367,759	12,500,000	12,407,109		2,109			2.467	2.612	JAJO	62,535		11/05/2015	07/20/2026
55952U-AJ-4	MAGNETITE CLO LTD SERIES 2012-6A CLASS DR 144A		F	2	2AM	7,020,000	94.2830	6,618,664	7,020,000	7,020,000					4.112	4.133	MJSD	13,631	139,578	05/29/2015	09/15/2023
55953H-AE-3	MAGNETITE CLO LTD SERIES 15-12A CLASS C 144A		F	2	1FE	4,008,000	98.1480	3,925,900	4,000,000	4,007,763		(237)			3.421	3.414	JAJO	29,644	34,641	07/24/2015	04/15/2027
55953J-AE-9	MAGNETITE CLO LTD SERIES 2015-14A CLASS C 144A		F	2	1FE	6,000,000	95.4020	5,724,112	6,000,000	6,000,000					3.115	3.127	JAJO	38,420	60,366	05/20/2015	07/18/2028
55953R-AJ-0	MAGNETITE CLO LTD SERIES 15-16A CLASS D 144A		F	2	1AM	9,701,640	95.9460	9,594,560	10,000,000	9,702,256		616			4.365	4.713	JAJO	16,976		12/03/2015	01/18/2028
56642B-AQ-1	MAREA CLO LTD SERIES 2012-1A CLASS CR 144A		F	2	1FE	14,964,000	98.1570	14,688,263	14,964,000	14,964,000					3.071	3.082	JAJO	99,552	116,208	06/12/2015	10/15/2023
67091Y-AC-8	OCP CLO LTD SERIES 2015-9A CLASS A2 144A		F	2	1FE	10,000,000	97.1810	9,718,093	10,000,000	10,000,000					2.321	2.327	JAJO	117,617		06/04/2015	07/15/2027
67091Y-AE-4	OCP CLO LTD SERIES 2015-9A CLASS B 144A		F	2	1FE	15,000,000	94.0520	14,107,796	15,000,000	15,000,000					3.221	3.232	JAJO	245,426		06/04/2015	07/15/2027
67107U-AN-4	OZLM FUNDING LTD SERIES 2012-1A CLASS BR 144A		F	2	1FE	15,000,000	98.8220	14,823,273	15,000,000	15,000,000					3.320	3.334	JAJO	98,229	126,308	07/17/2015	07/22/2027
67107U-AQ-7	OZLM FUNDING LTD SERIES 2012-1A CLASS CR 144A		F	2	2AM	11,100,000	94.5650	10,496,709	11,100,000	11,100,000					4.720	4.748	JAJO	103,337	130,345	07/17/2015	07/22/2027
67108W-AE-9	OZLM LTD SERIES 14-7A CLASS A2A 144A		F	2	1FE	3,970,000	98.9100	3,956,417	4,000,000	3,971,723		1,723			2.365	2.499	JAJO	19,447	24,424	08/05/2015	07/17/2026
67400L-AC-2	OAKTREE EIF II LTD SERIES 2014-A2 CLASS B 144A		F	2	1FE	5,012,000	99.2640	4,963,206	5,000,000	5,011,299		(702)			2.604	2.585	FMAN	16,636	120,265	04/27/2015	11/15/2025
81882E-AC-6	SHACKLETON CLO LTD SERIES 15-8A CLASS B 144A		F	2	1FE	16,840,200	98.6580	16,771,869	17,000,000	16,843,283		3,083			2.417	2.514	JAJO	112,632		08/21/2015	10/20/2027
81882E-AE-2	SHACKLETON CLO LTD SERIES 15-8A CLASS C 144A		F	2	1FE	13,472,550	97.1550	13,261,596	13,650,000	13,475,787		3,237			3.267	3.411	JAJO	122,343		08/21/2015	10/20/2027
864662-AE-1	SUDBURY MILL CLO LTD SERIES 2013-1A CLASS B1 144A		F	2	1FE	7,500,000	99.4570	7,459,266	7,500,000	7,500,000					2.515	2.522	JAJO	38,775	95,646	05/07/2015	01/17/2026
87157V-AD-1	SYMPHONY CLO LTD SERIES 2013-11A CLASS C 144A		F	2	1FE	3,009,000	98.4070	2,952,200	3,000,000	3,008,482		(518)			3.465	3.444	JAJO	21,368	52,903	04/28/2015	01/17/2025
92330M-AC-3	VENTURE CDO LTD SERIES 2015-21A CLASS B 144A		F	2	1FE	24,843,900	96.9850	24,246,225	25,000,000	24,850,049		6,149			2.221	2.285	JAJO	269,181		06/04/2015	07/15/2027
92912Q-AE-6	VOYA CLO LTD SERIES 2014-3A CLASS C 144A		F	2	1AM	12,751,950	86.7810	11,841,321	13,645,000	12,763,537		11,587			3.920	5.111	JAJO	99,545	98,231	12/15/2015	07/25/2026
92914N-AE-1	VOYA CLO LTD SERIES 15-1A CLASS B 144A		F	2	1FE	5,000,000	97.6030	4,880,156	5,000,000	5,000,000					3.315	3.328	JAJO	34,072	91,119	07/24/2015	04/18/2027
92914N-AG-6	VOYA CLO LTD SERIES 15-1A CLASS C 144A		F	2	1AM	3,640,000	91.5480	3,661,931	4,000,000	3,640,999		999			3.715	4.761	JAJO	30,547		12/14/2015	04/18/2027
92914X-AJ-8	VOYA CLO LTD SERIES 2015-2A		F	2	1AM	19,066,000	90.2080	18,041,632	20,000,000	19,092,528		26,528			3.716	4.230	JAJO	144,527	188,810	06/23/2015	07/23/2027
948214-AC-5	WEBSTER PARK CLO LTD SERIES 15-1A CLASS A2 144A		F	2	1FE	39,620,700	99.3000	39,620,700	39,900,000	39,620,700					2.567	3.009	JAJO			12/15/2015	01/20/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,045,757,374	XXX	1,061,237,665	1,061,699,471	1,050,584,204		976,995			XXX	XXX	XXX	9,047,751	23,023,328	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,134,877,911	XXX	18,635,856,246	17,710,932,559	17,885,871,778	(1,023,291)	(46,667,250)	41,482,208	(42,107,486)	XXX	XXX	XXX	216,149,268	787,591,112	XXX	XXX
060505-EH-3	BANK OF AMERICA CORP SERIES X			1	3FE	2,400,000	100.2500	2,406,000	2,400,000	2,400,000					6.250	6.250	MS	48,333	150,000	09/02/2014	01/01/9999
060505-EL-4	BANK OF AMERICA CORP Z			1	3FE	1,616,344	105.3750	1,659,656	1,575,000	1,616,344					6.500	6.334	AO	19,338	102,375	01/20/2015	01/01/9999
060505-EN-0	BANK OF AMERICA CORP AA			1	3FE	3,175,000	101.3750	3,218,656	3,175,000	3,175,000					6.100	6.100	MS	55,951	96,838	03/12/2015	01/01/9999
29273R-BA-6	ENERGY TRANSFER PARTNERS				3FE	2,996,067	63.0000	1,890,000	3,000,000	2,996,177		29			3.346	3.265	FMAN	17,008	99,881	12/13/2013	11/01/2066
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	2FE	6,500,000	89.5000	5,817,500	6,500,000	6,500,000					8.375	8.375	FA	226,823	544,375	07/13/2006	08/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS			1	2FE	3,829,017	82.0000	3,144,700	3,835,000	3,829,017					7.000	4.571	JD	22,371	268,450	10/27/2009	06/01/2067
53079E-AQ-7	LIBERTY MUTUAL SERIES 144A			1	3FE	2,601,963	93.0000	2,576,100	2,770,000	2,618,839		2,648			7.000	7.511	MS	57,093	193,900	12/10/2007	03/15/2037
054536-AA-5	AXA SA HYB		F		2FE	14,956,800	134.3750	20,156,235	15,000,000	14,966,348		1,075			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
225313-AE-5	CREDIT AGRICOLE SA SERIES 144A		F	1	3FE	2,336,266	98.3000	2,334,625	2,375,000	2,336,266					6.625	6.735	MJSD	3,497	116,352	10/28/2015	01/01/9999
22546D-AB-2	CREDIT SUISSE GROUP AG SERIES 144A		F	1	3FE	500,000	104.9830	524,916	500,000	500,000					7.500	7.500	JD	2,083	37,500	12/04/2013	01/01/9999
29265W-AA-6	ENEL SPA HYB 144A		F	1	3FE	783,546	113.8750	899,613	790,000	783,554		4			8.750	8.822	MS	18,625	69,125	09/17/2013	09/24/2073
780099-CK-1	ROYAL BK SCOTLND GRP PLC		F	1	4FE	3,167,993	105.7500	3,172,500	3,000,000	3,167,993					8.000	7.576	MJSD	667	60,000	11/13/2015	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						44,862,996	XXX	47,800,501	44,920,000	44,889,538		3,756			XXX	XXX	XXX	529,122	3,028,796	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC				5AM	2,677,401	132.5000	2,948,125	2,225,000	2,637,967		(16,739)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC SERIES 144A				4AM	22,437,284	132.0000	26,730,000	20,250,000	22,394,920		(19,408)			8.125	7.255	MS	484,429	1,645,313	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY			2	1FE	18,189,520	95.7030	17,226,612	18,000,000	17,994,609		101			3.426	3.427	JAJO	157,573	613,469	10/03/2002	10/01/2042
05379H-AA-2	AVISTA CAPITAL CAP SECS BNDS			1	2AM	19,824,880	70.1560	14,031,200	20,000,000	19,891,421		2,919			1.289	1.318	MJSD	22,203	233,332	01/14/1999	06/01/2037
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	10,573,378	123.0660	12,306,550	10,000,000	10,429,336		(23,041)			8.050	7.485	JD	35,778	805,000	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3AM	2,983,941	123.0660	3,691,965	3,000,000	2,987,953		620			8.050	8.104	JD	10,733	241,500	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	6,962,529	123.0660	8,614,585	7,000,000	6,971,891		1,446			8.050	8.104	JD	25,044	563,500	01/05/1998	06/15/2027
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDING			1	1AM	2,820,783	71.5500	2,074,950	2,900,000	2,814,844		(887)			6.350	6.509	AO	46,038	184,150	12/18/2007	10/01/2066
31945H-AA-3	FIRST CHICAGO-NBD CAP I CAP SEC			1	2AM	19,260,000	85.5000	17,100,000	20,000,000	19,690,522		23,462			0.880	1.026	FMAN	29,333	165,000	01/22/1998	02/01/2027
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SERIES A				2	1,214,170	130.4230	1,304,225	1,000,000	1,154,437		(6,824)			7.950	6.267	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I SUB CDTPS				3AM	11,047,600	116.9890	12,868,746	11,000,000	11,038,098		(1,106)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES				4AM	6,566,435	118.1870	7,699,857	6,515,000	6,551,970		(1,780)			7.750	7.678	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAP TRUST TRUPS				1AM	4,427,350	120.1610	6,008,065	5,000,000	4,595,025		18,661			7.625	8.730	JD	16,944	381,250	07/14/2000	12/15/2027
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES				3AM	15,150,075	109.6610	16,449,135	15,000,000	15,127,059		(2,327)			7.899	7.816	MS	394,950	1,184,850	06/25/1997	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				1AM	7,982,010	112.4820	10,404,594	9,250,000	8,340,966		40,322			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL NTS SERIES 144A				4AM	11,358,600	144.0570	14,405,650	10,000,000	11,264,234		(11,119)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAP TRUST III				2AM	21,460,756	96.3250	20,836,061	21,631,000	21,472,693		1,560			5.570	5.657	MJSD	56,893	1,221,526	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC				2AM	64,229,300	101.0000	65,650,000	65,000,000	64,341,418		15,113			5.950	6.035	JD	171,889	3,867,500	04/11/2007	12/15/2036
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						249,166,012	XXX	260,350,320	247,771,000	249,699,363		20,973			XXX	XXX	XXX	2,584,290	14,091,728	XXX	XXX
4899999. Total - Hybrid Securities						294,029,008	XXX	308,150,821	292,691,000	294,588,901		24,729			XXX	XXX	XXX	3,113,412	17,120,524	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						17,283,991,347	XXX	17,893,495,164	16,955,385,946	17,136,569,169	(1,023,291)	(37,969,741)	41,219,497	(42,107,486)	XXX	XXX	XXX	215,766,475	754,652,444	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						766,974,460	XXX	836,532,988	796,408,393	776,237,287		913,555	1,001,231		XXX	XXX	XXX	3,120,830	36,410,810	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						877,225,254	XXX	923,423,602	897,413,597	897,941,367		1,688,075			XXX	XXX	XXX	3,319,934	37,219,682	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,294,960,386	XXX	1,321,634,744	1,310,320,471	1,300,317,068		994,468			XXX	XXX	XXX	11,632,041	37,118,868	XXX	XXX
8399999 - Total Bonds						20,223,151,447	XXX	20,975,086,498	19,959,528,407	20,111,064,891	(1,023,291)	(34,373,643)	42,220,728	(42,107,486)	XXX	XXX	XXX	233,839,280	865,401,804	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
184692-6#-3	CLEARBRIDGE ENERGY MLP FUND, I PRIVATE PLACEMENT			110.000	1.00	0.000	11,000,000	93,852.000	10,323,720	11,000,000		167,787							P1LFE	05/29/2015
00855W-20-4	AGSTAR FINANCIAL SERVICE SERIES 144A			1,500.000	1,000.00	0.000	1,500,000	1,065.625	1,598,437	1,500,000		101,250							P3LFE	05/24/2013
172967-35-8	CITIGROUP INC SERIES J			160,000.000	25.00	0.000	4,000,000	28.010	4,481,600	4,000,000		284,998							P3LFE	09/12/2013
33765A-20-2	FIRSTAR CORP REIT PFD SERIES B 144A			17,000.000	1,000.00	0.000	16,843,715	1,232.188	20,947,187	16,843,715		1,508,750							P2LFE	08/01/2004
86788X-20-3	SUNTRUST BANK REIT SERIES B PFD 144A			50.000	100,000.00	0.000	4,901,200	118,381.190	5,919,060	4,901,200		450,000							P2LFE	09/01/2000
902973-86-6	US BANCORP PREFERRED			39,100.000	1,000.00	0.000	39,379,261	780.000	30,498,000	39,379,261	349,728	1,387,506							P2LFE	06/10/2010
151327-20-2	CENTAUR FUNDING CORP PFD SERIES B 144A		F	9,562.000	1,000.00	0.000	10,526,291	1,198.750	11,462,448	12,261,887		868,230			(188,784)		(188,784)		RP2LFE	08/01/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							88,150,467	XXX	85,230,452	89,886,063	349,728	4,768,521			(188,784)		(188,784)		XXX	XXX
8999999 - Total Preferred Stocks							88,150,467	XXX	85,230,452	89,886,063	349,728	4,768,521			(188,784)		(188,784)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	IAP WORLDWIDE BL			9.000	13,500	1,500.000	13,500	7,650				5,850		5,850		L	09/01/2014
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	26	0.001	26			1,963		(3,564)		(3,564)		U	02/13/2007
006ESC-9F-6	ADELPHIA CONTINGENT VALUE			2,625,000.000		0.000										U	02/13/2007
025816-10-9	AMERICAN EXPRESS COMPANY			25,456.000	1,770,465	69.550	1,770,465	2,011,831		6,819		(241,367)		(241,367)		L	11/02/2015
031162-10-0	AMGEN INC			13,671.000	2,219,213	162.330	2,219,213	1,518,456		40,539		60,878		60,878		L	10/05/2015
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT			131,988.000	5,283,480	40.030	5,283,480	3,612,984		155,746		380,125		380,125		L	01/14/2014
053015-10-3	AUTOMATIC DATA PROCESSING			35,580.000	3,014,338	84.720	3,014,338	2,144,869	18,857	66,836		52,524		52,524		L	07/30/2015
053484-10-1	AVALON BAY COMMUNITIES INC			74,433.000	13,705,348	184.130	13,705,348	8,960,593	93,041	358,951		1,532,099		1,532,099		L	07/28/2015
09247X-10-1	BLACKROCK INC			6,174.000	2,102,370	340.520	2,102,370	1,631,591		50,842		(86,344)		(86,344)		L	10/06/2015
126650-10-0	CVS HEALTH CORP			27,084.000	2,648,003	97.770	2,648,003	1,875,819		27,274		21,198		21,198		L	12/03/2015
133131-10-2	CAMDEN PROPERTY TRUST			32,230.000	2,473,975	76.760	2,473,975	1,886,917	22,561	88,955		94,112		94,112		L	11/27/2013
14149Y-10-8	CARDINAL HEALTH INC			35,997.000	3,213,452	89.270	3,213,452	1,642,173	13,931	49,111		311,293		311,293		L	10/05/2015
166764-10-0	CHEVRON CORP			34,098.000	3,067,456	89.960	3,067,456	2,688,693		114,077		494,478	962,964	(468,486)		L	08/28/2015
171232-10-1	CHUBB CORP			9,512.000	1,261,672	132.640	1,261,672	826,019	5,422	21,022		277,465		277,465		L	08/07/2014
191216-10-0	COCA COLA CO			72,945.000	3,133,717	42.960	3,133,717	2,972,279		92,954		62,646		62,646		L	10/05/2015
194162-10-3	COLGATE-PALMOLIVE			51,236.000	3,413,342	66.620	3,413,342	3,182,718		53,961		(32,525)		(32,525)		L	11/05/2015
22160K-10-5	COSTCO WHOLESALE CORP			19,256.000	3,109,844	161.500	3,109,844	2,865,607		32,621		244,237		244,237		L	11/18/2015
23331A-10-9	DR HORTON INC			31,820.000	1,019,195	32.030	1,019,195	871,587		6,701		147,608		147,608		L	09/25/2015
254687-10-6	THE WALT DISNEY CO			16,353.000	1,718,373	105.080	1,718,373	1,015,380	11,611	28,158		171,491		171,491		L	08/28/2015
278865-10-0	ECOLAB INC			17,875.000	2,044,543	114.380	2,044,543	1,486,501	6,256	23,329		177,685		177,685		L	01/05/2015
28140H-20-3	EDUCATION REALTY TRUST INC			76,690.000	2,905,017	37.880	2,905,017	1,965,487		111,967		98,930		98,930		L	12/01/2014
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT			123,135.000	8,209,410	66.670	8,209,410	3,636,920	46,176	178,546		1,861,801		1,861,801		L	05/17/2011
29476L-10-7	EQUITY RESIDENTIAL			157,299.000	12,834,025	81.590	12,834,025	8,854,492	86,908	339,373		1,533,665		1,533,665		L	04/11/2014
297178-10-5	ESSEX PROPERTY TRUST INC REIT			56,712.000	13,577,420	239.410	13,577,420	7,738,394	81,665	318,721		1,860,721		1,860,721		L	11/16/2012
30225T-10-2	EXTRA SPACE STORAGE INC REIT			59,239.000	5,225,472	88.210	5,225,472	1,389,428		129,727		1,725,069		1,725,069		L	06/17/2015
30231G-10-2	EXXON MOBIL CORPORATION			35,176.000	2,741,969	77.950	2,741,969	3,138,372		92,172		(436,430)		(436,430)		L	08/28/2015
345550-10-7	FOREST CITY ENTERPRISES INC			124,136.000	2,722,302	21.930	2,722,302	2,406,043				78		78		L	05/07/2015
369550-10-8	GENERAL DYNAMICS CORP			10,730.000	1,473,873	137.360	1,473,873	779,791		27,516		(7,144)		(7,144)		L	12/01/2015
438516-10-6	HONEYWELL INC			33,227.000	3,441,320	103.570	3,441,320	2,841,942		66,866		108,005		108,005		L	10/06/2015
464287-59-8	ISHARES RUSSELL 1000 VALUE			1,038,926.000	101,669,298	97.860	101,669,298	105,445,660		1,991,716		(5,585,148)		(5,585,148)		L	12/31/2015
478160-10-4	JOHNSON & JOHNSON			30,489.000	3,131,830	102.720	3,131,830	2,588,669		88,266		(49,824)		(49,824)		L	06/04/2015
489398-10-7	KENNEDY-WILSON HOLDINGS INC			46,489.000	1,119,455	24.080	1,119,455	1,081,438	5,579	17,734		(50,018)		(50,018)		L	09/02/2015
539830-10-9	LOCKHEED MARTIN CORP			13,793.000	2,995,150	217.150	2,995,150	1,330,416		84,827		339,032		339,032		L	04/24/2013
548661-10-7	LOWE'S COMPANIES INC			28,249.000	2,148,054	76.040	2,148,054	1,081,566		28,814		204,523		204,523		L	04/24/2013
571748-10-2	MARSH & MCLENNAN COS			55,861.000	3,097,492	55.450	3,097,492	2,561,581		56,026		(87,196)		(87,196)		L	11/04/2015
580135-10-1	MCDONALDS CORP			27,600.000	3,260,664	118.140	3,260,664	2,710,151		93,452		671,028		671,028		L	10/05/2015
58933Y-10-5	MERCK & CO INC			58,397.000	3,084,530	52.820	3,084,530	2,860,360	26,863	87,834		(201,279)		(201,279)		L	11/30/2015
594918-10-4	MICROSOFT CORP			70,029.000	3,885,209	55.480	3,885,209	2,128,275		89,868		675,736		675,736		L	04/07/2015
59522J-10-3	MID-AMERICA APARTMENT COMM			62,154.000	5,644,205	90.810	5,644,205	4,995,246		88,803		504,856		504,856		L	12/11/2015
654106-10-3	NIKE INC CLASS B			46,656.000	2,916,000	62.500	2,916,000	1,449,542	7,465	25,563		655,307		655,307		L	12/24/2015
666807-10-2	NORTHROP GRUMMAN CORP			9,883.000	1,866,009	188.810	1,866,009	708,594		30,637		409,354		409,354		L	04/16/2013
68389X-10-5	ORACLE CORPORATION			79,451.000	2,902,345	36.530	2,902,345	2,798,738		36,090		(548,288)		(548,288)		L	08/28/2015
693475-10-5	PNC BANK CORP			26,258.000	2,502,650	95.310	2,502,650	1,877,802		48,778		129,076		129,076		L	10/30/2015
69860T-10-0	PANOLAM INDUSTRIES INTL			298.000	247,340	830.000	247,340	161,250				28,012		28,012		U	01/20/2010
729251-10-8	PLUM CREEK TIMBER CO INC REITS			67,347.000	3,213,799	47.720	3,213,799	2,956,076		118,531		290,045		290,045		L	01/15/2015
737464-10-7	POST PROPERTIES INC REITS			89,472.000	5,293,164	59.160	5,293,164	4,359,695	39,368	137,708		31,287		31,287		L	09/25/2015
74005P-10-4	PRAXAIR INC			27,388.000	2,804,531	102.400	2,804,531	3,101,070		72,184		(669,957)		(669,957)		L	10/05/2015
742718-10-9	PROCTER & GAMBLE CO/THE			24,510.000	1,946,339	79.410	1,946,339	1,935,637		59,437		(235,116)		(235,116)		L	08/28/2015
74460D-10-9	PUBLIC STORAGE REIT			51,641.000	12,791,476	247.700	12,791,476	6,672,271		317,487		3,104,677		3,104,677		L	12/03/2015
76117W-10-9	RESOLUTE FOREST PRODUCTS			37,976.000	287,478	7.570	287,478	531,439				(381,279)		(381,279)		L	08/12/2013
78462F-10-3	SPDR TRUST SERIES 1			121,969.000	24,868,259	203.890	24,868,259	23,870,080	147,772	497,460		(199,393)		(199,393)		L	10/30/2015
866674-10-4	SUN COMMUNITIES INC			27,455.000	1,881,491	68.530	1,881,491	1,811,676	17,846	35,692		69,815		69,815		L	04/23/2015
872540-10-9	TJX COMPANIES INC			48,708.000	3,453,884	70.910	3,453,884	2,689,391		36,557		101,959		101,959		L	12/03/2015
89816T-20-2	TRUMP ENTERTAINMENT RESORTS			343.000		0.000		1,000				(3)		(3)		U	07/19/2010

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
902653-10-4	UDR INC REIT			344,065.000	12,926,522	37.570	12,926,522	8,447,563		367,126		2,278,886		2,278,886		L	08/12/2015
907818-10-8	UNION PACIFIC CORP			29,463.000	2,304,007	78.200	2,304,007	2,845,392		25,866		(541,385)		(541,385)		L	11/30/2015
911312-10-6	UNITED PARCEL SERVICE - CL B			38,212.000	3,677,141	96.230	3,677,141	3,308,735		107,744		(505,321)		(505,321)		L	06/09/2015
913017-10-9	UNITED TECHNOLOGIES CORP			31,612.000	3,036,965	96.070	3,036,965	3,054,115		71,642		(488,871)		(488,871)		L	10/05/2015
91324P-10-2	UNITEDHEALTH GROUP INC			27,592.000	3,245,923	117.640	3,245,923	1,769,039		49,667		436,725		436,725		L	11/25/2015
922908-36-3	VANGUARD S&P 500			1,295,376.000	242,144,636	186.930	242,144,636	243,726,857		3,361,615		(3,800,998)		(3,800,998)		L	12/28/2015
931142-10-3	WAL-MART STORES INC			0.000		0.000			3,016							L	07/30/2015
931427-10-8	WALGREENS BOOTS ALLIANCE			30,127.000	2,565,465	85.155	2,565,465	2,527,284		23,583		38,181		38,181		L	12/03/2015
949746-10-1	WELLS FARGO & CO			45,512.000	2,474,032	54.360	2,474,032	1,902,063		59,451		(15,281)		(15,281)		L	10/05/2015
962166-10-4	WEYERHAEUSER CO REITS			203,906.000	6,113,102	29.980	6,113,102	4,776,123		244,687		(1,205,084)		(1,205,084)		L	09/18/2013
136375-96-1	CANADIAN NAT'L RAILWAY		C	49,015.000	2,729,329	55.684	2,729,329	2,785,685		33,635		(116,470)		(116,470)	(382,561)	U	12/03/2015
37733W-10-5	GLAXOSMITHKLINE PLC - ADR		R	0.000		0.000			8,095	674						L	11/12/2014
806857-10-8	SCHLUMBERGER LTD		R	35,940.000	2,506,815	69.750	2,506,815	3,227,242	17,970	46,047		(462,854)		(462,854)		L	11/03/2015
B6399C-10-7	ANHEUSER-BUSCH INBEV NV		D	9,776.000	1,214,890	124.273	1,214,890	958,259		29,223		193,786		193,786	(89,208)	U	09/24/2013
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE DEUTSCHE ANNINGTON IMMOBILE		D	117,894.000	3,656,349	31.014	3,656,349	2,900,605		73,150		223,423		223,423	(214,437)	U	06/30/2015
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG		D	33,257.000	2,727,594	82.016	2,727,594	2,558,063				162,959		162,959	6,573	U	12/10/2015
G1093E-10-8	BIG YELLOW GROUP PLC		D	200,617.000	2,383,257	11.880	2,383,257	1,413,404	35,777	56,820		557,026		557,026	(75,667)	U	06/17/2014
G1151C-10-1	ACCENTURE PLC		F	28,925.000	3,022,663	104.500	3,022,663	2,195,764		61,321		439,371		439,371		L	04/17/2014
G42089-11-3	DIAGEO PLC		D	75,446.000	2,064,425	27.363	2,064,425	2,244,877		59,024		14,684		14,684	(110,116)	U	08/28/2015
G5960L-10-3	MEDTRONIC PLC		F	37,902.000	2,915,422	76.920	2,915,422	1,842,150	14,403	38,717		1,073,265		1,073,265		L	09/16/2015
G9283N-10-1	UNITE GROUP PLC		D	285,285.000	2,758,359	9.669	2,758,359	1,244,582		63,463		670,258		670,258	(48,408)	U	04/16/2015
G9877R-10-4	KENNEDY WILSON EUROPE REAL EST		D	111,426.000	1,987,192	17.834	1,987,192	1,831,031		59,125		249,863		249,863	(95,638)	U	10/21/2014
H0023R-10-5	ACE LTD		F	29,376.000	3,432,586	116.850	3,432,586	2,789,119	20,017	73,363		77,072		77,072		L	06/04/2015
H69293-21-7	ROCHE HOLDING AG		D	9,510.000	2,625,938	276.124	2,625,938	2,380,744		42,865		60,162		60,162	(18,325)	U	11/25/2015
L4459Y-10-0	GRAND CITY PROPERTIES		D	105,429.000	2,449,744	23.236	2,449,744	1,955,843		12,051		556,079		556,079	(62,179)	U	09/10/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		F	185.000	16,077	86.900	16,077	16,311				(234)		(234)		L	12/23/2015
Q6188C-10-6	MIRABELA NICKEL LTD		D	5,171,821.000		0.000		220,563				(101,844)		(101,844)	(23,010)	U	11/03/2014
Q6605D-10-9	NATIONAL STORAGE REIT		D	508,111.000	569,301	1.120	569,301	622,620	15,896	13,947		(23,340)		(23,340)	(29,978)	U	04/07/2015
W3031 6-11-6	FASTIGHETS AB BALDER		D	59,393.000	1,470,277	24.755	1,470,277	682,215				583,216		583,216	(23,866)	U	09/29/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					622,371,783	XXX	622,371,783	559,886,407	746,495	11,503,017		9,975,064	962,964	9,012,100	(1,166,820)	XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	113,687,025	5,684.351	113,687,025	62,000,000				7,632,371		7,632,371		U	10/11/1989
000000-00-0	Symetra National Life Insurance Co			20,000.000	10,422,849	521.142	10,422,849	7,000,000				467,516		467,516		U	04/25/1983
000000-00-0	Symetra Reinsurance Company			20,000.000	13,944,277	697.213	13,944,277	17,000,000				(6,252,043)		(6,252,043)		U	12/03/2014
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					138,054,151	XXX	138,054,151	86,000,000				1,847,844		1,847,844		XXX	XXX
723682-10-0	Pioneer Fund A			6,332.720	202,140	31.920	202,140	236,721		26,416		(26,704)		(26,704)		L	12/31/2015
724010-10-3	Pioneer Core Equity Fund A			1,554.875	26,122	16.800	26,122	23,522		193		(588)		(588)		L	12/31/2015
723750-10-8	Pioneer Mid Cap Value Fund A			1,619.862	36,188	22.340	36,188	38,860		3,491		(5,937)		(5,937)		L	12/31/2015
72387W-40-8	Pioneer Mid Cap Growth Fund A			7,021.559	242,103	34.480	242,103	185,745		20,111		(16,502)		(16,502)		L	12/31/2015
9299999. Subtotal - Mutual Funds					506,553	XXX	506,553	484,848		50,211		(49,731)		(49,731)		XXX	XXX
723755-10-4	Pioneer Cash Reserves Fund A			2,266.100	2,266	1.000	2,266	2,266								L	12/31/2015
9399999. Subtotal - Money Market Mutual Funds					2,266	XXX	2,266	2,266								XXX	XXX
9799999 - Total Common Stocks					760,934,753	XXX	760,934,753	646,373,521	746,495	11,553,228		11,773,177	962,964	10,810,213	(1,166,820)	XXX	XXX
9899999 - Total Preferred and Common Stocks					849,085,220	XXX	846,165,205	736,259,584	1,096,223	16,321,749		11,773,177	962,964	10,621,429	(1,166,820)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 20 , the total $ value (included in Column 8) of all such issues $ 164,938,172

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
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		12/01/2015	Interest Capitalization		735,673	735,673	
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ 5.500% 06/16/33		12/01/2015	Interest Capitalization		193,069	193,069	
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ 5.250% 02/20/33		12/01/2015	Interest Capitalization		39,986	39,986	
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		02/01/2015	Interest Capitalization		84,396	84,396	
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK 6.000% 11/20/33		12/01/2015	Interest Capitalization		71,840	71,840	
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ 5.500% 09/20/35		12/01/2015	Interest Capitalization		395,111	395,111	
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z 5.000% 10/16/35		12/01/2015	Interest Capitalization		524,844	524,844	
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA 5.500% 01/20/36		12/01/2015	Interest Capitalization		489,497	489,497	
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE 4.000% 11/16/40		12/01/2015	Interest Capitalization		192,424	192,424	
38378M-XD-2	GNMA SERIES 2013-67 CLASS TV 3.000% 02/20/42		04/16/2015	Sterne, Agee & Leach		5,219,146	5,059,840	8,433
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		12/16/2015	Various		13,555,914	13,375,000	65,222
912828-G8-7	US TREASURY N/B 2.125% 12/31/21		01/06/2015	Barclays Capital, Inc.		6,133,618	6,000,000	2,113
912828-H8-6	US TREASURY N/B 1.500% 01/31/22		03/05/2015	Credit Suisse First Boston		681,382	700,000	986
912828-J2-7	US TREASURY N/B 2.000% 02/15/25		04/14/2015	Wells Fargo Brokerage Svcs.		2,002,156	2,000,000	4,862
912828-J4-3	US TREASURY N/B 1.750% 02/28/22		03/23/2015	Various		4,474,237	4,500,000	2,806
912828-J7-6	US TREASURY N/B 1.750% 03/31/22		04/29/2015	Morgan Stanley & Co., Inc.		2,292,732	2,300,000	3,299
912828-K7-4	US TREASURY N/B 2.000% 08/15/25		11/09/2015	Various		24,703,927	25,125,000	82,526
912828-L2-4	US TREASURY N/B 1.875% 08/31/22		09/17/2015	Various		3,691,504	3,700,000	804
912828-L5-7	US TREASURY N/B 1.750% 09/30/22		10/29/2015	Various		11,829,529	11,825,000	10,535
912828-M4-9	US TREASURY N/B 1.875% 10/31/22		11/17/2015	Citigroup Global Markets, Inc.		1,064,964	1,075,000	997
912828-M5-6	US TREASURY N/B 2.250% 11/15/25		12/30/2015	Various		105,370,499	105,525,000	224,658
912828-M8-0	US TREASURY N/B 2.000% 11/30/22		12/30/2015	Various		53,621,013	53,775,000	57,016
912828-XB-1	US TREASURY N/B 2.125% 05/15/25		08/10/2015	Royal Bank of Canada		990,746	1,000,000	5,082
912828-XD-7	US TREASURY N/B 1.875% 05/31/22		06/29/2015	Citigroup Global Markets		4,195,398	4,250,000	6,314
912828-XQ-8	US TREASURY N/B 2.000% 07/31/22		08/10/2015	Morgan Stanley & Co., Inc.		1,952,064	1,950,000	1,166
0599999. Subtotal - Bonds - U.S. Governments						244,505,669	244,886,680	476,819
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		08/01/2015	Interest Capitalization		386,859	386,859	
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		08/01/2015	Interest Capitalization		354,273	354,273	
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		12/01/2015	Interest Capitalization		60,166	60,166	
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		09/01/2015	Interest Capitalization		204,528	204,528	
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ 6.000% 03/25/34		12/01/2015	Interest Capitalization		235,910	235,910	
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ 4.500% 10/15/33		12/01/2015	Interest Capitalization		758,602	758,602	
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		12/01/2015	Interest Capitalization		613,095	613,095	
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ 4.500% 10/15/33		12/01/2015	Interest Capitalization		95,265	95,265	
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		12/01/2015	Interest Capitalization		712,242	712,242	
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ 6.000% 03/15/34		12/01/2015	Interest Capitalization		99,763	99,763	
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ 6.000% 08/15/36		09/01/2015	Interest Capitalization		747,708	747,708	
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST SERIES M 4.584% 01/01/40		10/06/2015	JP Morgan Securities, Inc.		11,000,000	11,000,000	
432275-AH-8	HILLSBOROUGH CNTY FL AVIATION SERIES B 3.981% 10/01/25		08/19/2015	Citigroup Global Markets		6,000,000	6,000,000	
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGYRE SERIES H-2 3.967% 07/01/25		08/21/2015	Citigroup Global Markets		1,660,000	1,660,000	
59259N-ZM-8	MET TRANSPRTN AUTH NY DEDICATE 5.989% 11/15/30		03/13/2015	Merrill Lynch		16,107,815	12,825,000	262,430
61075T-LG-1	MONROE CNTY NY INDL DEV 3.822% 07/01/26		06/17/2015	JP Morgan Securities, Inc.		2,620,000	2,620,000	
61075T-LJ-5	MONROE CNTY NY INDL DEV 4.631% 07/01/35		06/17/2015	JP Morgan Securities, Inc.		3,095,000	3,095,000	
65819W-AH-6	NORTH CAROLINA ST ESTRN MUNI P 3.808% 07/01/23		07/21/2015	Merrill Lynch		3,327,324	3,300,000	
65819W-AJ-2	NORTH CAROLINA ST ESTRN MUNI P 3.958% 07/01/24		07/16/2015	Merrill Lynch		12,695,000	12,695,000	
65819W-AK-9	NORTH CAROLINA ST ESTRN MUNI P 4.058% 07/01/25		07/16/2015	Merrill Lynch		5,845,000	5,845,000	
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH 3.556% 07/01/24		04/02/2015	Morgan Stanley & Co., Inc.		9,665,000	9,665,000	
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		04/02/2015	Morgan Stanley & Co., Inc.		3,460,000	3,460,000	
792905-DR-9	SAINT PAUL MN HSG & REDEV AUTH 3.293% 07/01/22		05/29/2015	Jefferies & Co., Inc.		7,065,000	7,065,000	
792905-DS-7	SAINT PAUL MN HSG & REDEV AUTH 3.539% 07/01/23		05/29/2015	Jefferies & Co., Inc.		3,295,000	3,295,000	
792905-DT-5	SAINT PAUL MN HSG & REDEV AUTH 3.789% 07/01/24		05/29/2015	Jefferies & Co., Inc.		12,545,000	12,545,000	
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH 3.969% 07/01/25		05/29/2015	Jefferies & Co., Inc.		5,000,000	5,000,000	
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH 4.089% 07/01/26		05/29/2015	Jefferies & Co., Inc.		4,000,000	4,000,000	
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH 4.189% 07/01/27		05/29/2015	Jefferies & Co., Inc.		2,275,000	2,275,000	
927063-CH-8	VLG CENTER FL CDD UTILITY REVE SERIES B 4.156% 10/01/24		09/22/2015	Citigroup Global Markets, Inc.		3,114,750	3,000,000	60,262
927063-CK-1	VLG CENTER FL CDD UTILITY REVE SERIES B 4.756% 10/01/29		01/15/2015	BB&T Capital Markets		1,073,930	1,000,000	14,532
3199999. Subtotal - Bonds - U.S. Special Revenues						118,112,230	114,613,411	337,224
000000-00-0	DYNCORP INTERNTL INC BANK LOAN 7.812% 07/07/16		03/25/2015	Banc of America Securities		698,889	700,000	
000000-00-0	TI GROUP AUTO SYSTEMS LLC TERM LOAN 5.625% 06/30/22		06/26/2015	JP Morgan Securities, Inc.		383,004	384,928	
000000-00-0	COMMUNICATIONS SALES & LEASING BANK LOAN 6.250% 10/16/22		04/16/2015	Banc of America Securities		1,462,650	1,492,500	
000000-00-0	CONCENTRA INC Term Loan 9.265% 06/01/23		05/08/2015	JP Morgan Securities, Inc.		1,648,350	1,665,000	
000000-60-4	IMMUCOR INC BANK LOAN 6.250% 08/19/18		02/19/2015	Citigroup Global Markets, Inc.		831,867	827,949	
000004-99-4	TARGUS GROUP INTL INC BANK LOAN 36.590% 05/24/16		05/21/2015	Various		7,052	7,052	
000010-02-5	CHICAGO BRIDGE & IRON CO PRIVATE PLACEMENT 4.530% 07/30/25		06/30/2015	Banc of America Securities		9,000,000	9,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000010-03-3	I 595 EXPRESS LL PRIVATE PLACEMENT 3.320% 12/31/31		09/30/2015	Merrill Lynch		24,304,468	24,304,468	
000324-AA-1	AAF HLG/FIN SERIES 144A 12.000% 07/01/19		07/01/2015	Corporate Action		73,509	73,509	
001192-AL-7	AGL CAPITAL CORP 3.875% 11/15/25		12/01/2015	Various		15,253,196	15,090,000	17,377
00206R-CN-0	AT&T INC 3.400% 05/15/25		04/23/2015	JP Morgan Securities, Inc.		9,970,400	10,000,000	
00287Y-AT-6	ABBVIE INC 2.500% 05/14/20		05/05/2015	Various		38,025,790	38,100,000	
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1 2.732% 01/25/47		06/01/2015	Interest Capitalization				
02582J-GN-4	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2014-1 CLASS A 0.701% 12/15/21		09/17/2015	Various		3,744,859	3,750,000	420
02587A-AG-9	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2013-1 CLASS A 0.751% 02/16/21		09/16/2015	JP Morgan Securities, Inc.		3,842,593	3,836,000	401
03040W-AL-9	AMERICAN WATER CAP CORP 3.400% 03/01/25		08/10/2015	JP MORGAN EQUITIES		9,966,700	10,000,000	153,000
032095-AE-1	AMPHENOL CORP-CL A 3.125% 09/15/21		04/24/2015	BBVA Securities		6,318,620	6,130,000	23,413
032511-BJ-5	ANADARKO PETROLEUM CORP 3.450% 07/15/24		04/23/2015	Various		41,688,186	40,470,000	384,810
032654-AJ-4	ANALOG DEVICES INC SERIES 10YR 3.900% 12/15/25		12/03/2015	Various		11,731,428	11,750,000	
037833-BG-4	APPLE INC 3.200% 05/13/25		05/06/2015	Goldman Sachs & Co.		29,855,739	29,960,000	
03832T-AB-0	APPVION BANK LOAN 6.385% 06/28/19		02/18/2015	Jefferies & Co., Inc.		235,069	239,867	
04021L-AA-8	ARGOS MERGER SUB INC SERIES 144A 7.125% 03/15/23		02/18/2015	Barclays Capital, Inc.		1,290,000	1,290,000	
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A 5.524% 06/15/50		03/16/2015	Sterne, Agee & Leach		28,668,975	24,880,000	358,864
043436-AN-4	ASBURY AUTOMOTIVE GROUP 6.000% 12/15/24		01/21/2015	Tax Free Exchange		1,875,000	1,875,000	14,688
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-1A CLASS A 144A 2.500% 07/20/21		01/22/2015	Deutsche Bank Securities, Inc.		4,999,041	5,000,000	
05377R-CA-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-2A CLASS A 144A 2.630% 12/20/21		11/24/2015	Deutsche Bank Securities, Inc.		14,408,034	14,460,000	10,564
05490V-AG-2	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2015-MSQ CLASS D 144A 3.990% 09/15/32		09/17/2015	Barclays Capital, Inc.		9,968,930	10,000,000	22,166
05523U-AK-6	BAE SYSTEMS HOLDINGS SERIES 144A 3.800% 10/07/24		10/07/2015	Various		29,737,270	29,000,000	180,500
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERIES 144A 3.850% 12/15/25		12/03/2015	JP Morgan Securities, Inc.		9,882,000	10,000,000	
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A 7.000% 02/01/21		04/13/2015	Credit Suisse First Boston		667,625	700,000	10,208
06051G-FN-4	BANK OF AMERICA CORP L 2.250% 04/21/20		04/17/2015	Banc of America Securities		16,965,730	17,000,000	313
070101-F@-4	BASIN ELECTRIC POWER COOPERATI PRIVATE PLACEMENT 3.740% 06/15/27		06/16/2015	Goldman Sachs & Co.		11,400,000	11,400,000	
07274E-AF-0	BAYER US FINANCE LLC SERIES 144A 3.000% 10/08/21		08/12/2015	Credit Suisse First Boston		5,006,000	5,000,000	53,750
07274E-AG-8	BAYER US FINANCE LLC SERIES 144A 3.375% 10/08/24		09/01/2015	Jefferies & Co., Inc.		6,992,720	7,000,000	95,813
075887-BA-6	BECTON DICKINSON AND CO 3.125% 11/08/21		05/04/2015	RW Pressprich & Co., Inc.		6,133,440	6,000,000	93,229
075887-BF-5	BECTON DICKINSON AND CO 3.734% 12/15/24		03/25/2015	Banc of America Securities		5,258,100	5,000,000	54,454
09069N-AF-5	BIOSCRIP INC 8.875% 02/15/21		06/16/2015	Tax Free Exchange		1,350,000	1,350,000	40,270
095370-AA-0	BLUE CUBE SPINCO INC SERIES 144A 9.750% 10/15/23		09/25/2015	JP Morgan Securities, Inc.		305,000	305,000	330
095370-AC-6	BLUE CUBE SPINCO INC SERIES 144A 10.000% 10/15/25		09/25/2015	JP Morgan Securities, Inc.		305,000	305,000	339
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS 4.500% 01/11/23		08/06/2015	Barclays Capital, Inc.		4,921,111	4,753,227	
099724-AJ-5	BORGWARNER INC 3.375% 03/15/25		04/29/2015	Various		36,895,045	36,500,000	50,156
12189L-AJ-0	BURLINGTN NORTH SANTA FE BURLINGTN NORTH SANTA FE 4.400% 03/15/42		10/15/2015	Various		8,943,701	9,150,000	32,419
12189L-AT-8	BURLINGTN NORTH SANTA FE 3.400% 09/01/24		08/10/2015	RW Pressprich & Co., Inc.		2,006,890	2,020,000	30,906
125134-AA-4	CEB INC SERIES 144A 5.625% 06/15/23		06/04/2015	Suncoast Capital Group Ltd.		1,545,000	1,545,000	
12592T-AL-9	COMM MORTGAGE TRUST SERIES 2015-3BP CLASS D 3.238% 02/10/35		02/06/2015	Deutsche Bank Securities, Inc.		23,966,321	25,000,000	40,475
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A 3.492% 07/25/43		11/05/2015	Bank of America, N.A.		4,882,633	4,875,016	4,262
126650-CJ-7	CVS HEALTH CORP 2.800% 07/20/20		07/13/2015	Barclays Capital, Inc.		4,996,300	5,000,000	
126650-CL-2	CVS HEALTH CORP 3.875% 07/20/25		07/13/2015	Barclays Capital, Inc.		9,899,400	10,000,000	
126808-AF-7	CABELA'S CORPORATION 3.700% 08/04/22		06/09/2015	US Bancorp Piper Jaffray, Inc.		18,500,000	18,500,000	
128195-AH-7	CALATLANTIC GROUP INC 6.250% 12/15/21		10/01/2015	Tax Free Exchange		2,225,000	2,225,000	40,946
131477-AN-1	CALUMET SPECIALTY PROD 6.500% 04/15/21		04/30/2015	Tax Free Exchange		3,560,426	3,792,000	10,270
131477-AP-6	CALUMET SPECIALTY PROD SERIES 144A 7.750% 04/15/23		03/24/2015	Banc of America Securities		1,141,456	1,150,000	
14041N-EW-7	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2015-A3 CLASS A3 0.731% 03/15/23		09/18/2015	HSBC Securities, Inc.		2,666,391	2,680,000	361
14149Y-AV-0	CARDINAL HEALTH INC 3.200% 06/15/22		04/01/2015	Banc of America Securities		6,699,290	6,500,000	64,711
14149Y-BA-5	CARDINAL HEALTH INC 3.500% 11/15/24		07/08/2015	Various		14,116,590	14,000,000	187,347
14149Y-BE-7	CARDINAL HEALTH INC 3.750% 09/15/25		06/17/2015	Credit Suisse First Boston		6,983,760	7,000,000	
153527-AL-0	CENTRAL GARDEN & PET CO 6.125% 11/15/23		11/04/2015	JP Morgan Securities, Inc.		695,000	695,000	
15724*-AM-5	CF INDUSTRIES, INC. FERTILIZER & AGRI CHEM 4.490% 10/15/25		09/11/2015	Goldman Sachs & Co.		7,900,000	7,900,000	
15724*-AN-3	CF INDUSTRIES, INC. FERTILIZER & AGRI CHEM 4.930% 10/15/22		09/11/2015	Goldman Sachs & Co.		4,300,000	4,300,000	
166754-AM-3	CHEVRON PHILLIPS CHEM CO 144A 2.450% 05/01/20		05/07/2015	Mizuho Securities		6,997,760	7,000,000	
17252M-AL-4	CINTAS CORPORATION NO 3.250% 06/01/22		04/09/2015	Jefferies & Co., Inc.		5,153,500	5,000,000	60,035
17305E-DL-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A8 CLASS A8 0.361% 12/17/18		06/11/2015	Citibank Mortgages		19,939,063	20,000,000	10,860
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2013-A2 CLASS A2 0.698% 05/26/20		09/16/2015	Various		4,752,462	4,764,000	1,780
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		10/22/2015	JP Morgan Securities, Inc.		1,934,249	1,912,140	4,833
18586*-AA-2	CLEVELAND BROTHERS HOLDINGS IN CLEVELAND BROTHERS HOLDINGS IN 4.250% 07/10/22		08/06/2015	Stone & Youngberg		8,824,671	8,700,000	54,435
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS IN CONSTRUCTION MACHINERY 4.190% 11/23/25		08/20/2015	Bank of America, N.A.		10,000,000	10,000,000	
18683K-AH-4	CLIFFS NATURAL RESOURCES SERIES 144A 8.250% 03/31/20		03/25/2015	Banc of America Securities		1,585,131	1,700,000	
189054-AU-3	CLOROX COMPANY 3.500% 12/15/24		03/06/2015	First Tennessee Bank		1,038,961	1,030,000	9,213
19122T-AE-9	COCA-COLA ENTERPRISES 3.250% 08/19/21		10/06/2015	RW Pressprich & Co., Inc.		4,101,000	4,000,000	18,056
195869-AP-7	COLONIAL PIPELINE CO SERIES 144A 3.750% 10/01/25		09/16/2015	Mizuho Securities		14,958,900	15,000,000	
20030N-BN-0	COMCAST CORP 3.375% 08/15/25		05/19/2015	Citigroup Global Markets		4,993,750	5,000,000	
20337Y-AA-5	COMMSCOPE TECH FINANCE L 144A 6.000% 06/15/25		05/28/2015	JP Morgan Securities, Inc.		945,000	945,000	

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20341W-AA-3	COMMUNICATIONS SALES & I SERIES 144A 6.000% 04/15/23		08/13/2015	Goldman Sachs & Co.		1,581,000	1,700,000	32,064
20369E-AA-0	COMMUNITY HOSPITALS OF I 4.237% 05/01/25		06/04/2015	Various		11,470,000	11,470,000	
20826F-AD-8	CONOCOPHILLIPS COMPANY 3.350% 11/15/24		01/28/2015	Credit Suisse First Boston		10,380,000	10,000,000	74,444
20826F-AG-1	CONOCOPHILLIPS COMPANY 3.350% 05/15/25		05/13/2015	Banc of America Securities		11,958,600	12,000,000	
210382-AA-5	CONSTELLIS HOLDINGS FIN SERIES 144A 9.750% 05/15/20		12/15/2015	Various		4,597,047	4,795,000	10,126
21870L-AA-4	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS A 144A 3.040% 02/10/34		10/01/2015	Goldman Sachs & Co.		5,095,313	5,000,000	2,111
21870L-AJ-5	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS C 144A 3.555% 02/10/34		10/21/2015	Bank of America, N.A.		12,092,515	11,940,000	29,477
219350-BB-0	CORNING INC 2.900% 05/15/22		05/05/2015	JP Morgan Securities, Inc.		11,971,920	12,000,000	
22100*-AA-1	CORVIAS CAMPUS LIVING PRIVATE PLACEMENT 5.300% 07/01/50		05/05/2015	Midland Walwyn Capital Inc.		14,300,000	14,300,000	
221643-AK-5	COTT BEVERAGES INC SERIES WI 6.750% 01/01/20		08/19/2015	Tax Free Exchange		2,477,684	2,500,000	22,500
226373-AK-4	CRESTWOOD MIDSTREAM PART SERIES 144A 6.250% 04/01/23		03/09/2015	Banc of America Securities		1,275,000	1,275,000	
233851-CA-0	DAIMLER FINANCE NA LLC SERIES 144A 2.700% 08/03/20		07/28/2015	Deutsche Bank Securities, Inc.		15,868,995	15,900,000	
24422E-TC-3	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP 3.400% 09/11/25		09/08/2015	Various		15,995,010	16,000,000	
25389M-AD-1	DIGITALGLOBE INC SERIES 144A 5.250% 02/01/21		12/15/2015	Various		1,410,223	1,618,000	28,680
26817C-AB-7	DYNCORP INTERNTL INC 10.375% 07/01/17		04/22/2015	Jefferies & Co., Inc.		537,850	620,000	20,727
26884T-AL-6	ERAC USA FINANCE LLC 144A 3.850% 11/15/24		09/23/2015	Various		10,436,907	10,283,000	77,416
26884T-AP-7	ERAC USA FINANCE LLC SERIES 144A 3.800% 11/01/25		11/12/2015	Various		19,912,800	20,000,000	4,222
29273E-AA-6	ENDO FIN/ENDO LTD/E FINCO 144A 6.000% 02/01/25		01/20/2015	Royal Bank of Canada		1,165,000	1,165,000	
29273E-AC-2	ENDO FIN/ENDO LTD/E FINCO SERIES 144A 6.000% 07/15/23		06/24/2015	Barclays Capital, Inc.		2,145,000	2,145,000	
29276K-AU-5	ENERGY XXI GULF COAST IN 6.875% 03/15/24		06/01/2015	Tax Free Exchange		109,808	315,000	4,572
29355X-AD-9	ENPRO INDUSTRIES INC 5.875% 09/15/22		06/11/2015	Tax Free Exchange		1,126,745	1,135,000	15,929
30049X-AA-5	EVOLUTION ESCROW ISSUER SERIES 144A 7.500% 03/15/22		03/10/2015	UBS Securities		2,200,000	2,200,000	
30219G-AE-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING 4.750% 11/15/21		09/16/2015	Credit Suisse First Boston		5,337,500	5,000,000	83,125
340711-AV-2	FLORIDA GAS TRANSMISSION SERIES 144A 3.875% 07/15/22		09/30/2015	Suntrust Capital Market Inc.		5,001,250	5,000,000	43,056
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A 4.350% 07/15/25		07/22/2015	Various		26,964,410	27,000,000	19,394
34528Q-DY-7	FORD CREDIT FLOORPLAN MASTER SERIES 2015-2 CLASS B 2.180% 01/15/22		02/03/2015	Barclays Capital, Inc.		9,999,962	10,000,000	
34528Q-EE-0	FORD CREDIT FLOORPLAN MASTER SERIES 2015-5 CLASS B 2.540% 08/15/22		08/12/2015	Barclays Capital, Inc.		8,154,159	8,157,000	
345397-XA-6	FORD MOTOR CREDIT CO LLC 3.219% 01/09/22		02/06/2015	Various		33,046,399	32,840,000	26,010
345397-XF-5	FORD MOTOR CREDIT CO LLC 2.459% 03/27/20		03/24/2015	Various		25,055,400	25,000,000	
345397-XQ-1	FORD MOTOR CREDIT CO LLC 3.200% 01/15/21		11/04/2015	Goldman Sachs & Co.		10,192,554	10,200,000	
345838-AE-6	FOREST LABORATORIES INC SERIES 144A 4.875% 02/15/21		03/31/2015	Banc of America Securities		8,150,508	7,400,000	51,106
361448-AV-5	GATX CORP 2.600% 03/30/20		04/01/2015	Banc of America Securities		29,215,640	28,950,000	168,903
36155W-AK-2	GCI INC 6.875% 04/15/25		05/19/2015	Tax Free Exchange		2,493,731	2,500,000	22,960
36250W-AJ-9	GS MORTGAGE SECURITIES TRUST 3.805% 10/10/35		10/23/2015	Goldman Sachs & Co.		21,564,450	21,561,000	20,512
369604-BF-9	GENERAL ELECTRIC CO 4.125% 10/09/42		03/04/2015	Wells Fargo Brokerage Svcs.		2,945,264	2,800,000	48,125
37185L-AH-5	GENESIS ENERGY LP 6.750% 08/01/22		07/16/2015	Merrill Lynch		2,564,354	2,600,000	
37954F-AB-0	GLOBAL PART/ GLP FINANCE 6.250% 07/15/22		04/20/2015	Tax Free Exchange		1,885,000	1,885,000	31,089
37954F-AD-6	GLOBAL PART/ GLP FINANCE SERIES WI 7.000% 06/15/23		10/21/2015	Tax Free Exchange		1,570,000	1,570,000	41,823
402635-AB-2	GULFPORT ENERGY CORP 7.750% 11/01/20		03/08/2015	Tax Free Exchange		1,053,040	1,000,000	27,340
404030-AE-8	H&E EQUIPMENT SERVICES BASIC 7.000% 09/01/22		07/29/2015	Credit Suisse First Boston		1,768,500	1,800,000	53,200
406216-BH-3	HALLIBURTON CO 3.375% 11/15/22		11/05/2015	Banc of America Securities		13,588,984	13,600,000	
413875-AN-5	HARRIS CORPORATION 6.150% 12/15/40		09/30/2015	Credit Suisse First Boston		2,763,583	2,515,000	47,261
413875-AQ-8	HARRIS CORPORATION 2.700% 04/27/20		07/09/2015	Wells Fargo Brokerage Svcs.		9,911,900	10,000,000	57,750
413875-AR-6	HARRIS CORPORATION 3.832% 04/28/25		07/10/2015	Various		54,732,099	54,865,000	165,706
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC HUDSON PACIFIC PROPERTIES, INC 4.690% 12/16/25		09/18/2015	Various		30,000,000	30,000,000	
445658-CE-5	JB HUNT TRANSPRT SVCS 3.300% 08/15/22		08/28/2015	Cantor Fitzgerald & Company		24,970,640	25,000,000	43,450
45167R-AF-1	IDEX CORP 4.200% 12/15/21		03/10/2015	RW Pressprich & Co., Inc.		7,531,655	7,170,000	73,612
45687A-AJ-1	INGERSOLL-RAND GL HLD CO 4.250% 06/15/23		04/20/2015	BBVA Securities		7,570,570	7,000,000	105,778
460146-CL-5	INTERNATIONAL PAPER CO 3.800% 01/15/26		09/15/2015	Various		45,272,619	45,704,000	162,248
460146-CM-3	INTERNATIONAL PAPER CO 5.000% 09/15/35		07/21/2015	Credit Suisse First Boston		4,871,800	5,000,000	40,278
46625H-KC-3	JPMORGAN CHASE & CO 3.125% 01/23/25		04/23/2015	Various		23,038,550	23,000,000	172,309
46625H-NX-4	JPMORGAN CHASE & CO 2.550% 10/29/20		10/22/2015	JP Morgan Securities, Inc.		9,989,700	10,000,000	
46641C-BK-6	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS 1A1A 144A 4.000% 01/25/44		04/15/2015	JP Morgan Securities, Inc.		11,466,459	11,025,441	14,701
46644V-BK-1	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS 2A3 144A 3.000% 06/25/45		07/21/2015	JP Morgan Securities, Inc.		19,551,551	19,591,346	45,713
46645F-AL-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-UES CLASS D 144A 3.742% 09/05/32		10/07/2015	JP Morgan Securities, Inc.		3,021,084	3,000,000	7,795
48666K-AR-0	KB HOME 7.500% 09/15/22		10/09/2015	Stifel Nicolaus & Co., Inc.		331,906	325,000	2,031
494580-AD-5	KINDRED HEALTHCARE INC 6.375% 04/15/22		01/28/2015	Tax Free Exchange		2,058,862	2,070,000	37,756
494580-AE-3	KINDRED HEALTHCARE INC 8.000% 01/15/20		10/28/2015	Tax Free Exchange		685,000	685,000	15,679
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT 3.580% 05/24/35		01/21/2015	Direct		5,797,971	5,797,971	
502079-AB-2	LMI AEROSPACE INC 7.375% 07/15/19		05/28/2015	Tax Free Exchange		1,375,000	1,375,000	37,464
524660-AW-7	LEGGETT & PLATT INC 3.400% 08/15/22		07/13/2015	RW Pressprich & Co., Inc.		3,754,628	3,800,000	54,192
524660-AX-5	LEGGETT & PLATT INC 3.800% 11/15/24		05/05/2015	Cantor Fitzgerald & Company		7,159,600	7,000,000	131,522
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		08/15/2015	Corporate Action		24,102	24,102	
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		02/24/2015	Taxable Exchange		501,622	493,000	
536022-AF-3	LINN ENERGY LLC/FIN CORP 7.750% 02/01/21		07/30/2015	JP Morgan Securities, Inc.		1,285,000	2,000,000	59,847

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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
539830-BC-2	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP 3.600% 03/01/35		10/28/2015	Wells Fargo Securities LLC		4,884,607	4,275,000	25,223
539830-BK-4	LOCKHEED MARTIN CORP 4.500% 05/15/36		11/16/2015	Various		8,849,940	9,000,000	
548661-DH-7	LOWE'S COMPANIES INC LOWE'S COMPANIES INC 3.375% 09/15/25		09/09/2015	JP Morgan Securities, Inc.		6,959,470	7,000,000	
55336V-AB-6	MPLX LP SERIES 144A 5.500% 02/15/23		12/18/2015	Tax Free Exchange		1,468,295	1,480,000	28,716
55352N-AC-1	MSCG TRUST SERIES 2015-ALDR CLASS A2 144A 3.577% 06/07/35		12/08/2015	Various		7,358,844	7,300,000	3,158
55352N-AJ-6	MSCG TRUST SERIES 2015-ALDR CLASS B 144A 3.577% 06/07/35		05/19/2015	Citibank Mortgages		3,501,064	3,500,000	9,390
554276-AE-5	MACDERMID INC BANK LOAN 6.875% 06/07/20		03/09/2015	Barclays Capital, Inc.		744,054	742,386	
55616X-AF-4	MACYS RETAIL HLDGS INC 3.875% 01/15/22		01/12/2015	Morgan Stanley & Co., Inc.		5,303,650	5,000,000	
55616X-AN-7	MACYS RETAIL HLDGS INC 3.450% 01/15/21		12/07/2015	Credit Suisse First Boston		5,993,940	6,000,000	
556227-AG-1	MADISON AVENUE TRUST SERIES 2015-11MD CLASS C 144A 3.555% 09/10/35		09/15/2015	Deutsche Bank Securities, Inc.		19,824,745	20,451,000	56,544
55819B-AE-0	MADISON PARK FUNDING LTD 2.416% 10/21/26		08/11/2015	Morgan Stanley & Co., Inc.		22,000,000	22,000,000	
55819C-AA-6	MADISON PARK FUNDING LTD 3.816% 10/21/26		08/11/2015	Morgan Stanley & Co., Inc.		14,792,500	15,250,000	
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		06/01/2015	JP Morgan Securities, Inc.		19,954,200	20,000,000	
571903-AL-7	MARRIOTT INTERNATIONAL 3.375% 10/15/20		01/14/2015	First Tennessee Bank		4,196,800	4,000,000	35,625
571903-AM-5	MARRIOTT INTERNATIONAL SERIES N 3.125% 10/15/21		11/10/2015	BBVA Securities		19,012,334	18,880,000	31,691
571903-AN-3	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL 2.875% 03/01/21		09/21/2015	Various		17,273,380	17,285,000	6,632
571903-AP-8	MARRIOTT INTERNATIONAL 3.750% 10/01/25		10/08/2015	Jefferies & Co., Inc.		5,003,050	5,000,000	15,625
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		09/30/2015	Corporate Action		153,543	153,543	
58013M-EX-8	MCDONALD'S CORP 2.750% 12/09/20		12/02/2015	Banc of America Securities		3,992,600	4,000,000	
58013M-EZ-3	MCDONALD'S CORP 4.700% 12/09/35		12/09/2015	Various		48,434,028	48,110,000	16,319
58013M-FA-7	MCDONALD'S CORP 4.875% 12/09/45		12/02/2015	Banc of America Securities		10,000,000	10,000,000	
581557-BE-4	MCKESSON CORP 3.796% 03/15/24		09/11/2015	Various		12,212,636	11,800,000	8,625
58155Q-AD-5	MCKESSON CORP 4.750% 03/01/21		10/29/2015	BBVA Securities		5,256,740	4,820,000	39,430
581760-AE-5	MCLAREN HEALTH CARE CORP 2.741% 05/15/20		03/18/2015	JP Morgan Securities, Inc.		1,220,000	1,220,000	
581760-AF-2	MCLAREN HEALTH CARE CORP 2.926% 05/15/21		03/18/2015	JP Morgan Securities, Inc.		2,845,000	2,845,000	
581760-AG-0	MCLAREN HEALTH CARE CORP 3.146% 05/15/22		03/18/2015	JP Morgan Securities, Inc.		2,830,000	2,830,000	
581760-AH-8	MCLAREN HEALTH CARE CORP 3.283% 05/15/23		03/18/2015	JP Morgan Securities, Inc.		2,990,000	2,990,000	
581760-AJ-4	MCLAREN HEALTH CARE CORP 3.433% 05/15/24		03/18/2015	JP Morgan Securities, Inc.		3,095,000	3,095,000	
581760-AK-1	MCLAREN HEALTH CARE CORP 3.533% 05/15/25		03/18/2015	JP Morgan Securities, Inc.		3,135,000	3,135,000	
581760-AL-9	MCLAREN HEALTH CARE CORP 3.633% 05/15/26		03/18/2015	JP Morgan Securities, Inc.		3,335,000	3,335,000	
581760-AN-5	MCLAREN HEALTH CARE CORP 4.133% 05/15/31		03/18/2015	JP Morgan Securities, Inc.		4,670,000	4,670,000	
581760-AP-0	MCLAREN HEALTH CARE CORP 4.233% 05/15/32		03/18/2015	JP Morgan Securities, Inc.		4,805,000	4,805,000	
58506Y-AJ-1	MEDSTAR HEALTH INC 3.049% 08/15/24		01/29/2015	JP Morgan Securities, Inc.		3,150,000	3,150,000	
58506Y-AK-8	MEDSTAR HEALTH INC 3.099% 08/15/25		01/29/2015	JP Morgan Securities, Inc.		3,595,000	3,595,000	
58506Y-AL-6	MEDSTAR HEALTH INC 3.249% 08/15/26		01/29/2015	JP Morgan Securities, Inc.		3,280,000	3,280,000	
58506Y-AM-4	MEDSTAR HEALTH INC 3.399% 08/15/27		01/29/2015	JP Morgan Securities, Inc.		4,240,000	4,240,000	
58506Y-AP-7	MEDSTAR HEALTH INC 3.599% 08/15/29		01/29/2015	JP Morgan Securities, Inc.		4,400,000	4,400,000	
58506Y-AQ-5	MEDSTAR HEALTH INC 3.659% 08/15/30		01/29/2015	JP Morgan Securities, Inc.		6,140,000	6,140,000	
58506Y-AR-3	MEDSTAR HEALTH INC 3.699% 08/15/31		01/29/2015	JP Morgan Securities, Inc.		3,800,000	3,800,000	
58933Y-AT-2	MERCK & CO INC 3.700% 02/10/45		02/25/2015	Credit Suisse First Boston		5,013,300	5,000,000	11,306
58942H-AA-9	MERCY HEALTHCARE SYSTEM 3.382% 11/01/25		04/22/2015	JP Morgan Securities, Inc.		28,000,000	28,000,000	
595112-BA-0	MICRON TECHNOLOGY INC 5.875% 02/15/22		02/17/2015	Tax Free Exchange		400,000	400,000	131
605068-AN-5	MISSION HEALTH SYSTEM 3.405% 10/01/25		02/27/2015	Wells Fargo Brokerage Svcs.		3,500,000	3,500,000	
61166W-AH-4	MONSANTO CO 2.200% 07/15/22		09/25/2015	Banc of America Securities		5,074,410	5,500,000	25,208
61166W-AT-8	MONSANTO CO 2.750% 07/15/21		08/27/2015	Barclays Capital, Inc.		4,918,750	5,000,000	17,569
61166W-AU-5	MONSANTO CO 3.375% 07/15/24		11/10/2015	Various		19,047,597	19,765,000	158,327
61166W-AW-1	MONSANTO CO 2.850% 04/15/25		09/21/2015	Various		8,129,040	8,845,000	112,581
61691A-BJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2015-UBS8 CLASS ASB 3.626% 12/15/48		12/02/2015	UBS Securities, Inc.		11,999,394	11,650,000	16,428
629377-BY-7	NRG ENERGY INC 6.250% 05/01/24		10/28/2015	Various		773,876	850,000	22,559
629377-BY-7	NRG ENERGY INC 6.250% 05/01/24		01/26/2015	Tax Free Exchange		975,000	975,000	14,388
651229-AP-1	NEWELL RUBBERMAID INC 2.875% 12/01/19		01/08/2015	BBVA Securities		1,914,547	1,900,000	8,194
651229-AQ-9	NEWELL RUBBERMAID INC 4.000% 12/01/24		10/20/2015	Various		46,365,676	45,880,000	621,924
651229-AS-5	NEWELL RUBBERMAID INC 3.900% 11/01/25		10/14/2015	Credit Suisse First Boston		2,990,580	3,000,000	
65364U-AE-6	NIAGARA MOHAWK POWER SERIES 144A 4.119% 11/28/42		11/16/2015	Suncoast Capital Group Ltd.		12,781,532	13,690,000	267,848
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A 4.278% 10/01/34		09/11/2015	Jefferies & Co., Inc.		12,563,929	12,540,000	233,572
675746-AF-8	OCWEN FINANCIAL CORP 6.625% 05/15/19		12/10/2015	Tax Free Exchange		1,575,000	1,575,000	7,246
67575B-AE-9	OCTAGON INVESTMENT PARTNERS 144A 2.517% 10/20/26		09/30/2015	Morgan Stanley & Co., Inc.		24,225,000	24,225,000	
67575B-AG-4	OCT25-2015*B* 144A 2.530% 09/15/26		09/30/2015	Morgan Stanley & Co., Inc.		4,000,000	4,000,000	
677071-AC-6	OHANA MILITARY COMMUNITIES LLC SERIES 04I 144A 6.193% 04/01/49		05/28/2015	Raymond James Equities		30,327,250	25,000,000	262,342
69318U-AB-1	PBF LOGISTICS LP/FINANCE SERIES WI 6.875% 05/15/23		12/07/2015	Tax Free Exchange		575,000	575,000	2,416
69352J-AP-2	PPL ENERGY SUPPLY LLC SERIES 144A 6.500% 06/01/25		10/20/2015	Various		5,504,331	5,675,000	67,007
69352P-AD-5	PPL CAPITAL FUNDING INC PPL CAPITAL FUNDING INC 4.200% 06/15/22		11/19/2015	Deutsche Bank Securities, Inc.		1,966,698	1,870,000	34,689
69352P-AK-9	PPL CAPITAL FUNDING INC 3.950% 03/15/24		11/19/2015	Various		30,242,094	29,260,000	232,820
70109H-AM-7	PARKER - HANNIFIN CORP SERIES MTN 4.200% 11/21/34		11/16/2015	Various		18,108,275	17,665,000	297,024
713448-BS-6	PEPSICO INC 4.875% 11/01/40		10/30/2015	Bank of America, N.A.		16,235,900	15,000,000	4,740

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

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713448-DD-7	PEPSICO INC PEPSICO INC 4.450% 04/14/46		10/08/2015	Bank of America, N.A.		3,490,725	3,500,000	
713448-DD-7	PEPSICO INC PEPSICO INC 4.450% 04/14/46		10/08/2015	BOLI-SA BNY Mellon 1		3,490,727	3,500,000	2,163
717081-DQ-3	PFIZER INC PFIZER INC 6.050% 03/30/17		10/01/2015	Taxable Exchange		39,696,675	37,173,000	
737446-AG-9	POST HOLDINGS INC SERIES 144A 6.000% 12/15/22		01/13/2015	Various		962,513	1,000,000	4,945
737446-AJ-3	POST HOLDINGS INC SERIES 144A 8.000% 07/15/25		10/09/2015	Various		1,151,719	1,125,000	4,750
742718-DF-3	PROCTER & GAMBLE CO/THE 5.550% 03/05/37		11/17/2015	Various		13,248,935	10,900,000	248,686
74273@-AB-9	PRIT CORE REALTY HOLDINHS LLC PRIT CORE REALTY HOLDINHS LLC 3.850% 02/14/23		10/21/2015	Imperial		5,648,957	5,550,000	55,199
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A 6.750% 06/15/21		08/21/2015	Various		2,239,769	2,350,000	61,055
74840L-AA-0	QUICKEN LOANS INC SERIES 144A 5.750% 05/01/25		05/01/2015	Credit Suisse First Boston		1,320,000	1,320,000	
74966N-AA-4	RJS POWER HOLDINGS LLC 144A 5.125% 07/15/19		02/12/2015	JP Morgan Securities, Inc.		1,963,631	2,000,000	8,074
761565-AD-2	REX ENERGY CORP 6.250% 08/01/22		06/08/2015	Tax Free Exchange		703,000	703,000	15,500
78355H-JZ-3	RYDER SYSTEM INC SERIES MTN 2.500% 05/11/20		05/04/2015	Wells Fargo Brokerage Svcs.		6,980,750	7,000,000	
78355H-KA-6	RYDER SYSTEM INC SERIES MTN 2.875% 09/01/20		09/18/2015	Bank of America, N.A.		5,009,709	4,983,000	11,540
78573A-AA-8	SABMILLER HOLDINGS INC SERIES 144A 3.750% 01/15/22		04/22/2015	Credit Suisse First Boston		21,842,521	20,580,000	201,593
790849-AJ-2	ST JUDE MEDICAL INC 3.250% 04/15/23		01/16/2015	First Tennessee Bank		2,066,260	2,000,000	17,514
790849-AM-5	ST JUDE MEDICAL INC 2.800% 09/15/20		09/14/2015	Bank of America, N.A.		14,993,100	15,000,000	
790849-AN-3	ST JUDE MEDICAL INC 3.875% 09/15/25		12/10/2015	Various		32,178,952	32,050,000	118,198
79970Y-AD-7	SANCHEZ ENERGY CORP 6.125% 01/15/23		02/27/2015	Tax Free Exchange		1,740,000	1,740,000	12,434
80007P-AX-7	SANDRIDGE ENERGY INC 8.125% 10/16/22		10/15/2015	Taxable Exchange		666,525	2,752,000	
806851-AE-1	SCHLUMBERGER HLDGS CORP SERIES 144A 3.625% 12/21/22		12/10/2015	JP Morgan Securities, Inc.		45,937,900	46,000,000	
808194-AA-2	A SCHULMAN INC 144A 6.875% 06/01/23		05/07/2015	Banc of America Securities		1,395,000	1,395,000	
80874Y-AU-4	SCIENTIFIC GAMES INTERNA 10.000% 12/01/22		05/15/2015	Tax Free Exchange		4,061,238	4,500,000	217,500
820116-AC-7	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN 3.860% 12/03/25		10/30/2015	JP Morgan Securities, Inc.		10,600,000	10,600,000	
82088K-AC-2	SHEA HOMES LP/FNDG CP SERIES 144A 5.875% 04/01/23		03/11/2015	JP Morgan Securities, Inc.		430,000	430,000	
851783-AB-6	SPRINGS INDUSTRIES INC 6.250% 06/01/21		05/01/2015	Various		899,161	916,000	18,147
85207U-AE-5	SPRINT CORP 7.250% 09/15/21		02/03/2015	Various		1,504,500	1,500,000	41,355
86765L-AA-5	SUNOCO LP/FINANCE CORP SERIES 144A 6.375% 04/01/23		03/27/2015	Banc of America Securities		3,050,000	3,050,000	
871829-AZ-0	SYSCO CORPORATION 3.750% 10/01/25		10/01/2015	Credit Suisse First Boston		30,438,900	30,000,000	25,000
87264A-AP-0	T-MOBILE USA INC 6.500% 01/15/26		11/02/2015	Deutsche Bank Securities, Inc.		645,000	645,000	
87278*-AD-4	TFP EQUITY REIT OPERATING PART TFP EQUITY REIT OPERATING PART 3.640% 11/30/25		10/22/2015	Direct		20,000,000	20,000,000	
87305Q-CD-1	TTX CO SERIES 144A 3.050% 11/15/22		09/23/2015	BBVA Securities		10,627,205	10,850,000	116,476
87305Q-CH-2	TTX CO SERIES 144A 3.600% 01/15/25		06/04/2015	Various		17,258,880	17,000,000	312,900
87612B-AU-6	TARGA RESOURCES PARTNERS 144A 6.625% 10/01/20		05/11/2015	Tax Free Exchange		1,285,000	1,285,000	
88104L-AA-1	TERRAFORM POWER OPERATING LLC 144A 5.875% 02/01/23		10/15/2015	Various		1,176,133	1,210,000	5,124
88104L-AB-9	TERRAFORM POWER OPERATING LLC SERIES 144A 6.125% 06/15/25		10/13/2015	Various		2,324,050	2,495,000	28,663
88104U-AA-1	TERRAFORM GLOBAL OPERATI SERIES 144A 9.750% 08/15/22		10/07/2015	Morgan Stanley & Co., Inc.		675,000	750,000	13,813
886546-AB-6	TIFFANY&CO 3.800% 10/01/24		05/08/2015	Tax Free Exchange		21,090,221	21,000,000	82,017
887317-AN-5	TIME WARNER INC 4.000% 01/15/22		05/06/2015	Credit Suisse First Boston		5,271,200	5,000,000	64,444
887317-AQ-8	TIME WARNER INC 3.400% 06/15/22		05/05/2015	Credit Suisse First Boston		10,171,100	10,000,000	135,056
88830M-AH-5	TITAN INTERNATIONAL INC 6.875% 10/01/20		09/21/2015	Various		1,355,150	1,505,000	35,990
89078Y-AA-3	TOPS HOLDING/MARKETS II SERIES 144A 8.000% 06/15/22		05/29/2015	Banc of America Securities		2,210,000	2,210,000	
893045-AE-4	TRANS-ALLEGHENY INTERSTA 144A 3.850% 06/01/25		04/23/2015	Various		9,972,840	9,500,000	134,910
90131H-AL-9	21ST CENTURY FOX AMERICA 7.250% 05/18/18		04/06/2015	Tax Free Exchange		1,011,690	1,000,000	27,792
90131H-AU-9	21ST CENTURY FOX AMERICA 7.750% 02/01/24		04/06/2015	Tax Free Exchange		1,898,083	1,750,000	24,488
90131H-BR-5	21ST CENTURY FOX AMERICA 7.750% 12/01/45		04/06/2015	Tax Free Exchange		7,659,038	8,350,000	224,696
90131H-BT-1	21ST CENTURY FOX AMERICA 8.250% 10/17/96		04/17/2015	Tax Free Exchange		10,290,666	10,500,000	433,125
907818-EB-0	UNION PACIFIC CORP 3.375% 02/01/35		04/01/2015	Jefferies & Co., Inc.		4,964,750	5,000,000	31,875
913017-BT-5	UNITED TECHNOLOGIES CORP 4.500% 06/01/42		10/16/2015	Bank of America, N.A.		5,157,350	5,000,000	87,500
913017-CA-5	UNITED TECHNOLOGIES CORP 4.150% 05/15/45		05/13/2015	Various		18,574,697	18,600,000	9,211
920355-AH-7	VALSPAR CORP 3.300% 02/01/25		01/15/2015	Various		16,025,600	16,000,000	
920355-AK-0	VALSPAR CORP 3.950% 01/15/26		07/23/2015	Various		10,003,178	10,030,000	329
92343V-CR-3	VERIZON COMMUNICATIONS 3.500% 11/01/24		04/16/2015	Wells Fargo Brokerage Svcs.		5,159,450	5,000,000	83,611
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		12/01/2015	Interest Capitalization		434,016	434,016	
931422-AH-2	WALGREEN CO 3.100% 09/15/22		07/22/2015	Credit Suisse First Boston		6,920,661	7,110,000	80,817
931427-AF-5	WALGREENS BOOTS ALLIANCE 3.300% 11/18/21		09/01/2015	Bank of America, N.A.		5,474,150	5,500,000	53,442
931427-AH-1	WALGREENS BOOTS ALLIANCE 3.800% 11/18/24		01/06/2015	Credit Suisse First Boston		10,328,800	10,000,000	53,833
94974B-GH-7	WELLS FARGO & COMPANY MTN 3.000% 02/19/25		02/11/2015	Wells Fargo Brokerage Svcs.		30,338,330	30,440,000	
94989T-BA-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS ASB 3.571% 09/15/58		09/15/2015	Citigroup Global Markets		12,912,609	12,537,000	34,821
95000A-AV-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-P2 CLASS ASB 3.656% 12/15/48		12/08/2015	Wells Fargo Brokerage Svcs.		5,955,084	5,782,000	12,918
95931T-AB-6	WESTERN REFINING WNRL FI SERIES WI 7.500% 02/15/23		07/08/2015	Tax Free Exchange		1,665,000	1,665,000	50,991
976657-AL-0	WISCONSIN ENERGY CORP 3.550% 06/15/25		08/03/2015	Various		38,050,937	37,990,000	42,600
98212B-AF-0	WPX ENERGY INC 7.500% 08/01/20		07/17/2015	Barclays Capital, Inc.		950,000	950,000	
98212B-AG-8	WPX ENERGY INC 8.250% 08/01/23		07/17/2015	Barclays Capital, Inc.		1,970,000	1,970,000	
98389B-AR-1	XCEL ENERGY INC 3.300% 06/01/25		05/28/2015	Various		25,480,445	25,500,000	917
989207-AC-9	ZEBRA TECHNOLOGIES CORP 7.250% 10/15/22		10/16/2015	Tax Free Exchange		985,000	985,000	198

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

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BL0912-92-5	APEX TOOL GROUP BANK LOAN 5.625% 02/01/20		02/18/2015	Barclays Capital, Inc.		970,953	989,822	
BL0996-72-0	ALBERTSONS BANK LOAN 5.566% 03/21/19		02/18/2015	Deutsche Bank Securities, Inc.		2,918,800	2,977,500	
BL1060-17-9	SYNIVERSE HOLDINGS INC BANK LOAN 5.000% 04/23/19		02/19/2015	Barclays Capital, Inc.		2,462,574	2,500,000	
BL1218-25-6	KINETIC CONCEPTS BANK LOAN 5.625% 05/04/18		02/18/2015	Banc of America Securities		972,765	978,040	
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN 4.309% 04/09/21		03/05/2015	JP Morgan Securities, Inc.		985,000	989,950	
BL1297-86-2	CATALENT PHARMA SOLUTION BANK LOAN 5.312% 05/08/21		02/18/2015	Deutsche Bank Securities, Inc.		2,965,957	2,959,867	
BL1401-07-6	MICRO FOCUS BANK LOAN 5.330% 11/20/21		02/20/2015	Credit Suisse First Boston		866,386	877,353	(9,753)
BL1666-60-3	ENERGY TRANSFER EQUITY LP BANK LOAN 4.071% 12/02/19		03/04/2015	Credit Suisse First Boston		460,059	464,706	
BL1671-40-5	HEADWATERS INC BANK LOAN 5.625% 03/12/22		03/12/2015	Deutsche Bank Securities, Inc.		866,272	870,625	
BL1671-87-6	INEOS US FINANCE LLC BANK LOAN 5.313% 03/12/22		03/12/2015	Barclays Capital, Inc.		740,650	744,372	
BL1708-40-5	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE 7.500% 07/31/22		07/24/2015	Deutsche Bank Securities, Inc.		2,716,261	2,743,698	
BL1720-37-6	PET SMART 4.452% 03/10/22		05/20/2015	Tax Free Exchange		2,222,690	2,210,477	
BL1743-17-0	LANTHEUS MEDICAL IMAGING TERM LOAN 8.750% 06/30/22		06/26/2015	Credit Suisse First Boston		1,311,721	1,328,325	
BL1772-96-3	GCI HOLDINGS GCI HOLDINGS 5.000% 02/02/22		07/06/2015	Starboard Capital Market		992,500	992,500	
BL1776-05-5	ALLIANT HOLDINGS I LLC ALIANT HOLDINGS I LLC 2.082% 07/28/22		07/27/2015	Morgan Stanley & Co., Inc.		71,944	72,125	
BL1779-55-4	NAVISTAR INC 6.623% 08/07/20		08/06/2015	JP MORGAN EQUITIES		1,935,525	1,965,000	
BL1798-80-2	NN INC NN INC 7.187% 10/19/22		10/02/2015	Keybank MCD		1,466,325	1,496,250	
BL1806-53-0	QUANEX BUILDING PRODUCTS QUANEX 0.010% 10/07/22		10/07/2015	Wells Fargo Brokerage Svcs.		1,470,000	1,500,000	
BL7655-43-6	JMC STEEL GROUP BANK LOAN 5.182% 04/01/17		02/19/2015	JP Morgan Securities, Inc.		3,116,468	3,112,248	
G8967#-AS-2	TRITON CONT INT 3.610% 03/31/25		02/19/2015	Banc of America Securities		20,000,000	20,000,000	
G8967#-AT-0	TRITON CONT INT 3.910% 03/31/27		02/19/2015	Banc of America Securities		15,000,000	15,000,000	
PP3315-2Y-1	CED ALAMO 5 CED ALAMO 5 4.530% 12/17/40		12/04/2015	Citigroup Global Markets		10,900,000	10,900,000	
PP5P0X-X8-3	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN 3.860% 01/14/26		10/30/2015	JP Morgan Securities, Inc.		5,100,000	5,100,000	
11283W-AC-8	BROOKFIELD RESIDENTIAL 144A 6.375% 05/15/25	A	05/06/2015	JP Morgan Securities, Inc.		1,200,000	1,200,000	
775109-BE-0	ROGERS COMMUNICATIONS IN 3.625% 12/15/25	A	12/04/2015	Various		33,228,832	33,560,000	1,365
89255M-AA-4	MPL 2 ACQUISITION CANCO SERIES 144A 9.875% 08/15/18	A	07/29/2015	JP Morgan Securities, Inc.		1,055,000	1,000,000	46,083
91831A-AB-7	VRX ESCROW CORP SERIES 144A 5.875% 05/15/23	A	10/28/2015	Various		3,852,258	4,060,000	64,123
BL1750-01-9	HUDSON'S BAY HUDSON'S BAY 108.062% 08/14/22	A	08/14/2015	Merrill Lynch		458,123	460,829	
C2918*-AF-1	DH CORP PRIVATE PLACEMENT 4.320% 05/29/22	A	04/17/2015	Direct		30,000,000	30,000,000	
C8318#-AA-1	SEASPAN ULC PRIVATE PLACEMENT 3.460% 03/04/25	C	02/26/2015	Direct		11,452,827	11,452,827	
000000-00-0	ARQIVA FINANCING PLC EMTN 4.040% 06/30/20	D	01/06/2015	UBS Securities, Inc.		4,629,641	4,376,545	3,907
00507U-AP-6	ACTAVIS FUNDING SCS 3.000% 03/12/20	F	03/03/2015	JP Morgan Securities, Inc.		7,499,625	7,500,000	
00507U-AR-2	ACTAVIS FUNDING SCS 3.450% 03/15/22	F	05/07/2015	BBVA Securities		10,099,050	10,000,000	55,583
02154C-AD-5	ALTICE FINANCING SA 144A 6.625% 02/15/23	F	01/30/2015	Goldman Sachs & Co.		520,000	520,000	
033286-AE-5	ANCHORAGE CAPITAL CLO LTD SERIES 2014-5A CLASS B 144A 2.421% 10/15/26	F	07/09/2015	Credit Suisse First Boston		6,951,000	7,000,000	41,183
03765P-AE-3	APIDOS CLO SERIES 2015-21A CLASS B 144A 2.955% 07/18/27	F	05/13/2015	JP Morgan Securities, Inc.		10,000,000	10,000,000	
03765X-AC-0	APIDOS CLO SERIES 15-22A CLASS A2A 144A 2.367% 10/20/27	F	09/16/2015	Bank of America, N.A.		9,929,000	10,000,000	
03765Y-AC-8	APIDOS CLO SERIES 15-23A CLASS A2A 144A 2.571% 01/14/27	F	12/03/2015	Citigroup Global Markets, Inc.		35,000,000	35,000,000	
03969L-AA-4	ARDAGH FINANCE HOLDINGS 144A 8.625% 06/15/19	F	12/15/2015	Corporate Action		45,986	45,986	
04013Y-AW-2	ARES CLO LTD SERIES 2012-2A CLASS DR 144A 4.020% 10/12/23	F	05/15/2015	Morgan Stanley & Co., Inc.		13,500,000	13,500,000	
04015M-AE-6	ARES CLO LTD SERIES 2015-35A CLASS C 144A 3.171% 10/15/25	F	09/16/2015	Deutsche Bank Securities, Inc.		3,000,000	3,000,000	
04015M-AG-1	ARES CLO LTD SERIES 2015-35A CLASS D 144A 3.771% 10/15/25	F	09/16/2015	Deutsche Bank Securities, Inc.		17,433,000	18,000,000	
04965C-AC-2	ATRIUM CDO CORP SERIES 12A CLASS B 144A 2.570% 10/22/26	F	10/08/2015	Credit Suisse First Boston		772,457	775,000	
05363L-AE-3	AVERY POINT CLO LTD SERIES 2015-6A CLASS B 144A 2.284% 08/05/27	F	05/06/2015	Morgan Stanley & Co., Inc.		15,000,000	15,000,000	
05364C-AE-2	AVERY POINT CLO LTD SERIES 15-7A CLASS B 144A 2.521% 01/15/28	F	11/16/2015	JP Morgan Securities, Inc.		14,947,500	15,000,000	
05616G-AQ-2	BABSON CLO LTD SERIES 2012-2A CLASS CR 144A 3.962% 05/15/23	F	05/19/2015	Citigroup Global Markets		8,210,000	8,210,000	25,793
08180V-AG-1	BENEFIT STREET PARTNERS CLO LT SERIES 12-1A CLASS CR 144A 4.221% 10/15/25	F	09/14/2015	Citigroup Global Markets		20,000,000	20,000,000	
08180X-AC-6	BENEFIT STREET PARTNERS CLO LT SERIES 15-8A CLASS A2 144A 2.567% 01/20/28	F	10/29/2015	Citigroup Global Markets		12,284,308	12,400,000	
09628J-AC-5	BLUEMOUNTAIN CLO LTD SERIES 2015-3A CLASS A2 144A 2.467% 10/20/27	F	08/20/2015	Credit Suisse First Boston		22,443,380	22,515,000	
12548C-AB-3	CIFC FUNDING LTD SERIES 2014-2A CLASS A2L 144A 2.523% 05/24/26	F	07/09/2015	Credit Suisse First Boston		4,177,950	4,200,000	13,903
12548V-AM-7	CIFC FUNDING LTD SERIES 2012-2A CLASS A3R 144A 3.152% 12/05/24	F	05/29/2015	Morgan Stanley & Co., Inc.		4,500,000	4,500,000	
12548V-AP-0	CIFC FUNDING LTD SERIES 2012-2A CLASS B1R 144A 4.102% 12/05/24	F	05/29/2015	Morgan Stanley & Co., Inc.		3,000,000	3,000,000	
13876C-AC-1	CANYON CAPITAL CLO LTD SERIES 2015-1A CLASS B 144A 2.420% 04/15/27	F	07/15/2015	Citigroup Global Markets		5,205,375	5,250,000	32,548
14310U-AC-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2014-4A CLASS B 144A 2.771% 10/15/26	F	04/27/2015	Wells Fargo Brokerage Svcs.		1,005,000	1,000,000	1,125
14311M-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS B 144A 3.023% 07/28/28	R	06/30/2015	JP Morgan Securities, Inc.		9,000,000	9,000,000	
14311M-AJ-5	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS C 144A 3.873% 07/28/28	F	06/30/2015	JP Morgan Securities, Inc.		18,247,600	19,000,000	
15137K-AC-3	CENT CLO LP SERIES 2015-24A CLASS B 144A 3.071% 10/15/26	F	08/07/2015	Goldman Sachs & Co.		9,822,500	10,000,000	
15137K-AD-1	CENT CLO LP SERIES 2015-24A CLASS C 144A 4.021% 10/15/26	F	08/07/2015	Goldman Sachs & Co.		19,447,100	20,000,000	
17186H-AA-0	CIMPRESS NV 144A 7.000% 04/01/22	F	03/13/2015	JP Morgan Securities, Inc.		2,200,000	2,200,000	
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	F	09/30/2015	Various		13,436,100	13,000,000	180,510
21220L-AA-1	CONTOURGLOBAL POWER HLDG 144A 7.125% 06/01/19	R	03/13/2015	Goldman Sachs & Co.		820,125	810,000	17,102
22546Q-AR-8	CREDIT SUISSE NEW YORK 3.000% 10/29/21	F	02/12/2015	Credit Suisse First Boston		20,339,000	20,000,000	181,667
26244G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2015-40A CLASS C 144A 3.262% 08/15/28	F	07/02/2015	Wells Fargo Brokerage Svcs.		5,625,000	5,625,000	
26244K-AC-0	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS B 144A 2.471% 10/15/27	F	09/17/2015	Citigroup Global Markets, Inc.		16,270,000	16,270,000	
26244K-AG-1	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS D 144A 4.021% 10/20/27	F	09/17/2015	Citigroup Global Markets, Inc.		16,488,810	17,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26250D-AU-7	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS CR 144A 3.062% 11/15/23	F	04/29/2015	Morgan Stanley & Co., Inc.		5,250,000	5,250,000	
26250D-AW-3	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS DR 4.062% 11/15/23	F	04/29/2015	Morgan Stanley & Co., Inc.		6,500,000	6,500,000	
30251G-AS-6	FMG RESOURCES AUG 2006 SERIES 144A 9.750% 03/01/22	F	07/07/2015	Various		3,275,451	3,340,000	47,252
36320M-AC-2	GALAXY CLO LTD SERIES 2015-20A CLASS B 144A 2.203% 07/20/27	F	05/20/2015	Goldman Sachs & Co.		24,000,000	24,000,000	
40049J-BB-2	GRUPO TELEVISA SAB 4.625% 01/30/26	F	12/10/2015	Various		30,047,066	30,000,000	54,981
40052V-AC-8	GRUPO BIMBO SAB DE CV 144A 3.875% 06/27/24	F	05/22/2015	Banc of America Securities		10,187,800	10,000,000	162,535
45672B-A*-8	INFORMA PRIVATE PLACEMENT 3.840% 10/16/22	R	07/16/2015	Merrill Lynch		12,800,000	12,800,000	
456873-AA-6	INGERSOLL-RAND LUX FINAN 2.625% 05/01/20	F	01/12/2015	Banc of America Securities		5,027,100	5,000,000	28,073
456873-AB-4	INGERSOLL-RAND LUX FINAN 3.550% 11/01/24	F	05/05/2015	Credit Suisse First Boston		18,961,810	19,000,000	13,115
55818P-AC-4	MADISON PARK FUNDING LTD SERIES 2014-12A CLASS B1 144A 2.467% 07/20/26	F	11/05/2015	Wells Fargo Securities LLC		12,405,000	12,500,000	17,990
55952U-AJ-4	MAGNETITE CLO LTD SERIES 2012-6A CLASS DR 144A 4.112% 09/15/23	F	05/29/2015	Credit Suisse First Boston		7,020,000	7,020,000	
55953H-AE-3	MAGNETITE CLO LTD SERIES 15-12A CLASS C 144A 3.421% 04/15/27	F	07/24/2015	Deutsche Bank Securities, Inc.		4,008,000	4,000,000	5,271
55953J-AE-9	MAGNETITE CLO LTD SERIES 2015-14A CLASS C 144A 3.115% 07/18/28	F	05/20/2015	Deutsche Bank Securities, Inc.		6,000,000	6,000,000	
55953R-AJ-0	MAGNETITE CLO LTD SERIES 15-16A CLASS D 144A 4.365% 01/18/28	F	12/03/2015	Credit Suisse First Boston		9,701,640	10,000,000	
566428-AQ-1	MAREA CLO LTD SERIES 2012-1A CLASS CR 144A 3.071% 10/15/23	F	06/12/2015	Banc of America Securities		14,964,000	14,964,000	
67091Y-AC-8	OCP CLO LTD SERIES 2015-9A CLASS A2 144A 2.321% 07/15/27	F	06/04/2015	Citigroup Global Markets		10,000,000	10,000,000	
67091Y-AE-4	OCP CLO LTD SERIES 2015-9A CLASS B 144A 3.221% 07/15/27	F	06/04/2015	Citigroup Global Markets, Inc.		15,000,000	15,000,000	
67107U-AN-4	OZLM FUNDING LTD SERIES 2012-1A CLASS BR 144A 3.320% 07/22/27	F	07/17/2015	Morgan Stanley & Co., Inc.		15,000,000	15,000,000	
67107U-AQ-7	OZLM FUNDING LTD SERIES 2012-1A CLASS CR 144A 4.720% 07/22/27	F	07/17/2015	Morgan Stanley & Co., Inc.		11,100,000	11,100,000	
67108W-AE-9	OZLM LTD SERIES 14-7A CLASS A2A 144A 2.365% 07/17/26	F	08/05/2015	Citigroup Global Markets		3,970,000	4,000,000	6,236
67400L-AC-2	OAKTREE EIF II LTD SERIES 2014-A2 CLASS B 144A 2.604% 11/15/25	F	04/27/2015	Wells Fargo Brokerage Svcs.		5,012,000	5,000,000	48,101
71656L-BC-4	PETROLEOS MEXICANOS 144A 3.500% 07/23/20	F	01/16/2015	Various		22,093,546	22,100,000	
78386F-AC-0	SACI FALABELLA 144A 4.375% 01/27/25	F	05/26/2015	Various		31,201,136	30,000,000	361,669
806854-AD-7	SCHLUMBERGER INVESTMENT SERIES 144A 2.400% 08/01/22	F	09/11/2015	Various		31,872,716	33,410,000	85,243
81882E-AC-6	SHACKLETON CLO LTD SERIES 15-8A CLASS B 144A 2.417% 10/20/27	F	08/21/2015	JP Morgan Securities, Inc.		16,840,200	17,000,000	
81882E-AE-2	SHACKLETON CLO LTD SERIES 15-8A CLASS C 144A 3.267% 10/20/27	F	08/21/2015	JP Morgan Securities, Inc.		13,472,550	13,650,000	
822582-BD-3	SHELL INTERNATIONAL FIN 3.250% 05/11/25	F	05/06/2015	HSBC Securities, Inc.		29,908,500	30,000,000	
859152-E*-7	STERIS CORPORATION PRIVATE PLACEMENT 3.450% 05/14/25	F	04/28/2015	Direct		30,000,000	30,000,000	
864662-AE-1	SUDBURY MILL CLO LTD SERIES 2013-1A CLASS B1 144A 2.515% 01/17/26	F	05/07/2015	Wells Fargo Brokerage Svcs.		7,500,000	7,500,000	13,918
87157V-AD-1	SYMPHONY CLO LTD SERIES 2013-11A CLASS C 144A 3.465% 01/17/25	F	04/28/2015	Citigroup Global Markets, Inc.		3,009,000	3,000,000	5,137
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA 4.060% 10/29/25	F	07/21/2015	Bank of America, N.A.		15,000,000	15,000,000	
902118-BS-6	TYCO INTERNATIONAL FINAN 3.900% 02/14/26	F	11/09/2015	Various		56,499,919	56,510,000	102,710
902133-AM-9	TYCO ELECTRONICS GROUP S 3.500% 02/03/22	F	11/24/2015	Various		15,309,842	14,775,000	104,312
92330M-AC-3	VENTURE CDO LTD SERIES 2015-21A CLASS B 144A 2.221% 07/15/27	F	06/04/2015	Credit Suisse First Boston		24,843,900	25,000,000	
92676X-AC-1	VIKING CRUISES LTD SERIES 144A 6.250% 05/15/25	F	05/05/2015	Wells Fargo Brokerage Svcs.		835,000	835,000	
92912Q-AE-6	VOYA CLO LTD SERIES 2014-3A CLASS C 144A 3.920% 07/25/26	F	12/15/2015	Various		12,751,936	13,645,000	79,859
92914N-AE-1	VOYA CLO LTD SERIES 15-1A CLASS B 144A 3.315% 04/18/27	F	07/24/2015	Deutsche Bank Securities, Inc.		5,000,000	5,000,000	53,675
92914N-AG-6	VOYA CLO LTD SERIES 15-1A CLASS C 144A 3.715% 04/18/27	F	12/14/2015	JP Morgan Securities, Inc.		3,640,000	4,000,000	24,355
92914X-AJ-8	VOYA CLO LTD SERIES 2015-2A 3.716% 07/23/27	F	06/23/2015	Morgan Stanley & Co., Inc.		19,066,000	20,000,000	
948214-AC-5	WEBSTER PARK CLO LTD SERIES 15-1A CLASS A2 144A 2.567% 01/20/27	F	12/15/2015	Citigroup Global Markets, Inc.		39,620,700	39,900,000	
98313R-AA-4	WYNN MACAU LTD SERIES 144A 5.250% 10/15/21	F	02/11/2015	Morgan Stanley & Co., Inc.		331,500	340,000	6,049
B6398#-AD-3	ALIAXIS 4.260% 07/23/25	F	07/01/2015	Credit Agricole Securities, US		5,000,000	5,000,000	
BL1157-84-3	FMG RESOURCES AUG 2006 4.407% 06/30/19	F	07/15/2015	Deutsche Bank Securities, Inc.		223,774	271,113	
G4588#-BG-5	INTERM CAP GROUP 2.960% 05/11/20	D	03/30/2015	Royal Bank of Scotland		4,873,500	4,873,500	
G4588#-BH-3	INTERM CAP GROUP 3.380% 05/11/25	D	03/30/2015	Royal Bank of Scotland		4,873,500	4,873,500	
G5825#-AA-9	MARKIT GROUP HOLDINGS LIMITED INFORMATION SERVICES 3.730% 10/28/22	F	07/28/2015	HSBC Securities, Inc.		20,000,000	20,000,000	
G8278*-AA-9	BRISTOL AIRPORT PRIVATE PLACEMENT 3.680% 05/15/30	D	04/24/2015	Direct		17,743,050	17,743,050	
N7334#-AM-5	WERELDHAVE, N.V. PRIVATE PLACEMENT 3.880% 07/17/23	F	05/20/2015	Barclays Capital, Inc.		20,000,000	20,000,000	
N9061#-AB-4	VTTI MLP, B.V. VTTI MLP, B.V. 4.870% 12/15/25	F	09/25/2015	Citigroup Global Markets		7,500,000	7,500,000	
Q27598-AA-7	CONSOLIDATED PRESS (FINANCE) P PRIVATE PLACEMENT 4.210% 06/18/22	F	05/21/2015	Various		20,000,000	20,000,000	
Q3261#-AP-1	DOWNERS GROUP FINANCE PTY LIMI PRIVATE PLACEMENT 4.570% 07/08/25	F	06/10/2015	JP Morgan Securities, Inc.		9,400,000	9,400,000	
Q6188C-AB-2	MIRABELA NICKEL LTD SERIES 144A 9.500% 06/24/19	F	06/24/2015	Corporate Action		4,278	4,278	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,689,792,308	3,677,732,947	12,187,104
060505-EL-4	BANK OF AMERICA CORP Z 6.500% Perpet.		01/20/2015	Banc of America Securities		1,616,344	1,575,000	25,594
060505-EN-0	BANK OF AMERICA CORP AA 6.100% Perpet.		03/12/2015	Banc of America Securities		3,175,000	3,175,000	
225313-AE-5	CREDIT AGRICOLE SA SERIES 144A 6.625% Perpet.	F	10/28/2015	Various		2,336,266	2,375,000	17,750
780099-CK-1	ROYAL BK SCOTLND GRP PLC 8.000% Perpet.	F	11/13/2015	Various		3,167,993	3,000,000	27,960
4899999. Subtotal - Bonds - Hybrid Securities						10,295,603	10,125,000	71,304
8399997. Total - Bonds - Part 3						4,062,705,810	4,047,358,038	13,072,451
8399998. Total - Bonds - Part 5						1,605,278,526	1,605,042,793	3,411,728
8399999. Total - Bonds						5,667,984,336	5,652,400,831	16,484,179
000010-01-7	CLEARBRIDGE ENERGY MLP FUND, I PRIVATE PLACEMENT		05/29/2015	Morgan Stanley & Co., Inc.	110.000	11,000,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						11,000,000	XXX	

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
8999997. Total - Preferred Stocks - Part 3						11,000,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						11,000,000	XXX	
025816-10-9	AMERICAN EXPRESS COMPANY		11/02/2015	Various	25,456.000	2,011,831		
031162-10-0	AMGEN INC		10/05/2015	Various	1,250.000	179,794		
053015-10-3	AUTOMATIC DATA PROCESSING		07/30/2015	Various	1,973.000	159,998		
053484-10-1	AVALON BAY COMMUNITIES INC		07/28/2015	UBS Securities, Inc.	1,780.000	302,475		
09247X-10-1	BLACKROCK INC		10/06/2015	Various	507.000	162,422		
126650-10-0	CVS HEALTH CORP		12/03/2015	Various	7,985.000	787,380		
14149Y-10-8	CARDINAL HEALTH INC		10/05/2015	Various	2,336.000	184,707		
166764-10-0	CHEVRON CORP		08/28/2015	Various	14,367.000	1,322,518		
191216-10-0	COCA COLA CO		10/05/2015	Various	10,336.000	427,720		
194162-10-3	COLGATE-PALMOLIVE		11/05/2015	Various	20,952.000	1,350,517		
22160K-10-5	COSTCO WHOLESALE CORP		11/18/2015	Various	19,256.000	2,865,607		
23331A-10-9	DR HORTON INC		09/25/2015	Various	31,820.000	871,587		
254687-10-6	THE WALT DISNEY CO		08/28/2015	Various	796.000	81,569		
278865-10-0	ECOLAB INC		01/05/2015	Merrill Lynch	805.000	82,701		
30225T-10-2	EXTRA SPACE STORAGE INC REIT		06/17/2015	Wells Fargo Brokerage Svcs.	2,800.000	190,820		
30231G-10-2	EXXON MOBIL CORPORATION		08/28/2015	Various	8,158.000	680,585		
345550-10-7	FOREST CITY ENTERPRISES INC		05/07/2015	Various	37,095.000	868,252		
369550-10-8	GENERAL DYNAMICS CORP		12/01/2015	Morgan Stanley & Co., Inc.	501.000	73,301		
438516-10-6	HONEYWELL INC		10/06/2015	Various	11,294.000	1,141,770		
464287-59-8	ISHARES RUSSELL 1000 VALUE		12/31/2015	Credit Suisse First Boston	431,867.000	43,877,486		
478160-10-4	JOHNSON & JOHNSON		06/04/2015	Various	2,521.000	257,041		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		09/02/2015	Various	9,655.000	237,573		
571748-10-2	MARSH & MCLENNAN COS		11/04/2015	Various	9,801.000	548,214		
580135-10-1	MCDONALDS CORP		10/05/2015	Various	1,376.000	132,447		
58933Y-10-5	MERCK & CO INC		11/30/2015	Various	10,797.000	582,604		
594918-10-4	MICROSOFT CORP		04/07/2015	Various	8,784.000	364,643		
59522J-10-3	MID-AMERICA APARTMENT COMM		12/11/2015	Various	51,526.000	4,345,649		
654106-10-3	NIKE INC CLASS B		10/30/2015	Jefferies & Co., Inc.	504.000	66,165		
654106-10-3	NIKE INC CLASS B		12/24/2015	Stock Split	23,328.000			
68389X-10-5	ORACLE CORPORATION		08/28/2015	Various	25,606.000	1,029,224		
693475-10-5	PNC BANK CORP		10/30/2015	Various	6,249.000	548,153		
729251-10-8	PLUM CREEK TIMBER CO INC REITS		01/15/2015	Barclays Capital, Inc.	32,426.000	1,429,484		
737464-10-7	POST PROPERTIES INC REITS		09/25/2015	Jefferies & Co., Inc.	10,165.000	601,005		
74005P-10-4	PRAXAIR INC		10/05/2015	Various	5,312.000	614,321		
742718-10-9	PROCTER & GAMBLE CO/THE		08/28/2015	Various	3,152.000	235,955		
74460D-10-9	PUBLIC STORAGE REIT		12/03/2015	Various	6,001.000	1,250,245		
78462F-10-3	SPDR TRUST SERIES 1		10/30/2015	Credit Suisse First Boston	2,404.000	497,044		
866674-10-4	SUN COMMUNITIES INC		04/23/2015	Investment Technology Group	27,455.000	1,811,676		
872540-10-9	TJX COMPANIES INC		12/03/2015	Various	3,704.000	265,551		
902653-10-4	UDR INC REIT		08/12/2015	Jefferies & Co., Inc.	10,755.000	375,021		
907818-10-8	UNION PACIFIC CORP		11/30/2015	Various	29,463.000	2,845,392		
911312-10-6	UNITED PARCEL SERVICE - CL B		06/09/2015	Various	5,775.000	576,441		
913017-10-9	UNITED TECHNOLOGIES CORP		10/05/2015	Various	7,232.000	722,136		
91324P-10-2	UNITEDHEALTH GROUP INC		11/25/2015	Oppenheimer	1,504.000	171,962		
922908-36-3	VANGUARD S&P 500		12/28/2015	Credit Suisse First Boston	750,491.000	143,262,056		
931427-10-8	WALGREENS BOOTS ALLIANCE		12/03/2015	Various	30,127.000	2,527,284		
949746-10-1	WELLS FARGO & CO		10/05/2015	Various	12,612.000	685,736		
136375-96-1	CANADIAN NAT'L RAILWAY	C	12/03/2015	Various	17,190.000	1,029,666		
806857-10-8	SCHLUMBERGER LTD	R	11/03/2015	Various	19,547.000	1,569,543		
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE DEUTSCHE ANNINGTON IMMOBILE	D	06/30/2015	Corporate Action	33,861.000	788,514		
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG	D	12/10/2015	Various	33,257.000	2,558,063		
G42089-11-3	DIAGEO PLC	D	08/28/2015	Various	15,970.000	445,597		
G5960L-10-3	MEDTRONIC PLC	F	09/16/2015	Various	2,629.000	195,869		
G5960L-10-3	MEDTRONIC PLC	F	01/27/2015	Tax Free Exchange	35,273.000	1,646,287		
G9283N-10-1	UNITE GROUP PLC	D	04/16/2015	JP Morgan Securities, Inc.	50,652.000	435,300		
H0023R-10-5	ACE LTD	F	06/04/2015	Various	4,700.000	520,734		
H69293-21-7	ROCHE HOLDING AG	D	11/25/2015	Various	1,270.000	345,913		
L4459Y-10-0	GRAND CITY PROPERTIES	D	09/10/2015	Various	105,429.000	1,955,843		
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	F	12/23/2015	Direct	185.000	16,311		
Q6605D-10-9	NATIONAL STORAGE REIT	D	04/07/2015	Morgan Stanley & Co., Inc.	508,111.000	622,620		
W30316-11-6	FASTIGHETS AB BALDER	D	09/29/2015	Morgan Stanley & Co., Inc.	15,835.000	297,471		

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
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						236,033,793	XXX	
723682-10-0	Pioneer Fund A		12/31/2015	Pioneer	812.465	26,416		
724010-10-3	Pioneer Core Equity Fund A		12/31/2015	Pioneer	11.398	193		
723750-10-8	Pioneer Mid Cap value Fund A		12/31/2015	Pioneer	149.761	3,491		
72387M-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2015	Pioneer	575.766	20,111		
9299999. Subtotal - Common Stocks - Mutual Funds						50,211	XXX	
9799997. Total - Common Stocks - Part 3						236,084,004	XXX	
9799998. Total - Common Stocks - Part 5						60,158,656	XXX	
9799999. Total - Common Stocks						296,242,660	XXX	
9899999. Total - Preferred and Common Stocks						307,242,660	XXX	
9999999 - Totals						5,975,226,996	XXX	16,484,179

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
233383-AA-6	DY8 LEASING LLC 2.565% 11/26/25		11/26/2015	Redemption 100.0000		1,249,998	1,249,998	1,249,998	1,249,998						1,249,998				20,039	11/26/2025
36179M-EK-2	GNMA POOL MA0138 2.500% 06/20/27		12/01/2015	Paydown		415,211	415,211	414,668	414,667		543		543		415,211				5,583	06/20/2027
36202C-QX-4	GNMA POOL 002270 8.000% 08/20/26		12/01/2015	Paydown		869	869	878	874		(5)		(5)		869				43	08/20/2026
36202F-BK-1	GNMA POOL 004542 5.500% 09/20/39		12/01/2015	Paydown		249,583	249,583	262,472	261,939		(12,356)		(12,356)		249,583				7,299	09/20/2039
36203G-HA-4	GNMA POOL 348625 7.500% 04/15/23		12/01/2015	Paydown		8,883	8,883	9,132	8,968		(84)		(84)		8,883				424	04/15/2023
36203R-YD-5	GNMA POOL 357208 7.500% 05/15/23		12/01/2015	Paydown		4,408	4,408	4,562	4,459		(51)		(51)		4,408				181	05/15/2023
36204G-KR-2	GNMA POOL 369404 6.500% 02/15/24		08/01/2015	Paydown		11,465	11,465	9,899	10,772		692		692		11,465				485	02/15/2024
3620A2-T5-5	GNMA POOL 717072 5.000% 05/15/39		12/01/2015	Paydown		684,897	684,897	695,064	694,696		(9,799)		(9,799)		684,897				18,636	05/15/2039
3620AC-6M-1	GNMA POOL 726376 5.000% 10/15/39		12/01/2015	Paydown		22,880	22,880	23,921	23,888		(1,007)		(1,007)		22,880				679	10/15/2039
3620AC-DA-9	GNMA POOL 725597 5.470% 07/20/59		04/28/2015	Nomura Securities Int'l, Inc.		18,811,855	18,058,478	18,609,040	18,644,517		(962)		(962)		18,643,555		168,300	168,300	329,266	07/20/2059
3620AC-DA-9	GNMA POOL 725597 5.470% 07/20/59		05/01/2015	Paydown		3,945,727	3,945,727	4,066,024	4,073,775		(128,048)		(128,048)		3,945,727				138,164	07/20/2059
3620AC-DB-7	GNMA POOL 725598 5.470% 08/20/59		04/28/2015	Nomura Securities Int'l, Inc.		10,443,010	9,991,817	10,351,645	10,372,587		(522)		(522)		10,372,065		70,945	70,945	182,184	08/20/2059
3620AC-DB-7	GNMA POOL 725598 5.470% 08/20/59		05/01/2015	Paydown		1,803,378	1,803,378	1,868,322	1,872,102		(68,724)		(68,724)		1,803,378				66,761	08/20/2059
36224L-J7-3	GNMA POOL 331586 7.500% 04/15/23		10/01/2015	Paydown		7,989	7,989	8,214	8,179		(190)		(190)		7,989				401	04/15/2023
36224P-VF-2	GNMA POOL 334614 7.500% 05/15/23		12/01/2015	Paydown		5,515	5,515	5,670	5,574		(59)		(59)		5,515				227	05/15/2023
36224S-JA-1	GNMA POOL 336957 7.000% 05/15/23		12/01/2015	Paydown		2,958	2,958	2,997	2,978		(19)		(19)		2,958				131	05/15/2023
36295P-U2-6	GNMA POOL 676601 6.500% 11/15/37		12/01/2015	Paydown		180,448	180,448	190,113	189,642		(9,194)		(9,194)		180,448				7,005	11/15/2037
36295Q-KU-3	GNMA POOL 677207 6.500% 08/15/38		12/01/2015	Paydown		9,095	9,095	9,397	9,387		(292)		(292)		9,095				443	08/15/2038
36296F-MQ-3	GNMA POOL 689867 6.500% 09/15/38		12/01/2015	Paydown		132,827	132,827	137,310	136,606		(3,779)		(3,779)		132,827				1,444	09/15/2038
36296N-W7-7	GNMA POOL 696470 6.500% 08/15/38		12/01/2015	Paydown		21,755	21,755	22,479	22,436		(681)		(681)		21,755				685	08/15/2038
36296Q-3N-7	GNMA POOL 698405 5.000% 07/15/39		12/01/2015	Paydown		1,298,742	1,298,742	1,330,196	1,329,116		(30,374)		(30,374)		1,298,742				36,823	07/15/2039
36297A-KW-2	GNMA POOL 706009 5.500% 01/15/39		12/01/2015	Paydown		55,608	55,608	57,276	57,186		(1,579)		(1,579)		55,608				1,821	01/15/2039
36297E-YU-3	GNMA POOL 710023 5.461% 08/20/59		04/28/2015	Nomura Securities Int'l, Inc.		45,146,209	43,118,301	45,514,587	45,626,312		(6,971)		(6,971)		45,619,341		(473,132)	(473,132)	784,932	08/20/2059
36297E-YU-3	GNMA POOL 710023 5.461% 08/20/59		05/01/2015	Paydown		7,947,990	7,947,990	8,389,697	8,410,291		(462,301)		(462,301)		7,947,990				290,600	08/20/2059
36297E-YV-1	GNMA POOL 710024 5.460% 08/20/59		04/28/2015	Nomura Securities Int'l, Inc.		56,896,887	54,203,643	57,422,834	57,507,223		(8,184)		(8,184)		57,499,039		(602,153)	(602,153)	986,506	08/20/2059
36297E-YV-1	GNMA POOL 710024 5.460% 08/20/59		05/01/2015	Paydown		5,008,299	5,008,299	5,305,745	5,313,543		(305,244)		(305,244)		5,008,299				310,851	08/20/2059
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ 6.750% 10/16/40		12/01/2015	Paydown		762,425	762,425	874,053	848,350		(85,925)		(85,925)		762,425				13,332	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z 6.464% 09/16/41		12/01/2015	Paydown		1,426,769	1,426,769	1,315,441	1,331,591		95,178		95,178		1,426,769				49,818	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z 7.039% 06/16/42		12/01/2015	Paydown		973,949	973,949	990,512	986,290		(12,341)		(12,341)		973,949				31,608	06/16/2042
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B 5.301% 04/16/37		12/01/2015	Paydown		3,689,515	3,689,515	4,123,033	3,802,759		(113,245)		(113,245)		3,689,515				101,466	04/16/2037
38373M-YG-9	GNMA SERIES 2007-12 CLASS B 5.140% 12/16/36		04/01/2015	Paydown		4,211,220	4,211,220	4,579,717	4,251,478		(40,258)		(40,258)		4,211,220				45,483	12/16/2036
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z 5.483% 06/16/43		12/01/2015	Paydown		4,164,584	4,164,584	4,582,439	4,539,696		(375,112)		(375,112)		4,164,584				156,773	06/16/2043
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		12/01/2015	Paydown		1,385,106	1,385,106	1,359,277	1,368,937		16,169		16,169		1,385,106				52,705	09/20/2033
38376G-4H-0	GNMA SERIES 2011-126 CLASS AE 3.131% 01/16/45		09/01/2015	Paydown		14,820,000	14,820,000	15,264,600	14,994,590		(174,590)		(174,590)		14,820,000				208,563	01/16/2045
38376G-RK-8	GNMA SERIES 2010-71 CLASS C 4.717% 10/16/47		12/01/2015	Paydown		2,747,408	2,747,408	2,774,882	2,761,877		(14,469)		(14,469)		2,747,408				117,292	10/16/2047
38376G-ZK-9	GNMA SERIES 2011-1 CLASS B 4.344% 06/16/41		03/01/2015	Paydown		1,938,144	1,938,144	2,035,051	1,945,424		(7,280)		(7,280)		1,938,144				13,882	06/16/2041
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW 4.500% 09/16/38		12/01/2015	Paydown		2,121,781	2,121,781	2,111,503	2,115,634		6,147		6,147		2,121,781				79,026	09/16/2038
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV 3.500% 02/20/25		12/01/2015	Paydown		378,102	378,102	388,860	388,098		(9,996)		(9,996)		378,102				7,207	02/20/2025
3837H0-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z 7.000% 05/16/26		08/01/2015	Paydown		859,360	859,360	779,490	817,112		42,248		42,248		859,360				39,864	05/16/2026

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
3837H0-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z 7.000% 05/16/26		09/01/2015	Paydown		1,572,546	1,572,546	1,407,849	1,482,650		89,895		89,895		1,572,546				80,611	05/16/2026
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22	E	12/20/2015	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				7,500	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS 1.950% 12/20/22	E	12/21/2015	Call 100.0000		250,000	250,000	250,000	250,000						250,000				3,656	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS 2.830% 02/15/24	E	08/15/2015	Redemption 100.0000		4,542,000	4,542,000	4,542,000	4,542,000						4,542,000				96,404	02/15/2024
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z 7.750% 05/15/22		12/01/2015	Paydown		87,910	87,910	87,436	87,532		378		378		87,910				3,469	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z 7.250% 09/15/22		12/01/2015	Paydown		968,120	968,120	902,698	938,007		30,113		30,113		968,120				35,241	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB 6.500% 06/15/24		12/01/2015	Paydown		1,562,014	1,562,014	1,328,841	1,445,929		116,086		116,086		1,562,014				53,119	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z 7.750% 10/15/26		12/01/2015	Paydown		910,584	910,584	887,984	895,489		15,095		15,095		910,584				37,151	10/15/2026
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		08/11/2015	Various		16,199,968	16,006,000	16,084,064	16,083,739		(1,124)		(1,124)		16,082,615		117,353	117,353	235,186	02/28/2021
912828-D5-6	US TREASURY N/B 2.375% 08/15/24		05/06/2015	Various		22,065,500	21,500,000	21,399,413	21,402,390		3,166		3,166		21,405,555		659,945	659,945	315,679	08/15/2024
912828-F9-6	US TREASURY N/B 2.000% 10/31/21		02/11/2015	Various		13,273,190	13,100,000	13,071,369	13,071,819		313		313		13,072,132		201,058	201,058	64,000	10/31/2021
912828-G3-8	US TREASURY N/B 2.250% 11/15/24		06/09/2015	Various		44,445,877	43,200,000	43,195,873	43,195,908		289		289		43,196,198		1,249,679	1,249,679	301,973	11/15/2024
912828-G5-3	US TREASURY N/B 1.875% 11/30/21		05/11/2015	Various		43,373,811	43,100,000	42,592,478	42,593,665		9,796		9,796		42,603,461		770,350	770,350	185,280	11/30/2021
912828-VJ-6	US TREASURY N/B 1.875% 06/30/20		07/21/2015	Various		4,763,669	4,700,000	4,666,988	4,673,205		1,839		1,839		4,675,044		88,626	88,626	16,256	06/30/2020
912828-VV-9	US TREASURY N/B 2.125% 08/31/20		09/11/2015	BMO Capital		2,106,368	2,050,000	2,056,915	2,058,774		(1,062)		(1,062)		2,057,712		48,656	48,656	45,477	08/31/2020
912828-WE-6	US TREASURY N/B 2.750% 11/15/23		03/16/2015	Various		7,740,458	7,200,000	7,117,941	7,125,348		1,076		1,076		7,126,424		614,034	614,034	49,941	11/15/2023
912828-WJ-5	US TREASURY N/B 2.500% 05/15/24		03/16/2015	Barclays Capital, Inc.		8,806,099	8,500,000	8,422,651	8,426,356		1,443		1,443		8,427,799		378,300	378,300	71,616	05/15/2024
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV 4.250% 05/15/21		12/01/2015	Paydown		890,837	890,837	925,913	913,367		(22,530)		(22,530)		890,837				20,641	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						367,903,800	358,559,138	366,581,411	366,089,729		(1,477,891)		(1,477,891)		364,611,839		3,291,961	3,291,961	5,731,832	XXX
532386-AB-5	LILE FINANCE LTD SERIES 144A 3.179% 05/06/25	F	11/06/2015	Redemption 100.0000		5,120,458	5,120,458	5,120,458	5,120,458						5,120,458				102,014	05/06/2025
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A 7.420% 10/15/16	F	10/15/2015	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				11,130	10/15/2016
906609-AA-0	UNION 15 SPC SERIES 144A 2.785% 12/01/24	R	12/01/2015	Redemption 100.0000		1,488,195	1,488,195	1,488,195	1,488,195						1,488,195				25,971	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						6,808,653	6,808,653	6,808,653	6,808,653						6,808,653				139,115	XXX
010781-CK-6	ALAMEDA CALIF CMNTY IMPT COMMN TAXABLE INSD MERGED IMPT A2 6.130% 03/01/23		03/01/2015	Call 100.0000		2,560,000	2,560,000	2,560,000	2,560,000						2,560,000				78,464	03/01/2023
31288E-Y3-5	FHLMC POOL C76130 5.000% 02/01/33		12/01/2015	Paydown		79,835	79,835	79,336	79,372		463		463		79,835				1,726	02/01/2033
31288G-Q2-1	FHLMC POOL C77673 5.000% 03/01/33		12/01/2015	Paydown		237,814	237,814	236,327	236,424		1,390		1,390		237,814				5,163	03/01/2033
31288H-EB-9	FHLMC POOL 406430 2.500% 03/01/22		12/01/2015	Paydown		19,941	19,941	19,866	19,879		62		62		19,941				349	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z 8.500% 09/15/22		12/15/2015	Paydown		29,215	29,215	25,777	27,923		1,293		1,293		29,215				1,404	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L 6.500% 06/15/23		12/01/2015	Paydown		113,633	113,633	103,122	110,446		3,187		3,187		113,633				4,234	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z 7.000% 07/15/23		12/01/2015	Paydown		236,672	236,672	223,337	230,307		6,365		6,365		236,672				8,081	07/15/2023
31292G-L8-7	FHLMC POOL 000351 8.000% 07/01/24		12/01/2015	Paydown		3,093	3,093	3,070	3,075		18		18		3,093				146	07/01/2024
31296L-PK-1	FHLMC POOL A12226 5.000% 08/01/33		12/01/2015	Paydown		88,645	88,645	87,750	87,795		850		850		88,645				1,771	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED 6.000% 03/15/17		12/01/2015	Paydown		468	468	466	466		1		1		468				14	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K 6.900% 09/15/23		12/01/2015	Paydown		49,763	49,763	47,357	48,865		898		898		49,763				1,924	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z 7.000% 08/15/23		12/01/2015	Paydown		1,019,197	1,019,197	934,264	976,549		42,648		42,648		1,019,197				37,386	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ 7.000% 09/15/23		12/01/2015	Call 98.9421		284,000	287,037	266,128	277,267		650		650		277,917		6,083	6,083	76,548	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G 6.000% 12/15/23		12/01/2015	Paydown		201,488	201,488	163,835	192,808		8,680		8,680		201,488				6,223	12/15/2023

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
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ 6.500% 02/15/24		12/01/2015	Paydown		499,964	499,964	456,963	479,551		20,413		20,413		499,964				17,365	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J 6.000% 02/15/24		12/01/2015	Paydown		510,535	510,535	427,573	485,886		24,649		24,649		510,535				17,076	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		12/01/2015	Paydown		690,569	690,569	613,649	648,500		42,069		42,069		690,569				24,142	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H 6.250% 05/15/24		12/01/2015	Paydown		229,166	229,166	180,755	213,232		15,934		15,934		229,166				6,415	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N 6.000% 10/15/24		12/01/2015	Paydown		181,403	181,403	132,878	170,524		10,879		10,879		181,403				5,191	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D 6.500% 12/15/25		12/01/2015	Paydown		95,895	95,895	89,183	93,137		2,758		2,758		95,895				1,797	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G 6.500% 01/15/26		12/01/2015	Paydown		60,480	60,480	56,587	58,846		1,634		1,634		60,480				3,101	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z 7.000% 04/15/26		12/01/2015	Paydown		187,129	187,129	162,772	174,002		13,127		13,127		187,129				7,295	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z 7.000% 08/15/26		12/01/2015	Paydown		22,361	22,361	20,260	21,335		1,026		1,026		22,361				867	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU 8.000% 11/15/26		12/01/2015	Paydown		228,645	228,645	234,767	231,612		(2,967)		(2,967)		228,645				10,136	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E 7.500% 02/15/27		12/01/2015	Paydown		39,536	39,536	38,418	38,998		538		538		39,536				1,344	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD 6.500% 10/20/27		12/01/2015	Paydown		108,580	108,580	101,302	104,754		3,826		3,826		108,580				3,191	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB 6.000% 09/15/28		12/01/2015	Paydown		49,884	49,884	46,478	48,433		1,450		1,450		49,884				1,428	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E 6.600% 04/15/29		12/01/2015	Paydown		49,710	49,710	46,425	47,308		2,402		2,402		49,710				1,688	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE 7.500% 09/15/30		12/01/2015	Paydown		52,328	52,328	52,230	52,211		117		117		52,328				2,130	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ 6.500% 06/15/31		12/01/2015	Paydown		757,237	757,237	705,096	725,680		31,557		31,557		757,237				22,173	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z 8.500% 09/25/21		12/01/2015	Paydown		56,673	56,673	50,940	54,098		2,575		2,575		56,673				2,259	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ 8.500% 09/25/21		12/01/2015	Paydown		46,123	46,123	45,311	45,768		355		355		46,123				2,038	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E 7.500% 07/25/22		12/01/2015	Paydown		76,460	76,460	78,006	76,692		(232)		(232)		76,460				3,281	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z 7.000% 05/25/23		12/01/2015	Paydown		797,457	797,457	751,993	774,513		22,945		22,945		797,457				28,575	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z 6.900% 05/25/23		12/01/2015	Paydown		105,028	105,028	95,251	100,372		4,656		4,656		105,028				3,912	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H 7.250% 04/25/23		12/01/2015	Paydown		278,722	278,722	277,022	277,262		1,460		1,460		278,722				10,526	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E 6.500% 07/25/23		12/01/2015	Paydown		50,551	50,551	45,931	49,203		1,349		1,349		50,551				1,615	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ 7.000% 06/25/23		12/01/2015	Paydown		50,030	50,030	48,099	49,012		1,018		1,018		50,030				1,884	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ 7.000% 08/25/23		12/01/2015	Paydown		332,922	332,922	322,895	327,340		5,582		5,582		332,922				12,933	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H 6.500% 07/25/23		12/01/2015	Paydown		31,877	31,877	29,212	30,728		1,149		1,149		31,877				1,204	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M 6.500% 08/25/23		12/01/2015	Paydown		356,294	356,294	307,662	342,345		13,949		13,949		356,294				13,429	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA 7.000% 09/25/23		12/01/2015	Paydown		76,416	76,416	73,491	74,896		1,520		1,520		76,416				2,987	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB 7.000% 09/25/23		12/01/2015	Paydown		433,990	433,990	415,391	424,042		9,948		9,948		433,990				15,970	09/25/2023

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
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW 7.000% 09/25/23		12/01/2015	Paydown		1,766,860	1,766,860	1,811,584	1,771,981		(5,121)		(5,121)		1,766,860				67,465	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA 6.500% 09/25/23		12/01/2015	Paydown		1,361,874	1,361,874	1,329,911	1,349,346		12,528		12,528		1,361,874				47,836	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA 6.500% 10/25/23		12/01/2015	Paydown		802,664	802,664	784,013	795,591		7,073		7,073		802,664				28,440	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z 6.500% 12/25/23		12/01/2015	Paydown		148,357	148,357	138,926	144,138		4,220		4,220		148,357				4,958	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK 6.500% 12/25/23		12/01/2015	Paydown		530,380	530,380	421,514	498,262		32,118		32,118		530,380				17,899	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN 8.000% 02/25/24		12/01/2015	Paydown		411,020	411,020	397,533	405,656		5,364		5,364		411,020				16,744	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ 7.000% 08/25/26		12/01/2015	Paydown		92,686	92,686	90,948	91,706		980		980		92,686				2,941	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA 7.000% 11/17/24		12/01/2015	Paydown		833,253	833,253	719,761	781,973		51,279		51,279		833,253				31,033	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C 10.000% 06/25/18		12/01/2015	Paydown		4,579	4,579	4,624	4,561		18		18		4,579				242	06/25/2018
31362N-YL-4	FNMA POOL 066415 3.706% 07/01/17		12/01/2015	Paydown		11,321	11,321	11,198	11,263		58		58		11,321				224	07/01/2017
31362W-TC-0	FNMA POOL 073447 7.400% 05/01/26		07/01/2015	Paydown		1,226,386	1,226,386	1,304,185	1,262,909		(36,523)		(36,523)		1,226,386				118,008	05/01/2026
313637-CF-5	FNMA POOL 109070 6.640% 02/01/16		12/01/2015	Paydown		152,141	152,141	157,085	151,922		219		219		152,141				5,535	02/01/2016
31364H-FQ-5	FNMA SERIES 56 CLASS 1 6.000% 04/25/19		12/01/2015	Paydown		265	265	198	240		25		25		265				8	04/25/2019
31371N-MG-7	FNMA POOL 256959 6.000% 11/01/37		12/01/2015	Paydown		312,648	312,648	315,579	315,399		(2,751)		(2,751)		312,648				10,065	11/01/2037
31377L-SE-4	FNMA POOL 380417 6.470% 07/01/23		12/01/2015	Paydown		360,205	360,205	364,257	360,982		(777)		(777)		360,205				12,755	07/01/2023
31377N-4G-1	FNMA POOL 382523 7.770% 06/01/16		10/01/2015	Paydown		671,774	671,774	683,425	670,051		1,723		1,723		671,774				33,072	06/01/2016
31377S-A4-0	FNMA POOL 385327 6.160% 08/01/17		12/01/2015	Paydown		23,688	23,688	25,050	23,878		(190)		(190)		23,688				799	08/01/2017
31377S-VH-8	FNMA POOL 385916 5.370% 03/01/21		12/01/2015	Paydown		64,996	64,996	65,971	65,224		(228)		(228)		64,996				1,909	03/01/2021
31377T-B5-4	FNMA POOL 386260 4.700% 06/01/21		12/01/2015	Paydown		37,546	37,546	38,491	37,844		(298)		(298)		37,546				964	06/01/2021
31377T-RF-5	FNMA POOL 386686 5.520% 12/01/21		12/01/2015	Paydown		41,357	41,357	42,857	41,909		(551)		(551)		41,357				1,249	12/01/2021
31377T-RG-3	FNMA POOL 386687 5.600% 12/01/21		07/01/2015	Paydown		1,094,965	1,094,965	1,142,869	1,112,981		(18,016)		(18,016)		1,094,965				195,031	12/01/2021
31377T-RH-1	FNMA POOL 386688 5.600% 12/01/21		12/01/2015	Paydown		39,543	39,543	41,273	40,193		(651)		(651)		39,543				1,211	12/01/2021
31377T-SZ-0	FNMA POOL 386736 5.480% 01/01/34		12/01/2015	Paydown		93,385	93,385	93,998	93,726		(341)		(341)		93,385				2,826	01/01/2034
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV 3.000% 05/15/26		12/01/2015	Paydown		244,219	244,219	248,493	248,074		(3,855)		(3,855)		244,219				3,987	05/15/2026
31381G-U9-7	FNMA POOL 460608 6.150% 03/01/22		12/01/2015	Paydown		231,347	231,347	249,276	238,173		(6,826)		(6,826)		231,347				7,787	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ 5.500% 11/25/32		12/01/2015	Paydown		2,700,650	2,700,650	2,534,890	2,632,844		67,806		67,806		2,700,650				77,495	11/25/2032
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG 6.000% 03/15/22		01/01/2015	Paydown		73,521	73,521	77,220	73,369		152		152		73,521				368	03/15/2022
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		12/01/2015	Paydown		211,625	211,625	205,343	209,051		2,574		2,574		211,625				5,713	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		12/01/2015	Paydown		893,687	893,687	841,865	869,475		24,212		24,212		893,687				39,624	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		12/01/2015	Paydown		791,830	791,830	686,684	740,704		51,126		51,126		791,830				33,337	09/25/2033
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		12/01/2015	Paydown		322,493	322,493	313,148	318,404		4,090		4,090		322,493				8,707	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE 5.000% 04/15/18		12/01/2015	Paydown		349,333	349,333	339,671	347,314		2,018		2,018		349,333				8,982	04/15/2018
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		12/01/2015	Paydown		743,676	743,676	699,093	725,744		17,932		17,932		743,676				19,100	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		12/01/2015	Paydown		340,381	340,381	330,738	335,541		4,840		4,840		340,381				16,177	07/15/2033
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		12/01/2015	Paydown		453,786	453,786	425,789	441,503		12,283		12,283		453,786				11,882	08/15/2033
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		12/01/2015	Paydown		1,571,452	1,571,452	1,454,305	1,518,892		52,560		52,560		1,571,452				45,124	12/15/2033

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB 4.000% 12/15/18		12/01/2015	Paydown		1,108,178	1,108,178	998,399	1,090,314		17,864		17,864		1,108,178				23,354	12/15/2018
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG 5.000% 06/15/34		12/01/2015	Paydown		40,546	40,546	35,883	38,593		1,953		1,953		40,546				2,027	06/15/2034
31395U-AG-6	FHLMC SERIES 2981 CLASS XB 5.000% 11/15/17		04/01/2015	Paydown		5,538,275	5,538,275	5,566,832	5,528,304		9,971		9,971		5,538,275				51,094	11/15/2017
31395U-AH-4	FHLMC SERIES 2981 CLASS XC 5.000% 02/15/23		12/01/2015	Paydown		23,384,384	23,384,384	23,288,527	23,334,236		50,148		50,148		23,384,384				755,979	02/15/2023
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ 6.000% 08/15/36		12/01/2015	Paydown		1,003,837	1,003,837	987,827	993,875		9,962		9,962		1,003,837				56,029	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2015	Paydown		368,851	368,851	275,832	323,401		45,450		45,450		368,851					12/15/2036
31407N-B2-8	FNMA POOL 835357 4.500% 09/01/35		12/01/2015	Paydown		307,996	307,996	290,624	291,894		16,102		16,102		307,996				7,849	09/01/2035
31410K-C3-6	FNMA POOL 889390 6.000% 03/01/23		12/01/2015	Paydown		379,053	379,053	385,153	383,467		(4,414)		(4,414)		379,053				11,558	03/01/2023
31412U-H3-7	FNMA POOL 935050 5.000% 03/01/39		12/01/2015	Paydown		138,051	138,051	142,193	142,015		(3,964)		(3,964)		138,051				3,947	03/01/2039
31413Y-J7-7	FNMA POOL 959386 5.500% 12/01/22		12/01/2015	Paydown		138,493	138,493	142,493	141,590		(3,098)		(3,098)		138,493				5,158	12/01/2022
31413Y-L6-6	FNMA POOL 959449 5.500% 12/01/22		12/01/2015	Paydown		839,775	839,775	864,032	857,708		(17,933)		(17,933)		839,775				26,126	12/01/2022
31414P-4Z-9	FNMA POOL 972540 5.500% 02/01/38		12/01/2015	Paydown		24,895	24,895	25,595	25,564		(669)		(669)		24,895				785	02/01/2038
31416M-KD-5	FNMA POOL AA3891 5.000% 03/01/39		12/01/2015	Paydown		68,901	68,901	70,731	70,445		(1,544)		(1,544)		68,901				1,798	03/01/2039
36184*-9A-2	FHA POOL 000056 7.430% 11/01/22		12/01/2015	Paydown		3,596	3,596	3,610	3,593		4		4		3,596				146	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		12/01/2015	Paydown		222,854	222,854	216,953	221,395		1,459		1,459		222,854				10,927	07/01/2019
378294-BQ-4	GLENDALE AZ MUN PPTY CORP EXCISE REV TAX SERIES 2003B 5.280% 07/01/23		03/06/2015	Call 101.0000		5,277,250	5,225,000	5,225,000	5,225,000						5,225,000		52,250	52,250	187,752	07/01/2023
380992-GM-3	FHA POOL 000012 7.430% 06/20/21		12/01/2015	Paydown		6,890	6,890	6,910	6,878		12		12		6,890				280	06/20/2021
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI 7.250% 10/01/15		10/01/2015	Maturity		890,000	890,000	998,580	898,869		(8,869)		(8,869)		890,000				64,525	10/01/2015
441110-CU-5	HOT SPRINGS ARK INDL DEV REV TAXABLE MAGIC SPRINGS DEV PJ B 6.350% 11/01/23		06/22/2015	Call 100.0000		2,570,000	2,570,000	2,555,325	2,561,677		338		338		2,562,015		7,985	7,985	104,717	11/01/2023
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B 5.980% 09/01/29		09/01/2015	Redemption 100.0000		440,000	440,000	449,255	446,713		(197)		(197)		446,517		(6,517)	(6,517)	26,312	09/01/2029
455054-AM-8	INDIANA ST FIN AUTH REF-IMPT-U REF-IMPT-US STEEL CORP 6.000% 12/01/26		11/06/2015	JP Morgan Securities, Inc.		241,250	250,000	236,540	238,747		557		557		239,304		1,946	1,946	14,208	12/01/2026
492279-AN-4	KERN CO CA PENS FNDG BNDS SERIES 1995 0.000% 08/15/15		08/15/2015	Maturity		32,555,000	32,555,000	7,538,436	31,085,998		1,469,002		1,469,002		32,555,000					08/15/2015
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J 6.230% 09/01/23		09/01/2015	JP Morgan Securities, Inc.		220,000	220,000	220,000	220,000						220,000				13,706	09/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B 5.360% 04/01/24		04/01/2015	Redemption 100.0000		240,000	240,000	240,000	240,000						240,000				6,432	04/01/2024
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS 8.650% 07/01/19		07/01/2015	Redemption 100.0000		760,000	760,000	946,352	865,799		(17,973)		(17,973)		847,826		(87,826)	(87,826)	65,740	07/01/2019
664355-9W-6	FHA POOL 0000851 8.548% 12/25/20		12/01/2015	Paydown		13,519	13,519	13,283	13,392		127		127		13,519				626	12/25/2020
677557-AC-4	OHIO ST ENVIRONMENTAL FACS REV AMT-FORD MOTOR CO PROJ 5.750% 04/01/35		04/01/2015	Call 100.0000		1,050,000	1,050,000	942,785	951,088		583		583		951,671		98,329	98,329	30,188	04/01/2035
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B 4.850% 03/01/15		03/01/2015	Maturity		200,000	200,000	200,000	200,000						200,000				4,850	03/01/2015
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI 8.000% 07/01/15		07/01/2015	Maturity		445,000	445,000	422,216	443,711		1,289		1,289		445,000				35,600	07/01/2015
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B 6.140% 12/01/23		12/01/2015	Redemption 100.0000		195,000	195,000	189,550	190,800		329		329		191,130		3,870	3,870	11,973	12/01/2023
796825-AW-7	SAN BERNARDINO CO CA PENS OBL REV CAB MBIA 0.000% 08/01/15		08/01/2015	Maturity		20,000,000	20,000,000	4,895,800	19,176,964		823,036		823,036		20,000,000					08/01/2015
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997 7.700% 10/01/17		10/01/2015	Redemption 100.0000		235,000	235,000	234,514	234,870		78		78		234,948		52	52	18,095	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2015	Call 100.0000		1,685,000	1,685,000	1,685,000	1,685,000						1,685,000				118,979	03/15/2022
917991-8U-8	FHA POOL 000132 7.430% 12/01/23		12/01/2015	Paydown		41,416	41,416	23,284	32,342		9,074		9,074		41,416				806	12/01/2023

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
917991-8Y-0	FHA POOL 002055 8.930% 10/01/19		07/01/2015	Paydown		206,417	206,417	193,358	202,057		4,360		4,360		206,417				10,254	10/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						131,229,049	131,188,586	89,559,812	128,168,578		2,984,298		2,984,298		131,152,877		76,172	76,172	3,000,702	XXX
000000-00-0	VIRTUAL RADIOLOG TERM LOAN BANK LOAN 7.365% 12/22/16		05/14/2015	Redemption 100.0000		505,704	505,704	328,708	367,678		3,102		3,102		370,780		134,924	134,924	17,123	12/22/2016
000000-00-0	COMMSCOPE BANK LOAN 3.580% 01/21/17		06/11/2015	Redemption 100.0000		109,695	109,695	108,195	108,590		232		232		108,823		872	872	1,674	01/21/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 3.551% 05/24/17		12/31/2015	Redemption 100.0000		56,850	56,850	55,494	55,821		255		255		56,075		775	775	1,262	05/24/2017
000000-00-0	COMMSCOPE BANK LOAN 3.407% 01/14/18		11/30/2015	Redemption 100.0000		81,428	81,428	80,616	80,716		116		116		80,833		595	595	1,928	01/14/2018
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS 5.313% 03/23/18		04/09/2015	Redemption 100.0000		358,744	358,744	353,228	346,327		4,927		4,927		351,254		7,490	7,490	3,634	03/23/2018
000000-00-0	EMDEON INC BANK LOAN 4.687% 11/02/18		12/31/2015	Redemption 100.0000		10,074	10,074	10,146	9,905		132		132		10,037		36	36	211	11/02/2018
000000-00-0	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN 7.812% 12/18/19		12/31/2015	Redemption 100.0000		28,000	28,000	27,720	27,565		(256)		(256)		27,309		691	691	1,105	12/18/2019
000000-00-0	ALLIANT HOLDINGS BANK LOAN 4.705% 12/20/19		08/14/2015	Redemption 100.0000		242,448	242,448	240,023	234,255		5,024		5,024		239,279		3,168	3,168	7,428	12/20/2019
000000-00-0	CAMPING WORLD BANK LOAN 15.954% 02/20/20		12/31/2015	Redemption 100.0000		100,000	100,000	99,000	97,744		731		731		98,475		1,525	1,525	3,566	02/20/2020
000000-00-0	REMY INTERNATIONAL INC BANK LOAN 6.904% 03/05/20		11/10/2015	Redemption 100.0000		328,112	328,112	328,522	317,219		7,496		7,496		324,715		3,397	3,397	12,216	03/05/2020
000000-00-0	GRIFOLS BANK LOAN 4.280% 04/01/21		12/31/2015	Redemption 100.0000		2,150	2,150	2,150	2,150						2,150				42	04/01/2021
000000-00-0	MPG HOLDCO I INC BANK LOAN 3.810% 10/13/21		12/31/2015	Redemption 100.0000		145,781	145,781	145,052	145,055		(150)		(150)		144,905		876	876	2,698	10/13/2021
000004-99-4	TARGUS GROUP INTL INC BANK LOAN 36.590% 05/24/16		01/05/2015	Goldman Sachs & Co.		82,414	114,949	112,650	113,038		806		806		113,844		(31,430)	(31,430)	9,968	05/24/2016
000004-99-4	TARGUS GROUP INTL INC BANK LOAN 36.590% 05/24/16		07/24/2015	Redemption 100.0000		23,693	23,693	23,301	23,363		162		162		23,525		168	168	21	05/24/2016
001118-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2015	Redemption 100.0000		586,000	586,000	586,000	586,000						586,000				25,419	06/30/2022
001192-AE-3	AGL CAPITAL CORP 4.950% 01/15/15		01/15/2015	Maturity		13,300,000	13,300,000	13,333,305	13,300,165		(165)		(165)		13,300,000				329,175	01/15/2015
00389C-AC-8	ACADEMICA CHARTER SCHOOL SERIES 144A 8.000% 08/15/24		06/19/2015	Call 103.0000		7,972,200	7,740,000	7,585,200	7,635,433		3,413		3,413		7,638,846		333,354	333,354	522,880	08/15/2024
007903-AX-5	ADVANCED MICRO DEVICES 7.500% 08/15/22		06/10/2015	JP Morgan Securities, Inc.		436,250	500,000	500,000	500,000						500,000		(63,750)	(63,750)	31,250	08/15/2022
007903-AZ-0	ADVANCED MICRO DEVICES 6.750% 03/01/19		08/04/2015	Various		404,473	440,000	440,000	440,000						440,000		(35,528)	(35,528)	20,260	03/01/2019
007903-BC-0	ADVANCED MICRO DEVICES 7.000% 07/01/24		05/07/2015	JP Morgan Securities, Inc.		200,000	250,000	221,250	221,679		713		713		222,391		(22,391)	(22,391)	15,847	07/01/2024
00828K-AF-2	AFFINION GROUP BANK LOAN 6.894% 04/30/18		12/31/2015	Redemption 100.0000		4,873	4,873	4,631	4,647		26		26		4,673		200	200	208	04/30/2018
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A 6.080% 10/01/16		10/01/2015	Redemption 100.0000		579,000	579,000	579,000	579,000						579,000				35,203	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B 6.440% 10/01/16		10/01/2015	Redemption 100.0000		362,000	362,000	362,000	362,000						362,000				23,313	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A 6.350% 10/01/15		10/01/2015	Redemption 100.0000		693,000	693,000	693,000	693,000						693,000				44,006	10/01/2015
013817-AP-6	ALCOA INC BASIC 5.720% 02/23/19		11/04/2015	Goldman Sachs & Co.		14,933,990	13,957,000	14,129,763	14,031,236		(13,990)		(13,990)		14,017,246		916,744	916,744	966,879	02/23/2019
014477-AD-5	ALERIS INTL INC 9.000% 12/15/14		01/27/2015	Corporate Action		15	760,000	8	8						8		7	7		12/15/2014
014477-AG-8	ALERIS INTL INC 10.000% 12/15/16		02/18/2015	Corporate Action			1,450,000													12/15/2016
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A 4.591% 12/31/25		12/31/2015	Redemption 100.0000		536,000	536,000	536,000	536,000						536,000				18,456	12/31/2025
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1 2.732% 01/25/47		12/01/2015	Paydown		907,680	920,378	761,959	885,524		22,156		22,156		907,680				11,642	01/25/2047
035229-CR-2	ANHEUSER-BUSCH COS LLC NTS 4.625% 02/01/15		02/01/2015	Maturity		2,000,000	2,000,000	2,023,700	2,000,231		(231)		(231)		2,000,000				46,250	02/01/2015

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
035229-CY-7	ANHEUSER-BUSCH COS INC BASIC 5.000% 01/15/15		01/15/2015	Maturity		20,000,000	20,000,000	19,957,600	19,999,800		200		200		20,000,000				500,000	01/15/2015
03834A-AA-1	APPROACH RESOURCES INC 7.000% 06/15/21		08/12/2015	Merrill Lynch		71,400	105,000	105,000	105,000						105,000		(33,600)	(33,600)	4,941	06/15/2021
039380-AE-0	ARCH COAL INC 7.000% 06/15/19		05/26/2015	Citigroup Global Markets		376,200	2,090,000	536,150	616,550		53,186	101,185	(47,999)		568,551		(192,351)	(192,351)	66,648	06/15/2019
039483-AY-8	ARCHER DANIELS BASIC 5.450% 03/15/18		09/04/2015	Call 108.5595		6,993,400	6,442,000	7,236,804	6,809,717		(74,205)		(74,205)		6,735,511		257,889	257,889	467,858	03/15/2018
043436-AM-6	ASBURY AUTOMOTIVE GROUP 144A 6.000% 12/15/24		01/21/2015	Tax Free Exchange		1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				14,688	12/15/2024
04939M-AM-1	ATLAS PIPELINE LP/FIN CO 6.625% 10/01/20		05/11/2015	Tax Free Exchange		1,285,000	1,285,000	1,285,000	1,285,000						1,285,000				52,025	10/01/2020
050095-AM-0	ATWOOD OCEANICS INC 6.500% 02/01/20		04/20/2015	JP Morgan Securities, Inc.		2,416,663	2,485,000	2,485,000	2,485,000						2,485,000		(68,338)	(68,338)	117,554	02/01/2020
05366#-AF-0	AVIATION CAPITAL PRIVATE PLACEMENT 5.710% 04/08/15		04/08/2015	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				342,600	04/08/2015
053810-AB-3	AVIV HLTH PROP/AVIV HLTH 7.750% 02/15/19		05/01/2015	Call 103.8750		2,960,438	2,850,000	2,887,792	2,866,936		(2,471)		(2,471)		2,864,466		95,972	95,972	157,067	02/15/2019
054937-AE-7	BBT CORPORATION NTS 5.200% 12/23/15		12/23/2015	Maturity		3,250,000	3,250,000	3,237,098	3,248,627		1,373		1,373		3,250,000				169,000	12/23/2015
05523U-AD-2	BAE SYSTEMS HOLDINGS SERIES 144A 5.200% 08/15/15		08/15/2015	Maturity		19,000,000	19,000,000	18,996,200	18,999,764		236		236		19,000,000				988,000	08/15/2015
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2015	Redemption 100.0000		334,469	334,469	334,469	334,469						334,469				16,431	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2015	Redemption 100.0000		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2015	Redemption 100.0000		118,622	118,622	118,622	118,622						118,622				5,507	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2015	Redemption 100.0000		101,223	101,223	101,223	101,223						101,223				4,973	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2015	Redemption 100.0000		48,744	48,744	48,744	48,744						48,744				2,267	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT 3.930% 02/23/26		08/23/2015	Redemption 100.0000		260,904	260,904	260,904	260,904						260,904				7,690	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS 3.930% 02/23/26		08/23/2015	Redemption 100.0000		122,778	122,778	122,778	122,778						122,778				3,619	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS 3.930% 05/05/26		11/03/2015	Redemption 100.0000		498,786	498,786	498,786	498,786						498,786				14,702	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS 8.890% 06/01/17		12/01/2015	Redemption 100.0000		2,932,000	2,932,000	2,932,000	2,932,000						2,932,000				191,491	06/01/2017
05947N-KE-3	BALL 2006-277 PAJ SERIES 2006-277 CLASS PAJ 6.293% 10/10/45		10/01/2015	Paydown		11,000,000	11,000,000	9,918,134	10,827,045		172,955		172,955		11,000,000				584,548	10/10/2045
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4 5.492% 02/10/51		12/01/2015	Paydown		1,309,585	1,309,585	1,229,015	1,290,798		18,787		18,787		1,309,585				27,087	02/10/2051
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3 5.500% 06/25/37		07/09/2015	JP Morgan Securities, Inc.		1,323,993	1,407,100	1,290,469	1,289,697		(195)		(195)		1,289,502		34,491	34,491	47,939	06/25/2037
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3 5.500% 06/25/37		07/01/2015	Paydown		207,130	207,130	189,962	189,848		17,282		17,282		207,130				3,666	06/25/2037
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO 5.588% 06/24/50		12/01/2015	Paydown		1,191,585	1,191,585	987,712	1,138,215		53,370		53,370		1,191,585				47,597	06/24/2050
06877#-AC-7	BARRY-WEHMILLER COMPANIES INC 5.640% 10/19/15		10/19/2015	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				564,000	10/19/2015
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		03/17/2015	Various		312,575	400,000	403,822	401,753		(160)		(160)		401,593		(89,018)	(89,018)	18,343	02/15/2019
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		03/12/2015	JP Morgan Securities, Inc.		75,500	100,000	100,000	100,000						100,000		(24,500)	(24,500)	3,272	10/15/2022
071813-AU-3	BAXTER INTERNATIONAL INC BASIC 4.625% 03/15/15		03/15/2015	Maturity		13,000,000	13,000,000	12,473,960	12,986,615		13,385		13,385		13,000,000				300,625	03/15/2015
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW11 CLASS A4 5.510% 03/11/39		12/01/2015	Paydown		10,328,270	10,328,270	8,612,597	10,137,742		190,527		190,527		10,328,270				482,594	03/11/2039
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW14 CLASS A4 5.201% 12/11/38		12/01/2015	Paydown		1,598,973	1,598,973	1,509,156	1,575,096		23,877		23,877		1,598,973				60,598	12/11/2038

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073880-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW17 CLASS A4 5.694% 06/11/50		12/01/2015	Paydown		689,754	689,754	656,054	678,828		10,927		10,927		689,754				37,764	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4 5.331% 02/11/44		12/01/2015	Paydown		1,615,514	1,615,514	1,486,210	1,590,597		24,918		24,918		1,615,514				45,261	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4 5.471% 01/12/45		12/01/2015	Paydown		876,669	876,669	726,969	844,829		31,840		31,840		876,669				26,369	01/12/2045
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E 8.900% 02/01/19		12/01/2015	Paydown		18,144	18,144	17,294	17,847		297		297		18,144				850	02/01/2019
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T28 CLASS A4 5.742% 09/11/42		12/01/2015	Paydown		713,652	713,652	555,618	664,009		49,643		49,643		713,652				39,384	09/11/2042
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A 8.650% 01/02/20		01/02/2015	Redemption 100.0000		1,170,188	1,170,188	1,026,477	1,170,180		6		6		1,170,186		2	2	50,611	01/02/2020
09069N-AD-0	BIOSCRIP INC SERIES 144A 8.875% 02/15/21		06/16/2015	Tax Free Exchange		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				100,177	02/15/2021
097793-AB-9	BONANZA CREEK ENERGY INC 6.750% 04/15/21		12/21/2015	Various		118,000	200,000	200,000	200,000						200,000		(82,000)	(82,000)	16,088	04/15/2021
10138M-AD-7	BOTTLING GROUP LLC UNSEC'D SR NTS SERIES B 4.125% 06/15/15		06/15/2015	Maturity		7,570,000	7,570,000	6,940,119	7,528,804		41,196		41,196		7,570,000				156,131	06/15/2015
110394-AE-3	BRISTOW GROUP INC 6.250% 10/15/22		04/16/2015	Various		1,163,450	1,205,000	1,205,000	1,205,000						1,205,000		(41,550)	(41,550)	38,694	10/15/2022
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A 7.420% 10/01/20		10/01/2015	Redemption 100.0000		503,100	503,100	503,100	503,100						503,100				27,998	10/01/2020
115736-AE-0	BROWN SHOE CO INC 7.125% 05/15/19		07/24/2015	Corporate Action		3,144,488	3,025,000	2,929,660	2,964,400		6,788		6,788		2,971,189		173,299	173,299	150,872	05/15/2019
120111-BL-2	BUILDING MATERIALS CORP SERIES 144A 6.750% 05/01/21		10/02/2015	Corporate Action		1,860,214	1,760,000	1,691,297	1,710,105		4,818		4,818		1,714,923		145,291	145,291	127,820	05/01/2021
120568-AQ-3	BUNGE LTD FINANCE CORP 5.100% 07/15/15		07/15/2015	Maturity		14,000,000	14,000,000	13,983,145	13,998,874		1,126		1,126		14,000,000				714,000	07/15/2015
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC 5.140% 01/15/21		01/15/2015	Redemption 100.0000		156,040	156,040	156,040	156,040						156,040				4,010	01/15/2021
1248EP-AS-2	CCO HLDGS LLC/CAP CORP 7.000% 01/15/19		05/18/2015	Call 103.5000		1,536,975	1,485,000	1,475,515	1,479,495		453		453		1,479,948		57,027	57,027	87,491	01/15/2019
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB 5.278% 12/11/49		10/01/2015	Paydown		8,498,907	8,498,907	8,050,722	8,483,644		15,263		15,263		8,498,907				256,123	12/11/2049
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2015	Redemption 100.0000		10,478	10,478	10,426	10,456		3		3		10,460		18	18	583	12/15/2018
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4 5.500% 07/25/37		12/01/2015	Paydown		1,165,504	1,370,815	961,477	997,991		167,513		167,513		1,165,504				34,997	07/25/2037
12621E-AG-8	CNO FINANCIAL GROUP INC SERIES 144A 6.375% 10/01/20		06/10/2015	Call 100.0000		900,000	900,000	900,000	900,000						900,000				98,102	10/01/2020
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS 5.298% 01/11/27		12/10/2015	Redemption 100.0000		755,523	755,523	747,612	749,951		213		213		750,164		5,359	5,359	21,856	01/11/2027
126650-AY-6	CVS HEALTH CORP SERIES 144 A ABS 5.361% 10/10/27		12/10/2015	Redemption 100.0000		2,747,182	2,747,182	2,747,182	2,747,182						2,747,182				178,290	10/10/2027
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7 5.500% 04/25/35		12/01/2015	Paydown		292,264	292,264	273,247	273,671		18,593		18,593		292,264				15,058	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3 5.500% 11/25/35		12/01/2015	Paydown		2,452,702	2,452,702	2,378,838	2,386,293		66,409		66,409		2,452,702				72,950	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8 5.500% 01/25/36		12/01/2015	Paydown		1,812,456	1,812,456	1,694,925	1,649,866		162,590		162,590		1,812,456				57,252	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3 6.000% 05/25/36		12/01/2015	Paydown		973,737	1,115,058	1,006,711	1,023,544		(38,690)	11,117	(49,807)		973,737				34,343	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6 6.000% 05/25/36		12/01/2015	Paydown		1,186,331	1,358,491	1,187,813	1,218,644		(32,314)		(32,314)		1,186,331				41,841	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12 6.000% 05/25/36		12/01/2015	Paydown		590,731	676,466	594,595	609,175		(18,444)		(18,444)		590,731				20,835	05/25/2036
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6 5.000% 05/25/33		06/01/2015	Paydown		536,293	536,293	536,293	536,293						536,293				11,884	05/25/2033
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1 4.500% 04/25/33		06/01/2015	Paydown		3,452,470	3,452,470	3,300,076	3,393,811		58,660		58,660		3,452,470				76,758	04/25/2033
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10 5.500% 07/25/33		12/01/2015	Paydown		2,071,651	2,071,651	2,052,008	2,057,930		13,720		13,720		2,071,651				60,707	07/25/2033

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5 5.500% 07/25/34		12/01/2015	Paydown		1,077,243	1,077,243	1,037,856	1,061,830		15,413		15,413		1,077,243				21,058	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3 5.500% 09/25/35		12/01/2015	Paydown		1,715,178	1,715,178	1,655,134	1,687,624		27,554		27,554		1,715,178				46,677	09/25/2035
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		01/16/2015	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				51,429	01/14/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT 5.710% 01/15/32		07/15/2015	Redemption 100.0000		351,921	351,921	351,921	351,921						351,921				15,497	01/15/2032
12958R-AC-1	CALFRAC HOLDINGS LP SERIES 144A 7.500% 12/01/20		12/22/2015	Cantor Fitzgerald & Company		1,264,050	3,180,000	1,987,500	2,687,100		82,626	746,624	(663,998)		2,023,102		(759,052)	(759,052)	256,388	12/01/2020
131477-AM-3	CALUMET SPECIALTY PROD SERIES 144A 6.500% 04/15/21		04/30/2015	Tax Free Exchange		1,851,810	1,850,000	1,852,188	1,851,939		(130)		(130)		1,851,810				65,135	04/15/2021
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144 5.937% 10/01/43		10/01/2015	Redemption 100.0000		105,000	105,000	105,000	105,000						105,000				4,750	10/01/2043
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT 9.000% 07/01/16		06/30/2015	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				270,000	07/01/2016
15643U-AA-2	CENTRUS ENERGY CORP 8.000% 09/30/19		04/30/2015	Various		2,691,263	6,103,774	2,768,509	3,173,962			405,453	(405,453)		2,768,509		(77,247)	(77,247)	244,466	09/30/2019
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV 6.540% 08/15/17		12/15/2015	Paydown		3,076	3,076	3,094	3,079		(3)		(3)		3,076				106	08/15/2017
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5 6.000% 12/25/36		12/01/2015	Paydown		673,060	673,060	608,670	585,162		87,898		87,898		673,060				20,969	12/25/2036
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250% 12/15/38		09/09/2015	Various		455,345	600,000	461,250	523,426		11,649		11,649		535,075		(79,730)	(79,730)	9,579	12/15/2038
170031-AB-4	CHIQUITA BRANDS INTL / L 7.875% 02/01/21		02/06/2015	Call 106.0262		469,696	443,000	440,078	440,378		21		21		440,399		29,297	29,297	16,786	02/01/2021
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		12/01/2015	Paydown		925,030	1,133,986	579,640	741,499		183,531		183,531		925,030				37,070	12/25/2036
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER 8.250% 06/15/21		12/21/2015	Call 100.0000		2,000,000	2,000,000	1,918,857	1,937,741		7,272		7,272		1,945,014		54,986	54,986	317,430	06/15/2021
172973-4J-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3 5.000% 11/25/20		10/01/2015	Paydown		194,615	194,615	187,956	193,316		1,300		1,300		194,615				4,871	11/25/2020
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		12/01/2015	Paydown		5,752,248	5,752,248	5,775,616	5,772,991		(20,743)		(20,743)		5,752,248				119,362	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1 3.500% 11/25/44		12/01/2015	Paydown		11,454,597	11,454,597	11,553,930	11,553,647		(99,050)		(99,050)		11,454,597				185,468	11/25/2044
18975F-AC-3	CNL LIFESTYLE PROPERTIES SERIES WI 7.250% 04/15/19		02/03/2015	Jefferies & Co., Inc.		1,545,000	1,500,000	1,489,132	1,493,366		131		131		1,493,497		51,503	51,503	33,531	04/15/2019
18975F-AC-3	CNL LIFESTYLE PROPERTIES SERIES WI 7.250% 04/15/19		06/01/2015	Call 103.6250		1,062,156	1,025,000	1,009,032	1,015,096		824		824		1,015,920		46,236	46,236	46,652	04/15/2019
193908-AS-9	CMOT SERIES 57 CLASS D 9.900% 02/01/19		12/01/2015	Paydown		5,254	5,254	5,156	5,233		21		21		5,254				283	02/01/2019
19390Q-AF-7	CMOT SERIES 46 CLASS C 9.500% 09/01/18		12/01/2015	Paydown		1,608	1,608	1,553	1,602		6		6		1,608				82	09/01/2018
20030N-AB-7	COMCAST CORP BASIC 6.500% 01/15/15		01/15/2015	Maturity		3,000,000	3,000,000	3,115,320	3,000,627		(627)		(627)		3,000,000				97,500	01/15/2015
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A 6.746% 06/20/31		06/01/2015	Paydown		665,925	665,925	678,671	664,199		1,727		1,727		665,925				12,848	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS AAB 5.441% 03/10/39		05/01/2015	Paydown		9,642,857	9,642,857	9,473,730	9,608,317		34,540		34,540		9,642,857				198,216	03/10/2039
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS A4 5.444% 03/10/39		12/01/2015	Paydown		2,122,226	2,122,226	2,077,380	2,108,308		13,918		13,918		2,122,226				60,554	03/10/2039
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007G-G11 CLASS A4 5.736% 12/10/49		12/01/2015	Paydown		2,932,004	2,932,004	2,828,314	2,906,210		25,794		25,794		2,932,004				164,169	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF 5.550% 12/10/49		12/01/2015	Paydown		3,119,508	3,119,508	2,798,296	3,046,985		72,523		72,523		3,119,508				156,117	12/10/2049
202608-AL-9	COMMERCIAL VEHICLE GROUP 7.875% 04/15/19		11/14/2015	Call 103.9380		91,465	88,000	88,074	88,038		(14)		(14)		88,024		3,441	3,441	7,488	04/15/2019
205768-AJ-3	COMSTOCK RESOURCES INC 9.500% 06/15/20		09/15/2015	Various		132,751	403,000	175,305	424,361		6,905	247,696	(240,791)		183,569		(50,818)	(50,818)	26,806	06/15/2020
20854P-AH-2	CONSOL ENERGY INC 6.375% 03/01/21		03/20/2015	Tender Offer		680,000	680,000	680,000	680,000						680,000				59,167	03/01/2021
210371-AK-6	CONSTELLATION ENERGY GRP BASIC 4.550% 06/15/15		02/17/2015	Call 100.0000		18,000,000	18,000,000	16,978,210	17,941,461		16,675		16,675		17,958,136		41,864	41,864	392,017	06/15/2015
21038T-AA-6	CONSTELLATION ENTERPRISE SERIES 144A 10.625% 02/01/16		06/17/2015	Various		818,100	950,000	936,539	946,457		1,420		1,420		947,877		(129,777)	(129,777)	87,456	02/01/2016

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
210805-DK-0	CONTINENTAL AIRLINES SERIES 011B ABS ETC 7.373% 12/15/15		12/15/2015	Maturity		99,722	99,722	100,719	99,943		(222)		(222)		99,722				7,352	12/15/2015
21244N-AB-7	CONVATEC BANK LOAN 3.532% 12/22/16		02/19/2015	JP Morgan Securities, Inc.		450,879	449,719	443,305	445,780		392		392		446,172		4,708	4,708		12/22/2016
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32 5.500% 06/25/33		12/01/2015	Paydown		399,913	399,913	403,412	399,725		188		188		399,913				10,991	06/25/2033
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3 5.311% 12/15/39		12/01/2015	Paydown		1,127,363	1,127,363	1,083,618	1,118,368		8,995		8,995		1,127,363				43,384	12/15/2039
225470-AP-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 2005-C5 CLASS A4 5.100% 08/15/38		07/01/2015	Paydown		3,416,993	3,416,993	2,921,529	3,375,991		41,002		41,002		3,416,993				65,070	08/15/2038
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2 3.386% 07/10/44		12/01/2015	Paydown		1,766,124	1,766,124	1,779,246	1,769,554		(3,429)		(3,429)		1,766,124				59,153	07/10/2044
23320A-AA-0	DFC FINANCE CORP 144A 10.500% 06/15/20		01/21/2015	Jefferies & Co., Inc.		770,000	1,000,000	847,500	847,500		(870)		(870)		846,630		(76,630)	(76,630)	11,958	06/15/2020
244199-BE-4	DEERE & CO 2.600% 06/08/22		09/22/2015	Wells Fargo Brokerage Svcs.		9,008,548	9,200,000	9,176,632	9,182,060		1,617		1,617		9,183,676		(175,128)	(175,128)	190,696	06/08/2022
247817-AA-7	DELTA AIR LINES SERIES 2010-2B ABS EETC 6.750% 11/23/15		11/23/2015	Maturity		4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				276,750	11/23/2015
257867-AR-2	RR DONNELLEY & SONS CO BASIC 5.500% 05/15/15		05/15/2015	Maturity		34,067,000	34,067,000	32,985,977	33,938,400		128,600		128,600		34,067,000				936,843	05/15/2015
26483E-AE-0	DUN & BRADSTREET CORP 2.875% 11/15/15		11/15/2015	Maturity		6,950,000	6,950,000	6,973,046	6,954,262		(4,262)		(4,262)		6,950,000				199,813	11/15/2015
267482-AE-7	DYCOM INVESTMENTS INC 7.125% 01/15/21		10/15/2015	Call 100.0000		1,725,000	1,725,000	1,755,565	1,747,552		(3,979)		(3,979)		1,743,573		(18,573)	(18,573)	241,787	01/15/2021
26882P-AS-1	ERAC USA FINANCE LLC SERIES 144A 5.600% 05/01/15		05/01/2015	Maturity		10,000,000	10,000,000	9,984,600	9,999,356		644		644		10,000,000				280,000	05/01/2015
26882P-AT-9	ERAC USA FINANCE LLC SERIES 144A 5.900% 11/15/15		11/15/2015	Maturity		10,000,000	10,000,000	9,969,400	9,996,576		3,424		3,424		10,000,000				590,000	11/15/2015
291011-AZ-7	EMERSON ELECTRIC CO 4.125% 04/15/15		04/15/2015	Maturity		5,000,000	5,000,000	4,987,650	4,999,342		658		658		5,000,000				103,125	04/15/2015
29270R-AA-0	ENERGY AND EXPLORATION 144A 8.000% 07/01/19		06/16/2015	Citigroup Global Markets		462,000	1,540,000	539,000	539,000		44,414		44,414		583,414		(121,414)	(121,414)	111,873	07/01/2019
29273R-AB-5	ENERGY TRANSFER PARTNERS 5.950% 02/01/15		02/01/2015	Maturity		27,000,000	27,000,000	27,264,929	27,002,972		(2,972)		(2,972)		27,000,000				803,250	02/01/2015
29276K-AS-0	ENERGY XXI GULF COAST IN 7.500% 12/15/21		03/20/2015	Citigroup Global Markets, Inc.		80,300	220,000	221,494	221,373		(53)		(53)		221,319		(141,019)	(141,019)	4,583	12/15/2021
29276K-AT-8	ENERGY XXI GULF COAST IN 144A 6.875% 03/15/24		06/01/2015	Tax Free Exchange		109,808	315,000	108,675	315,000		1,133	206,325	(205,192)		109,808				15,400	03/15/2024
29355X-AC-1	ENPRO INDUSTRIES INC 144A 5.875% 09/15/22		06/11/2015	Tax Free Exchange		1,126,745	1,135,000	1,126,090	1,126,350		395		395		1,126,745				49,085	09/15/2022
293791-AR-0	ENTERPRISE PRODUCTS OPER BASIC 5.000% 03/01/15		03/01/2015	Maturity		5,700,000	5,700,000	5,665,862	5,699,278		722		722		5,700,000				142,500	03/01/2015
29977H-AB-6	EP ENERGY/EP FINANCE INC 9.375% 05/01/20		12/22/2015	JP Morgan Securities, Inc.		118,000	200,000	200,000	200,000						200,000		(82,000)	(82,000)	21,719	05/01/2020
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A 7.430% 11/01/15		11/01/2015	Redemption 100.0000		2,130,975	2,130,975	2,124,738	2,130,497		384		384		2,130,881		94	94	124,061	11/01/2015
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		02/18/2015	Various		491,250	500,000	479,055	486,876		315		315		487,191		4,059	4,059	6,940	12/01/2018
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		06/20/2015	Redemption 100.0000		200,960	200,960	200,960	200,960						200,960				13,342	06/20/2023
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS 7.645% 12/31/18		12/31/2015	Redemption 100.0000		716,267	716,267	716,267	716,267						716,267				54,759	12/31/2018
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC 7.960% 03/28/17		03/28/2015	Redemption 100.0000		98,404	98,404	98,404	98,404						98,404				3,916	03/28/2017
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC 7.840% 01/30/18		01/30/2015	Redemption 100.0000		213,719	213,719	213,719	213,719						213,719				8,378	01/30/2018
31659H-AF-8	FIELDWOOD ENERGY LLC BANK LOAN 16.750% 09/30/20		09/29/2015	Various		599,740	1,359,814	1,366,079	1,367,622		(53,603)		(53,603)		1,314,018		(714,278)	(714,278)	77,131	09/30/2020
319963-AY-0	FIRST DATA CORP SERIES 144A 8.250% 01/15/21		12/07/2015	Call 100.0000		944,000	944,000	776,803	823,523		13,853		13,853		837,376		106,624	106,624	154,707	01/15/2021
319963-BB-9	FIRST DATA CORP 12.625% 01/15/21		11/30/2015	Call 100.0000		944,000	944,000	785,475	816,248		12,241		12,241		828,489		115,511	115,511	296,470	01/15/2021
319963-BC-7	FIRST DATA CORP SERIES 144A 7.375% 06/15/19		09/04/2015	Call 103.6880		1,399,788	1,350,000	1,343,250	1,345,583		521		521		1,346,104		53,684	53,684	64,996	06/15/2019

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
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1 6.250% 11/25/37		12/01/2015	Paydown		203,014	237,192	190,147	193,359		9,655		9,655		203,014				8,259	11/25/2037
340711-AG-5	FLORIDA GAS TRANSMISSION SERIES 144A 9.190% 11/01/24		11/01/2015	Redemption 100.0000		900,000	900,000	933,125	921,727		(1,263)		(1,263)		920,464		(20,464)	(20,464)	82,710	11/01/2024
346232-AB-7	FORESTAR GROUP INC 3.750% 03/01/20		10/29/2015	Pershing/CJS Securities		378,781	425,000	479,683	471,001		(7,202)		(7,202)		463,799		(85,018)	(85,018)	18,682	03/01/2020
35914P-AK-1	FRONTIER OIL CORP 6.875% 11/15/18		06/17/2015	Call 103.4375		517,188	500,000	500,000	500,000						500,000		17,188	17,188	20,243	11/15/2018
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		12/01/2015	Paydown		8,899,136	8,899,136	8,419,219	8,664,090		235,046		235,046		8,899,136				431,725	01/25/2034
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2 2.999% 08/10/44		12/01/2015	Paydown		364,452	364,452	368,087	365,443		(990)		(990)		364,452				9,753	08/10/2044
36228C-VU-4	GS MTG SEC CORP II SERIES 2005-GG4 CLASS A4A 4.751% 07/10/39		03/01/2015	Paydown		8,280,212	8,280,212	6,776,836	8,207,038		73,173		73,173		8,280,212				51,023	07/10/2039
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7 5.750% 02/25/37		12/01/2015	Paydown		1,505,301	1,576,766	1,471,006	1,532,679		32,940	60,319	(27,379)		1,505,301				50,719	02/25/2037
36828Q-PW-0	GE CAPITAL COMMERCIAL MTG CORP SERIES 2005C3 CLASS A7A 4.974% 07/10/45		06/01/2015	Paydown		15,000,000	15,000,000	12,178,906	14,714,813		285,187		285,187		15,000,000				296,036	07/10/2045
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B 7.860% 08/28/21		08/28/2015	Redemption 100.0000		1,418,043	1,418,043	1,418,043	1,418,043						1,418,043				163,769	08/28/2021
370334-BF-0	GENERAL MILLS INC BASIC 5.200% 03/17/15		03/17/2015	Maturity		12,770,000	12,770,000	12,509,247	12,759,755		10,245		10,245		12,770,000				332,020	03/17/2015
37247A-AB-8	GENTIVA HEALTH SERVICES 11.500% 09/01/18		03/04/2015	Call 105.7500		1,506,938	1,425,000	1,494,750	1,449,329		(2,307)		(2,307)		1,447,022		59,916	59,916	83,303	09/01/2018
37249U-AJ-5	GENTIVA HEALTH BANK LOAN 6.700% 10/18/19		02/02/2015	Redemption 100.0000		3,056,271	3,056,271	3,025,709	3,004,794		2,184		2,184		3,006,977		49,294	49,294	36,421	10/18/2019
372917-AQ-7	GENZYME CORP 3.625% 06/15/15		06/15/2015	Maturity		15,000,000	15,000,000	14,955,587	14,995,388		4,612		4,612		15,000,000				271,875	06/15/2015
37954F-AA-2	GLOBAL PART/ GLP FINANCE SERIES 144A 6.250% 07/15/22		04/20/2015	Tax Free Exchange		1,885,000	1,885,000	1,885,000	1,885,000						1,885,000				96,868	07/15/2022
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT 5.810% 07/01/21		07/01/2015	Redemption 100.0000		1,339,535	1,339,535	1,339,535	1,339,535						1,339,535				77,827	07/01/2021
402635-AC-0	GULFPORT ENERGY CORP SERIES 144A 7.750% 11/01/20		03/08/2015	Tax Free Exchange		1,053,040	1,000,000	1,060,000	1,055,397		(2,356)		(2,356)		1,053,040				27,340	11/01/2020
40429C-CR-1	HSBC FINANCE CORP BASIC 5.250% 04/15/15		04/15/2015	Maturity		22,550,000	22,550,000	23,005,059	22,566,341		(16,341)		(16,341)		22,550,000				591,938	04/15/2015
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS MBIA 7.950% 06/01/28		08/28/2015	Direct			1	1	1						1		(1)	(1)		06/01/2028
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS MBIA 7.950% 06/01/28		08/05/2015	Call 100.0000		7,035,842	7,035,842	5,187,323	5,568,863		38,573		38,573		5,607,437		1,428,406	1,428,406	2,957,853	06/01/2028
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS MBIA 7.950% 06/01/28		08/01/2015	Redemption 100.0000		205,163	205,163	151,260	162,386		621		621		163,007		42,156	42,156	6,164	06/01/2028
413875-AK-1	HARRIS CORPORATION BASIC 5.950% 12/01/17		05/27/2015	Call 100.0000		9,000,000	9,000,000	10,094,850	9,517,844		(67,817)		(67,817)		9,450,026		(450,026)	(450,026)	1,345,956	12/01/2017
413875-AL-9	HARRIS CORPORATION 6.375% 06/15/19		05/27/2015	Call 100.0000		31,900,000	31,900,000	33,317,704	32,670,668		(63,066)		(63,066)		32,607,602		(707,602)	(707,602)	6,831,463	06/15/2019
427093-AG-4	HERCULES OFFSHORE INC SERIES 144A 8.750% 07/15/21		01/09/2015	Credit Suisse First Boston		875,425	1,805,000	830,300	830,300		2,478		2,478		832,778		42,647	42,647	78,530	07/15/2021
427093-AH-2	HERCULES OFFSHORE INC SERIES 144A 7.500% 10/01/21		01/09/2015	Credit Suisse First Boston		345,938	750,000	330,000	330,000		998		998		330,998		14,940	14,940	16,094	10/01/2021
427093-AJ-8	HERCULES OFFSHORE INC SERIES 144A 6.750% 04/01/22		01/09/2015	Credit Suisse First Boston		510,956	1,145,000	492,350	492,350		1,422		1,422		493,772		17,184	17,184	22,113	04/01/2022
436440-AF-8	HOLOGIC INC 6.250% 08/01/20		08/01/2015	Call 103.1250		2,165,625	2,100,000	2,100,000	2,100,000						2,100,000		65,625	65,625	131,250	08/01/2020
441060-AJ-9	HOSPIRA INC 6.050% 03/30/17		10/01/2015	Taxable Exchange		39,696,675	37,173,000	40,003,740	38,307,826		(367,766)		(367,766)		37,940,059		1,756,615	1,756,615	2,286,140	03/30/2017
444454-AB-8	HUGHES SATELLITE SYSTEM 6.500% 06/15/19		06/12/2015	Call 103.0000		111,240	108,000	108,000	108,000						108,000		3,240	3,240	3,452	06/15/2019
446413-AB-2	HUNTINGTON INGALLS INDUS 6.875% 03/15/18		01/01/2015	Call 100.0000		430,000	430,000	430,000	430,000						430,000				28,876	03/15/2018
446413-AD-8	HUNTINGTON INGALLS INDUS 7.125% 03/15/21		12/02/2015	Call 100.0000		345,000	345,000	345,000	345,000						345,000				48,100	03/15/2021
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		12/01/2015	Paydown		1,663,584	1,663,584	1,651,461	1,653,408		10,175		10,175		1,663,584				52,775	07/25/2033
45867U-AB-6	INTERFACE SEC SYS HDGS L 9.250% 01/15/18		07/20/2015	Various		1,146,300	1,130,000	1,130,000	1,130,000						1,130,000		16,300	16,300	96,973	01/15/2018
460146-BU-6	INTERNATIONAL PAPER CO NOTES 5.300% 04/01/15		02/17/2015	Call 100.0000		4,924,000	4,924,000	4,933,558	4,924,300		(157)		(157)		4,924,143		(143)	(143)	128,611	04/01/2015

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
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3 6.000% 04/25/36		12/01/2015	Paydown		956,080	956,080	1,017,030	998,316		(42,236)		(42,236)		956,080				27,723	04/25/2036
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-CB18 CLASS A4 5.440% 06/12/47		12/01/2015	Paydown		2,022,545	2,022,545	2,019,306	2,019,197		3,348		3,348		2,022,545				86,658	06/12/2047
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1 2.615% 05/25/37		12/01/2015	Paydown		267,553	279,750	221,695	219,405		48,148		48,148		267,553				4,252	05/25/2037
46636D-AC-0	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC 2011-C4 CLASS A2 3.341% 07/15/46		12/01/2015	Paydown		2,725,646	2,725,646	2,752,974	2,727,799		(2,153)		(2,153)		2,725,646				64,237	07/15/2046
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3 3.139% 06/15/45		12/01/2015	Paydown		708,022	708,022	722,183	715,644		(7,622)		(7,622)		708,022				12,240	06/15/2045
46637Y-AA-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-HSBC CLASS A 3.093% 07/05/32		03/18/2015	Jefferies & Co., Inc.		10,320,313	10,000,000	10,149,980	10,104,382		(4,437)		(4,437)		10,099,944		220,368	220,368	96,239	07/05/2032
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		12/01/2015	Paydown		5,511,517	5,511,517	5,252,296	5,280,784		230,733		230,733		5,511,517				90,025	03/25/2043
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A 4.000% 01/25/44		12/01/2015	Paydown		1,703,601	1,703,601	1,768,551	1,760,993		(57,391)		(57,391)		1,703,601				36,111	01/25/2044
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A 3.500% 01/25/44		12/01/2015	Paydown		1,414,343	1,414,343	1,446,892	1,439,502		(25,160)		(25,160)		1,414,343				26,711	01/25/2044
478366-AE-7	JOHNSON CONTROLS INC DEB 7.700% 03/01/15		03/01/2015	Maturity		1,000,000	1,000,000	1,118,090	1,002,934		(2,934)		(2,934)		1,000,000				38,500	03/01/2015
482748-AA-4	KWIK TRIP PRIVATE PLACEMENT 3.900% 02/24/35		11/24/2015	Redemption 100.0000		161,118	161,118	161,118	161,118						161,118				3,733	02/24/2035
485260-BH-5	KANSAS GAS & ELECTRIC 5.647% 03/29/21		03/29/2015	Redemption 100.0000		1,187,146	1,187,146	1,191,234	1,189,256		(68)		(68)		1,189,188		(2,042)	(2,042)	33,519	03/29/2021
492914-AS-5	KEY ENERGY SERVICES INC 6.750% 03/01/21		12/22/2015	Seaport		23,500	100,000	34,500	62,000		4,101	30,396	(26,295)		35,705		(12,205)	(12,205)	8,944	03/01/2021
49306B-NR-0	KEY BANK SR BNK NTS 5.091% 03/26/15		03/26/2015	Maturity		3,350,000	3,350,000	3,208,342	3,344,502		5,498		5,498		3,350,000				85,274	03/26/2015
49457Q-AA-5	KINDRED ESCROW CORP II SERIES 144A 8.000% 01/15/20		10/28/2015	Tax Free Exchange		685,000	685,000	685,000	685,000						685,000				47,189	01/15/2020
494580-AC-7	KINDRED HEALTHCARE INC SERIES 144A 6.375% 04/15/22		01/28/2015	Tax Free Exchange		2,058,862	2,070,000	2,058,488	2,058,773		89		89		2,058,862				48,106	04/15/2022
501044-CM-1	KROGER CO 3.900% 10/01/15		10/01/2015	Maturity		5,000,000	5,000,000	5,259,400	5,044,971		(44,971)		(44,971)		5,000,000				195,000	10/01/2015
502079-AA-4	LMI AEROSPACE INC 144A 7.375% 07/15/19		05/28/2015	Tax Free Exchange		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				95,491	07/15/2019
516545-AC-4	LANTHEUS MEDICAL IMAGING 9.750% 05/15/17		07/30/2015	Call 102.4380		1,367,547	1,335,000	1,354,886	1,341,372		(2,592)		(2,592)		1,338,780		28,767	28,767	92,198	05/15/2017
52108M-AF-0	LB-UBS COMMERCIAL MTGE TRUST SERIES 2005C7 CLASS A4 5.197% 11/15/30		06/11/2015	Paydown		6,362,587	6,362,587	4,453,811	6,203,570		159,018		159,018		6,362,587				110,688	11/15/2030
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3 5.866% 09/15/45		12/11/2015	Paydown		243,705	243,705	238,549	242,324		1,382		1,382		243,705				9,923	09/15/2045
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2015	Redemption 100.0000		201,868	201,868	230,283	221,866		(632)		(632)		221,235		(19,366)	(19,366)	8,248	01/15/2027
531359-AA-5	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 10/01/16		02/24/2015	Taxable Exchange		640,000	800,000	666,000	666,000		(3,210)		(3,210)		662,790		(22,790)	(22,790)		10/01/2016
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13 5.750% 02/25/33		05/12/2015	Deutsche Bank Securities, Inc.					27		(27)		(27)							02/25/2033
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13 5.750% 02/25/33		05/12/2015	Paydown					(27)		27		27							02/25/2033
56081#-AH-3	MAJOR LEAGUE BASEBALL TRUST PRIVATE PLACEMENT ABS 4.270% 12/10/15		06/01/2015	Redemption 100.0000		9,248,208	9,248,208	9,248,208	9,248,208						9,248,208				170,234	12/10/2015
56081#-AH-3	MAJOR LEAGUE BASEBALL TRUST PRIVATE PLACEMENT ABS 4.270% 12/10/15		12/10/2015	Maturity		10,351,792	10,351,792	10,351,792	10,351,792						10,351,792				442,022	12/10/2015
570506-AP-0	MARKWEST ENERGY PART/FIN 6.250% 06/15/22		07/06/2015	Call 100.0000		792,000	792,000	792,000	792,000						792,000				111,922	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN 5.500% 02/15/23		12/18/2015	Tax Free Exchange		1,469,200	1,480,000	1,465,422	1,468,048		1,151		1,151		1,469,200				110,692	02/15/2023
571900-AZ-2	MARRIOTT INTERNATIONAL 5.810% 11/10/15		11/10/2015	Maturity		32,800,000	32,800,000	35,378,318	33,240,679		(440,679)		(440,679)		32,800,000				1,905,680	11/10/2015
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2015	Redemption 100.0000		41,500	41,500	45,950	43,324		(202)		(202)		43,123		(1,623)	(1,623)	2,957	04/15/2021
59018Y-RZ-6	MERRILL LYNCH & CO NTS SERIES B 5.300% 09/30/15		09/30/2015	Maturity		5,000,000	5,000,000	4,985,900	4,998,852		1,148		1,148		5,000,000				265,000	09/30/2015

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 200-LC1 CLASS A4 5.291% 01/12/44		10/01/2015	Paydown		8,848,814	8,848,814	8,439,210	8,796,338		52,476		52,476		8,848,814				336,675	01/12/2044
595112-AZ-6	MICRON TECHNOLOGY INC SERIES 144A 5.875% 02/15/22		02/17/2015	Tax Free Exchange		400,000	400,000	400,000	400,000						400,000				131	02/15/2022
59870X-AA-8	MCRON FINANCE SUB LLC/MC SERIES 144A 8.375% 05/15/19		05/15/2015	Call 106.2810		935,273	880,000	880,000	880,000						880,000		55,273	55,273	36,850	05/15/2019
608753-AG-4	MOLYCORP INC 10.000% 06/01/20		04/01/2015	Morgan Stanley & Co., Inc.		306,000	600,000	333,000	333,000		6,817		6,817		339,817		(33,817)	(33,817)	21,000	06/01/2020
616912-AA-9	MORGANBERRY CORP SERIES 144A 7.802% 03/31/19		09/30/2015	Paydown		67,734	67,734	67,734	67,734						67,734				3,989	03/31/2019
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006-HQ9 CLASS A4 5.731% 07/12/44		12/01/2015	Paydown		1,584,189	1,584,189	1,118,957	1,501,867		82,322		82,322		1,584,189				62,557	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006-HQ10 CLASS A4 5.328% 11/12/41		12/01/2015	Paydown		139,963	139,963	83,839	128,251		11,712		11,712		139,963				5,077	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25 CLASS A3 5.514% 11/12/49		12/01/2015	Paydown		1,998,831	1,998,831	1,873,592	1,975,089		23,742		23,742		1,998,831				106,079	11/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16 CLASS A4 5.809% 12/12/49		12/01/2015	Paydown		1,367,863	1,367,863	1,355,948	1,363,296		4,567		4,567		1,367,863				60,688	12/12/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4 3.176% 08/15/45		03/18/2015	Amherst Securities Group, LP		10,194,122	9,780,000	9,974,772	9,929,475		(4,430)		(4,430)		9,925,045		269,077	269,077	96,635	08/15/2045
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A 6.900% 03/01/18		03/01/2015	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				27,600	03/01/2018
62704P-AD-5	MURRAY ENERGY CORP SERIES 144A 8.625% 06/15/21		04/16/2015	Corporate Action		741,790	700,000	700,000	700,000						700,000		41,790	41,790	55,293	06/15/2021
629377-BX-9	NRG ENERGY INC SERIES 144A 6.250% 05/01/24		01/26/2015	Tax Free Exchange		975,000	975,000	975,000	975,000						975,000				14,388	05/01/2024
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS 7.750% 12/15/25		12/15/2015	Redemption 100.0000		934,644	934,644	934,854	934,766		(11)		(11)		934,755		(111)	(111)	59,640	12/15/2025
629527-AU-6	NABISCO INC DEBS 7.550% 06/15/15		06/15/2015	Maturity		3,500,000	3,500,000	4,211,780	3,533,829		(33,829)		(33,829)		3,500,000				132,125	06/15/2015
63934E-AM-0	NAVISTAR INTL CORP 8.250% 11/01/21		09/22/2015	Various		3,301,388	3,650,000	3,496,638	3,527,108		8,781		8,781		3,535,889		(234,501)	(234,501)	238,529	11/01/2021
63946B-AB-6	NBCUNIVERSAL MEDIA LLC 3.650% 04/30/15		04/30/2015	Maturity		7,500,000	7,500,000	7,487,404	7,498,848		1,152		1,152		7,500,000				136,875	04/30/2015
640ESC-S9-1	NELL AF SARL ESC PRIVATE PLACEMENT 8.375% 08/01/15		08/01/2015	Direct			500,000													08/01/2015
64128X-AA-8	NEUBERGER BERMAN GROUP SERIES 144A 5.625% 03/15/20		05/15/2015	Call 104.2190		521,095	500,000	500,000	500,000						500,000		21,095	21,095	18,750	03/15/2020
641423-BK-3	NEVADA POWER CO BASIC 5.875% 01/15/15		01/15/2015	Maturity		800,000	800,000	807,964	800,042		(42)		(42)		800,000				23,500	01/15/2015
652478-AU-2	NEWS AMERICA HOLDINGS NTS 7.750% 02/01/24		04/06/2015	Tax Free Exchange		1,898,083	1,750,000	1,998,465	1,901,332		(3,250)		(3,250)		1,898,083				92,300	02/01/2024
652478-BA-5	NEWS AMERICA HOLDINGS SR UNSEC'D DEBS 7.750% 12/01/45		04/06/2015	Tax Free Exchange		7,659,038	8,350,000	7,621,556	7,657,919		1,120		1,120		7,659,038				224,696	12/01/2045
652478-BZ-0	NEWS AMERICA HOLDINGS BONDS 8.250% 10/17/96		04/17/2015	Tax Free Exchange		10,290,666	10,500,000	10,290,410	10,290,661		6		6		10,290,666				433,125	10/17/2096
652482-AM-2	NEWS AMERICA INC DEBS 7.250% 05/18/18		04/06/2015	Tax Free Exchange		1,011,690	1,000,000	1,044,780	1,012,568		(878)		(878)		1,011,690				27,792	05/18/2018
674215-AE-8	OASIS PETROLEUM INC 6.875% 01/15/23		12/21/2015	Various		60,500	100,000	100,000	100,000						100,000		(39,500)	(39,500)	10,911	01/15/2023
674215-AG-3	OASIS PETROLEUM INC 6.875% 03/15/22		12/21/2015	Merrill Lynch		464,600	549,000	549,000	549,000						549,000		(84,400)	(84,400)	36,805	03/15/2022
675746-AE-1	OCWEN FINANCIAL CORP SERIES 144A 6.625% 05/15/19		12/10/2015	Tax Free Exchange		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				117,890	05/15/2019
679574-AG-8	OLD DOMINION ELEC CO-OP NTS 6.210% 12/01/28		12/01/2015	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028
681904-AL-2	OMNICARE INC BASIC 3.250% 12/15/35		09/16/2015	Corporate Action		2,425,098	1,885,000	1,280,570	1,779,130		79,505		79,505		1,858,635		566,463	566,463	30,631	12/15/2035
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT 5.980% 07/12/16		10/12/2015	Redemption 100.0000		462,513	462,513	462,513	462,513						462,513				17,286	07/12/2016
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A 8.175% 03/15/22		12/15/2015	Redemption 100.0000		169,600	169,600	169,600	169,600						169,600				8,960	03/15/2022
69349H-AB-3	PNM RESOURCES INC BASIC 9.250% 05/15/15		05/15/2015	Maturity		1,755,000	1,755,000	1,757,875	1,755,226		(226)		(226)		1,755,000				81,169	05/15/2015
693659-AC-8	PVNGS II FNDG CORP SLOB 8.000% 12/30/15		12/30/2015	Redemption 100.0000		541,000	541,000	538,100	540,841		153		153		540,994		6	6	22,480	12/30/2015

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
693927-AC-9	PNPP FUNDING CORP CLB ABS 9.120% 05/30/16		11/30/2015	Call 100.0000		455,000	455,000	455,000	455,000						455,000				29,959	05/30/2016
695160-AA-9	PACKAGING DYNAMICS CORP SERIES 144A 8.750% 02/01/16		02/01/2015	Call 100.0000		1,032,000	1,032,000	1,050,821	1,032,453		(453)		(453)		1,032,000				45,150	02/01/2016
701081-AY-7	PARKER DRILLING CO 7.500% 08/01/20		08/07/2015	Goldman Sachs & Co.		217,500	250,000	200,000	200,000		4,020		4,020		204,020		13,480	13,480	19,323	08/01/2020
705322-AD-7	PEDERNALES ELEC CO-OP SERIES 144A 8.550% 11/15/20		12/30/2015	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,923,750	11/15/2020
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A 5.952% 11/15/22		11/15/2015	Redemption 100.0000		1,265,000	1,265,000	1,265,000	1,265,000						1,265,000				75,293	11/15/2022
714239-AA-8	PERMIAN HOLDINGS INC SERIES 144A 10.500% 01/15/18		01/23/2015	Jefferies & Co., Inc.		530,603	789,000	789,000	789,000						789,000		(258,398)	(258,398)	44,414	01/15/2018
725143-AB-7	PITTSBURGH GLASS WORKS L SERIES 144A 8.000% 11/15/18		12/25/2015	Call 104.0000		679,120	653,000	653,000	653,000						653,000		26,120	26,120	58,044	11/15/2018
725143-AB-7	PITTSBURGH GLASS WORKS L SERIES 144A 8.000% 11/15/18		11/06/2015	Redemption 103.0000		84,460	82,000	82,000	82,000						82,000		2,460	2,460	6,396	11/15/2018
73019#-AA-0	PNC EQUIP FIN 3.000% 09/13/27		09/13/2015	Redemption 100.0000		214,924	214,924	214,924	214,924						214,924				4,836	09/13/2027
73019#-AB-8	PNC EQUIP FIN 3.000% 09/13/27		09/13/2015	Redemption 100.0000		223,013	223,013	223,013	223,013						223,013				5,018	09/13/2027
73019#-AC-6	PNC EQUIP FIN 3.000% 09/13/27		09/13/2015	Redemption 100.0000		203,716	203,716	203,716	203,716						203,716				4,584	09/13/2027
731745-AL-9	POLYMER GROUP INC 7.750% 02/01/19		10/05/2015	Call 103.8750		607,669	585,000	585,000	585,000						585,000		22,669	22,669	46,056	02/01/2019
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2015	Redemption 100.0000		683,346	683,346	683,346	683,346						683,346				25,198	12/31/2018
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2015	Redemption 100.0000		2,414,331	2,414,331	2,838,774	2,605,073		(7,955)		(7,955)		2,597,118		(182,787)	(182,787)	170,827	01/01/2021
74308T-AB-6	PRODUCTION RES GROUP 8.875% 05/01/19		01/08/2015	Robert W. Baird & Co., Inc.		359,200	500,000	516,829	508,672		(101)		(101)		508,571		(149,371)	(149,371)	8,717	05/01/2019
74340X-AL-5	PROLOGIS LP 7.625% 07/01/17		12/02/2015	Call 100.0000		4,875,000	4,875,000	4,669,636	4,778,031		33,351		33,351		4,811,381		63,619	63,619	1,060,562	07/01/2017
747065-AB-6	PVR PARTNERS/PENN VIRGIN 6.500% 05/15/21		08/13/2015	Call 102.2778		598,325	585,000	585,000	585,000						585,000		13,325	13,325	62,577	05/15/2021
74955D-AA-9	RGS AEGCO FUNDING CORP RGS FUNDING ABS 9.810% 12/07/22		12/07/2015	Redemption 100.0000		3,689,171	3,689,171	3,693,082	3,691,276		(78)		(78)		3,691,198		(2,027)	(2,027)	275,740	12/07/2022
74955D-AB-7	RGS AEGCO FUNDING CORP 9.820% 12/07/22		12/07/2015	Redemption 100.0000		51,240	51,240	49,537	50,291		45		45		50,336		904	904	3,804	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.810% 12/07/22		12/07/2015	Redemption 100.0000		1,183,319	1,183,319	1,183,319	1,183,319						1,183,319				88,445	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F 9.820% 06/07/22		12/07/2015	Redemption 100.0000		125,137	125,137	127,797	126,544		(78)		(78)		126,465		(1,328)	(1,328)	9,289	06/07/2022
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16 6.000% 06/25/36		12/01/2015	Paydown		1,727,681	1,974,083	1,723,932	1,818,770		(5,842)	85,246	(91,088)		1,727,681				61,110	06/25/2036
74966C-AA-8	RKI EXP & PROD/RKI FIN C SERIES 144A 8.500% 08/01/21		09/16/2015	Call 100.0000		1,830,000	1,830,000	1,831,150	1,830,944		(124)		(124)		1,830,820		(820)	(820)	411,835	08/01/2021
74978Q-AA-3	RSP PERMIAN INC SERIES 144A 6.625% 10/01/22		09/15/2015	Tax Free Exchange		975,000	975,000	975,000	975,000						975,000				62,620	10/01/2022
760985-VA-6	RFSC SERIES 2003-RM2 CLASS AI6 5.500% 05/25/33		11/01/2015	Paydown		6,451,000	6,451,000	6,572,964	6,474,226		(23,226)		(23,226)		6,451,000				324,925	05/25/2033
761565-AC-4	REX ENERGY CORP SERIES 144A 6.250% 08/01/22		06/08/2015	Tax Free Exchange		703,000	703,000	703,000	703,000						703,000				39,178	08/01/2022
771196-AS-1	ROCHE HLDGS INC SERIES 144A 6.000% 03/01/19		03/26/2015	Call 100.0000		5,145,000	5,145,000	5,064,121	5,105,362		1,939		1,939		5,107,301		37,699	37,699	1,009,329	03/01/2019
78454L-AB-6	SM ENERGY CO 6.625% 02/15/19		06/22/2015	Call 103.3130		619,878	600,000	600,000	600,000						600,000		19,878	19,878	33,898	02/15/2019
78477J-AA-6	STHI HOLDING CORP SERIES 144A 8.000% 03/15/18		05/20/2015	Call 104.0000		2,080,000	2,000,000	2,000,000	2,000,000						2,000,000		80,000	80,000	108,889	03/15/2018
786514-BR-9	SAFEWAY INC SWY SNR UNSEC DEB 5.000% 08/15/19		01/05/2015	Corporate Action		20,200,000	20,000,000	20,524,150	20,288,796		(4,851)		(4,851)		20,283,945		(83,945)	(83,945)	463,889	08/15/2019
786514-BS-7	SAFEWAY INC BASIC 3.950% 08/15/20		01/30/2015	Corporate Action		20,200,000	20,000,000	20,146,000	20,089,204		(1,231)		(1,231)		20,087,973		112,027	112,027	366,472	08/15/2020
795435-AF-3	SALIX PHARMACEUTICALS LT SERIES 144A 6.250% 01/15/21		05/04/2015	Call 102.1044		3,129,500	3,065,000	3,057,429	3,057,617		364		364		3,057,982		71,518	71,518	405,393	01/15/2021

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	SALTON SEA FUNDING CORP SERIES F 7.475%			Redemption																
795770-AN-6	11/30/18		11/30/2015	100.0000		338,664	338,664	338,717	338,679		(4)		(4)		338,676		(12)	(12)	18,986	11/30/2018
796038-AC-1	SAMSON INVESTMENT COMP 9.750% 02/15/20		01/13/2015	Various		1,056,400	3,000,000	1,243,125	1,243,125		3,716		3,716		1,246,841		(190,441)	(190,441)	117,997	02/15/2020
				Deutsche Bank																
79970Y-AB-1	SANCHEZ ENERGY CORP 7.750% 06/15/21		12/22/2015	Securities, Inc.		120,000	200,000	200,000	200,000						200,000		(80,000)	(80,000)	16,060	06/15/2021
	SANCHEZ ENERGY CORP SERIES 144A 6.125%																			
79970Y-AC-9	01/15/23		02/27/2015	Tax Free Exchange		1,740,000	1,740,000	1,740,000	1,740,000						1,740,000				71,050	01/15/2023
80007P-AN-9	SANDRIDGE ENERGY INC 7.500% 03/15/21		10/15/2015	Taxable Exchange		592,875	2,325,000	1,441,500	2,327,160		27,510	885,550	(858,040)		1,469,120		(876,245)	(876,245)	188,906	03/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC 8.125% 10/15/22		10/15/2015	Taxable Exchange		308,550	1,210,000	1,234,925	1,230,502		(2,746)		(2,746)		1,227,756		(919,206)	(919,206)	98,313	10/15/2022
	SCIENTIFIC GAMES INTERNA SERIES 144A																			
80874Y-AT-7	10.000% 12/01/22		05/15/2015	Tax Free Exchange		4,061,238	4,500,000	4,044,537	4,047,675		13,563		13,563		4,061,238				217,500	12/01/2022
810186-AK-2	SCOTTS MIRACLE-GRO CO/T 6.625% 12/15/20		12/15/2015	Call 103.3130		4,132,520	4,000,000	4,000,000	4,000,000						4,000,000		132,520	132,520	265,000	12/15/2020
				Deutsche Bank																
816074-AJ-7	SEITEL INC 9.500% 04/15/19		01/09/2015	Securities, Inc.		550,875	650,000	650,000	650,000						650,000		(99,125)	(99,125)	15,266	04/15/2019
	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS																			
81744N-AA-8	A1 2.500% 12/25/42		12/01/2015	Paydown		1,131,052	1,131,052	1,073,793	1,075,310		55,742		55,742		1,131,052				13,610	12/25/2042
				Redemption																
81775#-AB-5	SES GLOBAL GTD SR NTS 5.830% 09/30/15		09/30/2015	100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				116,600	09/30/2015
	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1																			
822804-AJ-9	CLASS A2 3.500% 07/25/43		12/01/2015	Paydown		2,187,183	2,187,183	2,118,239	2,128,182		59,001		59,001		2,187,183				37,644	07/25/2043
828807-BZ-9	SIMON PROPERTY GROUP L 6.125% 05/30/18		12/21/2015	Call 100.0000		18,950,000	18,950,000	21,718,216	20,265,046		(356,040)		(356,040)		19,909,006		(959,006)	(959,006)	3,357,973	05/30/2018
843646-AF-7	SOUTHERN POWER CO BASIC 4.875% 07/15/15		07/15/2015	Maturity		26,600,000	26,600,000	28,433,162	26,810,423		(210,423)		(210,423)		26,600,000				1,296,750	07/15/2015
85375C-BD-2	STANDARD PACIFIC CORP 6.250% 12/15/21		10/01/2015	Tax Free Exchange		2,225,000	2,225,000	2,225,000	2,225,000						2,225,000				110,477	12/15/2021
	SUN CANADA FINL CO SUB NOTE SERIES 144A																			
86664R-AB-2	7.250% 12/15/15		12/15/2015	Maturity		28,500,000	28,500,000	28,422,765	28,493,281		6,719		6,719		28,500,000				2,066,250	12/15/2015
870738-AK-7	SWIFT ENERGY CO 7.875% 03/01/22		04/07/2015	Various		277,150	635,000	328,613	328,613		3,756		3,756		332,368		(55,218)	(55,218)	30,224	03/01/2022
871829-AT-4	SYSCO CORPORATION 3.000% 10/02/21		07/14/2015	Call 101.0000		6,565,000	6,500,000	6,485,765	6,486,225		986		986		6,487,211		77,789	77,789	152,750	10/02/2021
871829-AU-1	SYSCO CORPORATION 3.500% 10/02/24		07/14/2015	Call 101.0000		39,390,000	39,000,000	39,212,980	39,210,149		(10,156)		(10,156)		39,199,992		190,008	190,008	1,069,250	10/02/2024
871829-AV-9	SYSCO CORPORATION 4.350% 10/02/34		07/14/2015	Call 101.0000		43,682,500	43,250,000	44,852,913	44,847,475		(28,392)		(28,392)		44,819,082		(1,136,582)	(1,136,582)	1,473,744	10/02/2034
	TIERS CORP BND BKD SERIES C 144A ABS			Redemption																
871928-AX-5	8.125% 09/15/17		09/15/2015	100.0000		1,481,208	1,481,208	1,529,509	1,491,259		(2,014)		(2,014)		1,489,245		(8,036)	(8,036)	90,860	09/15/2017
873050-BW-0	TTX CO SERIES 144A 4.900% 03/01/15		03/01/2015	Maturity		7,500,000	7,500,000	8,245,800	7,529,938		(29,938)		(29,938)		7,500,000				183,750	03/01/2015
	TEMPLAR ENERGY LLC BANK LOAN 15.168%			Citigroup Global																
87978G-AD-1	11/25/20		09/18/2015	Markets		958,974	1,860,000	1,846,050	1,835,550		(29,284)		(29,284)		1,806,266		(847,292)	(847,292)	112,029	11/25/2020
	TENASKA ALABAMA II PART SR SEC'D BONDS			Redemption																
88031R-AA-6	SERIES 144A 6.125% 03/30/23		12/30/2015	100.0000		83,463	83,463	83,463	83,463						83,463				3,195	03/30/2023
	HENDERSON RECEIVABLES I LLC SERIES 2003-A																			
88576P-AB-9	ABS-144A MBIA A 4.855% 11/15/33		12/15/2015	Paydown		373,640	373,640	373,621	373,629		11		11		373,640				9,966	11/15/2033
886546-AA-8	TIFFANY&CO SERIES 144A 3.800% 10/01/24		05/08/2015	Tax Free Exchange		21,090,221	21,000,000	21,093,320	21,092,813		(2,592)		(2,592)		21,090,221				494,317	10/01/2024
88732J-AV-0	TIME WARNER CABLE 3.500% 02/01/15		02/01/2015	Maturity		11,000,000	11,000,000	10,973,350	10,999,543		457		457		11,000,000				192,500	02/01/2015
	TOWNSQUARE RADIO LLC/INC SERIES 144A																			
892234-AA-3	9.000% 04/01/19		04/01/2015	Call 106.7500		1,329,038	1,245,000	1,322,813	1,305,067		(4,064)		(4,064)		1,301,003		28,034	28,034	56,025	04/01/2019
	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A			Redemption																
89566E-AA-6	ABS 6.040% 01/31/18		01/31/2015	100.0000		1,368,918	1,368,918	1,462,888	1,386,809		(818)		(818)		1,385,992		(17,074)	(17,074)	41,341	01/31/2018
				Redemption																
899042-AA-3	TUFTS MEDICAL CTR INC 5.373% 01/01/23		01/02/2015	100.0000		2,649,000	2,649,000	2,649,000	2,649,000						2,649,000				71,165	01/01/2023
	USTA NATIONAL TENNIS CENTER IN PRIVATE			Redemption																
903638-AA-8	PLACEMENT 3.110% 09/08/24		07/08/2015	100.0000		219,361	219,361	219,361	219,361						219,361				5,685	09/08/2024
	UNITED CONTINENTAL HLDGS A 6.000%																			
910047-AC-3	07/15/26		04/01/2015	Call 100.0000		1,250,000	1,250,000	1,018,750	1,031,211		2,869		2,869		1,034,079		215,921	215,921	53,333	07/15/2026
	VALEANT PHARMACEUTICALS SERIES 144A																			
91911X-AN-4	6.875% 12/01/18	G	02/17/2015	Call 103.4380		3,826,172	3,699,000	3,670,888	3,683,410		453		453		3,683,863		142,309	142,309	53,687	12/01/2018
920355-AC-8	VALSPAR CORP 5.100% 08/01/15		08/01/2015	Maturity		6,000,000	6,000,000	5,995,620	5,995,620		4,380		4,380		6,000,000				306,000	08/01/2015
	VIASYSTEMS INC SERIES 144A 7.875%																			
92552R-AK-3	05/01/19		06/28/2015	Call 105.9060		3,150,704	2,975,000	3,033,625	3,025,798		(7,112)		(7,112)		3,018,686		132,017	132,017	154,235	05/01/2019
	WF-RBS COMMERCIAL MTGE TRUST SERIES 2011-C3																			
92935V-AC-2	CLASS A2 3.240% 03/15/44		12/01/2015	Paydown		10,061,142	10,061,142	10,152,373	10,074,613		(13,471)		(13,471)		10,061,142				279,824	03/15/2044

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A 0.411% 06/15/20		02/15/2015	Paydown		684,986	684,986	641,318	683,289		1,697		1,697		684,986				265	06/15/2020
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4 5.572% 10/15/48		12/01/2015	Paydown		862,424	862,424	835,069	857,086		5,337		5,337		862,424				31,355	10/15/2048
931422-AE-9	WALGREEN CO BASIC 5.250% 01/15/19		08/10/2015	Call 100.0000		37,736,000	37,736,000	40,399,255	39,081,759		(189,531)		(189,531)		38,892,228		(1,156,228)	(1,156,228)	6,546,725	01/15/2019
931422-AJ-8	WALGREEN CO 1.800% 09/15/17		08/10/2015	Call 100.0000		4,804,000	4,804,000	4,743,883	4,764,818		8,564		8,564		4,773,382		30,618	30,618	158,618	09/15/2017
94973B-AA-9	WELLS ENTERPRISES INC SERIES 144A 6.750% 02/01/20		04/22/2015	Guggenheim		352,170	344,000	344,000	344,000						344,000		8,170	8,170	17,157	02/01/2020
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS 6.640% 09/19/27		12/21/2015	Redemption 100.0000		8,418,640	8,418,640	8,418,640	8,418,640						8,418,640				1,361,198	09/19/2027
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4 6.000% 10/25/36		12/01/2015	Paydown		1,377,827	1,472,889	1,390,164	1,397,368		(19,541)		(19,541)		1,377,827				44,880	10/25/2036
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2015	Call 100.0000		225,000	225,000	244,627	238,014		(137)		(137)		237,877		(12,877)	(12,877)	8,606	03/15/2027
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2015	Redemption 100.0000		1,454,000	1,454,000	1,541,676	1,495,534		(2,533)		(2,533)		1,493,001		(39,001)	(39,001)	54,525	06/15/2027
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT 4.310% 12/18/24		12/31/2015	Redemption 100.0000		124,444	124,444	124,444	124,444						124,444				3,546	12/18/2024
989207-AA-3	ZEBRA TECHNOLOGIES CORP SERIES 144A 7.250% 10/15/22		10/16/2015	Tax Free Exchange		985,000	985,000	985,000	985,000						985,000				71,611	10/15/2022
989701-AM-9	ZIONS BANCORP BASIC 5.500% 11/16/15		11/16/2015	Maturity		13,700,000	13,700,000	13,394,717	13,658,887		41,113		41,113		13,700,000				753,500	11/16/2015
BL1184-11-0	SAMSON INVESTMENT BANK LOAN 0.357% 09/25/18		03/02/2015	Various		1,090,255	1,553,425	1,542,749	1,545,015		(10,711)		(10,711)		1,534,304		(444,049)	(444,049)	8,841	09/25/2018
BL1245-32-5	SELECT MEDICAL BANK LOAN 5.208% 06/01/18		03/04/2015	Redemption 100.0000		28,937	28,937	26,803	27,118		88		88		27,206		1,731	1,731	284	06/01/2018
BL1283-93-8	FTS INTERNATIONAL BANK LOAN 0.682% 04/14/21		01/23/2015	Various		136,176	180,000	179,100	178,027		2,079		2,079		180,107		(43,930)	(43,930)	1,903	04/14/2021
BL1390-82-4	IAP BANK LOAN 10.000% 07/18/19		12/31/2015	Redemption 100.0000		901	901	811	791		25		25		816		85	85	36	07/18/2019
013716-AV-7	ALCAN INC BASIC 5.000% 06/01/15	A	06/01/2015	Maturity		12,000,000	12,000,000	11,891,160	11,994,323		5,677		5,677		12,000,000				300,000	06/01/2015
097751-BF-7	BOMBARDIER INC SERIES 144A 6.125% 01/15/23	A	05/14/2015	Morgan Stanley & Co., Inc.		893,831	965,000	965,000	965,000						965,000		(71,169)	(71,169)	49,912	01/15/2023
11283W-AA-2	BROOKFIELD RESIDENTIAL SERIES 144A 6.500% 12/15/20	A	09/21/2015	Citigroup Global Markets		164,794	165,000	165,000	165,000						165,000		(206)	(206)	8,312	12/15/2020
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 10/18/26	A	09/25/2015	Call 100.0000		4,765,299	4,765,299	4,765,299	4,765,299						4,765,299				673,341	10/18/2026
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 10/18/26	A	04/18/2015	Redemption 100.0000		73,298	73,298	73,298	73,298						73,298				1,422	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 12/05/26	A	09/25/2015	Call 100.0000		2,405,341	2,405,341	2,405,341	2,405,341						2,405,341				327,126	12/05/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 12/05/26	A	06/05/2015	Redemption 100.0000		36,998	36,998	36,998	36,998						36,998				718	12/05/2026
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SERIES B 7.390% 12/31/17	A	12/31/2015	Redemption 100.0000		1,292,000	1,292,000	1,375,386	1,308,436		(6,783)		(6,783)		1,301,652		(9,652)	(9,652)	72,274	12/31/2017
46294*-AB-4	IRON ORE OF CANADA 6.600% 11/02/17	A	10/31/2015	Redemption 100.0000		2,222,223	2,222,223	2,222,223	2,222,223						2,222,223				110,000	11/02/2017
48207L-AA-1	JUPITER RESOURCES INC 144A 8.500% 10/01/22	A	03/06/2015	JP Morgan Securities, Inc.		456,500	550,000	526,928	527,506		408		408		527,914		(71,414)	(71,414)	22,466	10/01/2022
740212-AC-9	PRECISION DRILLING CORP 6.625% 11/15/20	A	05/28/2015	Various		1,071,405	1,075,000	1,075,000	1,075,000						1,075,000		(3,595)	(3,595)	38,448	11/15/2020
740212-AE-5	PRECISION DRILLING CORP 6.500% 12/15/21	A	05/07/2015	Barclays Capital, Inc.		668,250	675,000	675,000	675,000						675,000		(6,750)	(6,750)	17,916	12/15/2021
74733X-AA-4	QUADRA FNX MINING LTD SERIES 144A 7.750% 06/15/19	A	06/15/2015	Call 103.8750		4,570,500	4,400,000	4,400,000	4,400,000						4,400,000		170,500	170,500	170,500	06/15/2019
893526-DH-3	TRANS CANADA PIPELINES LTD 3.400% 06/01/15	A	06/01/2015	Maturity		9,100,000	9,100,000	9,509,409	9,136,810		(36,810)		(36,810)		9,100,000				154,700	06/01/2015
C81776-AA-1	SANJEL CORP 7.500% 06/19/19	A	09/29/2015	Various		1,069,000	2,100,000	1,333,500	1,575,000		74,772	262,889	(188,117)		1,386,883		(317,883)	(317,883)	111,832	06/19/2019
000004-00-2	SHIP MIDCO LTD BANK LOAN 6.399% 11/30/17	F	02/12/2015	Barclays Capital, Inc.		50,013	50,484	49,947	49,926		(1,043)		(1,043)		48,883		1,130	1,130	1,340	11/30/2017
000004-00-2	SHIP MIDCO LTD BANK LOAN 6.399% 11/30/17	F	04/07/2015	Tax Free Exchange		194,507	196,864	194,769	194,688		(181)		(181)		194,507				5,225	11/30/2017

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
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A 8.000% 08/18/18	F	01/02/2015	Direct																08/18/2018
128690-AA-2	CALCIPAR SA SERIES 144A 6.875% 05/01/18	F	05/01/2015	Call 103.4380		1,096,443	1,060,000	1,060,000	1,060,000						1,060,000		36,443	36,443	36,438	05/01/2018
29414H-AA-9	EOLE FINANCE SPC SERIES 144A 2.341% 02/24/24	F	11/24/2015	Redemption 100.0000		2,783,223	2,783,223	2,783,223	2,783,223						2,783,223				40,818	02/24/2024
30239X-AC-1	FOSTERS FIN CORP SERIES144A 5.125% 06/15/15	F	06/15/2015	Maturity		15,000,000	15,000,000	14,928,600	14,995,887		4,113		4,113		15,000,000				384,375	06/15/2015
31529T-AB-9	FERREXPO FINANCE PLC SERIES 144A 7.875% 04/07/16	F	02/24/2015	Various		784,775	1,000,000	760,000	760,000		25,126		25,126		785,126		(351)	(351)	30,192	04/07/2016
35177P-AU-1	FRANCE TELECOM 2.125% 09/16/15	F	09/16/2015	Maturity		10,000,000	10,000,000	9,946,800	9,992,149		7,851		7,851		10,000,000				212,500	09/16/2015
44984W-AE-7	INEOS FINANCE PLC SERIES 144A 7.500% 05/01/20	F	05/06/2015	Call 105.6250		1,954,063	1,850,000	1,873,125	1,864,517		(1,343)		(1,343)		1,863,174		90,889	90,889	71,302	05/01/2020
45867X-AG-9	INTERGEN NV SERIES 144A 7.000% 06/30/23	F	10/20/2015	Various		2,623,450	3,000,000	2,946,930	2,953,540		3,254		3,254		2,956,794		(333,344)	(333,344)	167,224	06/30/2023
46132B-AD-1	INVERSIONES ALSACIA SA SERIES 144A 8.000% 12/31/18	F	12/22/2015	Redemption 100.0000		8,380	8,380	5,368	6,033	16	366	750	(368)		5,660		2,720	2,720	473	12/31/2018
50177W-AA-9	LBC TANK TERMINAL HLDING SERIES 144A 6.875% 05/15/23	F	03/26/2015	Royal Bank of Canada		577,713	565,000	565,000	565,000						565,000		12,713	12,713	14,674	05/15/2023
59841R-AA-7	MIDWEST VANADIUM PTY LTD SERIES 144A 11.500% 02/15/18	F	02/13/2015	Nomura Securities Int'l, Inc.		234,000	1,800,000	270,000	270,000						270,000		(36,000)	(36,000)		02/15/2018
636274-AC-6	NATL GRID PLC 6.300% 08/01/16	F	03/23/2015	Call 100.0000		21,000,000	21,000,000	21,421,570	20,955,329		6,005		6,005		20,961,334		38,666	38,666	2,464,560	08/01/2016
663742-AA-2	NORTH ATLANTIC DRILLING SERIES 144A 6.250% 02/01/19	F	01/29/2015	Goldman Sachs & Co.		142,000	200,000	180,000	180,979		352		352		181,331		(39,331)	(39,331)	6,319	02/01/2019
676253-AJ-6	OFFSHORE GROUP INVST LTD 7.500% 11/01/19	F	12/21/2015	Various		934,750	2,550,000	1,164,750	1,899,750		69,018	802,738	(733,720)		1,166,020		(231,270)	(231,270)	78,125	11/01/2019
81013T-AB-7	SCOTTISH POWER PLC 5.375% 03/15/15	F	03/15/2015	Maturity		35,000,000	35,000,000	34,997,550	34,999,927		73		73		35,000,000				940,625	03/15/2015
85234X-AA-4	STACKPOLE INTL INTER CO SERIES 144A 7.750% 10/15/21	F	11/26/2015	Call 100.0000		2,515,000	2,515,000	2,510,750	2,510,836		345		345		2,511,181		3,819	3,819	511,474	10/15/2021
870836-AD-5	SWISS BANK CORP NY SUB DEBS 7.000% 10/15/15	F	10/15/2015	Maturity		10,500,000	10,500,000	10,062,045	10,464,601		35,399		35,399		10,500,000				735,000	10/15/2015
902118-BL-1	TYCO INTERNATIONAL FINAN 8.500% 01/15/19	F	09/16/2015	Call 100.0000		28,000,000	28,000,000	33,601,580	30,846,651		(460,021)		(460,021)		30,386,631		(2,386,631)	(2,386,631)	8,964,278	01/15/2019
902151-AA-7	TYCO INTL FIN/TYCO FIRE 6.875% 01/15/21	F	10/14/2015	Call 100.0000		26,000,000	26,000,000	28,266,621	28,229,897		(252,474)		(252,474)		27,977,423		(1,977,423)	(1,977,423)	8,877,610	01/15/2021
918242-AB-4	VIMPELCOM VIP FIN SERIES 144A 9.125% 04/30/18	F	04/02/2015	Corporate Action		765,000	750,000	753,750	752,344		(153)		(153)		752,192		12,808	12,808	51,396	04/30/2018
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A 8.250% 06/07/21	F	04/08/2015	Various		634,250	700,000	700,000	700,000						700,000		(65,750)	(65,750)	12,169	06/07/2021
F4113C-DF-7	FRANCE TELECOM 7.250% 11/10/20	D	04/09/2015	Corporate Action		15,106,840	11,789,600	16,550,319	15,337,240		(130,261)		(130,261)	275,416	14,374,803	(1,107,592)	732,037	(375,555)	365,641	11/10/2020
F6132#-AB-4	MESSER GROUP 5.460% 08/02/15	F	08/02/2015	Maturity		1,578,598	1,578,598	1,578,598	1,578,598						1,578,598				86,106	08/02/2015
L0714#-AC-4	BARILLA FINANCE PRIVATE PLACEMENT 5.690% 12/09/15	F	12/09/2015	Maturity		6,000,000	6,000,000	5,966,040	5,996,224		3,776		3,776		6,000,000				341,400	12/09/2015
L6346#-AB-9	MESSER GROUP 5.460% 08/02/15	F	08/02/2015	Maturity		4,621,402	4,621,402	4,621,402	4,621,402						4,621,402				252,329	08/02/2015
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT 6.810% 05/14/18	F	11/21/2015	Redemption 100.0000		964,286	964,286	964,286	964,286						964,286				49,251	05/14/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,485,864,203	1,504,748,058	1,494,951,049	1,497,913,683	16	639,328	3,846,288	(3,206,944)	275,416	1,493,874,543	(1,107,592)	(8,010,345)	(9,117,937)	97,469,062	XXX
060505-EH-3	BANK OF AMERICA CORP SERIES X 6.250% Perpet.		01/20/2015	Banc of America Securities		1,563,188	1,575,000	1,575,000	1,575,000						1,575,000		(11,813)	(11,813)	37,734	01/01/9999
33716P-AA-8	FIRST TENNESSEE CAP II CO GTY SERIES B 6.300% 04/15/34		08/21/2015	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				267,750	04/15/2034
40427P-AA-3	HSBC AMERICAS INC CAP SEC SERIES 144A 7.808% 12/15/26		06/26/2015	Call 100.7810		10,078,100	10,000,000	10,000,000	10,000,000						10,000,000		78,100	78,100	414,258	12/15/2026
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II SERIES 144A 8.380% 05/15/27		06/26/2015	Call 100.8400		4,275,613	4,240,000	4,394,718	4,273,520		(6,355)		(6,355)		4,267,168		8,451	8,451	218,122	05/15/2027
760715-AB-8	REPUBLIC NY CAPITAL I 7.750% 11/15/26		06/26/2015	Call 100.7320		5,036,600	5,000,000	4,979,293	4,986,444		346		346		4,986,790		49,802	49,802	237,882	11/15/2026
4899999. Subtotal - Bonds - Hybrid Securities						25,953,501	25,815,000	25,949,011	25,834,964		(6,009)		(6,009)		25,828,958		124,540	124,540	1,175,746	XXX
8399997. Total - Bonds - Part 4						2,017,759,206	2,027,119,435	1,983,849,936	2,024,815,607	16	2,139,726	3,846,288	(1,706,546)	275,416	2,022,276,870	(1,107,592)	(4,517,672)	(5,625,264)	107,516,457	XXX
8399998. Total - Bonds - Part 5						1,596,888,720	1,605,042,793	1,605,278,526			(47,839)	683,496	(731,335)		1,604,547,190		(7,658,462)	(7,658,462)	7,064,638	XXX

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399999. Total - Bonds						3,614,647,926	3,632,162,228	3,589,128,462	2,024,815,607	16	2,091,887	4,529,784	(2,437,881)	275,416	3,626,824,060	(1,107,592)	(12,176,134)	(13,283,726)	114,581,095	XXX
74251V-20-1	PRINCIPAL FINL GROUP		06/30/2015	Call 100.0000	250,000.000	25,000,000	0.00	25,000,000	25,000,000						25,000,000				695,375	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						25,000,000	XXX	25,000,000	25,000,000						25,000,000				695,375	XXX
8999997. Total - Preferred Stocks - Part 4						25,000,000	XXX	25,000,000	25,000,000						25,000,000				695,375	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						25,000,000	XXX	25,000,000	25,000,000						25,000,000				695,375	XXX
001055-10-2	AFLAC INC		11/13/2015	Various	25,300.000	1,617,537		1,610,651	1,545,577	65,074			65,074		1,610,651		6,886	6,886	29,601	
002824-10-0	ABBOTT LABORATORIES		11/13/2015	Various	48,500.000	2,184,089		1,094,257	2,183,470	(1,089,213)			(1,089,213)		1,094,257		1,089,833	1,089,833	46,560	
00685R-40-9	ADELPHIA CONTINGENT VALUE		12/09/2015	Capital Distribution	0.000	2,564		2,564	2,564						2,564					
014491-10-4	ALEXANDER AND BALDWIN INC		10/19/2015	Various	34,355.000	1,282,703		1,189,667	1,348,777	(159,111)			(159,111)		1,189,667		93,036	93,036	3,798	
031162-10-0	AMGEN INC		03/23/2015	Citigroup Global Markets	541.000	90,107		87,908	86,176	1,732			1,732		87,908		2,199	2,199	427	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		12/11/2015	Various	97,755.000	3,688,436		3,076,188	3,631,598	(555,410)			(555,410)		3,076,188		612,248	612,248	89,611	
045604-10-5	ASSOCIATED ESTATES REALTY CP REIT		04/23/2015	Various	99,392.000	2,819,422		2,253,011	2,306,888	(53,878)			(53,878)		2,253,011		566,412	566,412	41,745	
053015-10-3	AUTOMATIC DATA PROCESSING		11/13/2015	Various	26,725.000	2,315,226		919,198	2,228,063	(1,308,865)			(1,308,865)		919,198		1,396,028	1,396,028	51,573	
053484-10-1	AVALON BAY COMMUNITIES INC		02/11/2015	Merrill Lynch	24,800.000	4,226,470		3,024,520	4,052,072	(1,027,552)			(1,027,552)		3,024,520		1,201,950	1,201,950	28,768	
09247X-10-1	BLACKROCK INC		03/24/2015	Citigroup Global Markets	271.000	101,683		75,170	96,899	(21,728)			(21,728)		75,170		26,513	26,513	591	
12508E-10-1	CDK GLOBAL INC		04/30/2015	Various	8,633.000	396,836		119,177	351,899	(232,721)			(232,721)		119,177		277,659	277,659	1,036	
126117-10-0	CNA FINANCIAL CORP		11/13/2015	Various	25,800.000	963,903		689,788	998,718	(308,930)			(308,930)		689,788		274,115	274,115	62,900	
126650-10-0	CVS HEALTH CORP		07/31/2015	Various	4,365.000	447,697		251,766	420,393	(168,627)			(168,627)		251,766		195,931	195,931	1,862	
133131-10-2	CAMDEN PROPERTY TRUST		03/04/2015	Various	106,480.000	8,128,503		6,593,361	7,862,483	(1,269,122)			(1,269,122)		6,593,361		1,535,142	1,535,142	70,277	
14149Y-10-8	CARDINAL HEALTH INC		03/25/2015	Various	3,897.000	341,337		246,168	314,605	(68,437)			(68,437)		246,168		95,169	95,169	1,335	
150838-10-0	CELADON GROUP INC		04/16/2015	Various	25,500.000	690,677		460,273	578,595	(118,322)			(118,322)		460,273		230,404	230,404	764	
154760-40-9	CENTRAL PACIFIC FINANCIAL		11/13/2015	Various	57,400.000	1,329,646		1,044,348	1,234,100	(189,752)			(189,752)		1,044,348		285,298	285,298	19,968	
15643U-10-4	CENTRUS ENERGY CORP		07/01/2015	Various	174,059.000	836,204		748,454	748,454						748,454		87,750	87,750		
166764-10-0	CHEVRON CORP		11/02/2015	Various	6,040.000	582,349		587,763	677,567	64,007		153,811	(89,804)		587,763		(5,414)	(5,414)	12,713	
171232-10-1	CHUBB CORP		10/05/2015	Various	10,994.000	1,337,262		977,857	1,137,549	(159,692)			(159,692)		977,857		359,405	359,405	19,408	
171340-10-2	CHURCH & DWIGHT CO. INC.		11/13/2015	Various	27,100.000	2,252,159		1,661,336	2,135,751	(474,415)			(474,415)		1,661,336		590,823	590,823	32,395	
172967-42-4	CITIGROUP INC		11/13/2015	Various	45,000.000	2,387,610		2,214,194	2,434,950	(220,756)			(220,756)		2,214,194		173,416	173,416	6,260	
178566-10-5	CITY NATIONAL BANK COMMON		07/20/2015	Various	10,400.000	947,466		709,099	840,424	(131,325)			(131,325)		709,099		238,368	238,368	7,280	
191216-10-0	COCA COLA CO		11/13/2015	Various	91,185.000	3,815,053		3,543,243	3,849,831	(306,587)			(306,587)		3,543,243		271,809	271,809	89,739	
194162-10-3	COLGATE-PALMOLIVE		11/13/2015	Various	33,900.000	2,251,875		2,276,082	2,345,541	(69,459)			(69,459)		2,276,082		(24,207)	(24,207)	50,850	
254687-10-6	THE WALT DISNEY CO		07/31/2015	Various	2,727.000	296,123		189,108	256,856	(67,748)			(67,748)		189,108		107,015	107,015	3,743	
25746U-10-9	DOMINION RESOURCES INC		06/18/2015	Various	16,712.000	1,137,008		1,015,818	1,285,153	(269,335)			(269,335)		1,015,818		121,191	121,191	19,946	
263534-10-9	DUPONT EI DE NEMOURS		11/13/2015	Various	30,800.000	2,009,441		1,173,784	2,163,396	(989,612)			(989,612)		1,173,784		835,657	835,657	45,262	
263534-10-9	DUPONT EI DE NEMOURS		07/01/2015	Spin Off	0.000	61,829		61,829	113,956	(52,128)			(52,128)		61,829					
268648-10-2	EMC CORP MASS		11/13/2015	Various	64,100.000	1,676,040		1,607,703	1,906,334	(298,631)			(298,631)		1,607,703		68,338	68,338	29,486	
278642-10-3	EBAY INC		11/13/2015	Various	21,400.000	616,719		474,424	505,461	(31,037)			(31,037)		474,424		142,296	142,296		
278642-10-3	EBAY INC		07/20/2015	Spin Off	0.000	652,800		652,800	695,507	(42,707)			(42,707)		652,800					
278865-10-0	ECOLAB INC		06/04/2015	Various	1,373.000	156,910		152,128	143,506	8,622			8,622		152,128		4,782	4,782	906	
28140H-20-3	EDUCATION REALTY TRUST INC		08/12/2015	Various	128,943.000	4,505,909		4,084,424	4,718,024	(633,600)			(633,600)		4,084,424		421,485	421,485	29,610	
291011-10-4	EMERSON ELECTRIC CO		03/16/2015	Various	22,544.000	1,268,657		1,296,995	1,391,641	(94,646)			(94,646)		1,296,995		(28,338)	(28,338)	10,596	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		02/11/2015	JP Morgan Securities, Inc.	42,000.000	2,225,925		1,249,853	2,165,100	(915,247)			(915,247)		1,249,853		976,073	976,073	13,650	
29476L-10-7	EQUITY RESIDENTIAL		09/25/2015	Various	61,495.000	4,765,399		3,883,414	4,417,801	(534,387)			(534,387)		3,883,414		881,985	881,985	40,353	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		02/11/2015	Merrill Lynch	15,692.000	3,511,679		2,185,773	3,241,967	(1,056,194)			(1,056,194)		2,185,773		1,325,906	1,325,906	20,400	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		02/11/2015	Merrill Lynch	19,300.000	1,252,161		845,647	1,131,752	(286,105)			(286,105)		845,647		406,514	406,514		
30231G-10-2	EXXON MOBIL CORPORATION		11/02/2015	Various	2,675.000	226,899		267,976	247,304	20,673			20,673		267,976		(41,077)	(41,077)	4,338	
35137T-10-8	FOX CHASE BANCORP INC		10/16/2015	Various	2,900.000	51,142		49,969	48,343	1,626			1,626		49,969		1,173	1,173	1,566	
354613-10-1	FRANKLIN RESOURCES		11/13/2015	Various	54,600.000	2,231,808		2,818,857	3,023,202	(204,345)			(204,345)		2,818,857		(587,049)	(587,049)	60,060	
359694-10-6	H.B. FULLER CO		11/13/2015	Various	21,600.000	838,754		988,048	961,848	26,200			26,200		988,048		(149,294)	(149,294)	11,016	
369550-10-8	GENERAL DYNAMICS CORP		07/29/2015	JP Morgan Securities, Inc.	154.000	23,111		10,767	21,193	(10,426)			(10,426)		10,767		12,344	12,344	308	
42809H-10-7	HESS CORP		11/13/2015	Various	44,700.000	2,704,388		1,885,175	3,299,754	(1,414,579)			(1,414,579)		1,885,175		819,213	819,213	33,525	
437076-10-2	HOME DEPOT INC		11/13/2015	Various	31,000.000	3,849,901		2,374,535	3,254,070	(879,535)			(879,535)		2,374,535		1,475,366	1,475,366	54,870	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
448579-10-2	HYATT HOTELS CORP		11/13/2015	Various	22,600.000	1,144,031		1,000,337	1,360,746	(360,409)			(360,409)		1,000,337		143,694	143,694		
452308-10-9	ILLINOIS TOOL WORKS INC		11/13/2015	Various	27,300.000	2,506,491		2,084,600	2,585,310	(500,710)			(500,710)		2,084,600		421,891	421,891	54,737	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP		04/07/2015	Barclays Capital, Inc.	2,100.000	483,187		397,540	460,509	(62,969)			(62,969)		397,540		85,647	85,647	1,365	
459200-10-1	INTL BUSINESS MACHINES		01/29/2015	Various	7,093.000	1,101,015		1,310,914	1,138,001	172,913			172,913		1,310,914		(209,899)	(209,899)		
461203-10-1	INVACARE CORP		11/13/2015	Various	44,400.000	856,555		771,210	744,144	27,066			27,066		771,210		85,345	85,345	1,868	
46625H-10-0	JPMORGAN CHASE & CO		11/13/2015	Various	53,200.000	3,490,090		2,776,677	3,329,256	(552,579)			(552,579)		2,776,677		713,414	713,414	85,020	
478160-10-4	JOHNSON & JOHNSON		11/13/2015	Various	37,900.000	3,834,324		2,291,089	3,963,203	(1,672,114)			(1,672,114)		2,291,089		1,543,235	1,543,235	83,380	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		02/11/2015	Merrill Lynch	12,600.000	336,440		324,152	318,780	5,372			5,372		324,152		12,288	12,288	1,134	
513847-10-3	LANCASTER COLONY CORP		11/13/2015	Various	15,600.000	1,736,411		1,218,464	1,460,784	(242,320)			(242,320)		1,218,464		517,947	517,947	21,528	
524901-10-5	LEGG MASON INC		11/13/2015	Various	45,400.000	2,032,310		1,499,238	2,422,998	(923,761)			(923,761)		1,499,238		533,073	533,073	32,688	
527288-10-4	LEUCADIA NATIONAL CORP		11/13/2015	Various	57,700.000	1,111,154		1,602,828	1,293,634	309,194			309,194		1,602,828		(491,674)	(491,674)	10,819	
532457-10-8	ELI LILLY & CO		11/13/2015	Various	15,200.000	1,226,789		897,259	1,048,648	(151,389)			(151,389)		897,259		329,530	329,530	22,900	
539830-10-9	LOCKHEED MARTIN CORP		11/30/2015	Various	8,692.000	1,842,417		1,090,269	1,673,818	(583,550)			(583,550)		1,090,269		752,148	752,148	35,944	
548661-10-7	LOWE'S COMPANIES INC		11/27/2015	Various	9,624.000	685,786		370,184	662,131	(291,947)			(291,947)		370,184		315,602	315,602	4,043	
571748-10-2	MARSH & MCLENNAN COS		11/13/2015	Various	26,828.000	1,498,728		1,201,510	1,535,635	(334,125)			(334,125)		1,201,510		297,218	297,218	29,329	
577081-10-2	MATTEL INC		01/30/2015	Morgan Stanley & Co., Inc.	37,075.000	992,776		1,511,459	1,147,286	364,173			364,173		1,511,459		(518,682)	(518,682)		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		11/13/2015	Various	39,600.000	1,547,631		1,154,640	1,262,052	(107,412)			(107,412)		1,154,640		392,991	392,991	27,434	
580135-10-1	MCDONALDS CORP		11/13/2015	Various	38,379.000	4,279,445		3,676,886	3,596,112	80,774			80,774		3,676,886		602,558	602,558	97,331	
585055-10-6	MEDTRONIC INC		01/27/2015	Tax Free Exchange	36,951.000	1,725,103		1,725,103	2,667,862	(942,760)			(942,760)		1,725,103				11,270	
58933Y-10-5	MERCK & CO INC		11/13/2015	Various	87,952.000	4,805,058		4,165,687	4,994,794	(829,107)			(829,107)		4,165,687		639,371	639,371	154,013	
59156R-10-8	METLIFE INC		11/13/2015	Various	22,300.000	1,127,289		1,057,661	1,206,207	(148,546)			(148,546)		1,057,661		69,627	69,627	31,130	
594918-10-4	MICROSOFT CORP		11/13/2015	Various	69,201.000	3,714,395		2,198,909	3,214,386	(1,015,477)			(1,015,477)		2,198,909		1,515,486	1,515,486	64,035	
609207-10-5	MONDELEZ INTERNATIONAL		11/13/2015	Various	33,900.000	1,493,268		1,081,458	1,231,418	(149,959)			(149,959)		1,081,458		411,810	411,810	21,018	
626717-10-2	MURPHY OIL CORP		11/13/2015	Various	72,000.000	2,165,076		1,742,400	3,637,440	(87,028)		1,808,012	(1,895,040)		1,742,400		422,676	422,676	81,410	
64110D-10-4	NETAPP INC		02/11/2015	Various	28,100.000	1,113,765		1,158,221	1,164,745	(6,524)			(6,524)		1,158,221		(44,457)	(44,457)	4,637	
651639-10-6	NEWMONT MINING CORP		11/12/2015	Various	71,700.000	1,335,069		2,057,466	1,355,130	702,336			702,336		2,057,466		(722,397)	(722,397)	4,928	
654106-10-3	NIKE INC CLASS B		10/05/2015	Various	7,157.000	834,017		504,627	688,146	(183,518)			(183,518)		504,627		329,389	329,389	6,597	
666807-10-2	NORTHROP GRUMMAN CORP		11/03/2015	Various	16,098.000	2,672,740		1,599,852	2,372,684	(772,833)			(772,833)		1,599,852		1,072,889	1,072,889	24,569	
68389X-10-5	ORACLE CORPORATION		01/05/2015	Various	4,535.000	199,514		177,742	203,939	(26,197)			(26,197)		177,742		21,772	21,772	544	
68633D-10-3	ORITANI FINANCIAL CORP		11/02/2015	Various	92,500.000	1,480,386		1,492,094	1,424,500	67,594			67,594		1,492,094		(11,707)	(11,707)	47,723	
693475-10-5	PNC BANK CORP		11/13/2015	Various	29,500.000	2,752,267		2,147,984	2,691,285	(543,301)			(543,301)		2,147,984		604,282	604,282	59,295	
695263-10-3	PACWEST BANCORP		07/24/2015	Various	31,600.000	1,489,803		1,129,249	1,436,536	(307,287)			(307,287)		1,129,249		360,555	360,555	31,600	
70159Q-10-4	PARKWAY PROPERTIES INC		11/03/2015	Various	40,000.000	677,625		732,399	735,600	(3,201)			(3,201)		732,399		(54,773)	(54,773)	22,500	
703395-10-3	PATTERSON COS INC		11/13/2015	Various	36,400.000	1,734,592		1,475,286	1,750,840	(275,554)			(275,554)		1,475,286		259,306	259,306	31,304	
704326-10-7	PAYCHEX INC		11/13/2015	Various	42,600.000	2,226,375		1,644,730	1,966,842	(322,112)			(322,112)		1,644,730		581,645	581,645	68,160	
713448-10-8	PEPSICO INC		11/13/2015	Various	32,600.000	3,247,124		2,638,803	3,082,656	(443,853)			(443,853)		2,638,803		608,321	608,321	88,509	
717081-10-3	PFIZER INC		09/02/2015	Various	47,731.000	1,543,333		1,456,418	1,486,821	(30,403)			(30,403)		1,456,418		86,915	86,915	37,306	
737464-10-7	POST PROPERTIES INC REITS		02/11/2015	Merrill Lynch	27,000.000	1,546,075		1,444,415	1,586,790	(142,375)			(142,375)		1,444,415		101,660	101,660	10,800	
737630-10-3	POTLATCH CORP		01/15/2015	Crews & Associates, Inc.	78,825.000	3,251,956		3,257,303	3,300,403	(43,099)			(43,099)		3,257,303		(5,348)	(5,348)		
74005P-10-4	PRAXAIR INC		11/30/2015	Morgan Stanley & Co., Inc.	1,243.000	143,925		160,584	161,043	(459)			(459)		160,584		(16,660)	(16,660)	2,409	
742718-10-9	PROCTER & GAMBLE CO/THE		11/13/2015	Various	46,327.000	3,484,713		3,610,240	4,219,926	(609,687)			(609,687)		3,610,240		(125,526)	(125,526)	116,419	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		11/13/2015	Various	26,500.000	1,055,763		850,162	1,097,365	(247,203)			(247,203)		850,162		205,601	205,601	31,005	
74460D-10-9	PUBLIC STORAGE REIT		08/28/2015	Various	12,650.000	2,567,125		1,651,047	2,338,353	(687,305)			(687,305)		1,651,047		916,077	916,077	1,342	
855707-10-5	STATE AUTO FINANCIAL CORP		06/16/2015	Various	41,100.000	926,217		624,521	913,242	(288,721)			(288,721)		624,521		301,696	301,696	5,850	
872540-10-9	TJX COMPANIES INC		08/31/2015	Various	5,427.000	376,795		331,418	372,184	(40,766)			(40,766)		331,418		45,377	45,377	1,925	
902653-10-4	UDR INC REIT		02/11/2015	Various	138,600.000	4,454,477		3,463,802	4,271,652	(807,850)			(807,850)		3,463,802		990,675	990,675	36,036	
902973-30-4	US BANCORP		11/09/2015	Various	20,900.000	899,351		857,732	939,455	(81,723)			(81,723)		857,732		41,620	41,620	20,900	
911312-10-6	UNITED PARCEL SERVICE - CL B		01/06/2015	Merrill Lynch	773.000	83,769		74,921	85,934	(11,014)			(11,014)		74,921		8,848	8,848		
913017-10-9	UNITED TECHNOLOGIES CORP		01/06/2015	Merrill Lynch	1,008.000	114,241		114,241	115,920	(1,679)			(1,679)		114,241					
91324P-10-2	UNITEDHEALTH GROUP INC		11/02/2015	Various	7,423.000	836,139		487,764	750,391	(262,628)			(262,628)		348,375		348,375	348,375	3,254	
92343E-10-2	VERISIGN INC		11/13/2015	Various	30,400.000	2,356,110		1,596,715	1,732,800	(136,085)			(136,085)		1,596,715		759,394	759,394		
931142-10-3	WAL-MART STORES INC		12/03/2015	Various	68,201.000	4,566,777		4,670,036	5,857,102	(1,187,066)			(1,187,066)		4,670,036		(103,259)	(103,259)	103,887	
962166-10-4	WEYERHAEUSER CO REITS		02/11/2015	Merrill Lynch	69,600.000	2,442,219		2,189,795	2,497,944	(308,149)			(308,149)		2,189,795		252,424	252,424		
983919-10-1	XILINX INC		11/12/2015	Various	29,500.000	1,375,336		1,308,828	1,277,055	31,773			31,773		1,308,828		66,508	66,508	30,296	
G29183-10-3	EATON CORP PLC		11/05/2015	Various	10,500.000	599,327		730,049	713,580	16,469			16,469		730,049		(130,722)	(130,722)	18,425	

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
G91442-10-6	TYCO INTERNATIONAL PLC		11/13/2015	Various	52,600.000	1,917,239		1,848,533	2,307,036	(458,503)			(458,503)		1,848,533		68,706	68,706	41,817	
136375-96-1	CANADIAN NAT'L RAILWAY	C	02/04/2015	Goldman Sachs & Co.	300.000	20,681		20,954	20,726	(262)			(262)	490	18,859	(2,096)	1,823	(273)		
257559-20-3	DOMTAR CORP	A	11/13/2015	Various	19,400.000	798,592		310,118	780,268	(470,150)			(470,150)		310,118		488,474	488,474	30,555	
29250N-10-5	ENBRIDGE INC COMMON	A	06/18/2015	Various	33,618.000	1,590,537		1,480,138	1,728,301	(248,164)			(248,164)		1,480,138		110,399	110,399	17,290	
496902-40-4	KINROSS GOLD CORP COMMON	A	11/13/2015	Various	109,300.000	201,590		244,832	308,226	219,459		282,853	(63,394)		244,832		(43,242)	(43,242)		
867224-10-7	SUNCOR ENERGY INC	A	11/13/2015	Various	58,100.000	1,708,377		2,073,044	1,846,418	226,626			226,626		2,073,044		(364,667)	(364,667)	32,995	
87425E-10-3	TALISMAN ENERGY INC COMMON	A	01/02/2015	Various	63,400.000	492,607		548,410	496,422	51,988			51,988		548,410		(55,803)	(55,803)		
25243Q-20-5	DIAGEO CAPITAL PLC	F	11/13/2015	Various	21,200.000	2,424,401		2,542,900	2,418,708	124,192			124,192		2,542,900		(118,499)	(118,499)	72,377	
37733W-10-5	GLAXOSMITHKLINE PLC - ADR	R	11/13/2015	Various	40,800.000	1,698,612		1,881,003	1,743,792	137,211			137,211		1,881,003		(182,391)	(182,391)	75,409	
80105N-10-5	SANOFI	F	05/13/2015	Various	30,500.000	1,543,539		1,495,869	1,391,105	104,764			104,764		1,495,869		47,670	47,670	24,120	
806857-10-8	SCHLUMBERGER LTD	R	02/05/2015	Goldman Sachs & Co.	2,257.000	194,400		233,295	192,770	40,525			40,525		233,295		(38,895)	(38,895)	903	
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	D	11/25/2015	Various	9,689.000	1,144,989		977,723	1,100,431	(213,282)			(213,282)	90,574	826,138	(151,585)	318,851	167,266	13,485	
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE DEUTSCHE ANNINGTON IMMOBILE	D	12/10/2015	Various	27,048.000	922,279		853,964	920,188	(80,103)			(80,103)	13,879	777,734	(76,229)	144,545	68,316	6,845	
G1093E-10-8	BIG YELLOW GROUP PLC	D	02/11/2015	Barclays Capital, Inc.	68,459.000	640,041		589,985	649,008	(81,303)			(81,303)	22,280	555,817	(34,168)	84,224	50,056	8,590	
G1151C-10-1	ACCENTURE PLC	F	11/04/2015	Various	4,048.000	397,318		327,397	361,527	(34,130)			(34,130)		327,397		69,921	69,921	3,800	
G1245Z-10-8	BG GROUP PLC	D	06/05/2015	Various	144,334.000	2,302,764		2,435,807	1,946,707	489,333			489,333	(232)	2,333,549	(102,259)	(30,785)	(133,044)	4,364	
G196F1-10-0	CATLIN GROUP LTD	D	01/16/2015	Keefe Bruyette & Woods	134,600.000	1,397,140		1,066,882	1,408,262	(374,290)			(374,290)	32,910	438,319	(628,563)	958,821	330,258		
G42089-11-3	DIAGEO PLC	D	10/05/2015	Various	10,477.000	296,849		341,029	301,976	35,810			35,810	3,243	330,840	(10,189)	(33,991)	(44,180)	3,742	
G491BT-10-8	INVESCO LTD	F	11/13/2015	Various	100,500.000	3,619,835		3,254,458	3,971,760	(717,302)			(717,302)		3,254,458		365,377	365,377	61,683	
G9283N-10-1	UNITE GROUP PLC	D	02/11/2015	Barclays Capital, Inc.	80,067.000	608,847		526,730	580,527	(89,307)			(89,307)	35,511	480,933	(45,797)	127,913	82,116		
G98290-10-2	XL GROUP PLC	F	01/09/2015	Various	17,100.000	609,366		508,143	587,727	(79,584)			(79,584)		508,143		101,223	101,223		
H0023R-10-5	ACE LTD	F	12/30/2015	Various	1,747.000	199,845		199,603	200,695	(1,092)			(1,092)		199,603		242	242	4,612	
H57312-64-9	NESTLE SA	D	01/20/2015	Keefe Bruyette & Woods	33,600.000	2,570,455		2,335,992	2,466,784	(330,890)			(330,890)	200,098	2,424,612	88,621	145,843	234,464		
H69293-21-7	ROCHE HOLDING AG	D	11/02/2015	Various	10,958.000	3,017,071		2,950,816	2,976,465	(249,052)			(249,052)	223,403	2,835,318	(115,499)	181,754	66,255	45,253	
L4121J-10-1	GAGFAH SA	D	01/09/2015	Citigroup Global Markets	30,528.000	663,879		412,877	683,398	(313,938)			(313,938)	43,417	361,338	(51,539)	302,541	251,002		
Q6188C-10-6	MIRABELA NICKEL LTD	D	05/05/2015	MACQUARIE CAP (USA) LLC	2,400,000.000	264,487		102,353	57,939	38,299			38,299	6,115	92,756	(9,597)	171,731	162,134		
R67787-10-2	ORKLA ASA	D	05/13/2015	Keefe Bruyette & Woods	130,900.000	1,032,286		981,528	893,030	(107,968)			(107,968)	196,466	776,537	(204,991)	255,749	50,758	21,462	
W30316-11-6	FASTIGHETS AB BALDER	D	02/11/2015	Barclays Capital, Inc.	14,864.000	221,467		131,345	209,339	(98,981)			(98,981)	20,987	102,926	(28,418)	118,536	90,118		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						209,721,604	XXX	176,189,716	210,500,664	(32,955,414)		2,244,676	(35,200,090)	889,141	174,817,407	(1,372,309)	34,904,199	33,531,890	3,201,014	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		11/13/2015	Various	34,500.000	4,677,233		3,014,703	5,180,175	(2,165,472)			(2,165,472)		3,014,703		1,662,530	1,662,530		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						4,677,233	XXX	3,014,703	5,180,175	(2,165,472)			(2,165,472)		3,014,703		1,662,530	1,662,530		XXX
723682-10-0	Pioneer Fund A		12/31/2015	Pioneer	1,123.804	40,567		34,444	41,210	(6,766)			(6,766)		34,444		6,123	6,123		
724010-10-3	Pioneer Core Equity Fund A		12/31/2015	Pioneer	187.080	3,207		2,426	3,214	(788)			(788)		2,426		781	781		
72375Q-10-8	Pioneer Mid Cap Value Fund A		12/31/2015	Pioneer	179.806	4,593		4,325	4,725	(400)			(400)		4,325		269	269		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2015	Pioneer	1,202.073	45,495		18,231	44,477	(26,245)			(26,245)		18,231		27,263	27,263		
9299999. Subtotal - Common Stocks - Mutual Funds						93,862	XXX	59,426	93,626	(34,199)			(34,199)		59,426		34,436	34,436		XXX
723755-10-4	Pioneer Cash Reserves Fund A		12/31/2015	Pioneer	274.680	275		275	275						275					
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						275	XXX	275	275						275					XXX
9799997. Total - Common Stocks - Part 4						214,492,974	XXX	179,264,120	215,774,740	(35,155,085)		2,244,676	(37,399,761)	889,141	177,891,811	(1,372,309)	36,601,165	35,228,856	3,201,014	XXX
9799998. Total - Common Stocks - Part 5						61,077,267	XXX	60,158,656							60,167,552	8,896	909,712	918,608	491,618	XXX
9799999. Total - Common Stocks						275,570,241	XXX	239,422,776	215,774,740	(35,155,085)		2,244,676	(37,399,761)	889,141	238,059,363	(1,363,413)	37,510,877	36,147,464	3,692,632	XXX
9899999. Total - Preferred and Common Stocks						300,570,241	XXX	264,422,776	240,774,740	(35,155,085)		2,244,676	(37,399,761)	889,141	263,059,363	(1,363,413)	37,510,877	36,147,464	4,388,007	XXX
9999999 - Totals						3,915,218,167	XXX	3,853,551,238	2,265,590,347	(35,155,069)	2,091,887	6,774,460	(39,837,642)	1,164,557	3,889,883,423	(2,471,005)	25,334,743	22,863,738	118,969,102	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
	GNMA REMIC SERIES 2003-76 CLASS PZ																			
38374C-GS-4	6.000% 09/20/33		02/01/2015	Interest Capitalization	12/01/2015	Paydown	13,886	13,886	13,886	13,886									424	
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		06/10/2015	Various	08/11/2015	Various	32,550,000	33,247,126	32,854,811	32,871,496		(28,399)	347,232	(375,631)			(16,684)	(16,684)	298,008	108,022
912828-G3-8	US TREASURY N/B 2.250% 11/15/24		03/05/2015	Various	06/09/2015	Various	138,700,000	143,483,716	142,509,679	143,292,341		(33,424)	157,952	(191,376)			(782,661)	(782,661)	903,763	627,834
912828-G8-7	US TREASURY N/B 2.125% 12/31/21		01/20/2015	Various	04/24/2015	Various	19,550,000	20,114,914	20,159,815	20,112,609		(2,305)		(2,305)			47,206	47,206	35,394	18,861
912828-H8-6	US TREASURY N/B 1.500% 01/31/22		03/05/2015	Various	05/05/2015	Various	56,100,000	55,413,910	54,945,328	55,370,877		12,750	55,783	(43,033)			(425,549)	(425,549)	139,666	29,399
912828-J2-7	US TREASURY N/B 2.000% 02/15/25		04/29/2015	Various	06/09/2015	Various	276,325,000	276,126,242	271,613,017	276,131,520		5,277		5,277			(4,518,503)	(4,518,503)	1,353,785	765,236
912828-J4-3	US TREASURY N/B 1.750% 02/28/22		03/27/2015	Various	10/13/2015	Various	77,220,000	76,769,295	77,235,808	76,673,125		26,360	122,529	(96,169)			562,683	562,683	338,311	58,159
912828-J7-6	US TREASURY N/B 1.750% 03/31/22		04/29/2015	Various	06/04/2015	Various	105,900,000	106,162,001	105,212,456	106,159,344		(2,657)		(2,657)			(946,888)	(946,888)	179,571	100,716
912828-K7-4	US TREASURY N/B 2.000% 08/15/25		10/29/2015	Various	12/10/2015	Various	239,450,000	236,744,001	236,091,628	236,768,779		24,778		24,778			(677,151)	(677,151)	879,500	438,486
912828-L2-4	US TREASURY N/B 1.875% 08/31/22		09/01/2015	Various	10/22/2015	Various	21,000,000	20,968,326	21,068,119	20,968,794		467		467			99,326	99,326	37,552	1,545
912828-L5-7	US TREASURY N/B 1.750% 09/30/22		10/29/2015	Various	12/10/2015	Various	36,200,000	36,127,371	35,591,457	36,127,643		272		272			(536,186)	(536,186)	124,327	38,003
912828-M4-9	US TREASURY N/B 1.875% 10/31/22		11/25/2015	Barclays Capital, Inc.	12/10/2015	Credit Suisse First Boston	20,000,000	19,842,268	19,809,295	19,844,603		2,336		2,336			(35,308)	(35,308)	46,360	27,816
912828-M5-6	US TREASURY N/B 2.250% 11/15/25		11/30/2015	Various	12/10/2015	Various	84,000,000	84,188,461	84,135,957	84,188,089		(372)		(372)			(52,132)	(52,132)	126,087	65,151
912828-M8-0	US TREASURY N/B 2.000% 11/30/22		11/30/2015	Barclays Capital, Inc.	12/10/2015	Morgan Stanley & Co., Inc.	10,800,000	10,808,059	10,781,394	10,808,018		(41)		(41)			(26,623)	(26,623)	8,852	590
912828-VJ-6	US TREASURY N/B 1.875% 06/30/20		03/17/2015	Deutsche Bank Securities, Inc.	07/21/2015	Wells Fargo Brokerage Svcs.	1,600,000	1,622,381	1,614,495	1,620,982		(1,399)		(1,399)			(6,487)	(6,487)	16,793	6,381
912828-WZ-9	US TREASURY N/B 1.750% 04/30/22		05/27/2015	Various	07/24/2015	Various	29,575,000	29,270,243	28,969,685	29,272,202		1,959		1,959			(302,518)	(302,518)	57,284	34,025
912828-XB-1	US TREASURY N/B 2.125% 05/15/25		08/17/2015	Various	12/09/2015	Various	216,500,000	214,379,806	214,253,703	214,395,027		15,221		15,221			(141,324)	(141,324)	1,131,088	752,464
912828-XG-0	US TREASURY N/B 2.125% 06/30/22		07/17/2015	Various	08/24/2015	Various	27,925,000	28,029,214	28,103,156	28,028,786		(428)		(428)			74,370	74,370	45,390	29,304
912828-XQ-8	US TREASURY N/B 2.000% 07/31/22		09/08/2015	Various	11/20/2015	Various	155,925,000	156,833,442	157,220,860	156,823,571		(9,871)		(9,871)			397,289	397,289	540,007	180,995
0599999. Subtotal - Bonds - U.S. Governments							1,549,333,886	1,550,144,662	1,542,184,549	1,549,471,692		10,524	683,496	(672,972)			(7,287,140)	(7,287,140)	6,262,162	3,282,987
	FNMA REMIC SERIES 2003-61 CLASS MZ																			
31393D-VQ-1	5.000% 08/25/33		08/01/2015	Interest Capitalization	12/01/2015	Paydown	30,228	30,228	30,228	30,228									771	
	FNMA REMIC SERIES 2003-85 CLASS PZ																			
31393E-2C-2	5.000% 09/25/33		08/01/2015	Interest Capitalization	12/01/2015	Paydown	26,782	26,782	26,782	26,782									623	
	FHLMC REMIC SERIES 2638 CLASS CZ																			
31393W-WZ-8	5.000% 07/15/33		09/01/2015	Interest Capitalization	12/01/2015	Paydown	12,979	12,979	12,979	12,979									345	
	FHLMC SERIES 3199 CLASS LZ 6.000%																			
31397A-FM-0	08/15/36		09/01/2015	Interest Capitalization	12/01/2015	Paydown	46,087	46,087	46,087	46,087									1,412	
3199999. Subtotal - Bonds - U.S. Special Revenues							116,076	116,076	116,076	116,076									3,151	
	TI GROUP AUTO SYSTEMS LLC TERM LOAN					Redemption 100.0000														
000000-00-0	5.625% 06/30/22		06/26/2015	JP Morgan Securities, Inc.	12/31/2015		965	960	965	953		(6)		(6)			11	11	20	
	COMMUNICATIONS SALES & LEASING BANK LOAN					Redemption 100.0000														
000000-00-0	6.250% 10/16/22		04/16/2015	Banc of America Securities	12/31/2015		7,500	7,350	7,500	7,297		(53)		(53)			203	203	199	
	IMMUCOR INC BANK LOAN 6.250% 08/19/18			Citigroup Global Markets, Inc.		Citigroup Global Markets														
000000-60-4			02/19/2015		09/25/2015		155,730	156,467	154,072	156,079		(388)		(388)			(2,006)	(2,006)	5,073	
	IMMUCOR INC BANK LOAN 6.250% 08/19/18			Citigroup Global Markets, Inc.		Redemption 100.0000														
000000-60-4			02/19/2015		12/31/2015		16,322	16,399	16,322	16,374		(25)		(25)			(52)	(52)	421	
	TARGUS GROUP INTL INC BANK LOAN																			
000004-99-4	36.590% 05/24/16		02/27/2015	Corporate Action	07/15/2015	Goldman Sachs & Co.	682	682	535	682							(147)	(147)	36	
	TARGUS GROUP INTL INC BANK LOAN					Redemption 100.0000														
000004-99-4	36.590% 05/24/16		01/13/2015	Direct	01/13/2015		105	105	105	105										
	I 595 EXPRESS LL PRIVATE PLACEMENT					Redemption 100.0000														
000010-03-3	3.320% 12/31/31		09/30/2015	Merrill Lynch	12/31/2015		195,532	195,532	195,532	195,532									1,370	
	AMERICAN EXPRESS CREDIT ACCOUN SERIES					Wells Fargo Brokerage														
02582J-GN-4	2014-1 CLASS A 0.701% 12/15/21		09/17/2015	Citigroup Global Markets	12/03/2015	Svcs.	6,000,000	5,993,438	5,973,750	5,993,678		241		241			(19,928)	(19,928)	7,601	673
	APPVION BANK LOAN 6.385% 06/28/19			Jefferies & Co., Inc.		Redemption 100.0000														
03832T-AB-0			02/18/2015		10/01/2015		260,133	254,931	260,133	255,296		365		365			4,838	4,838	5,941	
	ARMY HAWAII FAMILY HSG 144A 5.524%					Redemption 100.0000														
04248N-AA-1	06/15/50		03/16/2015	Sterne, Agee & Leach	12/15/2015		120,000	138,275	120,000	137,895		(380)		(380)			(17,895)	(17,895)	6,629	1,731
	AVIS BUDGET RENTAL CAR FUNDING SERIES																			
	2015-1A CLASS A 144A 2.500% 07/20/21			Deutsche Bank Securities, Inc.		Banc of America														
05377R-BX-1			01/22/2015		06/11/2015	Securities	20,000,000	19,996,162	19,825,781	19,996,373		211		211			(170,591)	(170,591)	190,278	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS 4.500% 01/11/23		08/06/2015	Barclays Capital, Inc.	12/11/2015	Redemption 100.0000	107,060	110,842	107,060	110,749		(92)		(92)			(3,689)	(3,689)	1,006	
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A 3.492% 07/25/43		11/05/2015	Bank of America, N.A.	12/01/2015	Paydown	31,627	31,677	31,627	31,627		(49)		(49)					92	28
131477-AM-3	CALUMET SPECIALTY PROD SERIES 144A 6.500% 04/15/21		02/05/2015	Various	04/30/2015	Tax Free Exchange	1,942,000	1,701,035	1,708,616	1,708,616		7,581		7,581					68,375	37,068
15643U-AA-2	CENTRUS ENERGY CORP 8.000% 09/30/19		03/31/2015	Corporate Action	04/09/2015	CRT Capital	77,937	77,937	33,610	77,937							(44,326)	(44,326)	152	
161571-GH-1	CHASE ISSUANCE TRUST SERIES 2013-A9 CLASS A 0.751% 11/16/20		09/22/2015	Mizuho Securities	12/03/2015	Wells Fargo Brokerage Svcs.	3,155,000	3,157,465	3,152,165	3,157,316		(149)		(149)			(5,150)	(5,150)	4,347	549
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		10/22/2015	JP Morgan Securities, Inc.	12/01/2015	Paydown	77,895	78,796	77,895	77,895		(901)		(901)					320	197
221643-AJ-8	COTT BEVERAGES INC 144A 6.750% 01/01/20		02/11/2015	Sterne, Agee & Leach	08/19/2015	Tax Free Exchange	2,500,000	2,475,000	2,477,684	2,477,684		2,684		2,684					115,781	30,469
36155W-AJ-5	GCI INC SERIES 144A 6.875% 04/15/25		03/27/2015	Suncoast Capital Group Ltd.	05/19/2015	Tax Free Exchange	2,500,000	2,477,625	2,493,731	2,493,731		16,106		16,106					22,960	
37954F-AC-8	GLOBAL PART/ GLP FINANCE SERIES 144A 7.000% 06/15/23		06/01/2015	Banc of America Securities	10/21/2015	Tax Free Exchange	1,570,000	1,570,000	1,570,000	1,570,000									41,823	
46641C-BK-6	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS 1A1A 144A 4.000% 01/25/44		04/15/2015	JP Morgan Securities, Inc.	12/01/2015	Paydown	1,859,263	1,933,634	1,859,263	1,859,263		(74,371)		(74,371)					22,506	2,479
46644V-BK-1	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS 2A3 144A 3.000% 06/25/45		07/21/2015	JP Morgan Securities, Inc.	12/01/2015	Paydown	408,654	407,824	408,654	408,654		830		830					3,840	954
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT 3.580% 05/24/35		01/21/2015	Direct	11/24/2015	Redemption 100.0000	102,029	102,029	102,029	102,029									1,707	
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		02/24/2015	Taxable Exchange	08/07/2015	Call 100.0000	136,000	138,378	136,000	136,016		(2,362)		(2,362)			(16)	(16)	6,316	
539830-BC-2	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP 3.600% 03/01/35		10/27/2015	Wells Fargo Securities LLC	10/28/2015	Wells Fargo Securities LLC	4,275,000	3,884,607	3,884,607	3,884,607									25,223	25,223
554276-AE-5	MACDERMID INC BANK LOAN 6.875% 06/07/20		03/09/2015	Barclays Capital, Inc.	12/31/2015	Redemption 100.0000	5,711	5,724	5,711	5,715		(8)		(8)			(5)	(5)	125	
69318U-AA-3	PBF LOGISTICS LP/FINANCE PBF LOGISTICS LP/FINANCE 6.875% 05/15/23		05/07/2015	Deutsche Bank Securities, Inc.	12/07/2015	Tax Free Exchange	575,000	575,000	575,000	575,000									22,511	
74978Q-AB-1	RSP PERMIAN INC SERIES WI 6.625% 10/01/22		09/15/2015	Tax Free Exchange	12/21/2015	Goldman Sachs & Co.	975,000	975,000	877,500	975,000							(97,500)	(97,500)	47,189	29,426
82088K-AC-2	SHEA HOMES LP/FNDG CP SERIES 144A 5.875% 04/01/23		03/11/2015	JP Morgan Securities, Inc.	11/17/2015	Citigroup Global Markets, Inc.	290,000	290,000	300,875	290,000							10,875	10,875	11,216	
95931T-AA-8	WESTERN REFINING WNRL FI 144A 7.500% 02/15/23		02/06/2015	Merrill Lynch	07/08/2015	Tax Free Exchange	1,665,000	1,665,000	1,665,000	1,665,000									50,991	
98212B-AG-8	WPX ENERGY INC 8.250% 08/01/23		07/17/2015	Barclays Capital, Inc.	12/21/2015	Barclays Capital, Inc.	130,000	130,000	101,400	130,000							(28,600)	(28,600)	4,528	
BL0912-92-5	APEX TOOL GROUP BANK LOAN 5.625% 02/01/20		02/18/2015	Barclays Capital, Inc.	12/31/2015	Redemption 100.0000	10,178	9,984	10,178	10,031		47		47			148	148	193	
BL0996-72-0	ALBERTSONS BANK LOAN 5.566% 03/21/19		02/18/2015	Deutsche Bank Securities, Inc.	12/31/2015	Redemption 100.0000	531	520	531	521							10	10	7	
BL1218-25-6	KINETIC CONCEPTS BANK LOAN 5.625% 05/04/18		02/18/2015	Banc of America Securities	12/31/2015	Redemption 100.0000	19,435	19,330	19,435	19,332		2		2			103	103	344	
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN 4.309% 04/09/21		03/05/2015	JP Morgan Securities, Inc.	12/31/2015	Redemption 100.0000	10,050	10,000	10,050	9,994		(6)		(6)			56	56	100	
BL1297-86-2	CATALENT PHARMA SOLUTION BANK LOAN 5.312% 05/08/21		02/18/2015	Deutsche Bank Securities, Inc.	12/31/2015	Redemption 100.0000	40,133	40,216	40,133	40,072		(143)		(143)			61	61	637	
BL1301-17-7	WYLE SERVICES CORP BANK LOAN 5.081% 05/23/21		02/26/2015	JP Morgan Securities, Inc.	12/11/2015	Redemption 100.0000	1,944,676	1,947,538	1,944,676	1,942,514		(5,024)		(5,024)			2,162	2,162	64,184	
BL1401-07-6	MICRO FOCUS BANK LOAN 5.330% 11/20/21		02/20/2015	Credit Suisse First Boston	10/30/2015	Redemption 100.0000	5,000	4,938	5,000	4,929		(8)		(8)			71	71	95	(56)
BL1610-31-2	GCI HOLDINGS INC BANK LOAN 4.800% 02/02/22		03/31/2015	Suncoast Capital Group Ltd.	08/03/2015	Redemption 100.0000	1,000,000	1,007,989	1,000,000	1,006,585		(1,404)		(1,404)			(6,585)	(6,585)	14,371	
BL1621-75-6	PETSMART BANK LOAN 4.500% 02/18/22		02/19/2015	Citigroup Global Markets, Inc.	05/20/2015	Tax Free Exchange	2,221,585	2,233,961	2,233,872	2,233,872		(89)		(89)					32,119	
BL1666-60-3	ENERGY TRANSFER EQUITY LP BANK LOAN 4.071% 12/02/19		03/04/2015	Credit Suisse First Boston	05/27/2015	Redemption 100.0000	35,294	34,941	35,294	34,955		14		14			339	339	88	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL1671-40-5	HEADWATERS INC BANK LOAN 5.625% 03/12/22		03/12/2015	Deutsche Bank Securities, Inc.	12/31/2015	Redemption 100.0000	4,375	4,353	4,375	4,345		(8)		(8)			30	30	106	
BL1671-87-6	INEOS US FINANCE LLC BANK LOAN 5.313% 03/12/22		03/12/2015	Barclays Capital, Inc.	12/31/2015	Redemption 100.0000	3,752	3,733	3,752	3,725		(9)		(9)			27	27	42	
BL1708-40-5	BUILDERS FIRSTSOURCE BULDERS FIRSTSOURCE 7.500% 07/31/22		07/24/2015	Deutsche Bank Securities, Inc.	12/31/2015	Redemption 100.0000	6,302	6,239	6,302	6,240		1		1			62	62	110	
BL1720-37-6	PET SMART 4.452% 03/10/22		05/20/2015	Tax Free Exchange	10/30/2015	Redemption 100.0000	11,108	11,182	11,108	11,169		(14)		(14)			(61)	(61)	60	
BL1743-17-0	LANTHEUS MEDICAL IMAGING TERM LOAN 8.750% 06/30/22		06/26/2015	Credit Suisse First Boston	12/31/2015	Redemption 100.0000	6,675	6,592	6,675	6,577		(15)		(15)			98	98	161	
BL1772-96-3	GCI HOLDINGS GCI HOLDINGS 5.000% 02/02/22		07/06/2015	Starboard Capital Market	12/31/2015	Redemption 100.0000	5,000	5,000	5,000	5,000									21	
BL1776-05-5	ALLIANT HOLDINGS I LLC ALIANT HOLDINGS I LLC 2.082% 07/28/22		07/27/2015	Morgan Stanley & Co., Inc.	12/31/2015	Redemption 100.0000	362	362	362	362							1	1	1	
BL1798-80-2	NN INC NN INC 7.187% 10/19/22		10/02/2015	Keybank MCD	12/31/2015	Redemption 100.0000	3,750	3,675	3,750	3,676		1		1			74	74	26	
BL7655-43-6	JMC STEEL GROUP BANK LOAN 5.182% 04/01/17		02/19/2015	JP Morgan Securities, Inc.	11/30/2015	Redemption 100.0000	387,752	388,278	387,752	388,458		180		180			(706)	(706)	10,129	
BL1750-01-9	HUDSON'S BAY HUDSON'S BAY 108.062% 08/14/22	A	08/14/2015	Merrill Lynch	11/18/2015	Redemption 100.0000	539,171	536,004	539,171	536,058		54		54			3,112	3,112	1,879	
BL1001-46-2	SHIP MIDCO LTD BANK LOAN 10.500% 11/29/19	R	04/07/2015	Tax Free Exchange	10/16/2015	Redemption 100.0000	196,864	194,507	196,864	193,330		(1,178)		(1,178)			3,535	3,535	6,074	
BL1157-84-3	FMG RESOURCES AUG 2006 4.407% 06/30/19	F	07/15/2015	Deutsche Bank Securities, Inc.	12/31/2015	Redemption 100.0000	693	572	693	574		2		2			119	119	2	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							55,592,831	55,017,788	54,588,095	54,959,422		(58,363)		(58,363)			(371,322)	(371,322)	799,325	128,741
8399998. Total - Bonds							1,605,042,793	1,605,278,526	1,596,888,720	1,604,547,190		(47,839)	683,496	(731,335)			(7,658,462)	(7,658,462)	7,064,638	3,411,728
8999998. Total - Preferred Stocks																				
001055-10-2	AFLAC INC		02/17/2015	Dowling & Partners Securities	11/09/2015	Various	5,900.000	369,870	379,269	369,870							9,399	9,399	4,602	
031162-10-0	AMGEN INC		08/28/2015	Various	11/02/2015	Various	2,104.000	324,511	349,241	324,511							24,729	24,729	966	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		05/12/2015	Various	12/10/2015	Various	55,790.000	2,163,798	2,120,485	2,163,798							(43,312)	(43,312)	25,411	
045604-10-5	ASSOCIATED ESTATES REALTY CP REIT		03/04/2015	Various	04/23/2015	Various	94,200.000	2,335,960	2,503,562	2,335,960							167,601	167,601	12,096	
053015-10-3	AUTOMATIC DATA PROCESSING		07/29/2015	Various	10/30/2015	Various	1,390.000	118,034	119,608	118,034							1,574	1,574	728	
08171T-10-2	BENEFICIAL BANCORP INC		09/04/2015	Various	11/13/2015	Various	156,200.000	1,906,921	2,126,544	1,906,921							219,623	219,623		
09247X-10-1	BLACKROCK INC		07/30/2015	Various	11/03/2015	Various	555.000	192,846	196,732	192,846							3,885	3,885	1,624	
126650-10-0	CVS HEALTH CORP		04/20/2015	Morgan Stanley & Co., Inc.	07/29/2015	Various	837.000	84,598	90,633	84,598							6,036	6,036	463	
14149Y-10-8	CARDINAL HEALTH INC		10/05/2015	Various	11/30/2015	Various	3,270.000	276,880	276,658	276,880							(221)	(221)	811	
150838-10-0	CELADON GROUP INC		10/19/2015	Various	11/13/2015	Various	97,000.000	1,676,022	1,393,471	1,676,022							(282,551)	(282,551)	732	
154760-40-9	CENTRAL PACIFIC FINANCIAL		06/05/2015	Citigroup Global Markets	11/02/2015	Jefferies & Co., Inc.	10,800.000	240,300	241,493	240,300							1,193	1,193	1,296	
163851-10-8	CHEMOURS CO		07/01/2015	Spin Off	07/10/2015	Morgan Stanley & Co., Inc.	6,160.000	61,829	72,810	61,829							10,981	10,981		
171232-10-1	CHUBB CORP		06/04/2015	Various	07/01/2015	Instinet	1,456.000	143,732	177,050	143,732							33,318	33,318	830	
17273K-10-9	CIRCOR INTERNATIONAL INC		10/12/2015	Various	11/13/2015	Various	30,400.000	1,359,963	1,321,682	1,359,963							(38,281)	(38,281)	131	
194162-10-3	COLGATE-PALMOLIVE		06/04/2015	Various	11/09/2015	Various	4,973.000	334,017	330,237	334,017							(3,780)	(3,780)	3,699	
20825C-10-4	CONOCOPHILLIPS		07/08/2015	Morgan Stanley & Co., Inc.	11/13/2015	Various	12,400.000	726,223	679,071	726,223							(47,152)	(47,152)	18,352	
22160K-10-5	COSTCO WHOLESALE CORP		11/20/2015	Various	12/01/2015	Various	1,392.000	220,786	215,573	220,786							(5,213)	(5,213)	4,136	
23331A-10-9	DR HORTON INC		01/09/2015	Morgan Stanley & Co., Inc.	08/25/2015	Various	29,955.000	785,543	829,698	785,543							44,155	44,155	3,531	
254687-10-6	THE WALT DISNEY CO		08/28/2015	Goldman Sachs & Co.	10/30/2015	Various	2,450.000	237,421	269,946	237,421							32,525	32,525		
25746U-10-9	DOMINION RESOURCES INC		03/26/2015	EVERCORE	06/05/2015	Citigroup Global Markets	1,563.000	111,514	106,249	111,514							(5,265)	(5,265)	1,012	
268648-10-2	EMC CORP MASS		02/17/2015	Various	10/15/2015	Various	15,900.000	441,343	433,274	441,343							(8,069)	(8,069)	5,486	
278642-10-3	EBAY INC		02/05/2015	Cantor Fitzgerald & Company	11/09/2015	Various	2,700.000	61,477	79,155	61,477							17,678	17,678		
278642-10-3	EBAY INC		02/05/2015	Cantor Fitzgerald & Company	07/20/2015	Spin Off	0.000	84,591	84,591	84,591										
278865-10-0	ECOLAB INC		01/05/2015	Various	10/05/2015	Various	775.000	79,963	89,165	79,963							9,201	9,201	635	
291011-10-4	EMERSON ELECTRIC CO		02/03/2015	Various	03/09/2015	Various	2,647.000	160,186	150,856	160,186							(9,330)	(9,330)	1,244	
29476L-10-7	EQUITY RESIDENTIAL		07/20/2015	UBS Securities, Inc.	09/25/2015	Jefferies & Co., Inc.	2,420.000	181,839	176,697	181,839							(5,142)	(5,142)	1,337	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		01/23/2015	UBS Securities, Inc.	02/11/2015	Merrill Lynch	3,608.000	824,536	807,427	824,536							(17,110)	(17,110)		
302445-10-1	FLIR SYSTEMS INC		10/12/2015	Various	11/13/2015	Various	49,600.000	1,493,967	1,331,384	1,493,967							(162,583)	(162,583)	5,126	

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
345550-10-7	FOREST CITY ENTERPRISES INC		01/23/2015	Royal Bank of Canada	02/11/2015	Merrill Lynch	34,900.000	861,507	873,831	861,507							12,325	12,325		
354613-10-1	FRANKLIN RESOURCES		08/24/2015	SANFORD C BERNSTEIN CO	11/13/2015	Deutsche Bank Securities, Inc.	4,400.000	177,543	176,837	177,543							(706)	(706)	660	
359694-10-6	H.B. FULLER CO		10/09/2015	ROBERT W BAIRD	11/13/2015	Various	8,500.000	321,270	327,389	321,270							6,118	6,118	1,105	
369550-10-8	GENERAL DYNAMICS CORP		06/04/2015	Various	07/29/2015	JP Morgan Securities, Inc.	1,333.000	183,566	200,046	183,566							16,480	16,480	1,529	
42809H-10-7	HESS CORP		01/27/2015	Stifel Nicolaus & Co., Inc.	11/03/2015	Investment Tech Group, Inc.	2,000.000	141,778	114,443	141,778							(27,335)	(27,335)	1,500	
452308-10-9	ILLINOIS TOOL WORKS INC		01/27/2015	Stifel Nicolaus & Co., Inc.	11/02/2015	Investment Tech Group, Inc.	1,500.000	139,410	138,013	139,410							(1,397)	(1,397)	2,280	
459200-10-1	INTL BUSINESS MACHINES		01/20/2015	Goldman Sachs & Co.	01/29/2015	Morgan Stanley & Co., Inc.	525.000	81,880	79,616	81,880							(2,264)	(2,264)		
46625H-10-0	JPMORGAN CHASE & CO		01/27/2015	Various	08/26/2015	Citigroup Global Markets	5,700.000	318,057	352,137	318,057							34,080	34,080	4,788	
478160-10-4	JOHNSON & JOHNSON		01/27/2015	Stifel Nicolaus & Co., Inc.	11/02/2015	Investment Tech Group, Inc.	2,100.000	212,773	213,735	212,773							962	962	4,620	
539830-10-9	LOCKHEED MARTIN CORP		06/09/2015	Various	10/09/2015	Various	3,906.000	749,035	830,478	749,035							81,443	81,443	10,149	
548661-10-7	LOWE'S COMPANIES INC		07/30/2015	Various	08/28/2015	Goldman Sachs & Co.	3,847.000	271,506	263,491	271,506							(8,015)	(8,015)	624	
571748-10-2	MARSH & MCLENNAN COS		04/20/2015	Various	06/04/2015	Various	1,981.000	110,705	115,269	110,705							4,564	4,564	218	
577081-10-2	MATTEL INC		01/21/2015	Various	01/30/2015	Morgan Stanley & Co., Inc.	6,042.000	173,137	163,461	173,137							(9,675)	(9,675)		
580135-10-1	MCDONALDS CORP		10/06/2015	Various	11/13/2015	Various	11,023.000	1,033,657	1,238,710	1,033,657							205,054	205,054	23,970	
58933Y-10-5	MERCK & CO INC		03/24/2015	Various	10/30/2015	Various	5,744.000	337,217	340,625	337,217							3,408	3,408	2,214	
594918-10-4	MICROSOFT CORP		10/06/2015	Various	11/03/2015	Various	22,428.000	992,492	1,171,669	992,492							179,177	179,177	10,281	
59522J-10-3	MID-AMERICA APARTMENT COMM		01/15/2015	Various	09/25/2015	Various	62,340.000	4,862,843	4,665,341	4,862,843							(197,502)	(197,502)	76,084	
609207-10-5	MONDELEZ INTERNATIONAL		04/20/2015	Various	11/09/2015	Various	46,100.000	1,704,491	2,102,075	1,704,491							397,584	397,584	16,342	
654106-10-3	NIKE INC CLASS B		01/20/2015	Various	03/23/2015	Citigroup Global Markets	1,516.000	141,482	154,542	141,482							13,059	13,059	424	
666807-10-2	NORTHROP GRUMMAN CORP		06/05/2015	Morgan Stanley & Co., Inc.	07/29/2015	Various	330.000	52,096	57,696	52,096							5,601	5,601		
68633D-10-3	ORITANI FINANCIAL CORP		02/17/2015	Various	11/03/2015	Various	30,700.000	446,601	488,007	446,601							41,406	41,406	11,848	
693475-10-5	PNC BANK CORP		11/02/2015	Various	12/03/2015	Various	4,312.000	391,532	409,473	391,532							17,940	17,940	355	
70159Q-10-4	PARKWAY PROPERTIES INC		07/07/2015	Various	11/13/2015	Various	27,100.000	484,916	447,131	484,916							(37,785)	(37,785)	12,956	
703395-10-3	PATTERSON COS INC		04/20/2015	Sandler O'Neill	11/04/2015	Various	10,500.000	496,369	499,117	496,369							2,749	2,749	4,620	
70450Y-10-3	PAYPAL HOLDINGS INC		08/26/2015	Various	11/06/2015	Various	20,000.000	711,857	741,432	711,857							29,575	29,575		
70450Y-10-3	PAYPAL HOLDINGS INC		07/20/2015	Spin Off	11/13/2015	Various	24,100.000	737,391	864,668	737,391							127,277	127,277		
717081-10-3	PFIZER INC		06/04/2015	Morgan Stanley & Co., Inc.	08/27/2015	Merrill Lynch	570.000	19,668	18,961	19,668							(707)	(707)	160	
729251-10-8	PLUM CREEK TIMBER CO INC REITS		01/15/2015	Barclays Capital, Inc.	02/11/2015	Various	23,000.000	1,013,944	1,006,379	1,013,944							(7,564)	(7,564)	10,120	
74144T-10-8	T ROWE PRICE GROUP INC		10/06/2015	Various	11/13/2015	Various	39,500.000	3,109,689	2,998,528	3,109,689							(111,161)	(111,161)	32,240	
74164M-10-8	PRIMERICA INC		08/27/2015	Various	11/05/2015	Various	17,700.000	744,849	871,403	744,849							126,553	126,553		
742718-10-9	PROCTER & GAMBLE CO/THE		06/11/2015	Various	11/05/2015	Various	12,063.000	968,195	925,297	968,195							(42,898)	(42,898)	14,162	
74460D-10-9	PUBLIC STORAGE REIT		04/21/2015	Various	08/28/2015	Various	1,563.000	312,233	317,638	312,233							5,405	5,405	1,054	
816300-10-7	SELECTIVE INSURANCE GROUP		06/24/2015	Various	11/02/2015	Various	27,100.000	759,385	970,613	759,385							211,228	211,228	3,794	
872540-10-9	TJX COMPANIES INC		04/20/2015	Various	08/28/2015	Various	4,323.000	283,641	298,937	283,641							15,297	15,297	1,148	
902973-30-4	US BANCORP		08/26/2015	Various	11/13/2015	Various	29,000.000	1,208,453	1,238,832	1,208,453							30,379	30,379	9,945	
911312-10-6	UNITED PARCEL SERVICE - CL B		02/05/2015	Goldman Sachs & Co.	08/28/2015	Goldman Sachs & Co.	1,230.000	124,851	121,134	124,851							(3,717)	(3,717)	2,694	
913017-10-9	UNITED TECHNOLOGIES CORP		10/09/2015	Various	11/13/2015	Various	18,741.000	2,053,885	1,914,953	2,053,885							(138,932)	(138,932)	17,452	
91324P-10-2	UNITEDHEALTH GROUP INC		06/04/2015	UBS Securities, Inc.	08/28/2015	Goldman Sachs & Co.	230.000	27,034	27,001	27,034							(33)	(33)	115	
931142-10-3	WAL-MART STORES INC		07/30/2015	Various	12/03/2015	Various	17,308.000	1,288,252	1,045,418	1,288,252							(242,834)	(242,834)	7,799	
931427-10-8	WALGREENS BOOTS ALLIANCE		03/23/2015	Various	07/31/2015	Various	2,511.000	218,538	242,705	218,538							24,167	24,167	847	
949746-10-1	WELLS FARGO & CO		01/20/2015	Goldman Sachs & Co.	02/03/2015	Goldman Sachs & Co.	1,299.000	67,586	69,374	67,586							1,787	1,787		
983919-10-1	XILINX INC		02/17/2015	Various	11/13/2015	Various	15,300.000	624,396	718,469	624,396							94,072	94,072	14,229	
988498-10-1	YUM! BRANDS INC		10/21/2015	Various	11/13/2015	Various	45,900.000	3,376,437	3,347,585	3,376,437							(28,852)	(28,852)	30,981	
G29183-10-3	EATON CORP PLC		10/09/2015	Various	11/13/2015	Various	28,400.000	1,644,192	1,581,289	1,644,192							(62,903)	(62,903)	15,620	
G91442-10-6	TYCO INTERNATIONAL PLC		05/12/2015	SANFORD C BERNSTEIN CO	11/04/2015	Various	18,900.000	739,342	696,769	739,342							(42,572)	(42,572)	7,749	
136375-96-1	CANADIAN NAT'L RAILWAY	C	03/24/2015	Various	07/30/2015	Various	2,900.000	194,595	189,232	187,041						(7,554)	2,190	(5,364)	340	
29250N-10-5	ENBRIDGE INC COMMON	A	03/25/2015	Various	04/07/2015	Various	3,826.000	190,132	191,672	190,132							1,540	1,540		
046353-10-8	ASTRAZENECA PLC - SPONS ADR	F	10/23/2015	Various	11/13/2015	Various	46,500.000	1,483,585	1,479,036	1,483,585							(4,549)	(4,549)		

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
252430-20-5	DIAGEO CAPITAL PLC	F	07/24/2015	Various	11/13/2015	Deutsche Bank Securities, Inc.	3,900.000	441,089	443,971	441,089							2,881	2,881	8,334	
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	D	10/05/2015	Various	11/25/2015	Various	3,206.000	362,561	385,687	355,182						(7,379)	30,505	23,126	872	
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE DEUTSCHE ANNINGTON IMMOBILE	D	08/24/2015	Various	12/10/2015	Various	46,706.000	1,513,688	1,486,545	1,500,050						(13,638)	(13,505)	(27,143)	21,999	
G1151C-10-1	ACCENTURE PLC	F	04/20/2015	Morgan Stanley & Co., Inc.	07/29/2015	Various	822.000	76,570	83,197	76,570							6,627	6,627		
G1245Z-10-8	BG GROUP PLC	D	01/06/2015	Various	06/10/2015	Various	41,130.000	532,823	695,063	538,122						5,299	156,941	162,240	6,070	
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS L	F	10/22/2015	Morgan Keegan & Co., Inc.	11/13/2015	Various	11,300.000	723,958	743,010	723,958							19,051	19,051		
G5960L-10-3	MEDTRONIC PLC	F	01/27/2015	Tax Free Exchange	03/23/2015	Citigroup Global Markets	1,678.000	78,816	132,123	78,816							53,307	53,307		
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	F	10/22/2015	Dowling & Partners Securities	11/13/2015	Various	6,500.000	722,687	717,027	722,687							(5,660)	(5,660)		
G9283N-10-1	UNITE GROUP PLC	D	04/16/2015	JP Morgan Securities, Inc.	09/29/2015	Morgan Stanley & Co., Inc.	17,988.000	156,419	177,751	158,902						2,483	18,850	21,333	2,510	
G9319H-10-2	VALIDUS HOLDINGS LTD	F	09/17/2015	Various	11/13/2015	Various	38,400.000	1,736,760	1,720,837	1,736,760							(15,924)	(15,924)		
H0023R-10-5	ACE LTD	F	02/06/2015	Various	12/31/2015	Various	286.000	32,396	33,710	32,396							1,314	1,314	569	
H69293-21-7	ROCHE HOLDING AG	D	01/05/2015	Deutsche Bank Securities, Inc.	02/04/2015	Morgan Stanley & Co., Inc.	705.000	194,226	205,328	223,911						29,685	(18,583)	11,102		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								60,158,656	61,077,267	60,167,552						8,896	909,712	918,608	491,618	
9799998. Total - Common Stocks								60,158,656	61,077,267	60,167,552						8,896	909,712	918,608	491,618	
9899999. Total - Preferred and Common Stocks								60,158,656	61,077,267	60,167,552						8,896	909,712	918,608	491,618	
9999999 - Totals								1,665,437,182	1,657,965,987	1,664,714,742		(47,839)	683,496	(731,335)		8,896	(6,748,750)	(6,739,854)	7,556,256	3,411,728

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
000000-00-0	First Symetra National Life Ins Co of NY		78417	2CIB1			113,687,025	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	2CIB1			10,422,849	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	2CIB1			13,944,277	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							138,054,151	XXX	XXX
1899999. Total Common Stocks							138,054,151	XXX	XXX
1999999 - Totals							138,054,151	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: $ 1,944,166,482

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
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	TARGUS GROUP INTL INC BANK LOAN			11/30/2015	Corporate Action	05/24/2016	8,117					8,117	8,117	264		36.590	19.812		130	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							8,117					8,117	8,117	264		XXX	XXX	XXX	130	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							8,117					8,117	8,117	264		XXX	XXX	XXX	130	
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							8,117					8,117	8,117	264		XXX	XXX	XXX	130	
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							8,117					8,117	8,117	264		XXX	XXX	XXX	130	
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
9199999 - Totals							8,117					XXX	8,117	264		XXX	XXX	XXX	130	

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
BANK OF AMERICA MXEA Asian UpStk 1,717.33 197557000 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	09/28/2016	399	644,083	1614		30,469		27,480		27,480	(2,989)						0010
BANK OF AMERICA MXEA Asian UpStk 1,760.52 200603400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/14/2016	542	902,848	1666		30,141		26,988		26,988	(3,153)						0010
BANK OF AMERICA MXEA Asian UpStk 1,777.93 200604000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/21/2016	520	875,235	1683		26,883		23,976		23,976	(2,907)						0010
BANK OF AMERICA MXEA Asian UpStk 1,795.01 197560600 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/14/2016	778	1,326,923	1707		37,445		28,135		28,135	(9,310)						0010
BANK OF AMERICA MXEA Asian UpStk 1,797.80 197556400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	09/21/2016	240	405,962	1689		14,805		11,074		11,074	(3,731)						0010
BANK OF AMERICA MXEA Asian UpStk 1,808.94 200604600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/28/2016	254	435,846	1718		10,496		9,207		9,207	(1,289)						0010
BANK OF AMERICA MXEA Asian UpStk 1,825.98 197560000 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/07/2016	557	967,213	1736		23,215		15,870		15,870	(7,345)						0010
BANK OF AMERICA MXEA Asian UpStk 1,826.11 197557600 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/07/2016	474	819,632	1729		21,404		14,658		14,658	(6,746)						0010
BANK OF AMERICA MXEA Asian UpStk 1,829.30 200602800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/07/2016	478	828,832	1734		17,619		15,222		15,222	(2,397)						0010
BANK OF AMERICA MXEA Asian UpStk 1,833.17 197558200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/14/2016	434	752,831	1734		19,364		12,406		12,406	(6,958)						0010
BANK OF AMERICA MXEA Asian UpStk 1,838.77 197561200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/21/2016	603	1,051,144	1744		25,113		17,072		17,072	(8,041)						0010
BANK OF AMERICA MXEA Asian UpStk 1,841.81 197561800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/28/2016	319	554,895	1741		14,084		9,858		9,858	(4,226)						0010
BANK OF AMERICA MXEA Asian UpStk 1,858.83 197558800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/21/2016	297	523,100	1760		11,163		6,662		6,662	(4,501)						0010
BANK OF AMERICA MXEA Asian UpStk 1,877.83 197559400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/28/2016	181	322,655	1780		5,899		3,415		3,415	(2,484)						0010
BANK OF AMERICA MXEA Euro UpStk 1,714.59 194993400 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	09/28/2016	333	545,877	1638		17,125		14,976		14,976	(2,149)						0010
BANK OF AMERICA MXEA Euro UpStk 1,750.53 200607000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/14/2016	1,213	2,020,193	1666		61,197		54,541		54,541	(6,656)						0010
BANK OF AMERICA MXEA Euro UpStk 1,767.50 200607600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/21/2016	1,510	2,541,377	1683		73,453		64,896		64,896	(8,557)						0010
BANK OF AMERICA MXEA Euro UpStk 1,779.16 194988600 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	09/21/2016	454	771,638	1699		21,705		17,616		17,616	(4,089)						0010
BANK OF AMERICA MXEA Euro UpStk 1,801.04 200608200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/28/2016	421	723,764	1718		18,373		15,963		15,963	(2,410)						0010

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)
BANK OF AMERICA MXEA Euro UpStk 1,813.79 194997600 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/14/2016	926	1,602,992	1732		41,414		32,580		32,580	(8,834)						0010
BANK OF AMERICA MXEA Euro UpStk 1,816.50 194995200 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/07/2016	1,535	2,654,538	1730		72,337		56,990		56,990	(15,347)						0010
BANK OF AMERICA MXEA Euro UpStk 1,822.02 200606400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	12/07/2016	992	1,719,722	1734		42,328		37,019		37,019	(5,309)						0010
BANK OF AMERICA MXEA Euro UpStk 1,833.37 200605200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	11/21/2016	152	264,735	1744		6,345		5,555		5,555	(790)						0010
BANK OF AMERICA MXEA Euro UpStk 1,842.21 194998200 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/21/2016	746	1,311,704	1759		31,549		23,868		23,868	(7,681)						0010
BANK OF AMERICA MXEA Euro UpStk 1,863.77 194999400 .103	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2015	10/28/2016	951	1,690,095	1777		39,543		29,098		29,098	(10,445)						0010
BANK OF AMERICA MXEA Euro UpStk1,827.89 200605800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/29/2015	11/28/2016	337	586,773	1741		13,919		12,172		12,172	(1,747)						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,963.44 192328900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	2,177	4,095,934	1882		86,424		146,768		146,768	60,344						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,980.56 192329500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	2,575	4,846,327	1882		119,704		206,846		206,846	87,142						0010
BANK OF AMERICA S&P 500 Asian UpStk 1,990.16 192330100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	1,513	2,847,314	1882		75,454		132,082		132,082	56,628						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,012.18 192330700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/28/2015	09/28/2016	2,735	5,147,393	1882		156,481		280,547		280,547	124,066						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,029.98 191445300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	1,429	2,791,636	1953		56,112		76,002		76,002	19,890						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,042.11 191889700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	1,386	2,726,801	1967		52,082		69,780		69,780	17,698						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,053.50 191973800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	1,135	2,217,529	1953		49,766		75,128		75,128	25,362						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,054.59 191445900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	1,917	3,743,417	1953		93,960		127,886		127,886	33,926						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,067.88 191890300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	2,880	5,663,890	1967		135,933		183,884		183,884	47,951						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,068.45 191446500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	1,981	3,869,886	1953		106,809		145,453		145,453	38,644						0010

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)
BANK OF AMERICA S&P 500 Asian UpStk 2,069.06 192366200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	1,694	3,331,300	1967		57,109		109,113		109,113	52,004						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,071.07 192944100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	943	1,881,948	1996		35,004		42,754		42,754	7,750						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,073.01 193355800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	1,322	2,635,488	1994		52,902		60,946		60,946	8,044						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,080.46 191890900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	1,532	3,014,323	1967		78,975		106,737		106,737	27,762						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,085.64 192944700 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	1,521	3,034,806	1996		64,641		79,383		79,383	14,742						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,087.63 191974400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/08/2016	590	1,161,066	1969		26,506		42,178		42,178	15,672						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,091.30 191447100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	2,031	3,965,904	1953		124,133		168,638		168,638	44,505						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,091.76 194904200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/14/2016	562	1,120,823	1994		35,650		30,631		30,631	(5,019)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,093.15 193356400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	1,747	3,483,160	1994		83,174		96,214		96,214	13,040						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,094.82 193355200 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/07/2016	910	1,816,305	1996		42,809		51,156		51,156	8,347						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,095.62 192945300 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	618	1,234,003	1996		28,505		34,967		34,967	6,462						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,099.29 193765600 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	1,603	3,235,729	2019		60,508		67,759		67,759	7,251						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,103.87 191891500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	3,179	6,253,134	1967		185,718		251,561		251,561	65,843						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,104.83 199460700 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	1,955	3,951,781	2021		80,616		85,520		85,520	4,904						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,105.40 192945900 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	2,833	5,653,642	1996		139,080		171,540		171,540	32,460						0010

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)
BANK OF AMERICA S&P 500 Asian UpStk 2,105.72 193357000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	1,829	3,648,083	1994		94,905		109,950		109,950	15,045						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,120.09 193766200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	771	1,557,580	2019		34,423		38,758		38,758	4,335						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,122.87 193357600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	1,749	3,487,507	1994		100,188		115,613		115,613	15,425						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,123.12 194905400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/21/2016	1,134	2,290,104	2019		69,998		58,169		58,169	(11,829)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,123.36 192946500 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	3,272	6,529,743	1996		178,262		219,422		219,422	41,160						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,129.58 193766800 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	2,792	5,636,631	2019		132,461		149,103		149,103	16,642						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,134.33 199461300 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	3,102	6,270,434	2021		160,523		172,556		172,556	12,033						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.14 193767400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	2,592	5,233,887	2019		135,034		151,179		151,179	16,145						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.88 199461900 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	2,792	5,643,221	2021		156,317		168,498		168,498	12,181						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,162.44 198514500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	1,856	3,855,472	2077		77,495		60,847		60,847	(16,648)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,164.08 192947100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	648	1,293,067	1996		41,507		50,224		50,224	8,717						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,169.55 193768000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/21/2015	10/21/2016	451	909,861	2019		25,658		28,495		28,495	2,837						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,170.26 196780000 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	2,382	4,970,751	2087		97,427		70,843		70,843	(26,584)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,176.05 194906000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/28/2016	3,333	6,967,952	2090		131,602		91,375		91,375	(40,227)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,186.04 196482100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/07/2016	912	1,896,580	2079		39,874		31,711		31,711	(8,163)						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,186.44 198628600 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	12/07/2016	763	1,584,887	2077		35,848		29,438		29,438	(6,410)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,190.20 198628000 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	11/29/2016	621	1,291,415	2080		28,312		23,504		23,504	(4,808)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,192.35 198517500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	2,049	4,255,165	2077		105,954		81,540		81,540	(24,414)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,198.21 196481500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	10/28/2016	851	1,778,595	2090		34,630		26,317		26,317	(8,313)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,198.64 196780600 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	3,242	6,764,876	2087		163,034		114,950		114,950	(48,084)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,203.65 194907200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	3,807	7,957,879	2090		181,173		120,342		120,342	(60,831)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,207.09 198518100 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	2,099	4,358,817	2077		117,252		89,218		89,218	(28,034)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,218.25 196781200 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	3,123	6,516,597	2087		173,993		119,670		119,670	(54,323)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,224.55 194907800 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/29/2015	10/28/2016	2,501	5,228,153	2090		131,832		83,933		83,933	(47,899)						0010
BANK OF AMERICA S&P 500 Euro UpStk 198629200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/08/2015	11/21/2016	873	1,821,405	2087		45,182		41,764		41,764	(3,418)						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,962.50 192370400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/28/2016	1,733	3,260,900	1882		74,636		99,019		99,019	24,383						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,973.22 193358200 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	09/28/2016	774	1,456,772	1882		46,054		49,732		49,732	3,678						0010
BANK OF AMERICA S&P 500 Euro UpStk 1,978.12 192371000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/28/2016	1,495	2,813,303	1882		75,125		100,835		100,835	25,710						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,018.85 191447700 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	1,580	3,085,680	1953		56,159		67,473		67,473	11,314						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,034.44 191892100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	1,422	2,797,023	1967		50,906		60,641		60,641	9,735						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,034.67 191448300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	4,175	8,153,360	1953		180,189		218,271		218,271	38,082						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,034.86 191977400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	2,096	4,094,156	1953		86,745		109,841		109,841	23,096						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,040.93 192368000 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	862	1,694,918	1967		28,151		40,049		40,049	11,898						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,047.17 191448900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	3,834	7,488,504	1953		187,213		228,518		228,518	41,305						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,047.36 192366800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/14/2016	1,044	2,038,260	1953		43,342		62,312		62,312	18,970						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,047.81 191892700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	2,825	5,557,541	1967		118,931		142,543		142,543	23,612						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,049.13 190694600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	619	1,231,312	1989		20,563		22,989		22,989	2,426						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,049.13 190695200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	1,779	3,538,015	1989		67,222		75,817		75,817	8,595						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,051.27 191449500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	5,254	10,261,151	1953		266,790		325,366		325,366	58,576						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,051.46 191978000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	2,707	5,287,360	1953		131,600		167,945		167,945	36,345						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,052.88 190669200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	2,065	4,069,166	1971		108,806		124,550		124,550	15,744						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,052.88 190668600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	901	1,774,939	1971		40,445		46,086		46,086	5,641						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,055.48 192368600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	1,774	3,488,598	1967		67,361		97,153		97,153	29,792						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,055.68 191893300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	2,100	4,130,515	1967		95,828		115,265		115,265	19,437						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,057.13 191450100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	1,763	3,443,555	1953		94,353		114,991		114,991	20,638						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,058.88 190697000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	2,552	5,075,640	1989		127,399		144,453		144,453	17,054						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,060.45 191450700 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	1,705	3,330,833	1953		93,930		114,370		114,370	20,440						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,061.69 192947700 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	1,458	2,909,500	1996		51,030		57,316		57,316	6,286						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,061.78 191893900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	4,505	8,862,007	1967		218,005		262,545		262,545	44,540						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,062.79 191978600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/14/2016	2,260	4,412,949	1953		120,501		154,440		154,440	33,939						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,063.95 191976800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/21/2016	2,378	4,677,317	1967		110,407		141,403		141,403	30,996						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,064.24 193360000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	2,080	4,148,797	1994		79,367		86,726		86,726	7,359						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,064.35 191451300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	3,199	6,246,979	1953		181,162		221,362		221,362	40,200						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,065.32 192369200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	2,149	4,226,114	1967		89,014		129,372		129,372	40,358						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,065.91 191894500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	3,686	7,250,271	1967		184,882		223,134		223,134	38,252						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,067.28 191451900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2015	09/14/2016	3,589	7,009,777	1953		208,190		254,127		254,127	45,937						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,069.43 190669800 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	681	1,343,096	1971		38,360		43,982		43,982	5,622						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,070.78 191975600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	09/07/2016	825	1,625,669	1969		39,440		51,005		51,005	11,565						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,071.42 191895100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	1,880	3,697,099	1967		99,082		119,385		119,385	20,303						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,073.19 192369800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2015	09/21/2016	1,332	2,620,024	1967		58,728		85,869		85,869	27,141						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,074.41 193360600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	3,002	5,986,928	1994		129,091		141,636		141,636	12,545						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,076.06 192948300 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	4,838	9,656,446	1996		201,810		227,805		227,805	25,995						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,077.32 190670400 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/22/2016	1,464	2,885,511	1971		86,907		99,775		99,775	12,868						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,078.57 190698200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	2,327	4,627,734	1989		129,114		146,790		146,790	17,676						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,079.28 191895700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	7,651	15,049,349	1967		428,906		517,942		517,942	89,036						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,080.05 193358800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/07/2016	1,691	3,374,689	1996		75,582		83,175		83,175	7,593						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,083.58 193361200 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	3,459	6,897,159	1994		163,485		179,886		179,886	16,401						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,084.93 190698800 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	7,780	15,472,928	1989		448,715		510,227		510,227	61,512						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,085.64 192948900 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	3,895	7,773,463	1996		179,310		202,943		202,943	23,633						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,089.11 190699400 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	497	988,675	1989		32,132		36,724		36,724	4,592						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,090.43 192949500 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	2,521	5,030,965	1996		121,392		137,553		137,553	16,161						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,092.29 199462500 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	2,327	4,702,336	2021		88,874		91,706		91,706	2,832						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,093.95 193361800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	6,213	12,390,951	1994		322,847		356,272		356,272	33,425						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,095.62 192950100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	11,639	23,229,713	1996		586,852		665,827		665,827	78,975						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,097.66 190700000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	800	1,590,440	1989		37,693		42,609		42,609	4,916						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,097.77 191896300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/21/2015	09/21/2016	601	1,181,201	1967		38,153		46,360		46,360	8,207						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,098.72 191975000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2015	08/29/2016	630	1,253,326	1989		30,431		40,093		40,093	9,662						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,098.74 193362400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	3,219	6,418,741	1994		174,064		192,410		192,410	18,346						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,098.81 193359400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/07/2016	2,352	4,694,312	1996		124,988		138,374		138,374	13,386						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,100.61 192950700 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	3,423	6,831,283	1996		179,916		204,482		204,482	24,566						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,102.00 199463100 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	3,026	6,116,414	2021		129,668		134,264		134,264	4,596						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,102.63 190700600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2015	08/29/2016	3,161	6,286,439	1989		134,530		151,953		151,953	17,423						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,105.60 192951900 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	3,688	7,360,731	1996		201,640		229,549		229,549	27,909						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,106.91 193363000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/15/2015	10/14/2016	3,118	6,217,941	1994		179,656		199,181		199,181	19,525						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,109.99 192952500 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	3,667	7,319,434	1996		207,228		236,215		236,215	28,987						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,116.14 199463700 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	2,105	4,254,475	2021		103,809		108,187		108,187	4,378						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,118.57 192953100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/07/2015	10/07/2016	2,563	5,115,130	1996		153,807		175,730		175,730	21,923						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,122.21 199464300 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	10,555	21,333,161	2021		550,396		573,514		573,514	23,118						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,123.82 196418300 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	1,771	3,637,097	2053		66,559		64,806		64,806	(1,753)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,127.06 199464900 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	3,276	6,620,553	2021		177,431		185,570		185,570	8,139						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,136.56 199465500 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/21/2015	12/21/2016	5,140	10,389,490	2021		299,217		314,073		314,073	14,856						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,137.58 196418900 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	3,411	7,002,840	2053		150,561		146,653		146,653	(3,908)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.76 196419500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	1,668	3,424,268	2053		79,101		77,115		77,115	(1,986)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,148.46 196485100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/14/2016	1,447	2,970,555	2053		73,975		69,243		69,243	(4,732)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,149.56 198519300 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	2,175	4,517,969	2077		85,390		77,062		77,062	(8,328)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,152.77 196934300 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2015	11/14/2016	1,011	2,075,180	2053		55,346		50,243		50,243	(5,103)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,155.85 196420100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	8,049	16,526,564	2053		421,427		410,646		410,646	(10,781)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,157.90 196420700 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	1,579	3,242,038	2053		83,969		81,918		81,918	(2,051)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,158.58 196781800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	2,953	6,161,749	2087		115,225		101,048		101,048	(14,177)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,160.15 198519900 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2015	12/07/2016	3,270	6,792,406	2077		144,678		130,669		130,669	(14,009)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,161.63 194787400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/28/2015	10/28/2016	2,016	4,214,762	2090		77,552		67,204		67,204	(10,348)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,163.39 196483900 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2015	11/07/2016	1,980	4,115,505	2079		86,366		79,759		79,759	(6,607)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,164.06 196421300 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/16/2015	11/14/2016	3,046	6,253,586	2053		170,098		165,789		165,789	(4,309)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,169.01 196934900 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/24/2015	11/21/2016	496	1,034,051	2087		21,280		19,088		19,088	(2,192)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,170.05 196782400 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/23/2015	11/21/2016	3,250	6,781,937	2087		144,455		126,553		126,553	(17,902)						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,173.75 196482700 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2015	10/28/2016	1,652	3,453,572	2090		68,779		63,076		63,076	(5,703)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,174.07 198520500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2015	12/07/2016	1,653	3,432,380	2077		83,750		75,481		75,481	(8,269)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,175.43 194788000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2015	10/28/2016	3,222	6,735,738	2090		144,145		125,129		125,129	(19,016)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,177.01 198630400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2015	12/07/2016	2,296	4,768,205	2077		115,012		107,550		107,550	(7,462)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,180.92 198521100 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2015	12/07/2016	7,555	15,692,529	2077		404,867		365,603		365,603	(39,264)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,181.95 196783000 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2015	11/21/2016	1,698	3,542,792	2087		84,673		74,079		74,079	(10,594)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,183.34 196484500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2015	11/07/2016	2,726	5,665,793	2079		141,987		131,250		131,250	(10,737)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,185.46 194789200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2015	10/28/2016	3,248	6,790,159	2090		159,569		138,533		138,533	(21,036)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,186.12 198521700 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2015	12/07/2016	3,320	6,896,690	2077		185,521		167,376		167,376	(18,145)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,186.26 198629800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2015	11/28/2016	3,338	6,944,825	2080		174,621		162,225		162,225	(12,396)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,190.92 196783600 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2015	11/21/2016	8,981	18,738,670	2087		481,584		422,369		422,369	(59,215)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,194.87 194789800 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2015	10/28/2016	8,534	17,839,710	2090		453,129		393,303		393,303	(59,826)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,194.87 196483300 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2015	10/28/2016	1,431	2,990,350	2090		71,857		65,927		65,927	(5,930)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,194.88 196935500 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2015	11/21/2016	1,841	3,841,370	2087		99,781		89,280		89,280	(10,501)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,195.93 196784200 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2015	11/21/2016	4,021	8,389,773	2087		224,846		196,537		196,537	(28,309)						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,196.09 198522300 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2015	12/07/2016	4,806	9,983,414	2077		289,519		260,359		260,359	(29,160)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,198.63 194790400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2015	10/28/2016	1,480	3,094,048	2090		81,064		70,189		70,189	(10,875)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,206.36 194791000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2015	10/28/2016	3,690	7,712,995	2090		213,650		184,839		184,839	(28,811)						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,206.36 196784800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2015	11/21/2016	4,092	8,538,615	2087		246,766		215,281		215,281	(31,485)						0010
BANK OF AMERICA S&P 500 Euro UpStk 3,160.81 190697600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2015	08/29/2016	8,659	17,222,323	1989		447,780		508,753		508,753	60,973						0010
BANK OF AMERICA S&P GSCI Asian UpStk 240.84 197550400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	11/23/2016	2,523	584,981	231.850000		12,565		3,344		3,344	(9,221)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 252.28 197549200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	11/09/2016	3,296	799,449	242.580000		12,391		2,105		2,105	(10,286)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 254.80 190509800 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	08/22/2016	1,844	453,833	246.090000		2,861		477		477	(2,384)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 260.54 197548000 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/21/2016	2,210	555,613	251.400000		6,255		674		674	(5,581)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 263.24 197548600 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/28/2016	1,324	335,515	253.400000		3,721		418		418	(3,303)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 268.95 197551000 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	11/29/2016	4,029	1,051,815	261.030000		9,066		792		792	(8,274)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 269.14 190509200 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	08/15/2016	1,351	348,536	258.040000		5,515		79		79	(5,436)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 269.24 190508600 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2015	08/08/2016	5,000	1,295,179	259.060000		18,742		255		255	(18,487)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 273.81 197546800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/07/2016	1,944	510,661	262.710000		4,121		217		217	(3,904)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 275.49 197547400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2015	10/14/2016	5,003	1,318,974	263.650000		10,906		615		615	(10,291)						0010

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BANK OF AMERICA S&P GSCI Asian UpStk 282.36 190508000 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/28/2016	1,611	438,245	272.100000		4,215		9		9	(4,206)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 292.94 181267800 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/16/2016	1,949	550,402	282.440000		17,218					(17,218)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 296.46 169953100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	01/21/2016	669	191,980	287.090000		3,618					(3,618)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 297.50 190507400 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/21/2016	2,312	657,528	284.390000		4,916		1		1	(4,915)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 299.75 169952500 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	01/14/2016	1,133	327,722	289.190000		6,375					(6,375)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 302.18 190506200 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/07/2016	2,852	827,809	290.250000		5,251					(5,251)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 302.24 181268400 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/23/2016	1,823	530,807	291.190000		15,012					(15,012)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 304.16 181269000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/28/2016	3,031	883,959	291.620000		27,304					(27,304)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 306.52 190506800 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/14/2016	587	172,843	294.270000		1,053					(1,053)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 308.14 169951900 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	01/07/2016	1,054	313,319	297.140000		5,184					(5,184)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 311.54 181270200 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	04/14/2016	2,592	775,976	299.430000		20,193					(20,193)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 314.88 181269600 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	04/07/2016	1,969	596,325	302.820000		14,502					(14,502)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 316.74 184050300 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	04/21/2016	2,182	666,147	305.310000		17,500					(17,500)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 317.00 184053300 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/31/2016	982	300,378	305.800000		7,581					(7,581)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 318.28 190503800 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/08/2016	1,381	424,465	307.340000		2,112					(2,112)						0010

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BANK OF AMERICA S&P GSCI Asian UpStk 319.25 190505000 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/22/2016	1,582	486,060	307.170000		2,450					(2,450)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 320.43 190504400 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/15/2016	2,950	908,698	308.050000		4,549					(4,549)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 324.70 184050900 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	04/28/2016	1,425	443,764	311.400000		10,996					(10,996)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 329.14 184051500 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/09/2016	2,178	688,697	316.190000		15,164					(15,164)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 330.97 184052700 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/23/2016	1,461	466,481	319.280000		9,021					(9,021)						0010
BANK OF AMERICA S&P GSCI Asian UpStk 334.11 184052100 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/03/2015	05/16/2016	1,205	387,971	321.960000		7,095					(7,095)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 238.57 197555800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/28/2016	1,866	429,373	230.080000		9,262		4,503		4,503	(4,759)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 240.03 197555200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/21/2016	2,897	671,630	231.850000		13,645		6,380		6,380	(7,265)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 240.37 197554600 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/14/2016	1,379	320,273	232.220000		6,429		2,973		2,973	(3,456)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 241.33 197549800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/16/2016	1,512	351,163	232.220000		7,470		1,870		1,870	(5,600)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 250.23 197554000 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	11/07/2016	2,341	567,766	242.580000		8,838		3,400		3,400	(5,438)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 254.85 190513400 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/22/2016	3,829	942,261	246.090000		19,750		4,626		4,626	(15,124)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 257.76 197552800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/21/2016	1,362	340,232	249.770000		4,522		1,557		1,557	(2,965)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 259.00 197553400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/28/2016	2,626	660,231	251.460000		8,195		2,736		2,736	(5,459)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 264.25 197552200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/14/2016	2,794	715,452	256.060000		8,123		2,568		2,568	(5,555)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 267.23 190512800 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/15/2016	1,939	500,217	258.040000		8,635		1,469		1,469	(7,166)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 268.30 190512200 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	08/08/2016	2,666	690,546	259.060000		11,642		1,883		1,883	(9,759)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 270.00 197551600 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/02/2015	10/07/2016	3,419	892,493	261.030000		9,202		2,778		2,778	(6,424)						0010

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BANK OF AMERICA S&P GSCI Euro UpStk 281.79 190511600 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/28/2016	2,528	687,923	272.100000		8,746		1,001		1,001	(7,745)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 291.96 181271400 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/14/2016	2,222	627,486	282.440000		16,906		31		31	(16,875)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 295.03 190511000 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/21/2016	870	247,384	284.390000		2,403		195		195	(2,208)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 301.51 181272000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/21/2016	2,089	608,276	291.190000		16,000		20		20	(15,980)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 302.75 181272600 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	03/28/2016	2,580	752,304	291.620000		20,861		34		34	(20,827)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 304.93 190510400 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	07/14/2016	1,422	418,370	294.270000		3,120		191		191	(2,929)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 309.86 181274000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	04/14/2016	2,653	794,535	299.430000		19,358		37		37	(19,321)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 313.29 181273400 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	04/16/2015	04/07/2016	2,045	619,334	302.820000		14,489		16		16	(14,473)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 317.22 190505600 N.A.	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/25/2015	06/29/2016	1,742	533,218	306.080000		2,723					(2,723)						0010
BARCLAYS BANK PLC EEJPUS5E Euro UpStk 1,853.62 190726200 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2015	08/22/2016	821	1,442,643	1757		37,326		28,132		28,132	(9,194)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,788.34 192059100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	09/21/2016	246	418,320	1699		7,470		9,355		9,355	1,885						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,788.47 192057900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	09/07/2016	316	534,696	1691		10,315		13,201		13,201	2,886						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,793.21 192058500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	09/14/2016	285	483,632	1698		8,902		10,437		10,437	1,535						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,845.37 192057300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	08/29/2016	195	340,829	1748		3,927		3,501		3,501	(426)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,870.55 192056700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	08/22/2016	259	456,062	1762		5,172		4,114		4,114	(1,058)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,893.59 187178900 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	07/07/2016	268	480,837	1793		16,470		1,052		1,052	(15,418)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,953.97 190724400 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2015	08/15/2016	560	1,030,596	1841		12,607		559		559	(12,048)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,969.83 187178300 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	06/28/2016	82	151,263	1855		3,718		11		11	(3,707)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,981.25 187179500 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	07/14/2016	129	242,845	1878		4,758		11		11	(4,747)						0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,998.49 187180100 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	07/21/2016	186	352,844	1894		6,193		10		10	(6,183)						0010

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BARCLAYS BANK PLC MXEA Euro UpStk 1,780.86 192062100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	09/21/2016	678	1,151,834	1699		24,529		26,776		26,776	2,247						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,785.25 192060900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	09/07/2016	1,277	2,160,518	1691		52,219		58,103		58,103	5,884						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,790.15 192061500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	09/14/2016	1,340	2,275,514	1698		53,290		58,804		58,804	5,514						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,844.85 192060300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	08/29/2016	994	1,737,615	1748		33,702		35,968		35,968	2,266						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,849.93 192059700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2015	08/22/2016	142	248,566	1757		4,452		4,709		4,709	257						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,880.69 187181300 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	07/07/2016	1,160	2,080,133	1793		61,514		26,610		26,610	(34,904)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,945.32 190725600 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2015	08/15/2016	1,083	1,993,543	1841		36,862		21,210		21,210	(15,652)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,949.28 187180700 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	06/28/2016	463	859,642	1855		21,351		5,860		5,860	(15,491)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,969.56 187181900 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	07/14/2016	443	832,150	1878		18,638		4,757		4,757	(13,881)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,975.53 190725000 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/31/2015	08/08/2016	440	822,062	1869		13,259		6,607		6,607	(6,652)						0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,986.75 187182500 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2015	07/21/2016	527	998,949	1894		21,029		5,018		5,018	(16,011)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,045.39 190403300 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2015	08/22/2016	1,187	2,340,000	1971		43,524		58,169		58,169	14,645						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,048.19 191101300 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/08/2015	09/07/2016	1,567	3,085,454	1969		64,795		82,428		82,428	17,633						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,057.29 190689200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2015	08/29/2016	769	1,529,856	1989		27,690		32,392		32,392	4,702						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,065.30 190403900 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2015	08/22/2016	1,308	2,577,766	1971		58,000		76,848		76,848	18,848						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,068.63 170107900 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/28/2015	01/28/2016	280	561,338	2002		9,262		16,360		16,360	7,098						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,070.02 190689800 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2015	08/29/2016	1,250	2,486,525	1989		51,720		60,095		60,095	8,375						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,073.59 191101900 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/08/2015	09/07/2016	2,425	4,775,487	1969		124,640		158,671		158,671	34,031						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,073.99 191502100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/08/2016	728	1,434,577	1969		35,431		47,797		47,797	12,366						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,074.58 191170000 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/08/2016	1,010	1,989,616	1969		51,756		66,561		66,561	14,805						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,082.56 190466200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/22/2016	594	1,171,280	1971		26,999		39,222		39,222	12,223						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,083.23 190404500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	2,630	5,182,621	1971		132,157		174,224		174,224	42,067						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,084.68 169652200 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	350	703,493	2011		12,944		17,867		17,867	4,923						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,086.05 170108500 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	599	1,199,571	2002		23,632		35,100		35,100	11,468						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,088.71 190691000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	671	1,333,831	1989		32,279		37,405		37,405	5,126						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,089.14 190405100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	2,066	4,071,861	1971		107,497		141,388		141,388	33,891						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,089.74 191102500 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	1,801	3,547,516	1969		102,878		130,443		130,443	27,565						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,094.74 169652800 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	586	1,178,691	2011		24,045		29,936		29,936	5,891						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,095.27 190691600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	2,385	4,743,324	1989		120,955		138,641		138,641	17,686						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,096.63 190405700 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	958	1,888,732	1971		51,940		68,013		68,013	16,073						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,098.66 170109100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	570	1,141,986	2002		24,895		33,415		33,415	8,520						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,104.03 190692200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	774	1,539,673	1989		41,417		47,211		47,211	5,794						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,104.31 191103100 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	2,468	4,860,335	1969		152,128		192,328		192,328	40,200						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,105.02 191501500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	08/29/2016	503	1,001,058	1989		23,435		30,847		30,847	7,412						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,105.52 169203900 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	1,071	2,170,688	2026		42,111		34,105		34,105	(8,006)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,113.77 190692800 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	1,638	3,258,565	1989		93,195		104,319		104,319	11,124						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,116.48 170109700 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	1,700	3,404,327	2002		82,725		99,613		99,613	16,888						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,123.12 190693400 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	1,833	3,646,137	1989		109,384		120,735		120,735	11,351						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,123.50 169654000 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	2,145	4,314,787	2011		109,596		109,585		109,585	(11)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,137.32 169204500 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	411	833,277	2026		20,665		13,092		13,092	(7,573)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,137.73 200571300 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	1,317	2,708,752	2057		52,279		48,596		48,596	(3,683)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,144.57 184271400 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	1,318	2,741,417	2079		43,863		10,820		10,820	(33,043)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,145.31 170110300 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	2,225	4,455,422	2002		122,970		130,369		130,369	7,399						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,146.85 169205100 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	1,194	2,418,791	2026		63,130		38,003		38,003	(25,127)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,151.56 190694000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2015	08/29/2016	400	794,664	1989		26,860		28,174		28,174	1,314						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,155.08 169655200 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/14/2015	01/14/2016	1,483	2,981,970	2011		89,459		75,735		75,735	(13,724)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,156.52 189321100 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	1,475	3,065,099	2078		55,478		25,018		25,018	(30,460)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,157.70 196417100 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	1,973	4,051,043	2053		95,200		84,782		84,782	(10,418)						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,157.99 169205700 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	818	1,656,860	2026		45,729		26,032		26,032	(19,697)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,158.24 172884100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	1,096	2,279,949	2079		37,575		477		477	(37,098)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,159.62 182571700 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	1,009	2,107,466	2088		36,038		2,732		2,732	(33,306)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,165.78 184272000 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	1,133	2,354,918	2079		46,863		9,415		9,415	(37,448)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,166.86 180597700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	466	968,068	2076		22,449		1,257		1,257	(21,192)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,166.93 200609400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/28/2016	12,312,015	1,170,066	2057		31,532		26,363		26,363	(5,169)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,167.55 181544800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	598	1,254,326	2097		20,304		373		373	(19,931)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,167.60 172885300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	531	1,104,884	2079		19,745		231		231	(19,514)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,170.22 200571900 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	3,113	6,401,062	2057		158,746		147,117		147,117	(11,629)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,170.75 169206300 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	1,004	2,033,859	2026		59,185		31,955		31,955	(27,230)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,171.25 196417700 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	2,299	4,719,301	2053		120,814		106,357		106,357	(14,457)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,171.73 182572300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	1,251	2,611,973	2088		50,411		3,386		3,386	(47,025)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,172.69 190144400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	761	1,590,664	2092		29,586		8,692		8,692	(20,894)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,175.31 185984700 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/28/2016	500	1,028,429	2058		25,330		8,738		8,738	(16,592)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,175.93 187344600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	1,747	3,656,052	2093		67,271		15,303		15,303	(51,968)						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,175.97 184272600 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	2,503	5,203,739	2079		111,880		20,832		20,832	(91,048)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,178.83 182572900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	1,998	4,171,022	2088		85,089		5,407		5,407	(79,682)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,178.96 189321700 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	2,548	5,294,367	2078		114,888		45,786		45,786	(69,102)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,181.11 172885900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	2,310	4,803,171	2079		94,334		1,006		1,006	(93,328)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.20 179241500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/16/2016	589	1,226,071	2081		30,069		2,495		2,495	(27,574)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.23 181545400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	800	1,677,748	2097		31,230		499		499	(30,731)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.49 179209100 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	841	1,770,280	2104		23,277		4		4	(23,273)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,184.12 182122000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	819	1,718,100	2097		33,546		511		511	(33,035)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,185.71 182639900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/21/2016	1,571	3,280,123	2088		80,024		4,252		4,252	(75,772)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.09 200572500 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	1,297	2,668,072	2057		72,838		67,004		67,004	(5,834)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.53 180591700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	03/28/2016	542	1,129,741	2086		26,367		193		193	(26,174)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,188.44 184273200 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	793	1,648,525	2079		38,411		6,603		6,603	(31,808)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,188.90 181544200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/14/2016	935	1,958,940	2096		38,724		423		423	(38,301)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,190.20 181546000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	1,760	3,690,832	2097		72,751		1,098		1,098	(71,653)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,190.52 182573500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	1,654	3,452,578	2088		76,647		4,476		4,476	(72,171)						0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,192.14 172886500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	1,006	2,091,387	2079		43,800		438		438	(43,362)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,192.14 190145000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	1,581	3,305,983	2092		71,409		18,631		18,631	(52,778)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.23 180598300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	541	1,123,917	2076		32,765		1,460		1,460	(31,305)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.43 182076700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	879	1,857,957	2115		32,700		35		35	(32,665)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,194.07 179209700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	931	1,958,899	2104		38,798		4		4	(38,794)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,195.72 184273800 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/08/2015	06/07/2016	2,345	4,875,469	2079		118,474		19,530		19,530	(98,944)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,195.99 189322300 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	3,767	7,826,721	2078		187,059		68,700		68,700	(118,359)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,196.66 187345200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	944	1,975,865	2093		42,284		8,415		8,415	(33,869)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,199.35 185985300 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	07/07/2016	762	1,585,752	2081		33,919		9,087		9,087	(24,832)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,199.51 186639400 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	718	1,493,819	2081		41,872		8,561		8,561	(33,311)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,200.06 186553400 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	1,558	3,286,514	2109		64,416		6,512		6,512	(57,904)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,203.88 182574100 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	2,199	4,590,834	2088		110,639		5,952		5,952	(104,687)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,204.38 179210300 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	972	2,044,844	2104		43,619		5		5	(43,614)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,205.27 182077300 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	1,490	3,150,722	2115		61,754		59		59	(61,695)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.40 182122600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	911	1,910,904	2097		43,707		568		568	(43,139)						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.68 190382900 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	825	1,726,378	2092		25,637		9,839		9,839	(15,798)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,208.75 180591100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	03/23/2016	666	1,401,460	2104		29,023		3		3	(29,020)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,210.76 190145600 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	2,020	4,224,180	2092		101,380		24,108		24,108	(77,272)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,210.85 182639300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	802	1,696,714	2115		34,379		32		32	(34,347)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,211.08 187436200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/28/2016	1,070	2,239,547	2093		55,880		9,577		9,577	(46,303)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,211.83 182077900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	555	1,174,137	2115		23,952		22		22	(23,930)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,211.99 189322900 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	08/08/2016	1,723	3,579,378	2078		91,990		31,623		31,623	(60,367)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,212.57 187345800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	2,902	6,074,840	2093		141,544		25,985		25,985	(115,559)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,212.64 181546600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	2,910	6,103,093	2097		138,312		1,816		1,816	(136,496)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,213.86 172887700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/02/2016	492	1,041,819	2117		14,348					(14,348)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,215.85 182123200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	882	1,865,768	2115		36,323		35		35	(36,288)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,216.59 179210900 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	2,250	4,735,576	2104		108,554		11		11	(108,543)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,217.03 190146200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	1,701	3,557,307	2092		88,221		20,348		20,348	(67,873)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,220.59 182574700 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/07/2015	05/09/2016	561	1,170,540	2088		30,434		1,518		1,518	(28,916)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,225.40 190146800 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	973	2,035,032	2092		52,300		11,664		11,664	(40,636)						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,226.03 172887100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	1,401	2,912,408	2079		69,735		610		610	(69,125)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,226.82 187103800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/14/2016	1,134	2,391,732	2109		55,570		4,757		4,757	(50,813)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,227.68 186554600 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	2,274	4,796,090	2109		111,269		9,539		9,539	(101,730)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,228.58 179211500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	2,003	4,214,185	2104		102,530		9		9	(102,521)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,231.40 187346400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	1,388	2,905,188	2093		73,211		12,447		12,447	(60,764)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,231.49 182078500 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	2,261	4,782,099	2115		109,510		90		90	(109,420)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,232.36 181547200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	454	951,436	2097		23,544		283		283	(23,261)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,235.25 187104400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/21/2016	629	1,333,719	2119		28,849		1,731		1,731	(27,118)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,239.78 185984100 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/22/2016	399	847,824	2123		11,918		260		260	(11,658)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,241.39 186555800 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	1,032	2,176,996	2109		53,554		4,331		4,331	(49,223)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,249.05 182079100 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	443	936,111	2115		23,122		18		18	(23,104)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk2,135.93 196416500 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/16/2015	11/14/2016	1,993	4,091,555	2053		80,604		72,908		72,908	(7,696)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,036.57 191103700 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	1,496	2,946,222	1969		54,505		63,560		63,560	9,055						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,040.27 190406300 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	1,994	3,930,718	1971		73,898		87,572		87,572	13,674						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,045.43 191171800 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/07/2016	638	1,256,621	1969		26,014		30,426		30,426	4,412						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,048.78 191104300 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	2,825	5,564,392	1969		119,634		140,140		140,140	20,506						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,049.12 191505100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/14/2016	1,669	3,260,232	1953		85,152		101,343		101,343	16,191						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,049.92 190406900 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	1,953	3,849,652	1971		81,228		96,679		96,679	15,451						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,052.13 191503900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/07/2016	1,364	2,686,137	1969		58,799		70,242		70,242	11,443						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,055.64 190407500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	1,304	2,569,317	1971		57,296		68,738		68,738	11,442						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,061.55 190408100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	2,512	4,950,933	1971		117,337		140,717		140,717	23,380						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,061.75 190467400 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/22/2016	1,128	2,223,440	1971		49,390		63,320		63,320	13,930						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,062.76 191104900 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	3,069	6,044,160	1969		148,082		176,240		176,240	28,158						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,068.67 191105500 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	8,138	16,026,450	1969		419,893		493,557		493,557	73,664						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,069.43 190408700 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	2,423	4,775,938	1971		121,786		146,177		146,177	24,391						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,069.65 191172400 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/07/2016	1,872	3,687,307	1969		97,453		114,548		114,548	17,095						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.63 170110900 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	999	2,000,835	2002		36,215		40,740		40,740	4,525						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,074.36 190409300 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	6,202	12,222,528	1971		325,119		390,508		390,508	65,389						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,074.97 191504500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	09/07/2016	2,603	5,127,300	1969		138,947		166,710		166,710	27,763						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.53 190409900 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	2,934	5,782,432	1971		156,126		188,131		188,131	32,005						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.73 191502700 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	08/22/2016	563	1,109,197	1971		29,991		36,147		36,147	6,156						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.94 191106100 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	4,090	8,055,665	1969		225,559		266,201		266,201	40,642						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,081.67 191106700 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	4,465	8,792,824	1969		255,871		301,669		301,669	45,798						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,082.85 191173000 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	09/07/2016	1,095	2,155,775	1969		63,357		74,635		74,635	11,278						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.45 170111500 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	3,561	7,130,237	2002		150,448		163,146		163,146	12,698						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.62 190468000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/22/2016	1,275	2,512,353	1971		67,051		86,478		86,478	19,427						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,084.22 190410500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/22/2016	3,976	7,835,795	1971		224,887		270,954		270,954	46,067						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,084.82 191107300 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/08/2015	09/07/2016	3,784	7,452,721	1969		207,931		261,893		261,893	53,962						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,092.26 170112100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	1,141	2,284,835	2002		52,551		55,677		55,677	3,126						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.68 191503300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/15/2015	08/29/2016	1,471	2,925,628	1989		74,506		89,834		89,834	15,328						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,094.88 191170600 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/09/2015	08/29/2016	666	1,324,607	1989		34,806		41,075		41,075	6,269						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.19 169206900 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	1,168	2,365,709	2026		43,056		30,910		30,910	(12,146)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,102.47 170112700 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	2,228	4,461,426	2002		112,874		115,452		115,452	2,578						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,106.73 169207500 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	2,168	4,391,630	2026		91,785		59,412		59,412	(32,373)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,108.76 170707300 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	777	1,591,273	2047		26,256		20,432		20,432	(5,824)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,117.96 200610600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/21/2016	2,595	5,244,824	2021		149,366		135,671		135,671	(13,695)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,119.49 170113300 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/28/2015	01/28/2016	4,240	8,489,495	2002		244,497		236,280		236,280	(8,217)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,120.22 170707900 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	1,260	2,578,360	2047		49,505		36,964		36,964	(12,541)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,122.03 200610000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/14/2016	999	2,019,574	2022		58,891		53,760		53,760	(5,131)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,122.89 169237000 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/08/2015	01/07/2016	1,493	3,024,527	2026		79,573		41,749		41,749	(37,824)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,123.28 172624600 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/08/2016	290	592,920	2047		13,566		8,708		8,708	(4,858)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,124.57 200573100 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	1,522	3,128,994	2057		56,322		53,353		53,353	(2,969)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,124.76 169208100 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	1,819	3,685,988	2026		91,781		50,935		50,935	(40,846)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,127.06 200611200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/21/2016	2,206	4,459,445	2021		137,392		124,995		124,995	(12,397)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,127.38 170708500 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	2,519	5,155,703	2047		107,754		77,981		77,981	(29,773)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,128.82 169208700 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	5,138	10,408,553	2026		267,500		144,093		144,093	(123,407)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,133.32 170709100 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	3,311	6,776,831	2047		150,446		106,386		106,386	(44,060)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,135.09 180433600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	916	1,901,370	2076		29,281		22,791		22,791	(6,490)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,138.84 170709700 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	1,343	2,748,418	2047		64,313		44,435		44,435	(19,878)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,139.17 200573700 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	3,118	6,411,981	2057		137,216		130,660		130,660	(6,556)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,142.85 172888300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	875	1,819,792	2079		28,425		20,008		20,008	(8,417)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,144.42 169209300 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2016	3,396	6,880,422	2026		199,532		95,526		95,526	(104,006)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,146.30 180599500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	337	699,619	2076		13,545		9,610		9,610	(3,935)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,149.62 180434200 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	1,102	2,288,836	2076		42,801		32,500		32,500	(10,301)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,150.10 170710300 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	4,871	9,970,386	2047		258,233		168,681		168,681	(89,552)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,154.50 172888900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	655	1,361,736	2079		24,662		16,615		16,615	(8,047)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,154.80 200611800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/28/2016	1,702	3,500,225	2057		92,182		83,154		83,154	(9,028)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,155.80 181550200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	856	1,794,924	2097		27,275		19,168		19,168	(8,107)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,156.75 185988300 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/28/2016	2,163	4,449,832	2058		108,367		100,585		100,585	(7,782)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,158.55 180434800 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	4,216	8,752,842	2076		181,184		134,544		134,544	(46,640)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,158.91 200574300 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	8,528	17,538,433	2057		452,492		431,664		431,664	(20,828)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,158.97 180600100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	780	1,619,081	2076		36,291		24,972		24,972	(11,319)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,160.80 186640000 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	06/28/2016	472	970,568	2058		28,259		22,626		22,626	(5,633)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,161.25 180435400 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	2,870	5,958,133	2076		126,908		93,568		93,568	(33,340)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,161.98 172889500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	2,888	6,005,456	2079		118,120		77,179		77,179	(40,941)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,162.75 190147400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	666	1,382,623	2078		30,706		26,078		26,078	(4,628)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,163.97 186640600 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	776	1,614,558	2081		36,157		28,478		28,478	(7,679)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.26 200612400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2015	12/28/2016	1,662	3,417,183	2057		97,472		87,857		87,857	(9,615)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.47 200574900 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	2,056	4,227,722	2057		114,149		108,877		108,877	(5,272)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,164.95 190149800 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	1,478	3,091,577	2092		57,813		48,716		48,716	(9,097)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,165.20 180600700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	947	1,965,745	2076		46,930		31,792		31,792	(15,138)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,166.30 182643500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	05/09/2016	1,116	2,330,062	2088		49,346		34,738		34,738	(14,608)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,166.36 181567000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	03/14/2016	160	332,470	2081		7,337		4,467		4,467	(2,870)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,167.39 172890100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	2,467	5,129,476	2079		106,564		68,080		68,080	(38,484)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,167.70 170710900 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/09/2015	02/08/2016	8,612	17,626,103	2047		521,733		311,119		311,119	(210,614)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,168.18 182123800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	605	1,268,189	2097		23,232		15,596		15,596	(7,636)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,168.67 181547800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/07/2016	815	1,692,250	2076		40,637		28,037		28,037	(12,600)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,169.65 187347000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	2,135	4,468,879	2093		84,909		71,241		71,241	(13,668)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,170.39 185987700 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	06/07/2016	217	450,933	2079		9,529		8,372		8,372	(1,157)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,172.05 180436000 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	2,210	4,588,741	2076		109,212		77,719		77,719	(31,493)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,172.55 181567600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	03/28/2016	205	428,514	2086		9,430		5,977		5,977	(3,453)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,173.63 172890700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	3,081	6,406,350	2079		141,102		87,823		87,823	(53,279)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,173.72 200575500 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2015	12/28/2016	3,181	6,540,883	2057		189,032		180,571		180,571	(8,461)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,174.40 182079700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	893	1,888,989	2115		28,902		18,033		18,033	(10,869)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,174.48 172041100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/18/2015	02/18/2016	1,408	2,957,090	2100		55,007		21,260		21,260	(33,747)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.20 190150400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	1,392	2,911,667	2092		60,854		51,120		51,120	(9,734)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.62 186641200 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	1,521	3,165,843	2081		78,913		61,925		61,925	(16,988)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.66 179245100 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/14/2016	1,761	3,665,850	2081		91,629		51,958		51,958	(39,671)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,175.73 181550800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	3,976	8,338,322	2097		164,040		109,969		109,969	(54,071)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,177.58 181548400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/14/2016	1,695	3,551,548	2096		72,511		47,441		47,441	(25,070)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,179.28 172323000 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	1,606	3,388,114	2110		60,755		21,995		21,995	(38,760)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,179.38 190384100 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	690	1,444,098	2092		25,056		26,376		26,376	1,320						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,179.52 187105600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/07/2016	501	1,043,361	2081		27,210		21,048		21,048	(6,162)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,180.15 180601300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	1,303	2,706,164	2076		73,052		48,061		48,061	(24,991)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,180.35 180436600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	5,162	10,717,356	2076		274,364		190,545		190,545	(83,819)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.18 181552000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	1,960	4,111,339	2097		85,724		56,682		56,682	(29,042)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.18 182124400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	1,222	2,562,930	2097		54,441		35,335		35,335	(19,106)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.21 185988900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	07/07/2016	2,854	5,940,644	2081		134,663		121,394		121,394	(13,269)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.45 190148000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	1,201	2,494,393	2078		65,566		55,121		55,121	(10,445)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,181.76 172619200 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	929	1,966,971	2117		31,204		11,917		11,917	(19,287)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,183.26 187347600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	1,537	3,217,067	2093		70,454		58,490		58,490	(11,964)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,183.57 190151000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	3,178	6,646,749	2092		150,881		126,000		126,000	(24,881)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,184.03 186557000 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	1,874	3,951,543	2109		74,289		56,224		56,224	(18,065)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,184.27 190383500 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/08/2016	731	1,518,475	2078		32,642		34,254		34,254	1,612						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,185.39 182641700 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	621	1,313,393	2115		23,488		14,164		14,164	(9,324)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,185.51 182644100 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	05/09/2016	2,029	4,235,884	2088		108,839		73,489		73,489	(35,350)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,185.90 172891300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	1,557	3,238,109	2079		79,137		46,707		46,707	(32,430)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,186.81 172328400 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	635	1,332,729	2100		29,791		10,076		10,076	(19,715)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,187.03 182641100 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/21/2016	654	1,372,068	2097		31,939		19,742		19,742	(12,197)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.02 185005300 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	1,909	4,052,465	2123		66,866		45,367		45,367	(21,499)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.52 182125000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	489	1,025,533	2097		23,403		14,906		14,906	(8,497)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.70 187348200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	2,348	4,914,727	2093		113,530		93,516		93,516	(20,014)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.12 182640500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	05/08/2015	04/14/2016	553	1,159,586	2096		28,002		16,798		16,798	(11,204)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.20 182126800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	504	1,065,797	2115		19,378		11,915		11,915	(7,463)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.70 180437200 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/07/2015	04/07/2016	3,938	8,176,045	2076		224,024		152,257		152,257	(71,767)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.76 190148600 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	484	1,006,063	2078		28,188		23,575		23,575	(4,613)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,189.78 181564600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	2,515	5,275,565	2097		119,558		77,321		77,321	(42,237)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.05 182080300 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	1,580	3,341,293	2115		62,816		37,641		37,641	(25,175)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.49 179243300 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	911	1,917,400	2104		41,302		20,835		20,835	(20,467)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.53 180601900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/10/2015	04/07/2016	567	1,177,404	2076		34,766		22,008		22,008	(12,758)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,190.82 186642400 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	07/15/2015	07/07/2016	1,821	3,790,183	2081		108,060		82,867		82,867	(25,193)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,191.21 189277900 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	08/07/2015	07/28/2016	2,048	4,286,515	2093		95,201		83,196		83,196	(12,005)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,191.67 182125600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	766	1,607,384	2097		37,753		23,846		23,846	(13,907)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,193.20 172324200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	1,677	3,537,204	2110		74,478		24,556		24,556	(49,922)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,193.62 172619800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	1,082	2,291,016	2117		42,155		14,946		14,946	(27,209)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,194.21 172891900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	3,432	7,137,332	2079		185,381		105,710		105,710	(79,671)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,194.65 190151600 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	2,151	4,499,565	2092		112,939		93,198		93,198	(19,741)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,194.95 180598900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/10/2015	03/21/2016	285	600,349	2104		13,308		6,686		6,686	(6,622)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,196.12 190384700 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	1,176	2,459,150	2092		48,982		51,487		51,487	2,505						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,196.18 182080900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	1,733	3,665,116	2115		74,035		43,465		43,465	(30,570)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,197.24 190149200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/08/2016	2,066	4,291,283	2078		126,720		105,479		105,479	(21,241)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,197.50 172624000 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/22/2016	1,304	2,751,440	2110		58,807		19,391		19,391	(39,416)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,197.91 187348800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	4,895	10,246,263	2093		255,132		208,990		208,990	(46,142)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,198.16 186643000 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/14/2016	1,084	2,285,828	2109		50,335		37,191		37,191	(13,144)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,198.48 172324800 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	1,995	4,208,540	2110		93,441		29,753		29,753	(63,688)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,199.35 182081500 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	1,889	3,995,164	2115		83,499		48,537		48,537	(34,962)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,199.35 182127400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	491	1,039,130	2115		21,095		12,624		12,624	(8,471)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,199.42 186557600 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	1,767	3,727,523	2109		82,378		61,290		61,290	(21,088)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,200.63 181549000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/14/2016	1,826	3,827,465	2096		96,424		59,138		59,138	(37,286)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,200.75 190466800 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/24/2015	08/15/2016	641	1,340,112	2092		21,176		28,989		28,989	7,813						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,201.32 181565200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	3,967	8,320,704	2097		208,088		130,499		130,499	(77,589)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,201.35 187438000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/28/2016	3,493	7,312,727	2093		194,447		152,744		152,744	(41,703)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,201.45 172620400 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	2,372	5,023,148	2117		100,516		33,952		33,952	(66,564)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,202.15 182126200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/21/2016	3,563	7,472,435	2097		191,862		117,702		117,702	(74,160)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,202.18 190152200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	12,213	25,544,939	2092		679,495		557,972		557,972	(121,523)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,203.15 187349400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	6,483	13,570,603	2093		352,836		286,879		286,879	(65,957)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,203.39 185986500 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	05/16/2016	358	759,036	2121		12,396		9,215		9,215	(3,181)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,204.27 172893100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	02/29/2016	998	2,113,515	2117		37,741		14,438		14,438	(23,303)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,204.27 190385300 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	688	1,439,496	2092		30,255		31,882		31,882	1,627						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,204.40 185985900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	07/07/2016	282	597,208	2115		10,692		7,517		7,517	(3,175)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,205.23 172326000 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	3,295	6,952,342	2110		164,379		50,083		50,083	(114,296)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,205.54 186558800 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	2,806	5,918,357	2109		138,490		102,145		102,145	(36,345)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,205.69 182642300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	2,279	4,820,426	2115		107,817		61,191		61,191	(46,626)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,206.53 172621000 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	2,393	5,066,300	2117		106,571		34,881		34,881	(71,690)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,207.60 182082100 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	2,025	4,283,299	2115		96,803		55,039		55,039	(41,764)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,207.82 181565800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	04/21/2016	6,912	14,495,567	2097		381,035		234,746		234,746	(146,289)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,207.83 187106200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/14/2016	2,663	5,616,724	2109		135,108		98,603		98,603	(36,505)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,208.12 181566400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2015	02/29/2016	210	444,271	2117		9,108		3,075		3,075	(6,033)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,208.17 187350000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	1,176	2,461,861	2093		66,224		53,736		53,736	(12,488)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,209.08 182128000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	1,223	2,586,055	2115		57,584		33,534		33,534	(24,050)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.37 185005900 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	3,112	6,605,978	2123		142,029		93,164		93,164	(48,865)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.49 187436800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/14/2016	500	1,054,686	2109		25,355		19,003		19,003	(6,352)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.62 182082700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	1,532	3,239,061	2115		75,794		42,637		42,637	(33,157)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.80 190385900 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2015	08/15/2016	1,612	3,371,762	2092		75,075		78,267		78,267	3,192						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,211.94 189278500 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2015	07/28/2016	2,734	5,722,004	2093		148,541		127,760		127,760	(20,781)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,212.01 190152800 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2015	08/15/2016	3,372	7,053,013	2092		202,421		163,918		163,918	(38,503)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,212.59 179244500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/24/2015	03/21/2016	1,292	2,719,900	2104		71,047		32,635		32,635	(38,412)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,213.52 172621600 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	4,231	8,957,851	2117		200,785		62,958		62,958	(137,827)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,214.40 186559400 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	3,154	6,652,160	2109		166,969		122,245		122,245	(44,724)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,215.50 187350600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/28/2015	07/28/2016	2,489	5,210,490	2093		147,457		118,738		118,738	(28,719)						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,216.62 172326600 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/24/2015	02/22/2016	849	1,790,827	2110		46,535		13,195		13,195	(33,340)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,216.73 185987100 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/08/2015	05/31/2016	392	831,901	2121		15,459		11,817		11,817	(3,642)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,217.42 187437400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/29/2015	07/21/2016	2,637	5,587,318	2119		125,445		92,718		92,718	(32,727)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,218.38 185006500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	2,923	6,204,954	2123		142,714		92,253		92,253	(50,461)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,219.46 186643600 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/15/2015	07/14/2016	892	1,880,171	2109		49,542		35,687		35,687	(13,855)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,220.50 182083300 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	2,252	4,761,494	2115		119,990		65,687		65,687	(54,303)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,220.50 182642900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/08/2015	04/28/2016	826	1,746,876	2115		44,400		24,099		24,099	(20,301)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,220.69 187106800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	07/21/2016	1,813	3,841,555	2119		91,416		65,254		65,254	(26,162)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,221.15 186560000 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/14/2015	07/14/2016	5,592	11,793,439	2109		311,347		226,166		226,166	(85,181)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,221.77 182128600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2015	04/28/2016	1,292	2,732,143	2115		67,556		37,920		37,920	(29,636)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,221.87 172892500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/10/2015	03/07/2016	810	1,684,193	2079		51,674		26,336		26,336	(25,338)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,222.01 187105000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/22/2015	06/21/2016	480	1,018,785	2123		23,357		15,531		15,531	(7,826)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,223.47 185007100 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2015	06/21/2016	2,874	6,101,298	2123		147,041		93,912		93,912	(53,129)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,224.95 172622200 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/03/2015	02/29/2016	1,948	4,125,078	2117		101,618		29,698		29,698	(71,920)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,225.78 182083900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2015	04/28/2016	4,477	9,468,150	2115		249,012		133,810		133,810	(115,202)						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,225.90 172327200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2015	02/22/2016	3,576	7,544,840	2110		210,002		56,263		56,263	(153,739)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,228.99 185007700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2015	06/21/2016	4,362	9,260,717	2123		233,370		147,541		147,541	(85,829)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,234.06 172622800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/03/2015	02/29/2016	4,152	8,791,170	2117		231,136		64,099		64,099	(167,037)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,235.36 185008300 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2015	06/21/2016	3,471	7,368,616	2123		194,531		121,715		121,715	(72,816)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,241.30 187435600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2015	07/21/2016	979	2,074,791	2119		42,451		2,693		2,693	(39,758)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,254.17 172327800 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2015	02/22/2016	1,089	2,297,567	2110		75,930		17,402		17,402	(58,528)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,262.43 172623400 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/03/2015	02/29/2016	1,185	2,509,509	2117		77,891		18,598		18,598	(59,293)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2130.24 172044700 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/10/2016	994	2,033,805	2047		48,978		31,341		31,341	(17,637)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2160.83 172040500 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/18/2016	535	1,123,682	2100		17,500		7,413		7,413	(10,087)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2187.5 172041700 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/18/2016	3,981	8,361,012	2100		179,056		63,354		63,354	(115,702)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2196.12 172042300 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/18/2016	1,876	3,939,314	2100		91,790		30,563		30,563	(61,227)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2206.2 172042900 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/18/2016	1,794	3,768,073	2100		95,155		29,806		29,806	(65,349)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2216.07 172043500 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/18/2016	3,399	7,140,043	2100		193,464		57,192		57,192	(136,272)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2244.21 172044100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/18/2015	02/18/2016	367	771,119	2100		24,955		6,273		6,273	(18,682)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,108.73 169878600 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2015	01/21/2016	289	586,328	2032		10,847		9,742		9,742	(1,105)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,146.73 169879800 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2015	01/21/2016	847	1,721,978	2032		43,222		28,610		28,610	(14,612)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,147.55 180430600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/07/2015	04/07/2016	471	978,950	2076		16,251		1,271		1,271	(14,980)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,155.30 184772800 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/16/2015	06/14/2016	883	1,839,947	2084		31,133		7,564		7,564	(23,569)						0010

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BNP PARIBAS S&P 500 Asian UpStk 2,159.23 177463500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	626	1,302,679	2081		22,721		2,633		2,633	(20,088)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,163.12 180431200 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	1,357	2,818,577	2076		54,680		3,660		3,660	(51,020)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,168.18 177464100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	1,608	3,346,283	2081		63,366		6,763		6,763	(56,603)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,172.95 169880400 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	1,209	2,456,020	2032		70,242		40,806		40,806	(29,436)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,173.92 180431800 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	1,491	3,095,770	2076		65,321		4,020		4,020	(61,301)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,177.19 184773400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	1,312	2,734,939	2084		56,852		11,362		11,362	(45,490)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,180.12 172318800 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	401	845,784	2110		14,040					(14,040)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,181.12 184775200 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/08/2016	526	1,092,807	2079		24,833		4,379		4,379	(20,454)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,185.34 180432400 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	1,171	2,431,237	2076		55,432		3,157		3,157	(52,275)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,185.67 177464700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	1,894	3,941,420	2081		84,976		7,966		7,966	(77,010)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,187.05 172615600 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	595	1,259,318	2117		18,729					(18,729)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,190.32 184774000 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	1,566	3,265,197	2084		74,486		13,583		13,583	(60,903)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,193.78 177465300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	675	1,404,387	2081		31,797		2,838		2,838	(28,959)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,195.52 172319400 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	1,029	2,171,768	2110		42,022					(42,022)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,197.80 180433000 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/07/2015	04/07/2016	1,708	3,546,207	2076		86,527		4,605		4,605	(81,922)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,200.22 183041500 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2015	05/16/2016	1,779	3,774,081	2121		66,801		249		249	(66,552)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,200.57 172618600 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/17/2016	257	539,997	2100		11,400					(11,400)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,201.99 184774600 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	2,343	4,884,528	2084		119,299		20,326		20,326	(98,973)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,204.84 172616200 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	1,488	3,151,375	2117		55,306					(55,306)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,209.45 172320600 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	592	1,249,763	2110		26,948					(26,948)						0010

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BNP PARIBAS S&P 500 Asian UpStk 2,215.99 172321200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	1,564	3,299,002	2110		74,263					(74,263)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,220.79 183042100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2015	05/16/2016	2,415	5,122,974	2121		107,582		338		338	(107,244)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,220.93 172616800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	2,274	4,815,771	2117		94,410					(94,410)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,224.58 177465900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/17/2015	03/14/2016	1,317	2,740,428	2081		71,342		5,539		5,539	(65,803)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,224.64 172321800 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	883	1,863,716	2110		44,127					(44,127)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,232.15 172617400 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	1,152	2,438,471	2117		50,810					(50,810)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,245.82 183042700 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/14/2015	05/16/2016	3,237	6,866,795	2121		166,176		453		453	(165,723)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,257.55 172322400 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/24/2015	02/22/2016	1,693	3,570,768	2110		97,323					(97,323)						0010
BNP PARIBAS S&P 500 Asian UpStk 2,266.03 172618000 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/03/2015	02/29/2016	1,428	3,024,395	2117		71,604					(71,604)						0010
BNP PARIBAS S&P 500 Asian UpStk 2120.92 169879200 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	596	1,211,773	2032		25,205		20,133		20,133	(5,072)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,101.62 169881000 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	1,073	2,180,775	2032		39,690		31,573		31,573	(8,117)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,113.61 169881600 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	2,170	4,410,558	2032		92,622		69,094		69,094	(23,528)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,133.32 169882200 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	2,709	5,504,299	2032		139,809		93,072		93,072	(46,737)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,136.57 169882800 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	1,626	3,303,996	2032		86,234		56,312		56,312	(29,922)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,151.00 169883400 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/21/2015	01/21/2016	3,031	6,160,101	2032		179,875		107,469		107,469	(72,406)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,173.27 184776400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/07/2016	2,053	4,267,951	2079		102,138		81,076		81,076	(21,062)						0010
BNP PARIBAS S&P 500 Euro UpStk 2,181.15 184777000 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/16/2015	06/14/2016	1,899	3,957,415	2084		95,498		75,316		75,316	(20,182)						0010
BNP PARIBAS S&P AV5E Euro 165226200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	10/08/2018	1,174	179,312	158.820000	8,912			4,841		4,841	(2,798)						0010
BNP PARIBAS S&P AV5E Euro 165226800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	11/07/2018	805	125,174	161.650000	5,203			2,484		2,484	(1,734)						0010
BNP PARIBAS S&P AV5E Euro 165227400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	11/21/2018	1,952	307,074	163.580000	11,265			4,880		4,880	(3,884)						0010
BNP PARIBAS S&P AV5E Euro 165228000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	12/07/2018	2,342	369,529	164.120000	13,066			5,567		5,567	(4,528)						0010
BNP PARIBAS S&P AV5E Euro 165228600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	12/21/2018	3,028	481,076	165.200000	15,900			6,401		6,401	(5,466)						0010

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BNP PARIBAS S&P AV5E Euro 165229200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	01/07/2019	1,277	203,412	165.640000	6,641			2,570		2,570	(2,302)						0010
BNP PARIBAS S&P AV5E Euro 165229800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	02/21/2019	1,218	192,467	164.340000	6,882			2,940		2,940	(2,220)						0010
BNP PARIBAS S&P AV5E Euro 165231000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	03/07/2019	2,820	449,226	165.680000	14,776			5,893		5,893	(4,893)						0010
BNP PARIBAS S&P AV5E Euro 165231600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	03/21/2019	2,714	431,470	165.320000	14,549			5,997		5,997	(4,838)						0010
BNP PARIBAS S&P AV5E Euro 165232200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	04/08/2019	2,487	392,809	164.280000	14,175			6,175		6,175	(4,598)						0010
BNP PARIBAS S&P AV5E Euro 165232800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	04/22/2019	2,470	392,178	165.120000	13,462			5,649		5,649	(4,370)						0010
BNP PARIBAS S&P AV5E Euro 165233400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	05/07/2019	3,501	556,530	165.330000	18,905			7,934		7,934	(6,043)						0010
BNP PARIBAS S&P AV5E Euro 165234000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	05/21/2019	3,756	598,295	165.680000	19,867			8,279		8,279	(6,292)						0010
BNP PARIBAS S&P AV5E Euro 165234600 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	06/07/2019	2,287	369,849	168.200000	10,519			3,788		3,788	(3,419)						0010
BNP PARIBAS S&P AV5E Euro 165235200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	06/21/2019	1,824	296,382	169.030000	8,042			2,793		2,793	(2,577)						0010
BNP PARIBAS S&P AV5E Euro 165235800 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	07/08/2019	2,839	463,840	169.930000	11,923			3,946		3,946	(3,885)						0010
BNP PARIBAS S&P AV5E Euro 165236400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	07/22/2019	1,620	264,207	169.670000	6,932			2,342		2,342	(2,224)						0010
BNP PARIBAS S&P AV5E Euro 165237000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	08/07/2019	3,772	604,706	166.730000	19,048			7,669		7,669	(6,058)						0010
BNP PARIBAS S&P AV5E Euro 165237600 .926	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	08/21/2019	9,240	1,509,374	169.880000	39,271			13,388		13,388	(12,323)						0010
BNP PARIBAS S&P AV5E Euro 165238200 .926	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	09/09/2019	2,013	329,517	170.230000	8,415			2,848		2,848	(2,665)						0010
BNP PARIBAS S&P AV5E Euro 165238800 .926	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	09/23/2019	4,060	663,224	169.870000	17,378			6,010		6,010	(5,399)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172710300 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	12/09/2019	2,340	382,091	169.830000		10,716		3,780		3,780	(6,936)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172710900 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	01/07/2020	3,237	525,584	168.850000		16,121		6,018		6,018	(10,103)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172711500 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	01/21/2020	1,148	186,713	169.080000		5,673		2,074		2,074	(3,599)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172712100 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	02/07/2020	5,131	835,506	169.330000		25,093		9,155		9,155	(15,938)						0010
BNP PARIBAS S&P AV5E Euro UpStk 172712700 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	02/21/2020	3,945	648,279	170.900000		17,674		6,061		6,061	(11,613)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,235.15 185422700 .630	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/21/2016	1,354	2,873,384	2123		62,074		47,409		47,409	(14,665)						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,130.48 185418500 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	609	1,252,362	2058		22,964		10,714		10,714	(12,250)						0010
CITIBANK N.A. S&P 500 Asian UpStk 1,977.18 193015900 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/28/2016	1,944	3,658,575	1882		126,569		151,294		151,294	24,725						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,090.93 191090500 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	1,133	2,253,151	1989		50,662		64,114		64,114	13,452						0010

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CITIBANK N.A. S&P 500 Asian UpStk 2,104.00 193016500 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	10/07/2016	634	1,265,576	1996		31,186		38,049		38,049	6,863						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,114.20 191091100 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	1,314	2,613,395	1989		67,593		83,807		83,807	16,214						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,140.56 185419100 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	579	1,190,365	2058		24,234		10,440		10,440	(13,794)						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,151.26 185419700 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	855	1,759,344	2058		39,417		15,606		15,606	(23,811)						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,160.52 185420300 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	2,578	5,305,151	2058		134,070		47,303		47,303	(86,767)						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,188.30 185421500 .630	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	1,541	3,171,235	2058		89,189		28,416		28,416	(60,773)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,171.84 185420900 .630	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	1,546	3,180,803	2058		82,146		28,453		28,453	(53,693)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,214.13 185422100 .630	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/21/2016	945	2,005,754	2123		38,427		28,903		28,903	(9,524)						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,944.06 192331300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	1,930	3,631,062	1882		63,180		86,163		86,163	22,983						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,957.04 192331900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	2,080	3,914,251	1882		81,416		111,241		111,241	29,825						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,962.69 192332500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	1,688	3,176,351	1882		70,515		96,665		96,665	26,150						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,962.87 193019500 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/28/2016	2,587	4,867,349	1882		134,166		148,438		148,438	14,272						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,966.64 192333100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	3,440	6,473,835	1882		149,546		206,063		206,063	56,517						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,972.28 192333700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	5,049	9,500,233	1882		232,756		321,207		321,207	88,451						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,976.05 192334300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	4,320	8,129,254	1882		206,483		285,533		285,533	79,050						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,977.55 193020100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/28/2016	2,666	5,016,479	1882		161,176		178,811		178,811	17,635						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,981.32 192334900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	2,054	3,864,898	1882		102,806		142,797		142,797	39,991						0010
CITIBANK N.A. S&P 500 Euro UpStk 1,990.35 192335500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2015	09/28/2016	8,240	15,505,036	1882		446,545		620,719		620,719	174,174						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,054.39 193017700 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/14/2016	1,027	2,006,543	1953		57,750		65,430		65,430	7,680						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,072.43 191092300 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	1,143	2,273,935	1989		47,585		57,191		57,191	9,606						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,073.20 193017100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	09/07/2016	707	1,392,373	1969		39,239		44,604		44,604	5,365						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,074.77 191091700 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/22/2016	1,284	2,530,229	1971		67,297		81,118		81,118	13,821						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,079.59 194923500 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/14/2016	1,992	3,972,785	1994		106,838		99,453		99,453	(7,385)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,088.35 191092900 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	3,008	5,982,541	1989		145,888		175,549		175,549	29,661						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,088.64 194922900 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/07/2016	1,324	2,643,437	1996		76,581		71,061		71,061	(5,520)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,091.23 193020700 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/08/2015	10/07/2016	2,197	4,384,998	1996		106,778		120,789		120,789	14,011						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,094.75 194924100 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/14/2016	1,606	3,203,667	1994		100,018		92,764		92,764	(7,254)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,096.30 191093500 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	1,256	2,497,842	1989		65,094		78,364		78,364	13,270						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,099.09 194929500 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/21/2016	1,490	3,009,109	2019		72,271		66,348		66,348	(5,923)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,103.26 191094100 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	09/08/2015	08/29/2016	4,606	9,161,431	1989		251,783		303,552		303,552	51,769						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,120.69 194930100 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/21/2016	1,703	3,438,517	2019		102,511		93,941		93,941	(8,570)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,126.16 185369700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	1,375	2,829,576	2058		50,084		47,028		47,028	(3,056)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,144.27 185370300 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	2,446	5,032,509	2058		109,709		102,195		102,195	(7,514)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,146.94 185423300 .630	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	1,346	2,769,419	2058		63,433		57,655		57,655	(5,778)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,150.08 189323500 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	2,661	5,529,200	2078		102,014		91,166		91,166	(10,848)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,150.44 185370900 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	3,972	8,173,373	2058		188,805		175,457		175,457	(13,348)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,150.51 184718100 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	2,194	4,573,343	2084		77,747		64,716		64,716	(13,031)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,155.58 185371500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	3,097	6,372,671	2058		154,856		142,725		142,725	(12,131)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,160.52 185372100 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	1,005	2,067,089	2058		52,504		48,089		48,089	(4,415)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,160.67 189324100 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	2,327	4,834,149	2078		100,309		89,344		89,344	(10,965)						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,165.46 185424500 .630	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/30/2015	06/28/2016	1,337	2,750,777	2058		74,116		66,312		66,312	(7,804)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,165.67 185372700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	9,063	18,648,996	2058		492,333		450,221		450,221	(42,112)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,166.91 189324700 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	2,125	4,414,258	2078		97,776		86,559		86,559	(11,217)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,170.31 184719300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	2,642	5,507,984	2084		118,422		95,952		95,952	(22,470)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,172.10 189325300 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	3,268	6,789,964	2078		157,867		139,328		139,328	(18,539)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,173.28 185373300 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2015	06/28/2016	1,332	2,741,778	2058		76,496		69,609		69,609	(6,887)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,174.89 184719900 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	2,560	5,335,490	2084		120,049		96,666		96,666	(23,383)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.43 194930700 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/28/2016	899	1,878,221	2090		39,706		34,891		34,891	(4,815)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,181.45 189325900 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	6,590	13,690,485	2078		344,316		302,529		302,529	(41,787)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,183.65 184720500 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	2,942	6,132,584	2084		149,635		118,881		118,881	(30,754)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.64 189326500 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	8,373	17,395,073	2078		456,621		399,026		399,026	(57,595)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,189.07 184721100 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2015	06/14/2016	6,726	14,019,734	2084		357,503		282,194		282,194	(75,309)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,189.55 189327100 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	1,764	3,664,330	2078		98,021		85,745		85,745	(12,276)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,190.63 187057800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/21/2015	07/21/2016	1,350	2,861,142	2119		50,928		37,199		37,199	(13,729)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.75 194931900 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	10/29/2015	10/28/2016	2,082	4,351,084	2090		111,735		97,321		97,321	(14,414)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,197.86 189327700 .080	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	08/07/2015	08/08/2016	6,818	14,165,272	2078		403,002		349,493		349,493	(53,509)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.79 187058400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/21/2015	07/21/2016	2,630	5,573,352	2119		119,827		85,726		85,726	(34,101)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,215.63 187059000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/21/2015	07/21/2016	2,538	5,377,923	2119		124,230		88,066		88,066	(36,164)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,225.17 187059600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/21/2015	07/21/2016	2,288	4,849,068	2119		121,712		84,893		84,893	(36,819)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,231.74 187060200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	07/21/2015	07/21/2016	8,473	17,956,002	2119		472,243		327,463		327,463	(144,780)						0010

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CITIBANK N.A. S&P 500 Euro UpStk1,208.98 193018300 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZIWZ7FF32TIWEFA76	10/08/2015	09/21/2016	1,209	2,378,027	1967		59,518		67,291		67,291	7,773						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,070.60 200493600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	09/21/2016	537	1,057,187	1967		33,758		35,020		35,020	1,262						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,089.41 170848100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	01/28/2016	405	811,175	2002		21,372		23,736		23,736	2,364						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,103.02 199002300 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	1,806	3,651,234	2022		73,755		76,295		76,295	2,540						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,113.89 169686200 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/14/2016	572	1,150,648	2011		26,591		29,224		29,224	2,633						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,115.44 169899900 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/14/2016	516	1,037,152	2011		28,068		26,341		26,341	(1,727)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,116.94 170703700 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	493	1,009,396	2047		17,463		5,692		5,692	(11,771)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,129.02 170704300 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	746	1,526,892	2047		30,080		8,610		8,610	(21,470)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,133.55 199002900 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	2,418	4,889,852	2022		127,136		131,679		131,679	4,543						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,134.19 200494200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/14/2016	896	1,812,325	2022		47,290		49,011		49,011	1,721						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,134.53 169685600 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/07/2016	452	915,869	2026		20,005		14,390		14,390	(5,615)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,135.77 169900500 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/21/2016	512	1,039,612	2032		25,313		17,273		17,273	(8,040)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,140.69 170704900 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	1,300	2,661,711	2047		57,759		15,009		15,009	(42,750)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,148.11 199003500 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	2,200	4,448,307	2022		125,887		130,742		130,742	4,855						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,149.08 170705500 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	1,669	3,416,542	2047		78,922		19,265		19,265	(59,657)						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,150.73 197394100 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	1,167	2,428,170	2080		41,279		32,580		32,580	(8,699)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,156.82 197475700 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/14/2016	464	951,920	2053		26,172		19,148		19,148	(7,024)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,162.76 195829700 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	3,381	7,028,398	2079		137,054		101,623		101,623	(35,431)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,162.79 170706100 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	1,491	3,051,417	2047		76,896		17,206		17,206	(59,690)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,164.14 170849300 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	02/08/2016	538	1,092,346	2032		28,414		18,128		18,128	(10,286)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,180.06 197394700 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	1,555	3,234,860	2080		72,137		55,137		55,137	(17,000)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,189.58 195830300 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	3,185	6,620,441	2079		157,566		112,595		112,595	(44,971)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,193.49 170706700 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	02/08/2016	3,991	8,169,237	2047		237,725		46,065		46,065	(191,660)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,195.77 197476900 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/28/2016	1,482	3,082,231	2080		80,804		56,740		56,740	(24,064)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,197.26 197476300 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/21/2016	762	1,589,084	2087		38,703		25,789		25,789	(12,914)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,198.99 197395300 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	1,669	3,471,609	2080		87,485		65,410		65,410	(22,075)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,202.67 195830900 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	3,751	7,796,005	2079		199,578		139,916		139,916	(59,662)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,213.14 197395900 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	1,590	3,307,230	2080		89,295		65,898		65,898	(23,397)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,219.68 183410500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	3,316	7,066,183	2131		134,257		242		242	(134,015)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,248.87 183411100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	1,820	3,877,325	2131		88,015		133		133	(87,882)						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,973.60 197482300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/28/2016	328	616,543	1882		22,578		21,130		21,130	(1,448)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,047.07 197480500 1974	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/14/2016	294	573,488	1953		19,137		17,484		17,484	(1,653)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,064.04 197481100 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/21/2016	355	698,648	1967		23,297		21,139		21,139	(2,158)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,071.59 197479900 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	09/07/2016	338	665,227	1969		23,233		21,019		21,019	(2,214)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,076.01 197479300 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	08/22/2016	369	727,534	1971		26,120		23,569		23,569	(2,551)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,078.65 169655800 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	1,018	2,047,090	2011		36,848		36,535		36,535	(313)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,085.30 197482900 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	10/14/2016	307	612,212	1994		18,082		16,242		16,242	(1,840)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,087.83 170674300 .020	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/09/2015	01/28/2016	2,639	5,283,440	2002		133,632		124,927		124,927	(8,705)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,091.52 169656400 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	1,755	3,528,796	2011		74,458		68,937		68,937	(5,521)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,093.92 199004100 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	2,143	4,333,402	2022		83,201		85,346		85,346	2,145						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,102.82 199004700 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	3,355	6,783,693	2022		145,171		148,820		148,820	3,649						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,105.87 169689800 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/14/2016	1,497	3,011,113	2011		71,802		62,830		62,830	(8,972)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,107.76 169902900 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/14/2016	1,970	3,961,377	2011		104,782		83,193		83,193	(21,589)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,111.43 169657000 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	2,668	5,366,602	2011		137,385		113,978		113,978	(23,407)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,112.91 200496600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/21/2016	1,479	2,989,887	2021		73,388		73,687		73,687	299						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,114.45 169657600 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	1,493	3,002,095	2011		78,655		64,277		64,277	(14,378)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,115.69 197483500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	10/21/2016	444	895,965	2019		26,414		23,411		23,411	(3,003)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,116.57 199005300 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	1,967	3,977,015	2022		97,437		100,668		100,668	3,231						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,117.78 200495400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/14/2016	2,418	4,889,192	2022		124,168		125,182		125,182	1,014						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,122.95 169689200 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	01/07/2016	1,082	2,192,490	2026		51,103		30,265		30,265	(20,838)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,123.04 199005900 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	7,335	14,831,060	2022		385,608		398,349		398,349	12,741						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,125.91 169902300 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/07/2016	249	504,753	2026		13,220		6,979		6,979	(6,241)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,126.78 169904100 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	01/21/2016	2,445	4,968,249	2032		121,730		82,388		82,388	(39,342)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,127.01 170848700 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	01/21/2016	998	2,042,728	2047		54,882		11,519		11,519	(43,363)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,127.06 200497200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/21/2016	1,990	4,022,958	2021		111,603		112,761		112,761	1,158						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,128.09 199006500 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	3,098	6,263,206	2022		169,733		175,668		175,668	5,935						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,128.09 200496000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	12/14/2016	2,079	4,202,966	2022		116,406		117,883		117,883	1,477						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,128.93 169658200 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2015	01/14/2016	2,690	5,409,708	2011		158,504		118,962		118,962	(39,542)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,137.59 199007100 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2015	12/14/2016	2,994	6,052,961	2022		176,746		183,034		183,034	6,288						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,142.17 177466500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	961	1,999,836	2081		31,124		21,832		21,832	(9,292)						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,144.68 195831500 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	1,589	3,301,976	2079		57,124		51,402		51,402	(5,722)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,151.51 170849900 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2015	02/08/2016	1,497	3,062,946	2047		83,086		52,042		52,042	(31,044)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,151.77 197396500 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	1,810	3,764,965	2080		69,652		62,596		62,596	(7,056)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,154.66 177467100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	631	1,313,751	2081		24,145		16,213		16,213	(7,932)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,154.86 195832100 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	1,931	4,013,650	2079		78,668		70,941		70,941	(7,727)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,161.48 177471300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/07/2016	503	1,045,018	2079		21,268		13,387		13,387	(7,881)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,161.72 195832700 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	3,668	7,623,845	2079		161,626		145,237		145,237	(16,389)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,163.63 197397100 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	2,128	4,426,181	2080		94,278		84,242		84,242	(10,036)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,163.81 177467700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	3,033	6,311,250	2081		128,549		83,402		83,402	(45,147)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,166.92 195833300 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	3,463	7,197,905	2079		161,233		144,468		144,468	(16,765)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,169.02 177468300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	2,887	6,008,687	2081		129,055		82,077		82,077	(46,978)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,169.06 180400600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2015	03/28/2016	1,098	2,290,712	2086		48,620		31,173		31,173	(17,447)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.09 197484100 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/07/2016	330	685,453	2079		16,690		14,309		14,309	(2,381)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.49 195833900 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	3,051	6,341,931	2079		148,401		132,873		132,873	(15,528)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,174.86 197477500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/28/2016	1,941	4,038,159	2080		99,595		85,704		85,704	(13,891)						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,176.30 177468900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	1,334	2,776,120	2081		63,841		39,476		39,476	(24,365)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,177.57 197397700 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	1,641	3,413,484	2080		83,289		74,207		74,207	(9,082)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.51 195834500 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	12,484	25,948,035	2079		666,865		597,157		597,157	(69,708)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,183.33 200494800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2015	11/28/2016	509	1,058,762	2080		24,123		24,160		24,160	37						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,184.43 197398300 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	7,158	14,891,961	2080		385,702		342,849		342,849	(42,853)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,186.29 177469500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	5,263	10,953,261	2081		273,991		162,972		162,972	(111,019)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,188.74 195835100 .110	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/09/2015	11/07/2016	5,540	11,515,794	2079		310,926		277,994		277,994	(32,932)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.52 197484700 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/21/2016	1,715	3,579,503	2087		93,391		79,785		79,785	(13,606)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.63 197398900 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	2,613	5,436,182	2080		146,777		130,323		130,323	(16,454)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,189.63 197478100 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	11/28/2016	1,764	3,670,592	2080		102,474		87,996		87,996	(14,478)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,190.55 180401200 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2015	03/28/2016	1,037	2,164,307	2086		55,689		33,450		33,450	(22,239)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,194.51 177472500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	02/22/2016	321	677,475	2110		12,787		4,726		4,726	(8,061)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,195.86 177470100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	2,960	6,160,343	2081		165,583		94,866		94,866	(70,717)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,196.54 197478700 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	08/15/2016	247	515,962	2092		13,334		10,836		10,836	(2,498)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,197.51 183411700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	04/21/2020	2,476	5,275,079	2131		88,094		52,073		52,073	(36,021)						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,202.77 177471900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	02/29/2016	240	507,200	2117		9,371		3,446		3,446	(5,925)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,215.84 183412300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	5,019	10,695,140	2131		221,389		125,024		125,024	(96,365)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,223.75 177470700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/17/2015	03/14/2016	524	1,090,689	2081		34,830		17,887		17,887	(16,943)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,226.07 183412900 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	2,717	5,789,821	2131		132,008		72,665		72,665	(59,343)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,226.46 197481700 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	05/23/2016	169	360,641	2131		6,848		4,537		4,537	(2,311)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2237.57 183413500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2015	05/23/2016	5,675	12,092,979	2131		303,534		161,955		161,955	(141,579)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk SPX500 197399500 .113	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/30/2015	11/28/2016	3,236	6,731,736	2080		195,220		173,076		173,076	(22,144)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181586200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	4,303	703,545	170.030000		19,666		8,870		8,870	(10,796)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181586800 .422	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	2,289	376,170	170.880000		10,096		4,406		4,406	(5,690)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181587400 .422	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	2,015	329,370	169.970000		9,452		4,239		4,239	(5,213)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181588000 .422	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	4,249	696,723	170.550000		18,864		8,552		8,552	(10,312)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167849400 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	09/09/2019	784	128,263	170.230000	3,448			1,427		1,427	(1,166)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167850000 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	09/23/2019	797	130,122	169.870000	3,609			1,514		1,514	(1,204)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167850600 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	10/07/2019	4,497	723,517	167.340000	23,653			10,903		10,903	(7,631)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167851200 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	10/21/2019	2,554	410,117	166.990000	13,741			6,435		6,435	(4,389)						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167851800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	11/07/2019	9,342	1,518,858	169.080000	44,469			19,621		19,621	(14,567)						0010

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CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167852400 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	11/21/2019	2,701	441,325	169.950000	12,261			5,274		5,274	(4,032)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 289.19 172937700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	01/28/2016	864	242,054	280.090000		5,729					(5,729)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 311.24 172940700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	03/09/2016	2,756	825,039	299.400000		15,942					(15,942)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 312.16 172939500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/23/2016	1,607	482,978	300.640000		8,687					(8,687)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 314.48 172940100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	03/02/2016	2,758	834,293	302.450000		14,949					(14,949)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 320.02 172938300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/09/2016	2,435	750,344	308.190000		10,896					(10,896)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 324.59 172938900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/17/2016	1,673	522,197	312.110000		7,022					(7,022)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 295.85 169958500 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	01/21/2016	1,474	423,030	287.090000		8,696					(8,696)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 298.22 169957900 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	01/14/2016	1,817	525,348	289.190000		10,681					(10,681)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 306.82 169957300 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	01/07/2016	1,470	436,704	297.140000		8,274					(8,274)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 290.59 172941300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	01/28/2016	1,461	409,125	280.090000		10,732		1		1	(10,731)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 310.12 172943100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/22/2016	1,164	349,903	300.640000		6,437		2		2	(6,435)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 310.36 172944900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	03/07/2016	1,719	514,639	299.400000		10,723		9		9	(10,714)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 313.01 172944300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/29/2016	2,357	712,999	302.450000		13,772		7		7	(13,765)						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 318.91 172941900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/08/2016	1,994	614,574	308.190000		10,797		1		1	(10,796)						0010

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CREDIT SUISSE INTERNATIONAL S&P GSCI Euro Upstk 321.61 172942500 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2015	02/16/2016	986	307,687	312.110000		4,692					(4,692)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 315.51 184057500 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/31/2016	1,319	403,225	305.800000		7,964		72		72	(7,892)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 315.90 184054500 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	04/21/2016	2,556	780,418	305.310000		16,641		73		73	(16,568)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 321.66 184055100 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	04/28/2016	2,348	731,077	311.400000		13,805		58		58	(13,747)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 326.52 184055700 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/09/2016	2,702	854,466	316.190000		15,052		70		70	(14,982)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 329.41 184056900 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/23/2016	1,733	553,296	319.280000		9,098		52		52	(9,046)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 332.94 184056300 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/03/2015	05/16/2016	2,339	753,177	321.960000		12,656		58		58	(12,598)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 259.61 192433600 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/28/2016	3,654	912,023	249.630000		23,821		923		923	(22,898)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 262.83 192432400 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/14/2016	2,818	711,124	252.380000		18,371		488		488	(17,883)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 264.47 192433000 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/21/2016	1,605	410,725	255.870000		5,233		195		195	(5,038)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 270.53 192431800 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/08/2016	3,014	780,794	259.060000		19,651		329		329	(19,322)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 271.82 192431200 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	08/29/2016	2,605	675,415	259.300000		16,983		279		279	(16,704)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 258.04 192436600 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/28/2016	2,350	586,596	249.630000		11,608		2,919		2,919	(8,689)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 261.39 192435400 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/14/2016	3,256	821,807	252.380000		16,379		3,573		3,573	(12,806)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 265.41 192436000 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/21/2016	1,601	409,650	255.870000		8,037		1,591		1,591	(6,446)						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 268.49 192434200 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	08/29/2016	3,395	877,493	258.490000		17,041		2,711		2,711	(14,330)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 268.91 192434800 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2015	09/07/2016	2,922	756,883	259.060000		14,316		2,351		2,351	(11,965)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 301.00 186127900 NA	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	07/07/2016	2,258	655,263	290.250000		15,577		348		348	(15,229)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 317.48 186125500 NA	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/07/2016	2,097	644,464	307.340000		11,365		124		124	(11,241)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 317.80 186126700 NA	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/21/2016	1,625	499,007	307.170000		9,179		120		120	(9,059)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 317.91 186127300 NA	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/28/2016	2,433	744,772	306.080000		14,965		220		220	(14,745)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 319.17 186126100 NA	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/10/2015	06/14/2016	1,575	485,176	308.050000		9,040		107		107	(8,933)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 172861800 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/09/2015	03/07/2016	9,800	9,800	1.030000		191					(191)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 177473700 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/07/2016	24,503	24,503	1.030000		563					(563)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 177474300 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/14/2016	2,940	2,940	1.020000		63					(63)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 177476100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/14/2016	68,600	68,600	1.030000		1,331					(1,331)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 177474900 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2015	03/14/2016	19,600	19,600	1.030000		413					(413)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179245700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/14/2016	108,222	108,222	1.025000		3,095					(3,095)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179246300 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/14/2016	50,409	50,409	1.030000		1,336					(1,336)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179246900 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/21/2016	680,177	680,177	1.025000		14,420					(14,420)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179247500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/21/2016	433,714	433,714	1.030000		8,457					(8,457)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179894400 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/14/2016	16,173	16,173	1.030000		375					(375)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179895000 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/21/2016	137,724	137,724	1.025000		2,534					(2,534)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro 179895600 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/21/2016	131,871	131,871	1.030000		2,215					(2,215)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179896200 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/28/2016	908,097	908,097	1.025000		19,161		1		1	(19,160)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 179896800 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/31/2015	03/28/2016	397,840	397,840	1.030000		7,718					(7,718)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 180602500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/14/2016	19,114	19,114	1.030000		411					(411)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 180603100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/21/2016	150,712	150,712	1.030000		2,336					(2,336)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 180603700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/28/2016	64,206	64,206	1.020000		1,252					(1,252)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 180604300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	03/28/2016	73,518	73,518	1.030000		1,301					(1,301)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181187700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	03/28/2016	21,565	21,565	1.030000		384					(384)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181187100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	03/28/2016	49,012	49,012	1.030000		956					(956)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 180605500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	04/07/2016	473,656	473,656	1.030000		8,810		1		1	(8,809)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 180604900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2015	04/07/2016	876,071	876,071	1.030000		17,784		4		4	(17,780)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181188900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/07/2016	245,085	245,085	1.030000		4,608		1		1	(4,607)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181188300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/07/2016	165,938	165,938	1.030000		3,385		1		1	(3,384)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181189500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/14/2016	168,289	168,289	1.020000		3,753		2		2	(3,751)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181190700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/14/2016	462,338	462,338	1.030000		9,339		3		3	(9,336)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181190100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2015	04/14/2016	1,097,566	1,097,566	1.030000		24,037		11		11	(24,026)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181540000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/07/2016	33,171	33,171	1.030000		590					(590)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181540600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/07/2016	29,400	29,400	1.030000		479					(479)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181541200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/14/2016	1,805,036	1,805,036	1.030000		34,657		17		17	(34,640)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181541800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/14/2016	149,462	149,462	1.030000		2,616		1		1	(2,615)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro 182112400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/14/2016	127,082	127,082	1.030000		1,919		1		1	(1,918)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181542400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/21/2016	184,082	184,082	1.020000		3,829		3		3	(3,826)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182113000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/21/2016	814,893	814,893	1.020000		14,505		13		13	(14,492)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181543600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/21/2016	676,582	676,582	1.030000		12,720		6		6	(12,714)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 181543000 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2015	04/21/2016	1,273,655	1,273,655	1.030000		26,110		20		20	(26,090)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182113600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/21/2016	694,069	694,069	1.030000		11,244		6		6	(11,238)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182114200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/28/2016	1,214,890	1,214,890	1.020000		23,690		39		39	(23,651)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182114800 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/29/2015	04/28/2016	728,679	728,679	1.030000		12,970		15		15	(12,955)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182644700 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/14/2016	49,002	49,002	1.030000		613					(613)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182645300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/21/2016	47,326	47,326	1.020000		719		1		1	(718)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182645900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/21/2016	115,159	115,159	1.030000		1,566		1		1	(1,565)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182646500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/28/2016	185,046	185,046	1.020000		3,090		6		6	(3,084)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182647100 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/28/2016	547,767	547,767	1.030000		8,983		17		17	(8,966)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182647700 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	04/28/2016	514,379	514,379	1.030000		7,716		10		10	(7,706)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182648300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	05/09/2016	201,909	201,909	1.020000		4,987		47		47	(4,940)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182648900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	05/09/2016	2,593,611	2,593,611	1.030000		62,765		560		560	(62,205)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro 182649500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2015	05/09/2016	791,782	791,782	1.030000		17,736		120		120	(17,616)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183103700 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/09/2016	384,236	384,236	1.030000		9,106		83		83	(9,023)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183104300 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/09/2016	259,088	259,088	1.030000		5,648		39		39	(5,609)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183104900 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/16/2016	159,409	159,409	1.020000		3,523		30		30	(3,493)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183106100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/16/2016	1,741,930	1,741,930	1.030000		37,800		305		305	(37,495)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183106700 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2015	05/16/2016	403,201	403,201	1.030000		8,064		50		50	(8,014)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183472100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/09/2016	129,048	129,048	1.020000		2,981		28		28	(2,953)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183472700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/16/2016	626,048	626,048	1.020000		13,272		110		110	(13,162)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183756100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/16/2016	173,009	173,009	1.020000		3,806		32		32	(3,774)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183473300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/16/2016	67,211	67,211	1.030000		1,304		8		8	(1,296)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183474500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	627,505	627,505	1.020000		13,429		130		130	(13,299)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183475100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	1,062,742	1,062,742	1.020000		21,892		189		189	(21,703)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183756700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/23/2016	852,960	852,960	1.020000		18,424		168		168	(18,256)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183475700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2015	05/23/2016	321,613	321,613	1.030000		6,143		42		42	(6,101)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183757300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/23/2016	637,447	637,447	1.030000		12,494		86		86	(12,408)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183757900 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/31/2016	1,205,126	1,205,126	1.020000		27,236		315		315	(26,921)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 183758500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2015	05/31/2016	1,142,887	1,142,887	1.030000		23,886		221		221	(23,665)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184340100 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	04/14/2016	88,547	88,547	1.030000		673		1		1	(672)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184340700 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	04/28/2016	30,909	30,909	1.030000		297		1		1	(296)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184341300 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/16/2016	20,810	20,810	1.030000		312		4		4	(308)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184341900 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/23/2016	85,481	85,481	1.020000		1,291		17		17	(1,274)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184342500 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/23/2016	98,456	98,456	1.030000		1,319		13		13	(1,306)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184343100 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/31/2016	834,532	834,532	1.020000		13,269		223		223	(13,046)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184343700 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	05/31/2016	706,736	706,736	1.030000		10,036		128		128	(9,908)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184344300 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	06/07/2016	2,248,964	2,248,964	1.020000		46,554		1,548		1,548	(45,006)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184344900 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	06/07/2016	557,014	557,014	1.030000		11,029		334		334	(10,695)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184345500 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2015	06/07/2016	887,931	887,931	1.030000		16,516		431		431	(16,085)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184768600 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	05/31/2016	102,656	102,656	1.030000		1,560		19		19	(1,541)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184769200 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/07/2016	721,473	721,473	1.020000		15,800		484		484	(15,316)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184769800 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/07/2016	321,111	321,111	1.030000		6,390		158		158	(6,232)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184770400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/14/2016	2,297,937	2,297,937	1.020000		51,244		1,766		1,766	(49,478)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 184771000 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/14/2016	1,902,579	1,902,579	1.030000		38,242		1,047		1,047	(37,195)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185035500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/07/2016	23,799	23,799	1.020000		600		16		16	(584)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185036100 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/14/2016	838,081	838,081	1.030000		20,365		549		549	(19,816)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185036700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/21/2016	2,853,402	2,853,402	1.020000		64,487		1,673		1,673	(62,814)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185037300 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2015	06/21/2016	1,658,678	1,658,678	1.030000		33,339		660		660	(32,679)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185403500 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/07/2016	339	43,277	1.020000		840		30		30	(810)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185404100 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/14/2016	1,712	218,445	1.020000		4,216		157		157	(4,059)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185405300 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	5,958	766,286	1.020000		12,720		396		396	(12,324)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185404700 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	5,733	737,429	1.020000		14,232		589		589	(13,643)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185407100 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	3,143	398,916	1.020000		8,497		434		434	(8,063)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185405900 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	4,665	592,111	1.020000		14,211		911		911	(13,300)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185406500 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	12,761	1,619,707	1.020000		35,957		1,978		1,978	(33,979)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185407700 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	9,012	1,143,833	1.030000		22,877		1,044		1,044	(21,833)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185981100 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	06/21/2016	129,302	129,302	1.020000		1,823		80		80	(1,743)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185981700 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	06/28/2016	380,552	380,552	1.020000		6,888		481		481	(6,407)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185982300 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	07/07/2016	562,490	562,490	1.020000		12,262		1,201		1,201	(11,061)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185982900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	07/07/2016	824,975	824,975	1.020000		16,500		1,412		1,412	(15,088)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 185983500 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2015	07/11/2016	1,467,161	1,467,161	1.030000		27,583		2,156		2,156	(25,427)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186632200 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	05/16/2016	39,202	39,202	1.030000		553		7		7	(546)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186632800 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	05/31/2016	14,700	14,700	1.030000		198		3		3	(195)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186633400 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	06/21/2016	117,631	117,631	1.030000		1,870		47		47	(1,823)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186634000 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	06/28/2016	370,033	370,033	1.020000		8,881		509		509	(8,372)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186634600 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	07/07/2016	1,909,343	1,909,343	1.020000		49,261		3,395		3,395	(45,866)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186635200 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	07/14/2016	1,321,163	1,321,163	1.020000		31,576		1,976		1,976	(29,600)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 186635800 .071	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/15/2015	07/18/2016	1,191,981	1,191,981	1.020000		25,389		1,303		1,303	(24,086)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187414600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	06/28/2016	196,080	196,080	1.020000		4,137		302		302	(3,835)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187101400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2015	07/07/2016	217,098	217,098	1.030000		4,993		323		323	(4,670)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187102000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2015	07/14/2016	1,353,869	1,353,869	1.020000		27,890		1,574		1,574	(26,316)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187102600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2015	07/21/2016	2,734,677	2,734,677	1.020000		60,163		3,954		3,954	(56,209)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187415200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	07/21/2016	1,061,391	1,061,391	1.020000		20,803		1,542		1,542	(19,261)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187415800 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	07/28/2016	1,651,277	1,651,277	1.020000		39,135		3,940		3,940	(35,195)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 187416400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2015	07/28/2016	1,407,980	1,407,980	1.030000		29,990		2,590		2,590	(27,400)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 189611000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/07/2016	203,421	203,421	1.020000		4,455		358		358	(4,097)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190179700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	07/07/2016	49,022	49,022	1.020000		1,000		84		84	(916)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 189611600 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/21/2016	148,865	148,865	1.030000		2,694		173		173	(2,521)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 189612200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	416,589	416,589	1.020000		10,331		1,103		1,103	(9,228)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190180300 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	07/28/2016	73,019	73,019	1.020000		1,504		143		143	(1,361)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 189612800 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	764,232	764,232	1.030000		16,355		1,401		1,401	(14,954)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 189614000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	2,066,001	2,066,001	1.020000		46,278		4,436		4,436	(41,842)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 189613400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	1,560,556	1,560,556	1.020000		39,638		4,506		4,506	(35,132)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190180900 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/08/2016	450,937	450,937	1.020000		10,281		1,166		1,166	(9,115)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190181500 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/08/2016	321,002	321,002	1.030000		6,548		628		628	(5,920)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190182700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/15/2016	563,066	563,066	1.020000		11,881		1,253		1,253	(10,628)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190182100 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/17/2015	08/15/2016	2,065,999	2,065,999	1.020000		49,377		6,135		6,135	(43,242)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190462600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/08/2016	109,412	109,412	1.020000		1,149		233		233	(916)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190463200 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/08/2016	238,035	238,035	1.020000		2,452		526		526	(1,926)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190463800 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/15/2016	1,189,210	1,189,210	1.020000		14,033		3,519		3,519	(10,514)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190464400 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/15/2016	672,252	672,252	1.030000		6,790		1,467		1,467	(5,323)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190465000 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/22/2016	1,185,345	1,185,345	1.020000		22,759		8,502		8,502	(14,257)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190465600 .082	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/24/2015	08/22/2016	1,545,036	1,545,036	1.030000		26,111		8,725		8,725	(17,386)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190732800 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	07/28/2016	246,398	246,398	1.030000		3,105		460		460	(2,645)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190733400 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/08/2016	68,143	68,143	1.020000		981		172		172	(809)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190734000 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/15/2016	202,652	202,652	1.030000		2,675		439		439	(2,236)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190734600 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/22/2016	890,578	890,578	1.020000		20,038		5,529		5,529	(14,509)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190735200 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/29/2016	1,163,020	1,163,020	1.020000		27,098		7,739		7,739	(19,359)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 190735800 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/31/2015	08/29/2016	1,616,010	1,616,010	1.030000		32,967		8,369		8,369	(24,598)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191186800 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	08/15/2016	102,204	102,204	1.020000		991		251		251	(740)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191188000 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	08/22/2016	99,973	99,973	1.020000		1,780		718		718	(1,062)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191189200 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	08/29/2016	1,666,358	1,666,358	1.020000		26,995		10,219		10,219	(16,776)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191189800 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	09/07/2016	2,211,561	2,211,561	1.020000		49,097		23,038		23,038	(26,059)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191511100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	08/15/2016	166,616	166,616	1.030000		1,483		368		368	(1,115)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191511700 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	08/22/2016	86,258	86,258	1.020000		1,492		618		618	(874)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191512300 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	08/29/2016	210,525	210,525	1.020000		3,221		1,223		1,223	(1,998)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191512900 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	09/07/2016	458,307	458,307	1.020000		10,037		4,880		4,880	(5,157)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191514100 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	09/14/2016	1,295,281	1,295,281	1.020000		25,647		11,739		11,739	(13,908)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 191513500 .091	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2015	09/14/2016	1,336,393	1,336,393	1.020000		29,935		14,784		14,784	(15,151)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192097500 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/07/2016	399,136	399,136	1.020000		8,901		4,112		4,112	(4,789)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192098700 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/14/2016	750,174	750,174	1.020000		15,529		6,894		6,894	(8,635)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192098100 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/14/2016	1,118,223	1,118,223	1.020000		25,943		12,371		12,371	(13,572)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192372200 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2015	09/14/2016	210,511	210,511	1.020000		4,273		1,967		1,967	(2,306)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192099900 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/21/2016	826,991	826,991	1.020000		17,698		8,071		8,071	(9,627)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192099300 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/23/2015	09/21/2016	1,230,205	1,230,205	1.020000		29,648		14,534		14,534	(15,114)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192373400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2015	09/28/2016	2,807,413	2,807,413	1.020000		61,482		29,728		29,728	(31,754)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193021300 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	09/21/2016	302,455	302,455	1.020000		6,594		3,041		3,041	(3,553)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193021900 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	09/28/2016	813,752	813,752	1.020000		18,635		8,822		8,822	(9,813)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193022500 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	872,215	872,215	1.010000		22,590		11,552		11,552	(11,038)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193023100 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	1,942,319	1,942,319	1.020000		44,479		21,176		21,176	(23,303)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193023700 .100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2015	10/07/2016	1,684,322	1,684,322	1.030000		33,855		14,979		14,979	(18,876)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193350400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2015	09/28/2016	113,585	113,585	1.020000		2,862		1,297		1,297	(1,565)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193352800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2015	10/07/2016	945,688	945,688	1.020000		23,548		10,690		10,690	(12,858)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193353400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	886,285	886,285	1.010000		23,309		10,984		10,984	(12,325)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193354000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	1,622,153	1,622,153	1.020000		36,661		15,858		15,858	(20,803)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193354600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2015	10/14/2016	157,612	157,612	1.030000		3,089		1,219		1,219	(1,870)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193838600 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/07/2016	88,907	88,907	1.020000		2,143		942		942	(1,201)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 194893400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2015	10/14/2016	144,693	144,693	1.010000		3,386		1,684		1,684	(1,702)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193839200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/14/2016	748,344	748,344	1.020000		18,185		8,073		8,073	(10,112)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193840400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/21/2016	1,042,285	1,042,285	1.020000		23,139		9,759		9,759	(13,380)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 194894000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2015	10/21/2016	497,279	497,279	1.020000		11,239		5,462		5,462	(5,777)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 193839800 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2015	10/25/2016	1,655,773	1,655,773	1.010000		44,375		20,950		20,950	(23,425)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 194895200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2015	10/28/2016	1,484,956	1,484,956	1.020000		33,709		16,454		16,454	(17,255)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 195982400 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2015	10/28/2016	1,093,496	1,093,496	1.020000		17,715		11,818		11,818	(5,897)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 195983000 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2015	11/07/2016	2,462,701	2,462,701	1.010000		68,217		54,524		54,524	(13,693)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 195983600 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2015	11/07/2016	1,760,948	1,760,948	1.020000		40,326		30,302		30,302	(10,024)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 196486300 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2015	11/14/2016	1,504,886	1,504,886	1.010000		41,083		32,884		32,884	(8,199)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 196486900 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2015	11/14/2016	1,550,225	1,550,225	1.020000		35,345		26,819		26,819	(8,526)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 192372800 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2015	09/21/2016	980,049	980,049	1.020000		21,365		10,285		10,285	(11,080)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 196932500 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2015	11/14/2016	441,946	441,946	1.020000		11,756		8,361		8,361	(3,395)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 196933100 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2015	11/21/2016	1,576,736	1,576,736	1.010000		40,995		29,002		29,002	(11,993)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 196933700 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2015	11/21/2016	1,433,166	1,433,166	1.020000		30,956		20,641		20,641	(10,315)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 197485300 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/07/2016	147,183	147,183	1.020000		4,430		2,904		2,904	(1,526)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 197485900 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/21/2016	215,501	215,501	1.020000		5,560		3,461		3,461	(2,099)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 197487100 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/21/2016	1,961,211	1,961,211	1.020000		47,854		29,094		29,094	(18,760)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 197486500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/01/2015	11/28/2016	2,257,732	2,257,732	1.010000		64,345		41,465		41,465	(22,880)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 198626200 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2015	11/28/2016	301,995	301,995	1.020000		6,523		4,514		4,514	(2,009)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 198626800 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2015	12/07/2016	1,860,149	1,860,149	1.010000		49,852		36,794		36,794	(13,058)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 198627400 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2015	12/07/2016	2,154,902	2,154,902	1.020000		48,701		34,095		34,095	(14,606)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 199078700 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/07/2016	931,088	931,088	1.010000		20,670		16,662		16,662	(4,008)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 199079300 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/14/2016	1,476,243	1,476,243	1.010000		39,120		32,810		32,810	(6,310)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 199079900 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2015	12/14/2016	1,374,722	1,374,722	1.020000		30,519		24,465		24,465	(6,054)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200648000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	11/21/2016	230,636	230,636	1.020000		4,866		3,501		3,501	(1,365)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200648600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	11/28/2016	283,243	283,243	1.010000		6,430		4,709		4,709	(1,721)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200497800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/14/2016	886,528	886,528	1.010000		25,266		19,627		19,627	(5,639)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200498400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/14/2016	685,232	685,232	1.020000		16,309		12,045		12,045	(4,264)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200649200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/14/2016	225,683	225,683	1.020000		5,823		4,349		4,349	(1,474)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200499000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/21/2016	2,097,414	2,097,414	1.010000		54,952		41,669		41,669	(13,283)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200649800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/21/2016	1,333,422	1,333,422	1.010000		32,669		24,189		24,189	(8,480)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200499600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2015	12/21/2016	994,900	994,900	1.020000		21,390		15,359		15,359	(6,031)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200650400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2016	857,692	857,692	1.010000		21,871		16,299		16,299	(5,572)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 200651000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2015	12/28/2016	1,225,367	1,225,367	1.020000		26,345		18,772		18,772	(7,573)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1956.64 189608000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	338	624,303	1849		17,426		185		185	(17,241)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1959.27 184420500 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	06/07/2016	553	1,031,540	1864		27,763		5,615		5,615	(22,148)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1961.05 185410700 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/07/2016	327	608,924	1864		13,056		10		10	(13,046)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1966.24 185412500 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	161	299,101	1855		7,582		22		22	(7,560)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1973.06 185411300 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/14/2016	380	709,270	1868		15,712		17		17	(15,695)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1980.88 189608600 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	263	490,879	1869		12,822		96		96	(12,726)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1990.83 184416300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/09/2016	465	879,717	1893		18,668					(18,668)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 1996.71 184419300 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/31/2016	534	1,022,175	1913		20,690		2,490		2,490	(18,200)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2006.17 189607400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/25/2016	93	176,590	1894		4,436		5		5	(4,431)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2010.41 185410100 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/31/2016	355	679,938	1913		9,637					(9,637)						0010

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JPMORGAN CHASE BANK NA MXEA Asian UpStk 2012.32 183265000 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/21/2016	213	406,915	1911		11,038					(11,038)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2014.5 184419900 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/31/2016	680	1,300,827	1913		30,347		3,493		3,493	(26,854)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2030.08 184417500 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/16/2016	290	563,573	1942		10,497		760		760	(9,737)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2034.11 185411900 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	208	399,947	1923		6,101					(6,101)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2039.39 184418700 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/10/2015	05/23/2016	638	1,242,256	1948		23,099		1,735		1,735	(21,364)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2041.31 185408900 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/16/2016	196	380,120	1942		3,792					(3,792)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2046.5 185409500 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/23/2016	281	547,191	1948		5,566					(5,566)						0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk 2047.44 183265600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/28/2016	201	391,687	1946		8,546					(8,546)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1787.33 197564200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/14/2016	1,038	1,771,205	1707		46,423		39,645		39,645	(6,778)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1818.17 197563600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/07/2016	1,402	2,432,716	1736		58,922		49,140		49,140	(9,782)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1830.58 197564800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/21/2016	1,036	1,805,904	1744		44,595		36,921		36,921	(7,674)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1861.99 197563000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	10/28/2016	176	312,275	1777		7,352		5,288		5,288	(2,064)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1937.71 185416100 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	543	1,006,850	1855		22,418		6,354		6,354	(16,064)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1950.19 185414300 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/07/2016	208	387,999	1864		8,665		2,001		2,001	(6,664)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1951.35 189609800 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/28/2016	963	1,780,110	1849		48,552		16,164		16,164	(32,388)						0010

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JPMORGAN CHASE BANK NA MXEA Euro UpStk 1955.7 185416700 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/28/2016	598	1,108,560	1855		28,626		7,840		7,840	(20,786)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1960.02 185414900 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/14/2016	819	1,530,404	1868		35,279		8,109		8,109	(27,170)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1969.37 189610400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	08/08/2016	736	1,375,648	1869		35,057		10,670		10,670	(24,387)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1985.39 185413100 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/09/2016	124	235,307	1893		4,940		616		616	(4,324)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1988.58 183267400 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	05/09/2016	1,018	1,927,668	1893		56,139		5,129		5,129	(51,010)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1988.88 189609200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/10/2015	07/21/2016	180	341,563	1894		8,272		1,740		1,740	(6,532)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1996.41 185413700 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	05/31/2016	56	107,760	1913		1,909		262		262	(1,647)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2010.01 183266200 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/21/2016	274	524,181	1911		14,328		805		805	(13,523)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2017.6 185415500 .063	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2015	06/21/2016	809	1,555,047	1923		29,577		4,494		4,494	(25,083)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2036.76 183268000 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	05/16/2016	628	1,219,382	1942		26,780		1,699		1,699	(25,081)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 2038.03 183266800 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2015	04/28/2016	697	1,356,088	1946		28,919		1,281		1,281	(27,638)						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1828.58 197565400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/02/2015	11/28/2016	849	1,478,239	1741		37,274		30,867		30,867	(6,407)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,146.68 172039300 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/09/2016	694	1,420,724	2047		39,601		8,026		8,026	(31,575)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,158.56 185918200 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	566	1,178,841	2081		21,691		6,590		6,590	(15,101)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,172.38 172035700 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	696	1,462,719	2100		24,291					(24,291)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,180.41 185918800 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	1,532	3,188,368	2081		70,463		18,188		18,188	(52,275)						0010

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JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,184.77 172036300 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	603	1,265,686	2100		23,755					(23,755)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,199.48 172036900 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	620	1,302,484	2100		27,466					(27,466)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,199.48 172038100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	791	1,660,403	2100		38,760					(38,760)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,199.98 185919400 0707	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	2,485	5,171,414	2081		128,768		29,638		29,638	(99,130)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,205.36 172037500 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	1,129	2,370,360	2100		51,981					(51,981)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,216.42 185920000 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	1,418	2,951,421	2081		79,984		16,932		16,932	(63,052)						0010
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,247.36 172038700 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/18/2015	02/16/2016	1,978	4,153,506	2100		111,237		1		1	(111,236)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 196485700 .111	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2015	11/07/2016	514,137	514,137	1.020000		12,134		9,278		9,278	(2,856)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,153.98 185921200 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	1,766	3,676,410	2081		67,940		58,388		58,388	(9,552)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,170.63 185922400 0707	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	2,073	4,314,140	2081		95,256		80,906		80,906	(14,350)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,175.62 185923000 0707	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	3,297	6,862,547	2081		159,074		134,235		134,235	(24,839)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,183.67 183043300 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	1,298	2,754,202	2121		44,618		27,493		27,493	(17,125)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,184.78 185924200 0707	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	2,954	6,147,845	2081		154,188		128,959		128,959	(25,229)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,190.61 185925400 0707	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	9,315	19,387,552	2081		507,566		423,295		423,295	(84,271)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,200.00 183043900 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	3,080	6,532,691	2121		129,347		77,087		77,087	(52,260)						0010

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JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,201.02 185926600 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2015	07/07/2016	898	1,869,087	2081		52,858		43,510		43,510	(9,348)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,206.58 183044500 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	2,936	6,228,449	2121		132,043		77,533		77,533	(54,510)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,216.55 183045700 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	2,467	5,232,608	2121		121,920		69,803		69,803	(52,117)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,227.16 183046300 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/18/2016	3,357	7,120,992	2121		181,585		100,933		100,933	(80,652)						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,232.46 183046900 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2015	05/16/2016	3,128	6,634,606	2121		175,817		96,520		96,520	(79,297)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Asian UpStk 2,001.07 181828300 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/07/2016	226	429,110	1895		12,604					(12,604)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Asian UpStk 2,015.75 181828900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/14/2016	114	216,956	1909		5,871					(5,871)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Asian UpStk 2,018.95 181826500 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/21/2016	241	461,483	1911		12,477					(12,477)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 1,963.91 181827700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	03/28/2016	141	264,173	1871		7,819		533		533	(7,286)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 1,989.57 181830100 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/07/2016	527	998,722	1895		27,601		1,508		1,508	(26,093)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 1,998.84 181829500 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	03/21/2016	388	738,248	1901		20,732		643		643	(20,089)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 2,007.45 181830700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/14/2016	128	244,816	1909		6,587		336		336	(6,251)						0010
MORGAN STANLEY & CO. INTERNATI MXEA Euro UpStk 2,009.37 181831300 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/24/2015	04/21/2016	313	598,837	1911		16,099		917		917	(15,182)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,151.12 179906400 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	365	760,831	2086		11,229		146		146	(11,083)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,165.10 179907000 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	477	994,907	2086		17,178		190		190	(16,988)						0010

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MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,173.24 179907600 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	1,521	3,172,608	2086		59,065		607		607	(58,458)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,174.39 184336500 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	06/08/2016	455	946,675	2079		19,546		3,791		3,791	(15,755)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,182.78 183770500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/09/2016	485	1,013,473	2088		23,148		1,314		1,314	(21,834)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,185.34 179908200 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	1,179	2,460,449	2086		50,359		471		471	(49,888)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,194.38 183766300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	924	1,959,610	2121		30,963		196		196	(30,767)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,197.65 190183300 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/08/2016	1,095	2,274,648	2078		63,688		19,985		19,985	(43,703)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,199.52 179908800 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	2,473	5,159,772	2086		115,624		987		987	(114,637)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,209.92 190183900 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	980	2,050,295	2092		52,543		11,697		11,697	(40,846)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,210.58 179905800 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	02/23/2016	336	708,107	2110		11,402					(11,402)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,213.89 183766900 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	1,347	2,857,574	2121		53,560		286		286	(53,274)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,220.91 184335900 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	05/31/2016	1,171	2,482,724	2121		38,901		249		249	(38,652)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,226.36 183768100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/23/2016	602	1,283,670	2131		22,422		44		44	(22,378)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,230.19 179909400 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	2,110	4,401,132	2086		113,454		842		842	(112,612)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,238.92 183767500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	1,906	4,041,335	2121		87,962		405		405	(87,557)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190224900 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	1	24,000,000	1.050000		1,197,600		1,236,009		1,236,009	38,409						0010

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MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190225500 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	1	2,000,000	1.080000		79,000		82,248		82,248	3,248						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190226100 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	1	2,000,000	1.100000		60,800		64,334		64,334	3,534						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 167765700 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/21/2014	12/30/2016	1	26,000,000	1.050000	1,297,400			980,999		980,999	(333,942)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,096.49 179916600 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	01/14/2016	172	346,522	2011		8,940		6,950		6,950	(1,990)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,124.19 179916000 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	01/07/2016	178	361,137	2026		10,164		4,989		4,989	(5,175)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,145.28 179911200 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	1,032	2,153,125	2086		32,149		23,326		23,326	(8,823)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,159.47 179911800 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	1,687	3,519,904	2086		63,911		44,304		44,304	(19,607)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,161.41 179919000 .331	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/07/2016	233	483,717	2079		9,886		6,194		6,194	(3,692)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,169.06 179912400 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	4,223	8,810,546	2086		178,598		119,898		119,898	(58,700)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,170.45 184338300 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	06/07/2016	2,252	4,683,017	2079		105,044		86,984		86,984	(18,060)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,174.07 179913000 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	2,815	5,872,912	2086		125,355		82,764		82,764	(42,591)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,175.56 183772300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/09/2016	422	880,885	2088		20,119		14,218		14,218	(5,901)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,180.18 179917800 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	02/16/2016	209	438,635	2100		8,153		3,236		3,236	(4,917)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,183.25 179913600 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	1,930	4,026,965	2086		93,694		59,977		59,977	(33,717)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,188.18 179910000 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/21/2016	841	1,769,859	2104		34,095		18,968		18,968	(15,127)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,188.44 183774700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	1,633	3,464,098	2121		56,842		38,490		38,490	(18,352)						0010

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MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,189.42 190186300 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,645	3,439,558	2092		84,643		68,439		68,439	(16,204)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,189.76 190185700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/08/2016	771	1,602,077	2078		46,191		37,541		37,541	(8,650)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,190.76 179914200 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	6,371	13,291,915	2086		329,584		205,631		205,631	(123,953)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,200.96 183775300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	1,965	4,167,904	2121		79,534		52,461		52,461	(27,073)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,201.82 179914800 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/28/2016	5,601	11,685,155	2086		315,284		189,265		189,265	(126,019)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,204.61 190184500 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	07/28/2016	708	1,481,372	2093		40,444		31,616		31,616	(8,828)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,204.68 179918400 .331	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	02/22/2016	146	307,652	2110		6,428		2,213		2,213	(4,215)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,206.89 183775900 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	1,608	3,410,718	2121		69,250		45,112		45,112	(24,138)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,207.46 183772900 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/16/2016	485	1,028,182	2121		20,907		12,884		12,884	(8,023)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,209.29 190186900 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/17/2015	08/15/2016	1,978	4,136,125	2092		118,871		94,563		94,563	(24,308)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,209.64 179910600 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	03/21/2016	1,495	3,145,940	2104		73,595		37,362		37,362	(36,233)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,213.47 183776500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	2,150	4,559,232	2121		98,653		63,339		63,339	(35,314)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,214.81 184337700 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	05/31/2016	3,174	6,731,154	2121		135,271		94,387		94,387	(40,884)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,218.33 184337100 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/09/2015	05/23/2016	646	1,376,084	2131		25,018		16,388		16,388	(8,630)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,219.26 183774100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/23/2016	2,587	5,513,113	2131		110,763		66,099		66,099	(44,664)						0010

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MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,226.83 183777100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	6,831	14,486,226	2121		351,297		218,822		218,822	(132,475)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,231.71 183777700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/29/2015	05/31/2016	555	1,176,487	2121		29,618		18,240		18,240	(11,378)						0010
ROYAL BANK OF CANADA RecSwaption 1/14/16 10y 0.0206 200490000 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/14/2016	1	22,050,000	2.060000		48,000		16,471		16,471	(31,529)						0010
ROYAL BANK OF CANADA RecSwaption 1/14/16 10y 0.0206 200491800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/14/2016	1	14,700,000	2.060000		32,000		10,981		10,981	(21,019)						0010
ROYAL BANK OF CANADA RecSwaption 1/21/16 10y 0.0206 200492400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/21/2016	1	14,700,000	2.060000		38,000		22,329		22,329	(15,671)						0010
ROYAL BANK OF CANADA RecSwaption 1/21/16 10y 0.0206 200490600 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/21/2016	1	22,050,000	2.060000		57,000		33,494		33,494	(23,506)						0010
ROYAL BANK OF CANADA RecSwaption 1/7/16 10y .0206 200489400 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/07/2016	1	22,050,000	2.060000		27,000		3,638		3,638	(23,362)						0010
ROYAL BANK OF CANADA RecSwaption 1/7/16 10y 0.0206 200491200 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2015	01/07/2016	1	14,700,000	2.060000		18,000		2,426		2,426	(15,574)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,187.15 189615800 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	507	1,053,771	2078		27,714		9,191		9,191	(18,523)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,213.25 189615200 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	07/28/2016	1,039	2,174,188	2093		53,886		9,301		9,301	(44,585)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,079.88 190718300 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/22/2016	889	1,751,826	1971		48,718		57,731		57,731	9,013						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,103.62 170223600 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/28/2016	565	1,131,280	2002		27,754		33,102		33,102	5,348						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,104.42 190718900 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	739	1,470,670	1989		39,509		45,183		45,183	5,674						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,120.04 170223000 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/21/2016	592	1,203,808	2032		22,155		20,001		20,001	(2,154)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,148.52 184274400 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	2,724	5,664,275	2079		101,957		84,918		84,918	(17,039)						0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,166.44 181178700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	493	1,022,842	2076		23,813		1,328		1,328	(22,485)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,176.32 181060900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	1,212	2,539,167	2096		46,721		549		549	(46,172)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,188.45 181179300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	923	1,916,515	2076		52,105		2,489		2,489	(49,616)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,194.34 181061500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	1,315	2,756,798	2096		58,444		596		596	(57,848)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,198.75 181179900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	1,001	2,098,062	2096		48,291		454		454	(47,837)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,199.70 185037900 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	976	2,072,071	2123		35,890		634		634	(35,256)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,204.40 187055400 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	984	2,084,302	2119		38,560		2,691		2,691	(35,869)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,210.90 181062100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	2,050	4,295,656	2096		100,518		929		929	(99,589)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,219.02 185038500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	1,013	2,151,169	2123		43,594		659		659	(42,935)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,219.60 183477500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/16/2016	801	1,698,831	2121		36,666		112		112	(36,554)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,221.57 187056000 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	946	2,004,563	2119		42,096		2,599		2,599	(39,497)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,225.64 183478100 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/23/2016	489	1,042,099	2131		20,785		36		36	(20,749)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,228.93 181062700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	533	1,117,792	2096		28,504		242		242	(28,262)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,229.63 185039100 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	1,995	4,235,999	2123		91,770		1,297		1,297	(90,473)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,240.00 187056600 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	2,743	5,813,891	2119		134,301		7,547		7,547	(126,754)						0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,240.46 185039700 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	1,899	4,032,332	2123		92,486		1,235		1,235	(91,251)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,255.05 187057200 .072	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/21/2015	07/21/2016	786	1,665,351	2119		40,968		2,162		2,162	(38,806)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,255.95 185040300 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	1,556	3,303,770	2123		80,943		1,012		1,012	(79,931)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,156.31 189616400 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	624	1,296,258	2078		27,727		22,909		22,909	(4,818)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,177.92 189617000 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	940	1,953,601	2078		51,596		42,025		42,025	(9,571)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,194.95 189617600 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/10/2015	08/08/2016	1,260	2,618,216	2078		78,878		63,450		63,450	(15,428)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.00 183108500 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/16/2016	1,033	2,191,881	2121		42,875		25,865		25,865	(17,010)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,068.45 190722000 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/22/2016	736	1,450,260	1971		38,300		43,998		43,998	5,698						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,071.61 190722600 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	782	1,556,092	1989		33,878		38,791		38,791	4,913						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,081.33 193768600 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	970	1,958,865	2019		32,321		34,334		34,334	2,013						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,089.71 190723200 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	1,330	2,645,734	1989		68,469		78,563		78,563	10,094						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,092.95 170225400 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/28/2016	1,949	3,902,310	2002		93,476		95,514		95,514	2,038						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,093.44 193769200 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	1,815	3,665,085	2019		70,736		75,584		75,584	4,848						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,097.82 170224200 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/14/2016	308	619,511	2011		13,827		12,505		12,505	(1,322)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,100.91 193769800 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	3,046	6,149,170	2019		129,133		138,392		138,392	9,259						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,103.23 190723800 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/29/2016	2,133	4,242,339	1989		122,223		140,531		140,531	18,308						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,111.21 193770400 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	3,589	7,245,918	2019		168,830		181,491		181,491	12,661						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,120.09 193771000 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	8,330	16,817,406	2019		423,799		457,066		457,066	33,267						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,124.26 170224800 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/30/2015	01/21/2016	1,836	3,731,074	2032		82,402		61,323		61,323	(21,079)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,130.79 193771600 .102	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/21/2015	10/21/2016	5,534	11,173,679	2019		305,041		331,522		331,522	26,481						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,142.50 182575300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	771	1,609,044	2088		23,009		18,088		18,088	(4,921)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,147.55 181180500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	619	1,284,999	2076		25,455		17,877		17,877	(7,578)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,154.94 181063300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	970	2,033,714	2096		31,279		21,653		21,653	(9,626)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,157.95 182575900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	1,505	3,141,637	2088		56,235		43,066		43,066	(13,169)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,158.16 183107300 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/09/2016	576	1,202,813	2088		23,336		16,526		16,526	(6,810)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,161.25 181181100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	1,776	3,688,351	2076		85,444		57,923		57,923	(27,521)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,162.54 182576500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	1,297	2,708,155	2088		51,455		38,939		38,939	(12,516)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,163.49 184275000 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	5,492	11,418,746	2079		244,361		199,770		199,770	(44,591)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,167.10 181182900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	276	577,949	2096		10,843		7,043		7,043	(3,800)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,168.39 182577100 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	3,301	6,891,809	2088		139,904		104,726		104,726	(35,178)						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.46 190719500 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	07/07/2016	329	684,990	2081		11,558		12,939		12,939	1,381						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.50 181063900 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	1,228	2,574,276	2096		49,375		32,682		32,682	(16,693)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.52 182578900 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	2,790	5,825,012	2088		122,325		90,963		90,963	(31,362)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,171.81 184275600 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	2,362	4,911,696	2079		113,951		92,237		92,237	(21,714)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,173.02 179098600 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	1,793	3,772,166	2104		66,107		36,122		36,122	(29,985)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,179.66 182579500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	2,488	5,194,821	2088		118,442		86,509		86,509	(31,933)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,179.67 181064500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	4,175	8,750,697	2096		183,590		118,788		118,788	(64,802)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,180.08 183107900 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/09/2016	1,527	3,187,374	2088		78,799		53,243		53,243	(25,556)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,180.15 181181700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	2,373	4,927,733	2076		135,918		87,516		87,516	(48,402)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,180.62 190720800 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/10/2016	458	950,488	2078		18,593		20,874		20,874	2,281						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,182.17 182580700 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	3,934	8,213,625	2088		192,199		139,276		139,276	(52,923)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,182.19 181183500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	1,363	2,856,399	2096		63,483		39,500		39,500	(23,983)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,183.02 185040900 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/14/2016	1,353	2,819,754	2084		75,647		54,412		54,412	(21,235)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,183.24 184276200 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	9,136	18,996,992	2079		486,323		387,881		387,881	(98,442)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,184.36 183478700 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	03/28/2016	582	1,214,150	2086		33,016		18,192		18,192	(14,824)						0010

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,187.41 181182300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/07/2016	487	1,011,027	2076		29,532		18,629		18,629	(10,903)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,187.97 179099200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	3,288	6,918,908	2104		144,778		74,056		74,056	(70,722)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,189.83 183479300 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	04/21/2016	399	837,490	2097		20,892		12,279		12,279	(8,613)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,190.11 184276800 .060	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/08/2015	06/07/2016	1,075	2,235,577	2079		60,361		47,693		47,693	(12,668)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,190.57 181065100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	2,468	5,173,336	2096		120,953		75,618		75,618	(45,335)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,192.40 182581300 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	3,633	7,586,065	2088		193,445		137,437		137,437	(56,008)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,192.60 179099800 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	3,041	6,400,095	2104		140,322		70,384		70,384	(69,938)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,197.62 182582500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/07/2015	05/09/2016	7,622	15,914,443	2088		423,324		296,991		296,991	(126,333)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.21 181065700 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	4,181	8,761,849	2096		222,376		135,095		135,095	(87,281)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.38 179100400 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	1,940	4,081,770	2104		96,024		46,682		46,682	(49,342)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.63 181184100 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/15/2015	04/14/2016	1,440	3,018,156	2096		79,161		46,633		46,633	(32,528)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,203.65 190721400 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	08/15/2016	1,068	2,234,434	2092		44,228		49,286		49,286	5,058						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,205.87 181066300 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/14/2015	04/14/2016	3,716	7,787,295	2096		206,208		123,342		123,342	(82,866)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,209.57 183479900 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/16/2016	2,457	5,211,161	2121		116,060		66,321		66,321	(49,739)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,209.85 179101000 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	4,129	8,689,782	2104		221,807		103,279		103,279	(118,528)						0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,212.88 190720100 .083	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/31/2015	07/21/2016	328	696,097	2119		10,393		11,161		11,161	768						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,214.34 185041500 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	1,058	2,245,211	2123		50,397		32,405		32,405	(17,992)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,220.16 179101600 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	4,779	10,057,992	2104		277,852		123,476		123,476	(154,376)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,220.96 183480500 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2015	05/23/2016	2,207	4,703,700	2131		103,243		57,074		57,074	(46,169)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,221.85 183109100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2015	05/16/2016	1,461	3,099,479	2121		74,890		42,683		42,683	(32,207)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,233.66 185042100 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2015	06/21/2016	874	1,854,501	2123		48,851		30,350		30,350	(18,501)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,248.57 179102200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/23/2015	03/21/2016	562	1,182,912	2104		38,829		15,302		15,302	(23,527)						0010
SUNTRUST S&P 500 Asian UpStk 2,132.34 199075700 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/15/2015	12/14/2016	731	1,477,411	2022		41,912		39,464		39,464	(2,448)						0010
SUNTRUST S&P 500 Asian UpStk 2,185.91 199075100 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/15/2015	12/07/2016	498	1,035,357	2077		21,878		19,174		19,174	(2,704)						0010
SUNTRUST S&P 500 Euro UpStk 2,107.47 199077500 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/15/2015	12/14/2016	718	1,451,045	2022		34,289		33,508		33,508	(781)						0010
SUNTRUST S&P 500 Euro UpStk 2,127.69 199078100 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/15/2015	12/14/2016	1,768	3,574,022	2022		101,815		99,909		99,909	(1,906)						0010
SUNTRUST S&P 500 Euro UpStk 2,160.98 199076300 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/15/2015	12/07/2016	564	1,171,322	2077		23,538		22,730		22,730	(808)						0010
SUNTRUST S&P 500 Euro UpStk 2,184.66 199076900 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/15/2015	12/07/2016	2,676	5,559,153	2077		138,211		133,410		133,410	(4,801)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,129.89 200608800 .122	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/29/2015	12/21/2016	1,526	3,084,437	2021		95,243		82,350		82,350	(12,886)						0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,683,712	90,984,897		71,335,719	XXX	71,335,719	(21,247,185)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,683,712	90,984,897		71,335,719	XXX	71,335,719	(21,247,185)					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										1,683,712	90,984,897		71,335,719	XXX	71,335,719	(21,247,185)					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										1,683,712	90,984,897		71,335,719	XXX	71,335,719	(21,247,185)					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
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A 17322FAG6	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/16/2014	06/15/2021		4,000,000	2.171500/			79,077			111,980					46,726		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A 17322FAG6	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/16/2014	06/15/2021		5,500,000	2.184500/			109,446			157,734					64,248		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A 17322FAG6	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	08/25/2014	06/15/2021		3,000,000	2.044000/			55,483			63,865					35,045		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020		3,166,500	2.013500/			53,769			45,628					34,243		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020		3,166,500	2.013500/			53,769			45,628					34,243		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021		3,166,500	2.181500/			59,089			62,231					37,726		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021		3,166,500	2.181500/			59,089			62,231					37,726		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022		3,166,500	2.313000/			63,253			76,553					40,913		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	635990CS1	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022		3,166,500	2.313000/			63,253			76,553					40,913		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A 17322FAG6	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/25/2014	06/15/2021		11,150,000	1.912500/			191,548			160,237					130,249		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G@4	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	12/18/2014	12/19/2022		10,000,000	2.172500/			197,660			136,809					131,999		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G@4	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	12/18/2014	12/19/2022		8,800,000	2.172500/			173,941			120,392					116,159		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	07/22/2015	07/17/2022		26,550,000	2.129500/			210,859			348,762					339,675		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	07/22/2015	07/17/2022		32,450,000	2.129500/			257,717			426,264					415,158		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	08/17/2015	08/12/2022		18,800,000	1.967500/			112,416			49,967					241,795		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	08/17/2015	08/12/2022		16,200,000	1.967500/			96,869			43,057					208,355		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	10/27/2015	10/18/2022		121,000,000	1.672000/			280,634			(2,156,581)					1,577,647		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	10/27/2015	10/18/2022		51,000,000	1.672000/			118,284			(908,972)					664,959		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Interest Rate Swap	AVISTA CAPITAL CAP SECS BNDS 05379HAA2	Sch D - 1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2011	06/01/2018		20,000,000	2.792500/			499,503			729,889					155,546		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Interest Rate Swap	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D - 1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/31/2011	07/01/2018		9,000,000	2.620000/			209,815			295,014					71,191		100/100
JPMORGAN CHASE BANK NA Fixed Rate Interest Rate Swap	FIRST CHICAGO-NBD CAP I CAP SEC 31945HAA3	Sch D - 1	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/05/2011	05/01/2018		20,000,000	2.702500/			483,262			670,842					152,843		100/100
JPMORGAN CHASE BANK NA Fixed Rate Interest Rate Swap	US BANCORP PREFERRED 902973866	Sch D - 2	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021		20,000,000	3.310000/			604,973			1,626,667					235,407		100/100
MORGAN STANLEY & CO. INTE Fixed Rate Interest Rate Swap	US BANCORP PREFERRED 902973866	Sch D - 2	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/06/2011	07/15/2016		19,100,000	2.140000/			354,280			148,394					70,286		100/100
MORGAN STANLEY & CO. INTE Fixed Rate Interest Rate Swap	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D - 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021		9,000,000	3.118000/			254,635			636,631					105,561		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												4,642,624		XXX	3,029,775					4,988,613	XXX	XXX
BNP PARIBAS Fixed Rate Currency Swap	EE FINANCE PLC	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2013	03/28/2019		10,231,200	4.245000/(4.375 000)			43,070	945,630		914,667		537,705			92,144		100/100
BNP PARIBAS Fixed Rate Currency Swap	SEGRO PLC	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/19/2013	06/20/2018		6,546,000	5.195000/(5.500 000)			1,122	650,400		635,342		341,400			51,462		100/100
BNP PARIBAS Fixed Rate Currency Swap	ASML HOLDING NV	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023		10,374,828	4.587500/(3.375 000)			194,539	2,152,624		2,127,716		936,664			144,127		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BNP PARIBAS Fixed Rate Currency Swap	TDC A/S K94545CE6	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2014	02/23/2023		6,710,800	5.650000/(5.625 000)			47,917	815,200		886,536		341,400			89,704		100/100
BNP PARIBAS Fixed Rate Currency Swap	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021		7,535,000	3.399000/(2.200 000)			122,441	1,560,350		1,479,421		680,625			88,222		100/100
BNP PARIBAS Fixed Rate Currency Swap	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021		7,535,000	3.399000/(2.200 000)			122,441	1,560,350		1,479,421		680,625			88,222		100/100
BNP PARIBAS Fixed Rate Currency Swap	CENTRICA PLC EMTN	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022		13,352,850	6.230000/(6.375 000)			113,467	1,782,735		1,915,086		669,998			166,167		100/100
BNP PARIBAS Fixed Rate Currency Swap	EXPERIAN FINANCE PLC EMTN	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021		15,819,300	3.360000/(3.500 000)			34,474	2,112,030		1,960,131		793,755			190,353		100/100
BNP PARIBAS Fixed Rate Currency Swap	TESCO PLC EMTN	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022		1,966,155	5.955000/(6.125 000)			13,332	271,170		286,701		98,153			24,380		100/100
BNP PARIBAS Fixed Rate Currency Swap	TESCO PLC EMTN	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022		6,154,920	5.955000/(6.125 000)			41,734	848,880		897,500		307,260			76,319		100/100
BNP PARIBAS Fixed Rate Currency Swap	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030		4,549,800	4.254500/(3.680 000)			19,454	128,100		200,312		128,100			86,251		100/100
BNP PARIBAS Fixed Rate Currency Swap	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	Sch D - 1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030		13,194,420	4.254500/(3.680 000)			56,418	371,490		580,904		371,490			250,129		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	NATIONWIDE BLDG SOCIETY G63983K93	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020		11,520,000	7.085000/(6.750 000)			188,911	1,743,300		1,381,233		1,113,750			123,015		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021		9,534,000	6.615000/(6.500 000)			73,417	690,600		762,057		512,100			109,802		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022		7,920,000	6.917500/(6.875 000)			26,551	550,500		565,729		426,750			104,397		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	TDC A/S K94545CE6	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023		14,472,000	5.712500/(5.625 000)			81,415	1,206,900		1,261,021		768,150			193,449		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021		8,067,500	6.280000/(6.125 000)			48,546	698,000		798,392		426,750			95,100		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022		11,258,100	5.835000/(5.750 000)			84,375	940,800		1,002,489		597,450			140,570		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	COVENTRY BLDG SOCIETY G2479P2Y0	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022		11,016,600	6.032500/(5.875 000)			56,646	699,300		748,746		597,450			143,051		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	DAIMLER INTL FINANCE BV N3114MAG8	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019		12,522,400	3.590000/(3.500 000)			37,080	731,200		716,435		682,800			116,015		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		7,650,000	6.967500/(6.875 000)			11,699	280,500		227,811		426,750			100,838		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021		6,395,400	6.577500/(6.500 000)			32,435	234,498		207,408		356,763			73,655		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		4,590,000	6.967500/(6.875 000)			7,019	168,300		136,687		256,050			60,503		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022		9,782,500	6.760000/(6.500 000)			58,632	202,150		195,648		554,775			122,498		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023		6,020,000	5.142500/(4.875 000)			17,829	124,400		101,024		341,400			83,870		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SSE PLC G7885VFQ7	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		1,492,500	4.552500/(4.250 000)			3,675	18,600		18,136		85,350			17,825		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SSE PLC G7885VFQ7	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		3,043,208	4.552500/(4.250 000)			7,493	37,925		36,980		174,029			36,345		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	LONDON POWER NETWORKS G5607DAD2	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023		4,879,095	5.482500/(5.125 000)			29,676	52,073		55,378		279,521			65,687		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	RWE FINANCE BV N7660FBK2	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022		9,632,700	5.822500/(5.500 000)			35,442	347,130		407,361		537,705			122,951		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022		7,546,275	7.260000/(6.875 000)			31,758	250,470		333,946		422,483			99,471		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		22,576,500	5.517500/(5.225 000)			136,062	1,204,950		1,378,813		1,237,575			301,314		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		3,632,481	5.517500/(5.225 000)			21,892	193,872		221,846		199,122			48,480		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023		9,427,200	5.200000/(4.875 000)			52,590	583,800		686,431		512,100			131,339		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	INTU SGS FINANCE PLC EMTN G4929AAA8	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023		7,732,500	4.215000/(3.875 000)			37,684	363,000		411,825		426,750			103,842		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	NATL GRID ELECT TRANS G6374WAE7	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		2,730,600	6.357500/(5.875 000)			22,841	77,580		118,735		153,630			38,830		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	NATL GRID ELECT TRANS G6374WAE7	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		1,061,900	6.357500/(5.875 000)			8,883	30,170		46,175		59,745			15,101		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	EVERSHOLT FUNDING PLC	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020		11,421,060	5.914000/(5.832 000)			51,931	956,370		1,024,972		605,985			126,694		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021		6,942,350	6.208500/(6.125 000)			37,056	604,580		665,452		367,005			81,837		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	COVENTRY BLDG SOCIETY	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019		3,237,200	5.940000/(6.000 000)			12,591	289,400		297,221		170,700			31,529		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	TATE & LYLE INTL FIN PLC	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019		4,177,607	6.682500/(6.750 000)			18,184	373,471		392,404		220,288			41,265		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	DWR CYMRU FINANCING LTD B1	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021		16,331,350	6.955000/(6.907 000)			142,501	1,371,265		1,514,881		866,303			187,099		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SOUTHERN WATER SRVCS FIN	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2014	03/31/2019		3,292,000	5.994000/(6.125 000)			23,750	344,200		356,731		170,700			29,674		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	HEATHROW FUNDING LTD SERIES EMTN	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2014	03/29/2021		4,145,500	9.190000/(9.200 000)			40,827	460,750		569,607		213,375			47,480		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	CORIO NV EMTN	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021		4,867,050	4.455000/(3.250 000)			99,538	1,010,685		1,002,259		439,313			55,255		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026		8,726,400	4.727500/(3.260 000)			182,529	1,774,080		2,007,849		792,000			141,832		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AA1	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021		5,590,350	4.150000/(2.670 000)			111,316	1,136,520		1,178,633		507,375			65,949		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024		5,181,300	4.600000/(3.110 000)			108,054	1,053,360		1,148,518		470,250			75,825		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		18,888,870	5.075000/(2.848 130)			482,691	2,528,580		4,079,558		947,385			347,011		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		10,040,030	5.075000/(2.848 130)			256,565	1,344,020		2,168,414		503,565			184,447		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	PORTERBROOK RAIL FINANCE LTD EMTN	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250/(6.500 000)			37,140	475,020		543,224		358,470			73,058		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	PORTERBROOK RAIL FINANCE LTD EMTN	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250/(6.500 000)			37,140	475,020		543,224		358,470			73,058		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	Sch D - 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2015	03/04/2025		11,476,726	3.815000/(3.460 000)			58,837	1,182,290		1,263,732		1,182,290			173,843		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	MORRISON WM SUPERMARKETS G62748AA9	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023		7,761,000	4.955000/(4.625 000)			22,210	96,720		88,174		443,820			109,337		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021		15,285,000	5.070000/(4.750 000)			66,260	546,000		626,264		853,500			183,261		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2013	02/27/2019		9,858,825	6.770000/(6.500 000)			49,728	352,170		406,234		550,508			87,604		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	HAMMERSON PLC G42730AE7	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/17/2013	03/31/2020		12,830,658	7.142500/(6.875 000)			91,939	385,046		427,765		720,695			132,255		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022		9,428,400	6.070000/(5.750 000)			81,560	585,000		713,725		512,100			117,724		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	EE FINANCE PLC	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019		10,171,350	4.270000/(4.375 000)			43,072	885,780		857,082		537,705			91,605		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	WPP FINANCE SA	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020		8,903,400	6.420000/(6.375 000)			47,716	796,950		859,040		469,425			98,039		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap	SOUTHERN WATER SRVCS FIN EMTN	Sch D - 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021		11,736,900	4.800000/(5.000 000)			74,535	1,566,990		1,551,285		588,915			134,463		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	POSTNL N7203CAB4	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2012	08/14/2018		9,594,000	7.510000/(7.500 000)			33,531	750,600		815,743		512,100			77,679		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	SECURITAS AB W7912CAE0	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/12/2012	03/14/2018		11,736,000	2.679500/(2.250 000)			122,004	1,959,300		1,755,801		1,113,750			87,146		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	NEXT PLC G65016AH3	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2012	10/26/2021		8,060,000	5.520000/(5.375 000)			36,575	690,500		755,446		426,750			97,241		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	RWE FINANCE BV N7660FBK2	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022		4,811,400	5.600000/(5.500 000)			19,238	389,700		410,380		256,050			61,412		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022		4,827,000	6.550000/(6.500 000)			38,016	405,300		437,921		256,050			60,445		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		7,825,000	5.200000/(5.125 000)			15,348	455,500		467,413		426,750			65,922		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		10,172,500	5.200000/(5.125 000)			19,952	592,150		607,637		554,775			85,698		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	NEXT PLC G65016AH3	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2013	10/26/2021		4,607,220	5.765000/(5.375 000)			12,437	38,130		54,910		264,585			55,584		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022		9,833,025	6.120000/(5.750 000)			74,231	326,370		413,522		550,508			122,776		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		3,138,000	6.801000/(6.500 000)			27,980	190,200		235,337		170,700			39,295		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		6,276,000	6.801000/(6.500 000)			55,960	380,400		470,673		341,400			78,589		100/100
MORGAN STANLEY & CO. INTE Fixed Rate Currency Swap	HSBC BANK PLC G6097DAJ4	Sch D - 1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023		9,583,800	6.597500/(6.500 000)			47,019	740,400		800,630		512,100			131,402		100/100
MORGAN STANLEY & CO. INTE Fixed Rate Currency Swap	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/09/2012	02/27/2019		9,547,200	6.570000/(6.500 000)			52,633	703,800		760,110		512,100			84,835		100/100
MORGAN STANLEY CAPITAL SE Fixed Rate Currency Swap	INTERM CAP GROUP G4588#BG5	Sch D - 1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/30/2015	05/11/2020		4,886,100	4.822000/(2.960 000)			58,979	(2,250)		(29,028)		(2,250)			51,035		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	GREAT ROLLING STOCK PLC EMTN	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000/(6.250 000)			34,247	500,090		559,750		367,005			73,128		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	GREAT ROLLING STOCK PLC EMTN	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000/(6.250 000)			34,247	500,090		559,750		367,005			73,128		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		15,700,000	6.012000/(4.477 000)			272,626	961,000		1,391,707		853,500			190,855		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		13,659,000	6.012000/(4.477 000)			237,187	836,070		1,210,785		742,541			166,044		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ARQIVA FINANCING PLC EMTN	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020		7,418,600	4.505000/(4.040 000)			32,773	196,490		269,652		196,490			78,686		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	ARQIVA FINANCING PLC EMTN	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020		7,418,600	4.505000/(4.040 000)			32,773	196,490		269,652		196,490			78,686		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap	INTERM CAP GROUP G4588#BH3	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025		4,886,100	5.570000/(3.380 000)			69,339	(2,250)		117,221		(2,250)			74,758		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												5,427,725	56,031,325	XXX	61,805,303		38,502,414			8,319,916	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												10,070,349	56,031,325	XXX	64,835,078		38,502,414			13,308,529	XXX	XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/03/2015	06/05/2022		2,250,000	2.142500/			23,325	32,874		32,873	32,873				28,528		0040

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)
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	06/03/2015	06/05/2022		2,250,000	2.142500/			23,325	32,874		32,873	32,873				28,528		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/15/2015	09/17/2022		10,000,000	1.901500/			44,292	(24,023)		(24,023)	(24,023)				129,556		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/22/2015	09/24/2022		22,443,000	1.854500/			90,657	(127,907)		(127,907)	(127,907)				291,183		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/24/2015	09/28/2022		5,950,000	1.788000/			22,221	(59,616)		(59,616)	(59,616)				77,261		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	09/24/2015	09/28/2022		24,700,000	1.788000/			92,245	(247,480)		(247,480)	(247,480)				320,730		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/14/2015	10/17/2022		5,000,000	1.650500/			13,802	(96,006)		(96,006)	(96,006)				65,179		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	10/14/2015	10/17/2022		5,000,000	1.650500/			13,802	(96,006)		(96,006)	(96,006)				65,179		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/10/2015	11/12/2022		6,250,000	1.978500/			13,751	10,143		10,143	10,143				81,889		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/10/2015	11/12/2022		6,250,000	1.978500/			13,751	10,143		10,143	10,143				81,889		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/01/2015	12/05/2022		6,510,000	1.810000/			6,951	(63,760)		(63,760)	(63,760)				85,691		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/01/2015	12/05/2022		6,665,000	1.810000/			7,119	(65,278)		(65,278)	(65,278)				87,731		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/22/2015	12/24/2022		7,500,000	1.960000/			1,868	(4,552)		(4,552)	(4,552)				99,097		0040
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	12/22/2015	12/24/2022		7,500,000	1.960000/			1,868	(4,552)		(4,552)	(4,552)				99,097		0040
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												368,977	(703,146)	XXX	(703,148)	(703,148)				1,541,538	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												368,977	(703,146)	XXX	(703,148)	(703,148)				1,541,538	XXX	XXX
BARCLAYS BANK PLC Fixed Rate Credit Default Swap KOHLS CORPORATION		Sch D - 1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2014	12/20/2021		10,000,000	1.000000/ (L)	(374,695)		101,389	(316,015)		(473,707)			50,082		10,000,000		100/100
0989999. Subtotal - Swaps - Replication - Credit Default										(374,695)		101,389	(316,015)	XXX	(473,707)			50,082		10,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(374,695)		101,389	(316,015)	XXX	(473,707)			50,082		10,000,000	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)
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												5,011,601	(703,146)	XXX	2,326,627	(703,148)				6,530,151	XXX	XXX
1169999. Total Swaps - Credit Default										(374,695)		101,389	(316,015)	XXX	(473,707)			50,082		10,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												5,427,725	56,031,325	XXX	61,805,303		38,502,414			8,319,916	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(374,695)		10,540,715	55,012,164	XXX	63,658,223	(703,148)	38,502,414	50,082		24,850,067	XXX	XXX
Long: U.S. Dollar Short: EURO	Investment in Foreign Common Stock	Sch D 2.2	Currency	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/10/2015	03/16/2016		5,829,202	0.909902				67,467		67,467	67,467				8,447		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Common Stock	Sch D 2.2	Currency	UBS AG BFM8T61CT2L10QEMIK50	12/10/2015	03/16/2016		3,676,785	0.658728				106,999		106,999	106,999				13,392		0030
1229999. Subtotal - Forwards - Hedging Other													174,466	XXX	174,466	174,466				21,839	XXX	XXX
1269999. Subtotal - Forwards													174,466	XXX	174,466	174,466				21,839	XXX	XXX
1399999. Subtotal - Hedging Effective												10,070,349	56,031,325	XXX	64,835,078		38,502,414			13,308,529	XXX	XXX
1409999. Subtotal - Hedging Other										1,683,712	90,984,897	368,977	70,807,039	XXX	70,807,037	(21,775,867)				1,563,377	XXX	XXX
1419999. Subtotal - Replication										(374,695)		101,389	(316,015)	XXX	(473,707)			50,082		10,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,309,017	90,984,897	10,540,715	126,522,349	XXX	135,168,408	(21,775,867)	38,502,414	50,082		24,871,906	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
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index.
0020	Convert USD to foreign currency in order to purchase foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate 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
BANK OF AMERICA S&P GSCI Asian UpStk 330.80 169951300 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	12/28/2015	12/28/2015	Expiration	1,416	450,052	317.750000		4,786			4,786					(4,786)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 336.64 169950700 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	12/22/2015	12/22/2015	Expiration	1,827	593,003	324.510000		5,080			5,080					(5,080)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 344.81 169950100 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	12/15/2015	12/15/2015	Expiration	1,469	485,925	330.730000		3,734			3,734					(3,734)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 360.40 169949500 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	12/08/2015	12/08/2015	Expiration	2,411	839,374	348.080000		4,517			4,517					(4,517)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 376.60 169948900 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/23/2015	11/30/2015	11/30/2015	Expiration	359	130,336	362.640000		588			588					(588)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 422.29 166579300 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/21/2015	10/21/2015	Expiration	1,501	612,742	408.190000	10,563				10,563		10,350			(10,563)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 422.78 166579900 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/28/2015	10/28/2015	Expiration	956	389,841	407.830000	7,113				7,113		6,970			(7,113)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 424.09 166578700 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/14/2015	10/14/2015	Expiration	3,698	1,506,228	407.290000	29,789				29,789		29,266			(29,789)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 443.22 166578100 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/07/2015	10/07/2015	Expiration	1,173	501,613	427.720000	4,927				4,927		4,884			(4,927)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 460.11 166577500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	09/29/2015	09/29/2015	Expiration	2,363	1,045,864	442.570000	5,820				5,820		5,783			(5,820)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 505.52 158003100 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	05/07/2015	05/07/2015	Expiration	2,130	1,035,764	486.370000	20,502				20,502		20,502			(20,502)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 507.42 158003700 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	05/21/2015	05/21/2015	Expiration	1,184	579,530	489.340000	10,575				10,575		10,575			(10,575)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 513.53 158004300 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	06/16/2015	06/16/2015	Expiration	2,464	1,216,650	493.690000	20,768				20,768		20,768			(20,768)			0001
BANK OF AMERICA S&P GSCI Asian UpStk 514.19 158004900 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	06/23/2015	06/23/2015	Expiration	1,766	878,152	497.190000	12,385				12,385		12,385			(12,385)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 419.70 166582900 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/28/2015	10/28/2015	Expiration	1,107	451,492	407.830000	7,917				7,917		6,941			(7,917)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 420.44 166581700 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/14/2015	10/14/2015	Expiration	1,713	697,692	407.290000	13,175				13,175		11,582			(13,175)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 421.17 166582300 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/21/2015	10/21/2015	Expiration	858	350,027	408.190000	6,485				6,485		5,693			(6,485)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 441.79 166581100 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	10/07/2015	10/07/2015	Expiration	1,319	564,124	427.720000	8,192				8,192		7,404			(8,192)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 457.36 166580500 .103	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/30/2014	09/28/2015	09/28/2015	Expiration	1,337	591,849	442.570000	6,653				6,653		6,093			(6,653)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 502.96 158005500 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	05/14/2015	05/14/2015	Expiration	2,810	1,367,875	486.830000	27,094				27,094		27,038			(27,094)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 505.19 158006100 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	05/21/2015	05/21/2015	Expiration	1,424	697,032	489.430000	12,855				12,855		12,825			(12,855)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 510.07 158006700 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	06/15/2015	06/15/2015	Expiration	2,369	1,167,543	492.740000	22,496				22,496		22,414			(22,496)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 513.68 158007900 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	06/29/2015	06/29/2015	Expiration	1,022	505,707	494.700000	9,875				9,875		9,829			(9,875)			0001
BANK OF AMERICA S&P GSCI Euro UpStk 517.21 158007300 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/02/2014	06/22/2015	06/22/2015	Expiration	875	437,374	500.090000	7,182				7,182		7,155			(7,182)			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,896.88 150732800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	766	1,402,036	1831	23,414		50,755		23,414		(26,533)			27,341			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,914.60 150285000 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	834	1,539,327	1845	26,169		58,034		26,169		(31,100)			31,866			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,917.01 150733400 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	1,201	2,198,528	1831	44,630		103,765		44,630		(56,996)			59,135			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,932.13 150285600 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	1,169	2,157,360	1845	43,147		101,832		43,147		(56,895)			58,685			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,933.48 151006600 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	607	1,135,707	1872	17,263		37,368		17,263		(19,022)			20,105			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,940.25 149591900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	789	1,472,083	1867	25,761		58,149		25,761		(31,391)			32,388			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,943.19 150734000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	1,981	3,625,685	1831	87,016		222,975		87,016		(128,860)			135,958			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,953.48 146203200 .010	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2014	01/07/2015	01/07/2015	Closing Sale	3,101	5,700,000	1838	129,960		319,705		129,960		(198,135)			189,745			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,953.88 151007200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	1,687	3,157,355	1872	59,043		138,294		59,043		(74,004)			79,252			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,956.82 146747300 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/22/2014	01/21/2015	01/21/2015	Closing Sale	2,296	4,234,213	1844	96,750		259,546		96,750		(159,925)			162,796			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,957.40 150286200 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	1,202	2,217,652	1845	52,115		135,051		52,115		(78,948)			82,937			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,961.15 149592500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	1,846	3,444,654	1867	71,649		174,639		71,649		(98,148)			102,990			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,966.70 149136600 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/07/2014	03/02/2015	03/02/2015	Closing Sale	444	826,079	1859	21,071		47,647		21,071		(25,582)			26,576			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,982.06 149593100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	708	1,321,591	1867	30,925		81,808		30,925		(46,640)			50,883			0001
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,985.70 151007800 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	2,363	4,423,108	1872	101,289		268,923		101,289		(150,039)			167,634			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,945.86 165908800 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	361	677,303	1878	11,988		24,586		11,988		(8,778)			12,598			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,954.44 151915500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	995	1,878,966	1889	28,936		65,576		28,936		(31,651)			36,640			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,965.39 165909400 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	883	1,658,719	1878	35,994		77,463		35,994		(28,493)			41,469			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,968.79 151916100 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	718	1,355,282	1889	24,124		57,598		24,124		(28,143)			33,474			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,971.05 156511600 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/21/2015	05/21/2015	Closing Sale	332	626,694	1888	13,725		27,557		13,725		(11,904)			13,832			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,971.94 156511000 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/07/2015	05/07/2015	Closing Sale	582	1,093,081	1878	27,580		54,549		27,580		(23,384)			26,969			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,974.44 156512800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	555	1,060,596	1910	16,783		35,909		16,783		(16,085)			19,126			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,980.51 166198400 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/21/2014	10/14/2015	10/14/2015	Closing Sale	900	1,689,385	1878	48,782		92,499		48,782		(27,125)			43,717			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,980.99 161839000 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	1,140	2,176,653	1910	37,438		81,409		37,438		(31,542)			43,971			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,986.36 151916700 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	720	1,359,678	1889	27,737		70,434		27,737		(34,288)			42,697			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,990.17 165910000 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	1,453	2,727,659	1878	70,646		163,381		70,646		(62,142)			92,734			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,995.46 156513400 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	807	1,540,849	1910	29,973		69,128		29,973		(31,687)			39,155			0001

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,000.27 161839600 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	1,401	2,675,822	1910	55,122		127,095		55,122		(49,859)			71,973			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,001.31 156512200 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/21/2015	05/21/2015	Closing Sale	295	556,459	1888	15,058		33,387		15,058		(14,867)			18,329			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,001.84 151917300 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	810	1,530,402	1889	33,975		91,823		33,975		(44,237)			57,848			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,009.20 161906300 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2014	08/07/2015	08/07/2015	Closing Sale	668	1,276,318	1910	29,783		66,591		29,783		(24,524)			36,808			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,011.39 165910600 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	713	1,338,088	1878	38,805		95,270		38,805		(36,909)			56,466			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,016.01 151917900 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	1,587	2,997,052	1889	70,431		199,525		70,431		(94,423)			129,095			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,018.42 161840200 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	1,670	3,189,780	1910	74,322		181,825		74,322		(72,019)			107,503			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,024.92 156514000 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	1,289	2,462,298	1910	57,813		148,451		57,813		(67,670)			90,638			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,029.03 157779700 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	630	1,235,514	1960	19,027		43,364		19,027		(14,031)			24,337			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,030.64 161840800 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	2,031	3,878,560	1910	96,188		245,907		96,188		(97,931)			149,719			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,049.00 166482500 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/21/2015	10/21/2015	Closing Sale	481	934,319	1941	26,731		51,845		26,731		(10,883)			25,114			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,051.38 157780300 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	898	1,760,358	1960	32,743		77,989		32,743		(25,202)			45,247			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,053.60 166249100 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	10/21/2015	10/21/2015	Closing Sale	1,053	2,043,488	1941	48,264		118,234		48,264		(36,964)			69,970			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,057.26 157780900 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	1,657	3,247,655	1960	62,680		143,881		62,680		(48,539)			81,201			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,062.70 163182000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/14/2015	08/14/2015	Closing Sale	907	1,773,798	1955	47,285		84,961		47,285		(14,998)			37,676			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,064.09 164108400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Closing Sale	1,239	2,457,801	1984	43,913		75,845		43,913		(15,815)			31,932			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,076.38 163182600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/21/2015	08/21/2015	Closing Sale	1,647	3,282,350	1992	57,842		117,578		57,842		(26,358)			59,736			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,082.55 157781500 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	1,384	2,713,282	1960	58,878		120,207		58,878		(46,251)			61,328			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,088.30 164109000 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Closing Sale	1,121	2,224,011	1984	48,782		68,631		48,782		(16,386)			19,849			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,091.22 166538700 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/29/2014	10/28/2015	10/28/2015	Closing Sale	1,350	2,678,964	1985	58,328		100,177		58,328		(31,767)			41,849			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,091.91 161906900 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2014	07/28/2015	07/28/2015	Closing Sale	439	867,811	1979	12,722		35,193		12,722		(16,806)			22,471			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,101.19 164109600 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Closing Sale	1,252	2,484,647	1984	58,305		76,674		58,305		(20,002)			18,369			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,102.87 163368000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/21/2015	08/21/2015	Closing Sale	1,209	2,407,819	1992	55,616		86,251		55,616		(18,169)			30,635			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,110.71 164111400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/08/2015	09/08/2015	Closing Sale	557	1,115,258	2002	21,653		29,478		21,653		(10,899)			7,825			0001

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,113.89 163183200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/21/2015	08/21/2015	Closing Sale	3,762	7,494,937	1992	164,128		268,478		164,128		(77,616)			104,350			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,116.31 167441800 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	735	1,499,982	2040	25,921		12,679		25,921		(1,861)			(13,242)			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,125.60 164110200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Closing Sale	1,842	3,653,894	1984	92,502		112,756		92,502		(34,073)			20,254			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,132.63 167442400 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	914	1,863,641	2040	37,093		15,753		37,093		(2,912)			(21,340)			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,142.91 167444800 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/09/2015	11/09/2015	Closing Sale	820	1,666,723	2032	38,544		18,844		38,544		(5,292)			(19,700)			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,153.77 164110800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Closing Sale	392	777,838	1984	21,526		24,003		21,526		(7,173)			2,477			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,155.89 167443000 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	1,059	2,160,414	2040	49,832		18,262		49,832		(3,952)			(31,570)			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,170.37 167443600 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	619	1,262,465	2040	31,181		10,672		31,181		(2,340)			(20,509)			0001
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,186.89 167444200 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	158	322,292	2040	6,892		2,724		6,892		(2,179)			(4,168)			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,879.30 150734600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	662	1,212,247	1831	16,850		32,243		16,850		(11,653)			15,393			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,896.52 150286800 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	816	1,505,756	1845	21,833		42,013		21,833		(15,039)			20,180			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,897.98 150735200 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	1,113	2,038,105	1831	37,501		75,006		37,501		(28,278)			37,505			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,903.83 150735800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	2,493	4,563,352	1831	90,811		182,523		90,811		(68,844)			91,712			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,915.15 150287400 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	1,554	2,866,919	1845	54,471		108,941		54,471		(40,332)			54,469			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,915.55 150736400 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	2,489	4,557,224	1831	102,538		211,454		102,538		(81,435)			108,917			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,920.00 151008400 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	501	938,682	1872	12,484		24,125		12,484		(7,948)			11,641			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,922.35 150288000 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	3,632	6,700,968	1845	138,710		280,781		138,710		(104,785)			142,071			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,925.13 149603300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	1,063	1,983,371	1867	31,734		62,279		31,734		(22,615)			30,545			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,930.56 150737000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2014	04/14/2015	04/14/2015	Closing Sale	2,523	4,618,790	1831	118,703		252,183		118,703		(99,117)			133,480			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,931.57 150288600 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	1,317	2,429,932	1845	55,402		113,961		55,402		(42,969)			58,558			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,933.57 149137800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/07/2014	03/02/2015	03/02/2015	Closing Sale	435	808,173	1859	17,090		32,215		17,090		(11,801)			15,125			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,934.37 146203800 .010	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/07/2014	01/07/2015	01/07/2015	Closing Sale	9,250	17,000,000	1838	413,100		892,512		413,100		(476,928)			479,412			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,938.76 146747900 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/22/2014	01/21/2015	01/21/2015	Closing Sale	6,526	12,033,118	1844	292,442		619,734		292,442		(304,703)			327,292			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,939.47 151009000 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	1,144	2,142,002	1872	38,556		77,332		38,556		(26,251)			38,776			0001

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BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,939.53 149137200 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/07/2014	02/23/2015	02/23/2015	Closing Sale	893	1,639,588	1836	49,877		92,219		49,877		(34,188)			42,341			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,944.89 151009600 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	3,095	5,794,240	1872	111,249		225,964		111,249		(77,527)			114,714			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,946.33 150289200 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2014	04/07/2015	04/07/2015	Closing Sale	2,309	4,260,031	1845	110,335		233,869		110,335		(89,959)			123,535			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,946.59 149603900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	5,451	10,174,359	1867	213,662		436,460		213,662		(162,868)			222,798			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,958.18 151010200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	1,793	3,356,997	1872	74,861		154,750		74,861		(53,339)			79,889			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,967.44 149138400 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/07/2014	03/02/2015	03/02/2015	Closing Sale	2,096	3,896,515	1859	111,607		226,295		111,607		(87,296)			114,688			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,968.06 149605100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	2,757	5,145,727	1867	131,216		279,931		131,216		(106,707)			148,715			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,975.03 151010800 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2014	04/21/2015	04/21/2015	Closing Sale	4,879	9,132,079	1872	234,694		503,172		234,694		(176,601)			268,478			0001
BARCLAYS BANK PLC S&P 500 Euro Up Stk 1,993.44 149606300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2014	03/23/2015	03/23/2015	Closing Sale	663	1,238,284	1867	37,520		84,201		37,520		(32,564)			46,681			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,939.33 151918500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	727	1,372,719	1889	18,944		36,925		18,944		(11,127)			17,982			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,945.67 165911200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	1,071	2,010,299	1878	37,794		72,770		37,794		(15,695)			34,976			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,947.74 156958600 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	05/20/2015	05/20/2015	Closing Sale	200	374,210	1873	9,119		14,967		9,119		(3,047)			5,848			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,954.69 165911800 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	1,405	2,638,723	1878	55,149		108,194		55,149		(23,954)			53,044			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,956.71 151919100 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	1,015	1,917,137	1889	34,125		69,213		34,125		(21,629)			35,088			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,956.99 156514600 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/21/2015	05/21/2015	Closing Sale	371	700,799	1888	13,823		25,597		13,823		(6,672)			11,774			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,960.37 156516400 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	472	900,977	1910	12,544		23,867		12,544		(6,144)			11,322			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,962.56 151919700 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	2,646	4,996,312	1889	95,929		195,854		95,929		(61,067)			99,925			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,964.07 165912400 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	1,909	3,584,051	1878	83,150		164,858		83,150		(36,588)			81,708			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,966.90 166252100 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	10/14/2015	10/14/2015	Closing Sale	437	821,475	1878	22,373		39,024		22,373		(5,913)			16,651			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,970.98 156515200 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/21/2015	05/21/2015	Closing Sale	469	884,863	1888	20,472		38,876		20,472		(10,295)			18,405			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,971.06 166483100 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/14/2015	10/14/2015	Closing Sale	579	1,087,170	1878	33,489		54,055		33,489		(5,574)			20,566			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,971.71 166199600 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/21/2014	10/14/2015	10/14/2015	Closing Sale	2,609	4,899,408	1878	139,909		245,297		139,909		(37,276)			105,388			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,972.59 161842600 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	1,030	1,967,305	1910	33,444		64,925		33,444		(14,313)			31,481			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,974.08 151920300 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	925	1,747,297	1889	37,742		79,152		37,742		(25,097)			41,411			0001

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BARCLAYS BANK PLC S&P 500 Euro UpStk 1,975.72 165913000 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	1,797	3,374,705	1878	87,067		176,167		87,067		(39,817)			89,100			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,975.82 156959800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	05/28/2015	05/28/2015	Closing Sale	246	469,577	1910	9,117		16,238		9,117		(3,420)			7,121			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,978.32 156958000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	05/14/2015	05/14/2015	Closing Sale	541	1,021,902	1889	27,732		48,586		27,732		(10,704)			20,854			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,980.54 156959200 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	05/21/2015	05/21/2015	Closing Sale	449	848,481	1888	23,773		41,574		23,773		(8,868)			17,801			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,982.29 165913600 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	3,055	5,736,105	1878	156,596		319,508		156,596		(72,442)			162,912			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,983.37 156517600 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	2,609	4,982,196	1910	96,160		191,980		96,160		(51,073)			95,820			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,984.04 161843200 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	1,362	2,600,070	1910	51,221		101,398		51,221		(22,661)			50,177			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,985.95 161843800 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	1,311	2,502,713	1910	50,555		100,105		50,555		(22,269)			49,550			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,987.20 156515800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/21/2015	05/21/2015	Closing Sale	1,799	3,395,622	1888	91,418		178,357		91,418		(47,833)			86,939			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,989.35 156960400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	05/28/2015	05/28/2015	Closing Sale	534	1,020,720	1910	23,362		42,528		23,362		(9,079)			19,166			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,990.13 151920900 .051	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/14/2014	05/14/2015	05/14/2015	Closing Sale	3,497	6,604,408	1889	164,450		355,307		164,450		(113,815)			190,857			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,993.03 156518200 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	770	1,469,576	1910	31,534		64,061		31,534		(17,171)			32,527			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,996.46 161844400 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	3,432	6,552,809	1910	148,093		298,168		148,093		(66,938)			150,075			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,998.25 165914200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/14/2014	10/14/2015	10/14/2015	Closing Sale	472	887,112	1878	27,323		55,059		27,323		(13,031)			27,736			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,000.76 165731100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	08/07/2015	08/07/2015	Closing Sale	164	313,666	1910	8,504		14,979		8,504		(2,260)			6,475			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,003.30 156961600 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	06/08/2015	06/08/2015	Closing Sale	818	1,596,330	1951	21,590		42,566		21,590		(8,995)			20,976			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,006.03 161908700 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2014	08/07/2015	08/07/2015	Closing Sale	1,979	3,779,383	1910	95,951		190,912		95,951		(40,628)			94,961			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,007.00 156961000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	05/28/2015	05/28/2015	Closing Sale	1,232	2,352,677	1910	63,825		119,766		63,825		(26,075)			55,941			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,007.91 161845000 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	5,514	10,529,123	1910	264,281		542,234		264,281		(123,041)			277,953			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,010.36 156518800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	05/29/2014	05/28/2015	05/28/2015	Closing Sale	3,381	6,457,425	1910	161,894		340,085		161,894		(92,700)			178,191			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,014.60 161845600 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	5,876	11,221,078	1910	297,359		617,181		297,359		(141,338)			319,822			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,014.66 166483700 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/21/2015	10/21/2015	Closing Sale	481	933,037	1941	19,663		35,269		19,663		(3,854)			15,606			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,016.94 156962200 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	06/08/2015	06/08/2015	Closing Sale	495	966,656	1951	16,016		32,533		16,016		(7,104)			16,517			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,022.37 157782100 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	833	1,633,034	1960	25,965		51,768		25,965		(9,746)			25,803			0001

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,027.92 166251500 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	10/07/2015	10/07/2015	Closing Sale	161	310,719	1935	7,375		9,751		7,375		(2,571)			2,376			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,030.86 156962800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	06/08/2015	06/08/2015	Closing Sale	6,434	12,555,021	1951	244,374		512,104		244,374		(115,287)			267,730			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,031.78 161846200 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/07/2014	08/07/2015	08/07/2015	Closing Sale	843	1,610,266	1910	48,308		103,055		48,308		(23,972)			54,747			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,032.62 166199000 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/21/2014	10/07/2015	10/07/2015	Closing Sale	598	1,156,571	1935	28,725		36,297		28,725		(10,030)			7,573			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,033.39 165736500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	10/07/2015	10/07/2015	Closing Sale	2,654	5,136,549	1935	135,508		161,202		135,508		(37,865)			25,695			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,035.57 166252700 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	10/21/2015	10/21/2015	Closing Sale	2,056	3,990,670	1941	94,397		159,645		94,397		(32,887)			65,248			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,036.20 163183800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/14/2015	08/14/2015	Closing Sale	1,045	2,042,733	1955	46,263		84,648		46,263		(10,427)			38,385			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,038.34 166484300 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/21/2015	10/21/2015	Closing Sale	545	1,058,716	1941	28,485		42,353		28,485		(6,201)			13,869			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,039.23 157782700 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	541	1,060,647	1960	20,789		42,746		20,789		(8,264)			21,957			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,043.20 166484900 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/21/2015	10/21/2015	Closing Sale	1,148	2,229,327	1941	62,541		89,183		62,541		(13,861)			26,642			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,043.86 165290600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	1,342	2,654,812	1978	46,194				46,194		(10,426)			(46,194)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,048.11 165731700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	08/14/2015	08/14/2015	Closing Sale	282	550,520	1955	12,952		26,166		12,952		(4,392)			13,214			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,048.38 156963400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	06/08/2015	06/08/2015	Closing Sale	3,485	6,800,907	1951	155,901		338,465		155,901		(77,841)			182,564			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,048.77 166492100 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Closing Sale	651	1,291,896	1985	21,445		41,470		21,445		(4,525)			20,024			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,050.01 157783300 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	2,267	4,444,514	1960	96,890		203,562		96,890		(40,023)			106,672			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,051.19 164113800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	919	1,824,269	1984	31,904				31,904		(7,291)			(31,904)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,052.58 161908100 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2014	07/20/2015	07/20/2015	Closing Sale	90	176,818	1974	2,964		7,073		2,964		(1,683)			4,109			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,052.90 166485500 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/21/2015	10/21/2015	Closing Sale	372	722,641	1941	21,970		28,909		21,970		(4,940)			6,939			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,053.27 156964000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/10/2014	06/08/2015	06/08/2015	Closing Sale	2,200	4,292,735	1951	102,145		224,397		102,145		(52,042)			122,252			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,056.48 168658600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2014	12/14/2015	12/14/2015	Closing Sale	835	1,661,145	1990	29,734		26,976		29,734		(4,332)			(2,759)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,057.07 157783900 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	4,368	8,563,162	1960	198,665		423,040		198,665		(83,815)			224,375			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,057.31 165291200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	1,125	2,225,491	1978	45,623				45,623		(10,825)			(45,623)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,060.52 163369800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/14/2015	08/14/2015	Closing Sale	569	1,112,888	1955	32,860		59,960		32,860		(6,409)			27,100			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,061.56 163184400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/14/2015	08/14/2015	Closing Sale	3,094	6,048,858	1955	172,601		329,114		172,601		(42,661)			156,513			0001

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,062.63 163348700 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	799	1,595,949	1997	26,812				26,812		(6,158)			(26,812)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,063.50 164114400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	1,309	2,598,139	1984	52,562				52,562		(12,628)			(52,562)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,063.86 166492700 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Closing Sale	1,617	3,210,709	1985	64,214		127,471		64,214		(14,427)			63,257			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,065.63 168659200 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2014	12/14/2015	12/14/2015	Closing Sale	1,148	2,283,539	1990	42,474		37,083		42,474		(10,243)			(5,391)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,066.01 165291800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	3,417	6,757,696	1978	151,372				151,372		(36,838)			(151,372)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,067.07 164115000 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	735	1,457,522	1984	30,625				30,625		(7,411)			(30,625)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,068.26 163185000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/21/2015	08/21/2015	Expiration	2,994	5,966,032	1992	112,232				112,232		(29,827)			(112,232)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.00 157784500 .063	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/30/2014	06/29/2015	06/29/2015	Closing Sale	4,579	8,975,080	1960	229,762		446,000		229,762		(99,956)			216,238			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.63 165735900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	09/28/2015	09/28/2015	Expiration	334	661,080	1978	14,346				14,346		(4,920)			(14,346)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,071.01 168659800 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2014	12/14/2015	12/14/2015	Closing Sale	2,865	5,700,435	1990	121,419		92,571		121,419		(18,634)			(28,849)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,073.26 163370400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/21/2015	08/21/2015	Expiration	813	1,618,960	1992	33,657				33,657		(7,138)			(33,657)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,074.41 164115600 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	580	1,149,843	1984	25,928				25,928		(6,423)			(25,928)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,075.52 163368600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	07/21/2015	07/21/2015	Closing Sale	531	1,047,287	1974	28,341		54,067		28,341		(6,115)			25,725			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,075.61 163372200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/28/2015	08/28/2015	Expiration	712	1,422,478	1997	28,581				28,581		(5,934)			(28,581)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,075.97 166493300 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Closing Sale	2,896	5,748,523	1985	129,917		263,296		129,917		(30,171)			133,379			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.29 165292400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	4,779	9,452,403	1978	232,529				232,529		(57,725)			(232,529)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,076.61 163349300 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	1,410	2,816,099	1997	55,759				55,759		(13,339)			(55,759)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,077.97 163369200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	07/28/2015	07/28/2015	Closing Sale	850	1,682,746	1979	43,733		84,235		43,733		(9,352)			40,502			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,079.47 166539300 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/29/2014	10/28/2015	10/28/2015	Closing Sale	2,626	5,212,225	1985	121,546		247,922		121,546		(28,569)			126,377			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,080.40 161907500 .080	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/08/2014	07/28/2015	07/28/2015	Closing Sale	2,506	4,958,436	1979	99,825		254,297		99,825		(59,882)			154,473			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,080.70 166250900 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	09/28/2015	09/28/2015	Expiration	124	245,643	1978	5,398				5,398		(2,440)			(5,398)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,081.60 166249700 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	09/14/2015	09/14/2015	Expiration	81	161,111	1984	3,280				3,280		(1,569)			(3,280)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,082.34 164116200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	1,629	3,231,235	1984	78,219				78,219		(19,668)			(78,219)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.00 163349900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	1,499	2,994,022	1997	63,473				63,473		(15,152)			(63,473)			0001

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.10 165734100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	09/14/2015	09/14/2015	Expiration	165	327,501	1984	7,106				7,106		(2,882)			(7,106)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,083.73 164116800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	2,837	5,629,612	1984	137,837				137,837		(34,811)			(137,837)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,084.52 163185600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/21/2015	08/21/2015	Expiration	2,509	4,999,335	1992	110,758				110,758		(30,479)			(110,758)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,085.19 165293000 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	1,307	2,585,090	1978	68,246				68,246		(17,371)			(68,246)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,086.68 166493900 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Closing Sale	3,580	7,105,614	1985	177,640		363,791		177,640		(40,759)			186,151			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,089.70 168691900 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/16/2014	12/14/2015	12/14/2015	Closing Sale	722	1,436,433	1990	37,636		23,327		37,636		(4,865)			(14,309)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,090.90 168660400 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2014	12/14/2015	12/14/2015	Closing Sale	6,067	12,071,999	1990	312,665		196,040		312,665		(48,326)			(116,625)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,092.18 165732900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	08/28/2015	08/28/2015	Expiration	122	244,062	1997	4,949				4,949		(2,051)			(4,949)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.70 165293600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	6,387	12,632,165	1978	354,964				354,964		(91,876)			(354,964)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.85 164117400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	2,316	4,594,809	1984	121,741				121,741		(31,474)			(121,741)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.98 163371000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/21/2015	08/21/2015	Expiration	643	1,281,293	1992	32,239				32,239		(7,147)			(32,239)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.27 165734700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	09/21/2015	09/21/2015	Expiration	335	667,150	1994	14,445				14,445		(5,625)			(14,445)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.41 164112000 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	08/21/2015	08/21/2015	Expiration	519	1,033,482	1992	25,168				25,168		(6,983)			(25,168)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.78 163350500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	2,063	4,119,327	1997	97,628				97,628		(24,364)			(97,628)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,096.21 166494500 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Closing Sale	3,452	6,852,423	1985	184,330		363,497		184,330		(43,452)			179,167			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,097.81 165732300 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	08/21/2015	08/21/2015	Expiration	183	364,922	1992	8,132				8,132		(3,446)			(8,132)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,098.67 164113200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/08/2015	09/08/2015	Expiration	1,817	3,637,078	2002	82,008				82,008		(22,036)			(82,008)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,099.65 165735300 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/09/2014	09/08/2015	09/08/2015	Expiration	309	618,516	2002	12,636				12,636		(5,212)			(12,636)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,100.00 164118600 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	3,675	7,291,043	1984	201,813				201,813		(52,899)			(201,813)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,100.22 164112600 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	08/28/2015	08/28/2015	Expiration	750	1,497,076	1997	36,078				36,078		(9,957)			(36,078)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,100.42 163186200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/21/2015	08/21/2015	Expiration	3,841	7,652,255	1992	192,961				192,961		(54,916)			(192,961)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,102.55 163371600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/21/2015	08/21/2015	Expiration	1,907	3,799,768	1992	102,147				102,147		(22,987)			(102,147)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,103.54 163186800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/22/2014	08/21/2015	08/21/2015	Expiration	4,386	8,737,897	1992	225,161				225,161		(64,775)			(225,161)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,104.16 163372800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/29/2014	08/28/2015	08/28/2015	Expiration	1,870	3,733,484	1997	96,967				96,967		(21,550)			(96,967)			0001

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,106.22 168661000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/15/2014	12/14/2015	12/14/2015	Closing Sale	2,853	5,675,672	1990	165,730		92,168		165,730		(26,381)			(73,561)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,106.56 163351100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	3,980	7,947,487	1997	205,045				205,045		(52,009)			(205,045)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,107.69 166250300 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/22/2014	09/21/2015	09/21/2015	Expiration	192	382,385	1994	8,383				8,383		(4,326)			(8,383)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,108.72 166495100 .102	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/28/2014	10/28/2015	10/28/2015	Closing Sale	479	951,128	1985	27,868		50,454		27,868		(6,787)			22,586			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,112.30 164119200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/16/2014	09/14/2015	09/14/2015	Expiration	680	1,349,208	1984	40,399				40,399		(10,918)			(40,399)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,113.25 167445400 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	1,212	2,472,711	2040	45,313		16,207		45,313		(3,136)			(29,105)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,113.28 165294200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/29/2014	09/28/2015	09/28/2015	Expiration	486	962,090	1978	30,498				30,498		(8,340)			(30,498)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,113.55 163351700 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	3,908	7,803,031	1997	211,462				211,462		(54,441)			(211,462)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,121.62 167446000 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	1,085	2,213,776	2040	44,551		14,510		44,551		(3,315)			(30,041)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,125.73 163352300 .082	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/28/2014	08/28/2015	08/28/2015	Expiration	799	1,595,484	1997	46,588				46,588		(12,488)			(46,588)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,125.74 167449000 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/09/2015	11/09/2015	Closing Sale	1,291	2,622,782	2032	61,016		60,228		61,016		(4,700)			(787)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,128.07 168686500 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/16/2014	11/09/2015	11/09/2015	Closing Sale	187	379,989	2032	8,457		8,726		8,457		(1,273)			269			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,131.61 167446600 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	1,655	3,376,514	2040	74,969		22,131		74,969		(6,004)			(52,837)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,133.58 168688900 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/16/2014	11/16/2015	11/16/2015	Closing Sale	335	683,299	2040	14,495		4,479		14,495		(2,204)			(10,016)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,137.86 168040000 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/30/2015	11/30/2015	Closing Sale	1,135	2,347,425	2068	39,261		14,589		39,261		(1,397)			(24,671)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,142.01 167447200 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	3,740	7,628,192	2040	185,262		49,999		185,262		(15,860)			(135,263)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,147.24 168689500 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/16/2014	11/23/2015	11/23/2015	Closing Sale	503	1,037,755	2064	18,487		11,612		18,487		(2,824)			(6,875)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,148.75 167447800 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	2,307	4,706,558	2040	120,466		30,849		120,466		(10,711)			(89,617)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,149.64 168040600 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/30/2015	11/30/2015	Closing Sale	1,038	2,146,727	2068	41,158		13,342		41,158		(1,644)			(27,816)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,154.40 168041200 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/30/2015	11/30/2015	Closing Sale	1,041	2,151,772	2068	43,336		13,373		43,336		(1,787)			(29,963)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,154.66 168043600 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/23/2015	11/23/2015	Closing Sale	832	1,716,089	2064	36,476		19,203		36,476		(1,535)			(17,273)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,162.82 167448400 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/17/2014	11/16/2015	11/16/2015	Closing Sale	736	1,502,225	2040	42,390		9,846		42,390		(4,032)			(32,544)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,163.26 168690700 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/16/2014	12/07/2015	12/07/2015	Closing Sale	675	1,391,678	2060	29,950		11,321		29,950		(4,672)			(18,629)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,172.19 168690100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/16/2014	11/30/2015	11/30/2015	Closing Sale	251	518,523	2068	10,970		3,223		10,970		(1,787)			(7,747)			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,172.80 168041800 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/30/2015	11/30/2015	Closing Sale	4,682	9,680,936	.2068	229,339		60,168		229,339		(9,981)			(169,172)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,178.77 168949300 .122	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/23/2014	12/21/2015	12/21/2015	Expiration	1,193	2,480,093	.2079	62,464				62,464		5,605			(62,464)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,188.31 168042400 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/30/2015	11/30/2015	Closing Sale	3,032	6,269,421	.2068	166,169		38,965		166,169		(7,199)			(127,204)			0001
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,196.16 168043000 .120	Equity Indexed Annuity	Exh 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/01/2014	11/30/2015	11/30/2015	Closing Sale	236	487,923	.2068	13,598		3,032		13,598		(589)			(10,565)			0001
BNP PARIBAS Rec Swaption 11/12/15 10y .02 195330400 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	11/04/2015	11/12/2015	11/12/2015	Expiration	14,700,000	14,700,000	2.000000	17,200				17,200					(17,200)			0001
BNP PARIBAS Rec Swaption 11/12/15 10y .02 195328600 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	11/05/2015	11/12/2015	11/12/2015	Expiration	22,050,000	22,050,000	2.000000	25,800				25,800					(25,800)			0001
BNP PARIBAS Rec Swaption 11/19/15 10y .02 195329200 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	11/04/2015	11/19/2015	11/19/2015	Expiration	22,050,000	22,050,000	2.000000	46,800				46,800					(46,800)			0001
BNP PARIBAS Rec Swaption 11/19/15 10y .02 195331000 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	11/04/2015	11/19/2015	11/19/2015	Expiration	14,700,000	14,700,000	2.000000	31,200				31,200					(31,200)			0001
BNP PARIBAS Rec Swaption 11/25/15 10y .02 195329800 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	11/04/2015	11/25/2015	11/25/2015	Expiration	22,050,000	22,050,000	2.000000	62,400				62,400					(62,400)			0001
BNP PARIBAS Rec Swaption 11/25/15 10y .02 195331600 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	11/04/2015	11/25/2015	11/25/2015	Expiration	14,700,000	14,700,000	2.000000	41,600				41,600					(41,600)			0001
BNP PARIBAS Rec Swaption 7/16/15 10y .0238 185585200 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	07/02/2015	07/16/2015	07/16/2015	Expiration	18,900,000	18,900,000	2.380000	46,800				46,800					(46,800)			0001
BNP PARIBAS Rec Swaption 7/16/15 10y .0238 185587600 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	07/02/2015	07/16/2015	07/16/2015	Expiration	12,600,000	12,600,000	2.380000	31,200				31,200					(31,200)			0001
BNP PARIBAS Rec Swaption 7/23/15 10y .0238 185586400 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	07/02/2015	07/23/2015	07/23/2015	Expiration	18,900,000	18,900,000	2.380000	67,200				67,200					(67,200)			0001
BNP PARIBAS Rec Swaption 7/23/15 10y .0238 185588800 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	07/02/2015	07/23/2015	07/30/2015	Closing Sale	12,600,000	12,600,000	2.380000	59,600	23,025			59,600					(36,575)			0001
BNP PARIBAS Rec Swaption 7/30/15 10y .0238 185587000 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	07/02/2015	07/30/2015	07/30/2015	Closing Sale	18,900,000	18,900,000	2.380000	89,400	34,538			89,400					(54,862)			0001
BNP PARIBAS Rec Swaption 7/30/15 10y .0238 185589400 .070	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	07/02/2015	07/30/2015	07/30/2015	Expiration	12,600,000	12,600,000	2.380000	44,800				44,800					(44,800)			0001
BNP PARIBAS RecSwaption 9/16/15 10y .02085 190752800 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	09/01/2015	09/16/2015	09/16/2015	Expiration	22,050,000	22,050,000	2.085000	48,000				48,000					(48,000)			0001
BNP PARIBAS RecSwaption 9/16/15 10y .02085 190754600 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	09/01/2015	09/16/2015	09/16/2015	Expiration	14,700,000	14,700,000	2.085000	32,000				32,000					(32,000)			0001
BNP PARIBAS RecSwaption 9/23/15 10y .02085 190755200 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	09/01/2015	09/23/2015	09/23/2015	Expiration	14,700,000	14,700,000	2.085000	49,600				49,600					(49,600)			0001
BNP PARIBAS RecSwaption 9/23/15 10y .02085 190753400 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	09/01/2015	09/23/2015	09/23/2015	Expiration	22,050,000	22,050,000	2.085000	74,400				74,400					(74,400)			0001
BNP PARIBAS RecSwaption 9/30/15 10y .02085 190754000 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	09/01/2015	09/30/2015	09/30/2015	Closing Sale	22,050,000	22,050,000	2.085000	90,600	160,123			90,600					69,523			0001
BNP PARIBAS RecSwaption 9/30/15 10y .02085 190755800 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	09/01/2015	09/30/2015	09/30/2015	Closing Sale	14,700,000	14,700,000	2.085000	60,400	106,749			60,400					46,349			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,893.06 147853300 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	02/19/2014	02/09/2015	02/09/2015	Closing Sale	258	463,631	.1797	13,272		24,778		13,272		(11,502)			11,507			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,907.76 147033300 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	01/28/2014	01/28/2015	01/28/2015	Closing Sale	4,205	7,537,704	.1793	182,412		484,684		182,412		(302,225)			302,271			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,914.16 147855700 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	02/19/2014	02/17/2015	02/17/2015	Closing Sale	177	325,107	.1839	5,952		13,355		5,952		(7,358)			7,403			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,919.19 149409100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	865	1,592,491	.1841	30,735		67,518		30,735		(35,925)			36,783			0001

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BNP PARIBAS S&P 500 Asian Up Stk 1,932.00 147853900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/09/2015	02/09/2015	Closing Sale	1,200	2,156,208	1797	76,720		161,960		76,720		(85,079)			85,239			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,933.19 149409700 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	1,075	1,978,382	1841	42,931		98,923		42,931		(54,151)			55,992			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,952.03 149131800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	756	1,419,610	1878	25,127		55,929		25,127		(29,511)			30,802			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,952.70 149410300 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	1,085	1,998,080	1841	49,153		121,081		49,153		(67,625)			71,928			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,965.22 147856900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/17/2015	02/17/2015	Closing Sale	230	422,517	1839	10,612		26,229		10,612		(15,492)			15,617			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,973.82 149133000 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	1,761	3,306,619	1878	69,770		168,638		69,770		(88,966)			98,868			0001
BNP PARIBAS S&P 500 Asian Up Stk 2,005.37 149133600 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	720	1,351,775	1878	33,659		72,350		33,659		(39,404)			38,691			0001
BNP PARIBAS S&P 500 Asian UpStk 2,015.41 162290500 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2014	08/07/2015	08/07/2015	Closing Sale	575	1,097,105	1910	30,858		60,808		30,858		(18,301)			29,950			0001
BNP PARIBAS S&P 500 Asian UpStk 2,032.62 162291100 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2014	08/14/2015	08/14/2015	Closing Sale	676	1,321,291	1955	22,335		52,333		22,335		(14,339)			29,998			0001
BNP PARIBAS S&P 500 Asian UpStk 2,048.05 162291700 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2014	08/14/2015	08/14/2015	Closing Sale	1,054	2,060,115	1955	39,565		97,854		39,565		(25,910)			58,289			0001
BNP PARIBAS S&P 500 Asian UpStk 2,073.50 162292300 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2014	08/14/2015	08/14/2015	Closing Sale	3,129	6,117,445	1955	136,292		293,011		136,292		(91,804)			156,718			0001
BNP PARIBAS S&P 500 Asian UpStk 2,075.00 162289900 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2014	07/21/2015	07/21/2015	Closing Sale	294	580,346	1974	9,513		27,023		9,513		(9,226)			17,510			0001
BNP PARIBAS S&P 500 Asian UpStk 2,095.33 162292900 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2014	08/14/2015	08/14/2015	Closing Sale	241	471,668	1955	11,447		22,592		11,447		(7,814)			11,145			0001
BNP PARIBAS S&P 500 Euro UP Stk 1,865.14 147858100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/09/2015	02/09/2015	Closing Sale	280	502,447	1797	10,862		19,046		10,862		(7,418)			8,184			0001
BNP PARIBAS S&P 500 Euro UP Stk 1,942.43 147861100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/17/2015	02/17/2015	Closing Sale	805	1,479,932	1839	39,384		83,550		39,384		(37,311)			44,165			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,868.90 147431100 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/07/2014	02/09/2015	02/09/2015	Closing Sale	1,468	2,637,951	1797	51,440		105,518		51,440		(49,752)			54,078			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,874.29 147431700 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/07/2014	02/09/2015	02/09/2015	Closing Sale	1,932	3,472,384	1797	72,226		149,313		72,226		(70,797)			77,087			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,886.25 147033900 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/28/2014	01/28/2015	01/28/2015	Closing Sale	8,137	14,585,321	1793	358,799		762,831		358,799		(382,097)			404,032			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,888.67 147430500 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/07/2014	02/09/2015	02/09/2015	Closing Sale	1,349	2,424,718	1797	58,193		123,661		58,193		(59,865)			65,467			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,889.18 147858700 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/09/2015	02/09/2015	Closing Sale	951	1,709,272	1797	48,224		87,660		48,224		(35,454)			39,436			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,893.23 149410900 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	551	1,014,638	1841	15,017		28,712		15,017		(10,891)			13,695			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,904.84 147432300 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/07/2014	02/09/2015	02/09/2015	Closing Sale	5,286	9,499,556	1797	261,238		569,973		261,238		(280,667)			308,736			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,906.68 147859900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/09/2015	02/09/2015	Closing Sale	2,664	4,786,632	1797	156,410		292,096		156,410		(121,163)			135,686			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,910.79 147860500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/17/2015	02/17/2015	Closing Sale	248	455,576	1839	8,932		17,880		8,932		(7,687)			8,947			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,918.83 149411500 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	4,047	7,451,880	1841	157,235		314,487		157,235		(123,515)			157,252			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,920.41 147857500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	01/14/2015	01/14/2015	Closing Sale	823	1,513,545	1839	32,981		67,106		32,981		(33,122)			34,125			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,921.24 150077700 .040	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/01/2014	01/21/2015	01/21/2015	Closing Sale	11	20,005	1844	466		840		466		(348)			374			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,935.70 149134200 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	519	974,859	1878	15,403		29,930		15,403		(10,941)			14,528			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,935.95 149412100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	1,841	3,389,892	1841	84,747		174,583		84,747		(69,860)			89,835			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,946.63 149412700 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	03/16/2015	Closing Sale	1,902	3,502,190	1841	95,260		200,682		95,260		(81,496)			105,422			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,955.98 149134800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	3,085	5,792,820	1878	118,174		240,406		118,174		(91,010)			122,233			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,973.82 149135400 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	1,471	2,763,153	1878	67,421		140,921		67,421		(53,424)			73,500			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,986.78 149136000 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/07/2014	03/09/2015	03/09/2015	Closing Sale	1,959	3,679,437	1878	99,713		213,042		99,713		(80,961)			113,330			0001

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BNP PARIBAS S&P 500 Euro UpStk 1,934.10 152453900 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/21/2014	05/21/2015	05/21/2015	Closing Sale	644	1,216,794	1888	15,210		29,690		15,210		(8,902)			14,480			0001
BNP PARIBAS S&P 500 Euro UpStk 1,952.60 152454500 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/21/2014	05/21/2015	05/21/2015	Closing Sale	899	1,696,934	1888	28,848		58,035		28,848		(17,760)			29,188			0001
BNP PARIBAS S&P 500 Euro UpStk 1,962.23 152455100 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/21/2014	05/21/2015	05/21/2015	Closing Sale	2,556	4,825,325	1888	92,164		189,636		92,164		(59,013)			97,473			0001
BNP PARIBAS S&P 500 Euro UpStk 1,970.92 152455700 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/21/2014	05/21/2015	05/21/2015	Closing Sale	752	1,419,308	1888	29,805		62,308		29,805		(19,509)			32,503			0001
BNP PARIBAS S&P 500 Euro UpStk 1,988.28 152456300 .052	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	05/21/2014	05/21/2015	05/21/2015	Closing Sale	2,604	4,917,127	1888	120,961		261,098		120,961		(82,702)			140,137			0001
BNP PARIBAS S&P 500 Euro UpStk 2,069.39 163821700 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	1,112	2,225,372	2002	37,235				37,235		(9,105)			(37,235)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,074.41 163819900 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	08/28/2015	08/28/2015	Expiration	826	1,649,447	1997	31,630				31,630		(7,851)			(31,630)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,083.80 163822300 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	1,806	3,615,402	2002	71,656				71,656		(17,765)			(71,656)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,096.58 163820500 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	08/28/2015	08/28/2015	Expiration	1,611	3,216,788	1997	76,411				76,411		(19,515)			(76,411)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,098.41 163822900 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	1,898	3,798,242	2002	86,514				86,514		(21,888)			(86,514)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,102.02 163824700 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	2,204	4,412,035	2002	103,603				103,603		(26,357)			(103,603)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,105.16 163821100 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	08/28/2015	08/28/2015	Expiration	935	1,867,431	1997	47,454				47,454		(12,294)			(47,454)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,112.63 163825300 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	4,588	9,183,886	2002	234,009				234,009		(60,770)			(234,009)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,118.63 163825900 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	4,456	8,918,722	2002	236,966				236,966		(62,439)			(236,966)			0001
BNP PARIBAS S&P 500 Euro UpStk 2,127.84 163827100 .090	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/09/2014	09/08/2015	09/08/2015	Expiration	1,155	2,310,978	2002	65,154				65,154		(17,521)			(65,154)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UP Stk 1,967.91 148037900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	583	1,070,993	1836	26,345		76,791		26,345		(48,904)			50,445			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UP Stk 1,974.78 151261600 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/21/2015	04/21/2015	Closing Sale	304	569,354	1872	12,553		31,295		12,553		(17,084)			18,742			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up St 1,941.03 148058400 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/17/2015	02/17/2015	Closing Sale	305	561,352	1839	13,757		31,264		13,757		(16,952)			17,506			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,867.16 147494900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	565	1,014,436	1797	17,737		39,595		17,737		(21,853)			21,858			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,884.20 147495500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	1,373	2,466,787	1797	50,269		119,673		50,269		(69,387)			69,404			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,897.17 148057200 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/09/2015	02/09/2015	Closing Sale	117	210,880	1797	6,737		11,753		6,737		(5,014)			5,016			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,903.66 147496100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	1,234	2,216,768	1797	51,243		131,549		51,243		(80,278)			80,306			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,906.58 148035500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	550	1,010,690	1836	17,079		38,710		17,079		(21,578)			21,631			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,908.28 148056600 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	01/28/2015	01/28/2015	Closing Sale	448	803,811	1793	29,072		51,919		29,072		(22,842)			22,848			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,927.65 150767200 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/07/2015	04/07/2015	Closing Sale	253	466,039	1845	7,934		20,866		7,934		(12,594)			12,933			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,927.65 150768400 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/14/2015	04/14/2015	Closing Sale	308	564,597	1831	12,081		29,929		12,081		(17,122)			17,848			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,928.81 151261000 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/14/2015	04/14/2015	Closing Sale	454	831,280	1831	23,604		44,593		23,604		(19,885)			20,989			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,930.08 148036700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	1,452	2,666,437	1836	54,657		136,251		54,657		(81,135)			81,594			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,931.75 147496700 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	697	1,252,505	1797	32,689		93,905		32,689		(61,125)			61,217			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,931.80 147432900 .020	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2014	02/09/2015	02/09/2015	Closing Sale	2,339	4,202,340	1797	108,841		315,184		108,841		(206,035)			206,343			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,933.89 148057800 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/09/2015	02/09/2015	Closing Sale	358	642,650	1797	25,058		48,947		25,058		(23,833)			23,889			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,950.37 149505300 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/16/2015	03/16/2015	Closing Sale	277	509,588	1841	14,683		30,235		14,683		(14,567)			15,552			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,953.64 149502300 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/02/2015	03/02/2015	Closing Sale	320	594,819	1859	13,477		30,130		13,477		(16,284)			16,653			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,955.62 148056000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	01/21/2015	01/21/2015	Closing Sale	353	650,972	1844	15,326		39,479		15,326		(23,795)			24,153			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,955.74 150767800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/07/2015	04/07/2015	Closing Sale	467	860,730	1845	17,475		51,643		17,475		(32,698)			34,167			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,956.15 148059600 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/23/2015	02/23/2015	Closing Sale	708	1,300,781	1836	35,965		84,936		35,965		(48,112)			48,971			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,964.66 148284500 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	02/23/2015	02/23/2015	Closing Sale	603	1,107,351	1836	29,652		77,438		29,652		(46,521)			47,786			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,965.13 148055400 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	01/14/2015	01/14/2015	Closing Sale	500	919,937	1839	23,663		46,064		23,663		(24,343)			22,402			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,967.77 151262200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/21/2015	04/21/2015	Closing Sale	899	1,683,391	1872	35,567		86,225		35,567		(46,596)			50,658			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,972.67 148059000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/17/2015	02/17/2015	Closing Sale	809	1,488,022	1839	42,116		92,373		42,116		(50,278)			50,257			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,975.29 151262800 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/28/2015	04/28/2015	Closing Sale	507	947,539	1869	21,942		53,656		21,942		(28,916)			31,714			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,987.92 149504100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/09/2015	03/09/2015	Closing Sale	584	1,097,527	1878	23,756		58,742		23,756		(33,434)			34,986			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,994.45 149504700 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/09/2015	03/09/2015	Closing Sale	688	1,291,415	1878	28,798		69,119		28,798		(39,882)			40,321			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 2,006.02 149502900 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/02/2015	03/02/2015	Closing Sale	229	425,014	1859	12,151		28,568		12,151		(16,212)			16,417			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,968.27 152452100 .052	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2014	05/21/2015	05/21/2015	Closing Sale	818	1,544,069	1888	27,793		65,622		27,793		(33,381)			37,829			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,926.80 163274200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	04/14/2015	04/14/2015	Closing Sale	62	113,937	1831	5,241		5,987		5,241		(603)			746			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,947.92 163273600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	03/30/2015	03/30/2015	Closing Sale	107	199,323	1858	8,143		9,689		8,143		(1,349)			1,546			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,952.20 152451500 .052	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2014	05/21/2015	05/21/2015	Closing Sale	726	1,371,069	1888	21,114		46,600		21,114		(22,836)			25,485			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,960.58 163274800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	04/21/2015	04/21/2015	Closing Sale	384	718,712	1872	27,429		34,053		27,429		(5,193)			6,623			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,970.61 163273000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	03/23/2015	03/23/2015	Closing Sale	235	437,923	1867	19,401		24,422		19,401		(4,144)			5,021			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,970.91 151622300 .050	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2014	05/07/2015	05/07/2015	Closing Sale	382	717,908	1878	15,270		35,433		15,270		(17,873)			20,163			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,971.24 163275400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	05/14/2015	05/14/2015	Closing Sale	297	561,026	1889	18,680		24,571		18,680		(3,533)			5,891			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,972.15 151621700 .050	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2014	04/28/2015	04/28/2015	Closing Sale	709	1,325,089	1869	31,791		72,810		31,791		(37,396)			41,019			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,974.60 152452700 .052	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2014	05/21/2015	05/21/2015	Closing Sale	667	1,259,448	1888	23,929		57,748		23,929		(29,610)			33,819			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,979.32 163276000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	05/21/2015	05/21/2015	Closing Sale	204	384,573	1888	14,061		18,595		14,061		(3,101)			4,534			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,987.89 156952600 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	05/28/2015	05/28/2015	Closing Sale	314	599,442	1910	13,139		24,517		13,139		(8,972)			11,378			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,990.90 152246900 .051	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2014	05/07/2015	05/07/2015	Closing Sale	585	1,098,002	1878	22,758		65,879		22,758		(37,183)			43,120			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,999.11 156953800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	06/08/2015	06/08/2015	Closing Sale	435	849,269	1951	9,693		20,822		9,693		(7,086)			11,129			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,007.86 152453300 .052	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2014	05/21/2015	05/21/2015	Closing Sale	765	1,445,004	1888	32,946		91,712		32,946		(48,395)			58,766			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,008.80 168884800 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	08/07/2015	08/07/2015	Closing Sale	54	103,862	1910	4,519		5,397		4,519		115			878			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,017.15 156954400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	06/08/2015	06/08/2015	Closing Sale	507	989,426	1951	14,467		33,406		14,467		(11,264)			18,939			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,024.37 156953200 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	05/28/2015	05/28/2015	Closing Sale	307	586,952	1910	16,722		35,218		16,722		(13,084)			18,496			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,029.64 156955000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	06/08/2015	06/08/2015	Closing Sale	704	1,374,445	1951	22,723		55,203		22,723		(17,982)			32,479			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,037.57 168886600 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	10/21/2015	10/21/2015	Closing Sale	124	241,456	1941	9,152		11,977		9,152		329			2,825			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,038.99 163277200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/15/2015	06/15/2015	Closing Sale	136	264,274	1938	7,794		11,826		7,794		(1,641)			4,032			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,042.20 156956200 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	06/08/2015	06/08/2015	Closing Sale	2,709	5,285,283	1951	96,319		215,790		96,319		(75,800)			119,471			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,049.12 163276600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/08/2015	06/08/2015	Closing Sale	553	1,078,311	1951	27,404		46,726		27,404		(10,138)			19,322			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,050.01 159807600 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	563	1,110,305	1974	20,320		42,969		20,320		(9,305)			22,649			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,051.13 159577500 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	380	750,903	1977	11,497		22,926		11,497		(5,313)			11,430			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,052.80 165730500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	10/07/2015	10/07/2015	Closing Sale	762	1,474,759	1935	38,647		88,332		38,647		(26,318)			49,686			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,058.36 163277800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/29/2015	06/29/2015	Closing Sale	362	709,564	1960	17,835		32,363		17,835		(6,934)			14,528			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,062.78 165724500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	07/28/2015	07/28/2015	Closing Sale	227	449,668	1979	5,960		18,236		5,960		(6,708)			12,276			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,067.38 159808200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	1,038	2,048,312	1974	43,153		95,377		43,153		(19,818)			52,223			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,070.39 156957400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2014	06/08/2015	06/08/2015	Closing Sale	1,746	3,407,523	1951	72,245		139,124		72,245		(54,153)			66,879			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,071.01 159578700 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	1,096	2,166,071	1977	38,685		66,135		38,685		(17,302)			27,450			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,071.35 159576300 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	06/22/2015	06/22/2015	Closing Sale	496	973,612	1963	20,572		46,493		20,572		(14,315)			25,921			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,071.95 165725100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	08/14/2015	08/14/2015	Closing Sale	259	505,531	1955	10,236		24,214		10,236		(8,464)			13,977			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,079.67 159810000 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/14/2015	07/14/2015	Closing Sale	384	758,811	1977	16,235		23,168		16,235		(4,251)			6,933			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,080.27 168885400 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	06/29/2015	06/29/2015	Closing Sale	133	260,201	1960	10,611		11,868		10,611		469			1,256			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,080.60 165723900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	07/21/2015	07/21/2015	Closing Sale	124	243,941	1974	3,759		11,359		3,759		(4,372)			7,600			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,086.17 159808800 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	1,252	2,470,708	1974	58,099		115,045		58,099		(26,597)			56,946			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,086.86 159576900 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/07/2015	07/07/2015	Closing Sale	666	1,317,352	1978	25,073		37,950		25,073		(13,665)			12,877			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,087.65 165727500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	09/15/2015	09/15/2015	Closing Sale	455	902,144	1984	13,863		28,789		13,863		(12,462)			14,926			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,088.66 163278400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/07/2015	07/07/2015	Closing Sale	129	255,295	1978	5,677		7,354		5,677		(1,881)			1,677			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,088.85 165728700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	09/28/2015	09/28/2015	Closing Sale	416	822,132	1978	14,661		30,222		14,661		(14,534)			15,561			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,089.81 159579300 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	1,109	2,192,841	1977	43,300		66,952		43,300		(18,049)			23,652			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,091.87 163279000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/14/2015	07/14/2015	Closing Sale	184	363,450	1977	8,651		11,097		8,651		(1,578)			2,446			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,094.52 163279600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/28/2015	07/28/2015	Closing Sale	154	304,356	1979	7,522		12,343		7,522		(2,961)			4,820			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,095.73 168884200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	07/14/2015	07/14/2015	Closing Sale	87	172,957	1977	5,498		5,281		5,498		581			(217)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,097.68 159809400 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	924	1,823,318	1974	45,130		84,900		45,130		(20,443)			39,771			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,098.33 165728100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	09/22/2015	09/22/2015	Closing Sale	788	1,572,418	1994	22,550		47,819		22,550		(24,758)			25,269			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,100.60 168886000 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	09/15/2015	09/15/2015	Closing Sale	52	102,480	1984	3,523		3,270		3,523		303			(253)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,102.54 168890200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	12/15/2015	12/15/2015	Closing Sale	294	585,409	1990	21,023		22,578		21,023		1,424			1,555			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,106.23 165726300 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	08/28/2015	08/28/2015	Closing Sale	338	675,517	1997	8,843		20,896		8,843		(11,697)			12,053			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,107.68 165725700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	08/21/2015	08/21/2015	Closing Sale	209	416,903	1992	5,742		14,934		5,742		(7,341)			9,192			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,109.90 165726900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/09/2014	09/08/2015	09/08/2015	Closing Sale	323	647,058	2002	8,292		17,103		8,292		(10,509)			8,810			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,130.85 168887200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	11/09/2015	11/09/2015	Closing Sale	75	152,028	2032	4,081		1,719		4,081		390			(2,362)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,138.55 168887800 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	11/16/2015	11/16/2015	Closing Sale	174	354,337	2040	8,851		2,995		8,851		900			(5,855)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,152.28 169685000 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	12/15/2015	12/15/2015	Closing Sale	283	577,008	2042		10,725	6,968		10,725					(3,757)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,157.54 168888400 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	11/23/2015	11/23/2015	Closing Sale	102	209,631	2064	4,588		646		4,588		500			(3,942)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,161.66 168889600 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	12/08/2015	12/08/2015	Closing Sale	189	390,202	2060	9,250		280		9,250		992			(8,970)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,166.25 169016300 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	571	1,194,343	2091	20,435				20,435		2,910			(20,435)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,173.07 168889000 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	11/30/2015	11/30/2015	Expiration	476	983,972	2068	22,577				22,577		2,153			(22,577)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,183.81 169016900 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	543	1,134,803	2091	22,614				22,614		3,367			(22,614)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,192.54 169019300 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/22/2015	12/22/2015	Expiration	525	1,091,774	2079	26,583				26,583		3,990			(26,583)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,205.34 169017500 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	888	1,857,158	2091	42,383				42,383		6,453			(42,383)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,216.00 169018100 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	1,316	2,751,692	2091	66,154				66,154		10,113			(66,154)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,229.59 169018700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	1,281	2,678,271	2091	68,027				68,027		10,396			(68,027)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2096.98 159579900 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	744	1,471,160	1977	29,913		44,918		29,913		(12,042)			15,005			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UP Stk 1,952.31 148064400 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/17/2015	02/17/2015	Closing Sale	1,004	1,845,837	1839	55,436		114,126		55,436		(48,851)			58,689			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,854.74 147499700 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	368	661,645	1797	10,946		21,252		10,946		(9,495)			10,306			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,868.16 148061400 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/09/2015	02/09/2015	Closing Sale	91	163,493	1797	3,847		6,472		3,847		(2,361)			2,626			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,868.90 147500300 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	69	123,168	1797	2,457		4,927		2,457		(2,268)			2,470			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,873.39 147500900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	235	421,707	1797	8,854		17,922		8,854		(8,316)			9,068			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,885.45 148060800 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	01/28/2015	01/28/2015	Closing Sale	1,025	1,837,653	1793	55,606		95,291		55,606		(36,959)			39,685			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,889.32 148038500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	268	491,381	1836	7,273		14,202		7,273		(5,925)			6,928			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,890.29 148062000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/09/2015	02/09/2015	Closing Sale	438	786,340	1797	23,432		40,813		23,432		(15,517)			17,381			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,891.91 147501500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	1,599	2,872,896	1797	72,085		151,701		72,085		(72,628)			79,615			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,904.84 147502100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	02/09/2015	02/09/2015	Closing Sale	1,160	2,084,992	1797	57,896		125,098		57,896		(61,042)			67,202			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,907.05 148062600 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/09/2015	02/09/2015	Closing Sale	794	1,426,403	1797	48,840		87,337		48,840		(34,147)			38,497			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,910.42 151264600 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/14/2015	04/14/2015	Closing Sale	567	1,038,340	1831	25,354		45,269		25,354		(14,125)			19,915			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,910.98 148285700 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	02/23/2015	02/23/2015	Closing Sale	730	1,340,132	1836	27,813		54,539		27,813		(22,490)			26,726			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,912.80 150771400 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/14/2015	04/14/2015	Closing Sale	550	1,007,165	1831	21,556		45,219		21,556		(17,837)			23,663			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,913.37 149798800 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/26/2014	02/20/2015	02/20/2015	Closing Sale	81	148,231	1840	3,145		5,929		3,145		(2,336)			2,784			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,913.56 148039100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	2,939	5,397,492	1836	110,639		227,246		110,639		(98,750)			116,606			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,914.97 148063200 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/17/2015	02/17/2015	Closing Sale	374	687,151	1839	14,878		28,531		14,878		(11,602)			13,652			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,915.68 151265800 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/14/2015	04/14/2015	Closing Sale	393	719,082	1831	18,548		33,416		18,548		(10,524)			14,868			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,917.55 147499100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	01/20/2015	01/20/2015	Closing Sale	16	28,579	1844	476		1,143		476		(635)			667			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,920.75 148065000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/23/2015	02/23/2015	Closing Sale	673	1,236,494	1836	29,427		56,901		29,427		(22,857)			27,474			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,928.45 150770200 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/07/2015	04/07/2015	Closing Sale	755	1,392,802	1845	28,482		62,965		28,482		(25,956)			34,483			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,930.56 150772600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/14/2015	04/14/2015	Closing Sale	560	1,025,435	1831	25,795		55,988		25,795		(22,564)			30,193			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,930.73 151265200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/14/2015	04/14/2015	Closing Sale	1,289	2,358,759	1831	69,824		129,006		69,824		(41,594)			59,181			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,932.82 148060200 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	01/21/2015	01/21/2015	Closing Sale	653	1,203,965	1844	29,169		58,128		29,169		(26,944)			28,960			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,934.49 148039700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	1,100	2,019,912	1836	50,502		108,066		50,502		(48,230)			57,564			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,935.61 148063800 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/17/2015	02/17/2015	Closing Sale	977	1,796,599	1839	47,528		94,763		47,528		(39,718)			47,235			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,935.88 149508900 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/16/2015	03/16/2015	Closing Sale	940	1,730,239	1841	46,989		89,043		46,989		(31,869)			42,055			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,936.17 148286300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	02/23/2015	02/23/2015	Closing Sale	1,419	2,605,070	1836	68,906		141,756		68,906		(60,511)			72,850			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,939.66 148285100 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	02/17/2015	02/17/2015	Closing Sale	589	1,082,824	1839	28,640		59,500		28,640		(26,045)			30,860			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,942.94 151264000 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/07/2015	04/07/2015	Closing Sale	329	606,944	1845	16,774		32,205		16,774		(10,859)			15,432			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,944.38 148065600 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/24/2014	02/23/2015	02/23/2015	Closing Sale	489	898,183	1836	26,174		52,891		26,174		(21,933)			26,717			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,945.03 148288100 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	03/02/2015	03/02/2015	Closing Sale	551	1,023,925	1859	21,768		47,125		21,768		(20,253)			25,358			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,948.81 148040300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/21/2014	02/23/2015	02/23/2015	Closing Sale	891	1,635,897	1836	45,640		100,279		45,640		(45,377)			54,638			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,952.76 151268800 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/28/2015	04/28/2015	Closing Sale	552	1,031,234	1869	22,843		45,967		22,843		(15,192)			23,124			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,952.96 150770800 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	04/07/2015	04/07/2015	Closing Sale	1,024	1,888,804	1845	47,511		110,480		47,511		(46,755)			62,969			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,954.49 151266400 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/21/2015	04/21/2015	Closing Sale	384	718,057	1872	15,616		31,685		15,616		(10,703)			16,069			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,954.77 151267600 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/21/2015	04/21/2015	Closing Sale	974	1,822,528	1872	39,744		80,694		39,744		(27,272)			40,951			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,956.62 149507100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/09/2015	03/09/2015	Closing Sale	577	1,084,549	1878	21,997		45,379		21,997		(17,468)			23,383			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,957.74 149839700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/27/2014	02/23/2015	02/23/2015	Closing Sale	164	301,714	1836	9,152		19,962		9,152		(8,881)			10,810			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,958.46 150769600 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	03/30/2015	03/30/2015	Closing Sale	245	455,544	1858	10,238		24,729		10,238		(10,825)			14,491			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,958.60 148286900 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	02/23/2015	02/23/2015	Closing Sale	939	1,725,120	1836	53,532		114,945		53,532		(50,250)			61,414			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,959.13 151263400 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	03/30/2015	03/30/2015	Closing Sale	238	442,931	1858	12,003		24,204		12,003		(8,603)			12,201			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,964.65 148287500 .030	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/03/2014	03/02/2015	03/02/2015	Closing Sale	567	1,053,546	1859	26,431		59,605		26,431		(26,069)			33,174			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,965.83 149505900 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/02/2015	03/02/2015	Closing Sale	632	1,175,730	1859	32,880		67,264		32,880		(26,313)			34,384			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,971.50 149511900 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/09/2015	03/09/2015	Closing Sale	687	1,290,758	1878	30,206		64,234		30,206		(24,984)			34,028			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,972.25 151269400 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/28/2015	04/28/2015	Closing Sale	1,222	2,283,976	1869	60,086		125,620		60,086		(42,340)			65,535			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,974.54 151268200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/21/2015	04/21/2015	Closing Sale	2,038	3,814,275	1872	99,010		209,166		99,010		(72,030)			110,156			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,976.66 151267000 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/29/2014	04/21/2015	04/21/2015	Closing Sale	411	770,096	1872	20,315		43,102		20,315		(14,871)			22,787			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,979.98 149507700 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/09/2015	03/09/2015	Closing Sale	1,157	2,171,972	1878	54,495		117,895		54,495		(46,079)			63,400			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 2,001.98 149508300 .031	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/19/2014	03/09/2015	03/09/2015	Closing Sale	644	1,209,683	1878	35,272		79,832		35,272		(31,498)			44,560			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,916.85 163280800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	04/14/2015	04/14/2015	Closing Sale	186	340,127	1831	12,164		16,023		12,164		(1,768)			3,859			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,948.30 163280200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	03/16/2015	03/16/2015	Closing Sale	136	249,805	1841	10,834		14,541		10,834		(1,962)			3,707			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,949.34 151623500 .050	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2014	04/28/2015	04/28/2015	Closing Sale	1,307	2,444,186	1869	53,815		104,478		53,815		(32,811)			50,664			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,957.07 168891400 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	03/02/2015	03/02/2015	Closing Sale	58	108,518	1859	5,091		5,697		5,091		45			606			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,958.33 152248100 .051	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2014	05/07/2015	05/07/2015	Closing Sale	1,125	2,112,310	1878	42,523		90,106		42,523		(30,827)			47,584			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,964.10 163281400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	04/28/2015	04/28/2015	Closing Sale	251	469,152	1869	16,619		23,758		16,619		(2,877)			7,140			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,971.70 151624100 .050	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2014	04/28/2015	04/28/2015	Closing Sale	2,085	3,897,406	1869	105,241		213,214		105,241		(68,680)			107,972			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,972.31 151624700 .050	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2014	05/07/2015	05/07/2015	Closing Sale	1,381	2,593,338	1878	63,252		129,929		63,252		(41,329)			66,676			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,972.78 151622900 .050	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2014	04/21/2015	04/21/2015	Closing Sale	570	1,066,809	1872	28,176		57,498		28,176		(18,909)			29,322			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,977.52 163282000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	05/07/2015	05/07/2015	Closing Sale	213	400,378	1878	14,393		21,170		14,393		(2,575)			6,777			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,981.31 152248700 .051	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2014	05/07/2015	05/07/2015	Closing Sale	2,191	4,115,553	1878	101,519		225,914		101,519		(78,989)			124,395			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,989.30 152247500 .051	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2014	05/14/2015	05/14/2015	Closing Sale	608	1,147,339	1889	26,482		61,221		26,482		(21,498)			34,739			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,998.84 163288000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	08/07/2015	08/07/2015	Closing Sale	247	471,530	1910	13,687		22,042		13,687		(2,178)			8,355			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,005.77 163282600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	05/28/2015	05/28/2015	Closing Sale	131	250,659	1910	7,926		12,599		7,926		(1,542)			4,673			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,031.65 163283800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/15/2015	06/15/2015	Closing Sale	246	476,306	1938	13,494		23,073		13,494		(2,823)			9,579			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,038.34 169901100 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	10/21/2015	10/21/2015	Closing Sale	111	214,531	1941		6,982	8,582		6,982					1,600			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,041.38 159816000 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	06/22/2015	06/22/2015	Closing Sale	112	219,547	1963	4,646		8,781		4,646		(1,329)			4,135			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,042.89 163283200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/08/2015	06/08/2015	Closing Sale	107	208,513	1951	5,543		9,791		5,543		(1,256)			4,248			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,044.91 159810600 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	1,459	2,880,138	1974	54,067		104,020		54,067		(14,764)			49,952			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,045.44 159582900 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	1,365	2,699,552	1977	45,140		93,312		45,140		(16,570)			48,172			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,053.67 163286800 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/21/2015	07/21/2015	Closing Sale	107	211,257	1974	4,629		8,567		4,629		(992)			3,938			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,054.46 163284400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/22/2015	06/22/2015	Closing Sale	149	291,703	1963	7,466		13,652		7,466		(1,704)			6,186			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,055.06 163285000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	06/29/2015	06/29/2015	Closing Sale	189	371,091	1960	9,829		17,952		9,829		(2,183)			8,123			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,059.72 159814800 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/14/2015	07/14/2015	Closing Sale	963	1,904,560	1977	39,987		79,589		39,987		(11,865)			39,602			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,060.34 159581100 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/07/2015	07/07/2015	Closing Sale	768	1,519,646	1978	29,784		63,540		29,784		(11,659)			33,756			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,062.44 159811200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	903	1,782,997	1974	40,337		80,232		40,337		(11,753)			39,895			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,064.51 159811800 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	1,355	2,673,479	1974	61,661		123,106		61,661		(18,029)			61,445			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,066.48 163286200 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/14/2015	07/14/2015	Closing Sale	374	739,772	1977	17,567		33,443		17,567		(4,004)			15,876			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,067.20 159583500 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	2,015	3,983,560	1977	84,080		181,538		84,080		(32,890)			97,458			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,069.59 168893800 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	09/28/2015	09/28/2015	Expiration	56	110,618	1978	3,316				3,316		124			(3,316)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,069.72 163285600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/07/2015	07/07/2015	Closing Sale	213	421,872	1978	10,250		19,640		10,250		(2,381)			9,390			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,074.17 159812400 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	2,597	5,126,247	1974	128,466		261,140		128,466		(38,273)			132,674			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,074.34 168894400 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	12/14/2015	12/14/2015	Closing Sale	117	231,619	1973	7,493		5,777		7,493		256			(1,717)			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,077.29 159584100 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	4,356	8,612,406	1977	198,115		436,436		198,115		(78,969)			238,321			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,078.21 163287400 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/27/2014	07/28/2015	07/28/2015	Closing Sale	136	268,459	1979	6,931		13,472		6,931		(1,556)			6,541			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,079.22 159813000 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	1,641	3,239,102	1974	84,439		173,293		84,439		(25,420)			88,854			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,082.25 159813600 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	2,664	5,258,599	1974	140,229		289,410		140,229		(42,456)			149,181			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,083.90 159582300 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/07/2015	07/07/2015	Closing Sale	1,370	2,710,191	1978	65,053		142,098		65,053		(26,626)			77,044			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,084.49 168892600 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	08/28/2015	08/28/2015	Expiration	65	129,109	1997	3,587				3,587		145			(3,587)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,084.78 168896200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	12/14/2015	12/14/2015	Closing Sale	657	1,307,863	1990	38,408		21,239		38,408		1,412			(17,170)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,085.56 159815400 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/14/2015	07/14/2015	Closing Sale	2,258	4,463,956	1977	117,046		244,884		117,046		(36,557)			127,838			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,085.93 159584700 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	1,679	3,320,480	1977	81,521		182,777		81,521		(33,063)			101,255			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,090.17 169686800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	12/14/2015	12/14/2015	Closing Sale	394	784,531	1990		20,973	12,740		20,973					(8,233)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,095.24 169901700 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/22/2015	09/14/2015	09/14/2015	Expiration	80	158,691	1984		5,226			5,226					(5,226)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,099.94 159814200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/22/2014	07/21/2015	07/21/2015	Closing Sale	613	1,210,190	1974	36,294		77,451		36,294		(11,375)			41,157			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,103.63 159585300 .071	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/15/2014	07/14/2015	07/14/2015	Closing Sale	495	979,001	1977	26,952		62,653		26,952		(11,312)			35,701			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,112.83 168893200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	09/21/2015	09/21/2015	Expiration	55	109,985	1994	3,975				3,975		179			(3,975)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,133.04 168484900 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/07/2015	12/07/2015	Closing Sale	1,859	3,830,755	2060	69,278		31,162		69,278		(546)			(38,116)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,142.10 168895600 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	12/07/2015	12/07/2015	Closing Sale	151	310,509	2060	6,666		2,526		6,666		367			(4,140)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,144.37 168485500 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/07/2015	12/07/2015	Closing Sale	2,954	6,087,103	2060	124,974		49,517		124,974		(1,610)			(75,457)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,159.14 169019900 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	1,244	2,600,376	2091	45,077				45,077		3,806			(45,077)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,162.71 168486100 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/07/2015	12/07/2015	Closing Sale	2,123	4,374,038	2060	106,299		35,581		106,299		(2,031)			(70,717)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,165.16 168488500 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	11/30/2015	11/30/2015	Closing Sale	1,909	3,947,055	2068	89,057		24,531		89,057		(2,584)			(64,526)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,166.42 168486700 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/07/2015	12/07/2015	Closing Sale	3,980	8,199,024	2060	205,263		66,697		205,263		(3,918)			(138,567)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,174.04 168895000 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/22/2014	11/30/2015	11/30/2015	Closing Sale	97	200,016	2068	5,288		1,243		5,288		295			(4,045)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,175.24 169020500 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	2,601	5,436,945	2091	113,599				113,599		9,793			(113,599)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,177.01 169688000 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	12/21/2015	12/21/2015	Expiration	212	441,440	2079		8,612			8,612					(8,612)			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,177.12 169023500 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/21/2015	12/21/2015	Expiration	543	1,129,499	2079	27,904				27,904		2,368			(27,904)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,179.10 169687400 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	11/30/2015	11/30/2015	Closing Sale	203	420,190	2068		9,345	2,612		9,345					(6,733)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,180.84 168487300 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/07/2015	12/07/2015	Closing Sale	4,582	9,441,268	2060	262,391		76,802		262,391		(5,059)			(185,589)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,186.65 169688600 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2015	12/28/2015	12/28/2015	Expiration	534	1,116,971	2091		20,426			20,426					(20,426)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,192.17 168487900 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/07/2015	12/07/2015	Closing Sale	238	490,024	2060	14,627		3,986		14,627		(291)			(10,641)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,194.89 169021100 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	3,079	6,437,220	2091	160,825				160,825		14,179			(160,825)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,198.23 169021700 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	3,150	6,584,564	2091	168,916				168,916		14,943			(168,916)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,212.87 169022900 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/30/2014	12/28/2015	12/28/2015	Expiration	3,239	6,771,064	2091	192,939				192,939		17,272			(192,939)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 496.04 151313300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/07/2015	04/07/2015	Expiration	1,057	504,364	477.030000	11,823				11,823		11,823			(11,823)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 504.14 151312100 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	03/30/2015	03/30/2015	Expiration	1,627	785,923	483.110000	16,323				16,323		16,323			(16,323)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 373.19 168311800 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/30/2015	11/30/2015	Expiration	2,666	966,864	362.640000	14,572				14,572		11,768			(14,572)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 407.98 168308800 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/16/2015	11/16/2015	Expiration	1,179	462,054	391.870000	3,984				3,984		3,532			(3,984)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 410.16 168310600 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/23/2015	11/23/2015	Expiration	1,618	639,096	395.050000	4,885				4,885		4,321			(4,885)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 418.55 168308200 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/09/2015	11/09/2015	Expiration	1,786	719,023	402.690000	3,880				3,880		3,495			(3,880)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 450.67 165203400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	09/22/2015	09/22/2015	Expiration	866	377,151	435.640000	7,000				7,000		6,982			(7,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 459.26 165202800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	09/15/2015	09/15/2015	Expiration	1,794	793,078	442.070000	13,000				13,000		12,979			(13,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 469.51 165202200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	09/08/2015	09/08/2015	Expiration	1,385	623,803	450.360000	8,000				8,000		7,991			(8,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 471.99 163325300 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	08/21/2015	08/21/2015	Expiration	1,183	538,664	455.360000	10,000				10,000		9,996			(10,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 474.39 163324700 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	08/14/2015	08/14/2015	Expiration	959	435,669	454.470000	6,000				6,000		5,998			(6,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 477.21 165201600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	08/28/2015	08/28/2015	Expiration	1,210	553,655	457.710000	5,000				5,000		4,996			(5,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 484.72 163324100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	08/07/2015	08/07/2015	Expiration	3,513	1,639,084	466.590000	23,000				23,000		22,996			(23,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 494.09 163323500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/28/2015	07/28/2015	Expiration	980	466,646	476.160000	4,000				4,000		4,000			(4,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 494.23 151310900 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	03/23/2015	03/23/2015	Expiration	1,094	520,743	475.990000	12,110				12,110		12,110			(12,110)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 500.19 163322900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/21/2015	07/21/2015	Expiration	990	472,362	477.210000	4,000				4,000		4,000			(4,000)			0001

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CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 506.27 163322300 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/07/2015	07/07/2015	Expiration	1,597	776,956	486.610000	3,000				3,000		3,000			(3,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 507.66 151316900 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/28/2015	04/28/2015	Expiration	985	479,856	486.990000	8,983				8,983		8,983			(8,983)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 509.33 151313900 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/14/2015	04/14/2015	Expiration	1,340	655,875	489.430000	10,923				10,923		10,923			(10,923)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 510.09 151315100 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/21/2015	04/21/2015	Expiration	1,372	674,110	491.420000	10,246				10,246		10,246			(10,246)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UP Stk 498.8 148189100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	02/23/2015	02/23/2015	Expiration	817	394,027	482.020000	6,352				6,352		6,352			(6,352)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian Up Stk 489.2 148187300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	02/09/2015	02/09/2015	Expiration	1,203	565,619	469.990000	13,883				13,883		13,883			(13,883)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 467.24 148185500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/14/2015	01/14/2015	Expiration	777	350,869	451.430000	10,094				10,094		10,094			(10,094)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 468.94 148186100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/21/2015	01/21/2015	Expiration	334	152,448	456.050000	3,481				3,481		3,481			(3,481)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 474.27 148184900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/07/2015	01/07/2015	Expiration	389	177,004	455.420000	5,546				5,546		5,546			(5,546)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 493.46 148187900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	02/17/2015	02/17/2015	Expiration	1,011	479,243	474.010000	10,726				10,726		10,726			(10,726)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER AsianUpStk 477.42 148186700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/28/2015	01/28/2015	Expiration	703	324,653	461.600000	8,089				8,089		8,089			(8,089)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 465.02 148190900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/14/2015	01/14/2015	Expiration	995	449,101	451.430000	10,277				10,277		10,277			(10,277)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 469.38 148191500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/21/2015	01/21/2015	Expiration	695	316,873	456.050000	6,827				6,827		6,827			(6,827)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 471.99 148189700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/07/2015	01/07/2015	Expiration	522	237,629	455.420000	6,205				6,205		6,205			(6,205)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 478.53 148192100 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	01/28/2015	01/28/2015	Expiration	523	241,223	461.600000	5,986				5,986		5,986			(5,986)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 486.83 148192700 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	02/09/2015	02/09/2015	Expiration	1,193	560,773	469.990000	12,569				12,569		12,568			(12,569)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 489.71 148193300 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	02/17/2015	02/17/2015	Expiration	290	137,231	474.010000	2,768				2,768		2,768			(2,769)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 497.18 148193900 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/27/2014	02/23/2015	02/23/2015	Expiration	492	237,351	482.020000	4,197				4,197		4,196			(4,197)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 328.46 169956700 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	12/28/2015	12/28/2015	Expiration	1,578	501,340	317.750000	7,205				7,205					(7,205)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 335.96 169955500 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	12/21/2015	12/21/2015	Expiration	1,540	499,875	324.510000	6,559				6,559					(6,559)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 341.68 169954900 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	12/14/2015	12/14/2015	Expiration	966	319,452	330.730000	3,626				3,626					(3,626)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 359.99 169954300 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	12/07/2015	12/07/2015	Expiration	1,271	442,563	348.080000	3,745				3,745					(3,745)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 375.37 168316000 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/30/2015	11/30/2015	Expiration	982	356,051	362.640000	6,825				6,825		4,305			(6,825)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 376.10 169953700 .012	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2015	11/30/2015	11/30/2015	Expiration	377	136,846	362.640000	913				913					(913)			0001

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CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 405.85 168314800 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/16/2015	11/16/2015	Expiration	1,042	408,509	391.870000	5,070				5,070		3,538			(5,070)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 409.19 168315400 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/23/2015	11/23/2015	Expiration	1,574	621,686	395.050000	7,353				7,353		5,138			(7,353)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 415.34 168314200 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	11/09/2015	11/09/2015	Expiration	1,329	535,239	402.690000	4,937				4,937		3,550			(4,937)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 421.09 168313000 .120	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2014	10/28/2015	10/28/2015	Expiration	613	250,016	407.830000	2,096				2,096		1,523			(2,096)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 452.55 165205800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	09/21/2015	09/21/2015	Expiration	1,845	803,839	435.640000	17,500				17,500		16,561			(17,500)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 457.09 165205200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	09/14/2015	09/14/2015	Expiration	1,579	698,210	442.070000	13,000				13,000		12,402			(13,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 466.88 165204600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	09/08/2015	09/08/2015	Expiration	1,548	697,202	450.360000	12,000				12,000		11,504			(12,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 470.64 163328900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	08/14/2015	08/14/2015	Expiration	809	367,875	454.470000	8,000				8,000		7,811			(8,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 471.21 163329500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	08/21/2015	08/21/2015	Expiration	2,203	1,003,190	455.360000	21,000				21,000		20,475			(21,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 474.82 165204000 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/26/2014	08/28/2015	08/28/2015	Expiration	1,353	619,250	457.710000	9,000				9,000		8,658			(9,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 482.53 163328300 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	08/07/2015	08/07/2015	Expiration	1,073	500,516	466.590000	9,000				9,000		8,831			(9,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 492.88 163327700 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/28/2015	07/28/2015	Expiration	1,359	647,268	476.160000	10,000				10,000		9,844			(10,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 493.17 151318700 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	03/23/2015	03/23/2015	Expiration	1,211	576,229	475.990000	12,862				12,862		12,852			(12,862)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 493.60 151319900 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/07/2015	04/07/2015	Expiration	685	326,980	477.030000	6,985				6,985		6,975			(6,985)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 493.63 163326500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/14/2015	07/14/2015	Expiration	839	399,585	476.440000	6,000				6,000		5,918			(6,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 495.28 163327100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/21/2015	07/21/2015	Expiration	565	269,848	477.210000	4,000				4,000		3,938			(4,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 501.42 151319300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	03/30/2015	03/30/2015	Expiration	1,740	840,616	483.110000	17,966				17,966		17,951			(17,966)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 503.16 151322300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/28/2015	04/28/2015	Expiration	738	359,413	486.990000	6,622				6,622		6,609			(6,622)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 505.36 163325900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2014	07/07/2015	07/07/2015	Expiration	1,070	520,502	486.610000	6,000				6,000		5,923			(6,000)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 507.06 151320500 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/14/2015	04/14/2015	Expiration	1,294	633,548	489.430000	12,037				12,037		12,022			(12,037)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 508.61 151321700 .043	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/30/2014	04/21/2015	04/21/2015	Expiration	1,260	619,174	491.420000	11,223				11,223		11,206			(11,223)			0001
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191987600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2015	09/07/2016	09/23/2015	Closing Sale	399,136	399,136	1.020000	4,470	4,311			4,470		(160)			(160)			0001
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191988200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2015	09/14/2016	09/23/2015	Closing Sale	1,118,223	1,118,223	1.020000	21,694	21,134			21,694		(559)			(559)			0001
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191988800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2015	09/14/2016	09/23/2015	Closing Sale	750,174	750,174	1.020000	12,153	11,778			12,153		(375)			(375)			0001

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191989400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2015	09/21/2016	09/23/2015	Closing Sale	1,230,205	1,230,205	1.020000		30,632	29,771		30,632					(861)			0001
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 191990000 .092	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2015	09/21/2016	09/23/2015	Closing Sale	826,991	826,991	1.020000		17,780	17,284		17,780					(496)			0001
JPMORGAN CHASE BANK NA Rec Swaption 6/11/15 10y .023 184061100 .060	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2015	06/11/2015	06/11/2015	Expiration	12,600,000	12,600,000	2.300000		22,680			22,680					(22,680)			0001
JPMORGAN CHASE BANK NA Rec Swaption 6/11/2015 10y.023 184059300 .060	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2015	06/11/2015	06/11/2015	Expiration	18,900,000	18,900,000	2.300000		34,020			34,020					(34,020)			0001
JPMORGAN CHASE BANK NA Rec Swaption 6/18/15 10y .023 184061700 .060	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2015	06/18/2015	06/18/2015	Expiration	12,600,000	12,600,000	2.300000		41,580			41,580					(41,580)			0001
JPMORGAN CHASE BANK NA Rec Swaption 6/18/15 10y .023 184059900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2015	06/18/2015	06/18/2015	Expiration	18,900,000	18,900,000	2.300000		62,370			62,370					(62,370)			0001
JPMORGAN CHASE BANK NA Rec Swaption 6/25/15 10y .023 184062900 .060	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2015	06/25/2015	06/25/2015	Expiration	12,600,000	12,600,000	2.300000		48,510			48,510					(48,510)			0001
JPMORGAN CHASE BANK NA Rec Swaption 6/25/15 10y .023 184060500 .060	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/03/2015	06/25/2015	06/25/2015	Expiration	18,900,000	18,900,000	2.300000		72,765			72,765					(72,765)			0001
JPMORGAN CHASE BANK NA RecSwaption 05/14/15 10y .0207 182180700 .043	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/30/2015	05/14/2015	05/14/2015	Expiration	15,750,000	15,750,000	2.070000		39,375			39,375					(39,375)			0001
JPMORGAN CHASE BANK NA RecSwaption 05/14/15 10y .0207 182182500 .043	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/30/2015	05/14/2015	05/14/2015	Expiration	10,500,000	10,500,000	2.070000		26,250			26,250					(26,250)			0001
JPMORGAN CHASE BANK NA RecSwaption 05/21/15 10y .0207 182183100 .043	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/30/2015	05/21/2015	05/21/2015	Expiration	10,500,000	10,500,000	2.070000		35,438			35,438					(35,438)			0001
JPMORGAN CHASE BANK NA RecSwaption 05/21/15 10y .0207 182181300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/30/2015	05/21/2015	05/21/2015	Expiration	15,750,000	15,750,000	2.070000		53,156			53,156					(53,156)			0001
JPMORGAN CHASE BANK NA RecSwaption 05/28/15 10y .0207 182183700 .043	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/30/2015	05/28/2015	05/28/2015	Expiration	10,500,000	10,500,000	2.070000		42,420			42,420					(42,420)			0001
JPMORGAN CHASE BANK NA RecSwaption 05/28/15 10y .0207 182181900 .043	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/30/2015	05/28/2015	05/28/2015	Expiration	15,750,000	15,750,000	2.070000		63,630			63,630					(63,630)			0001
JPMORGAN CHASE BANK NA S&P 500 Asian Up Stk 1,924.31 149941200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	645	1,198,887	1858	19,662		43,041		19,662		(22,767)			23,379			0001
JPMORGAN CHASE BANK NA S&P 500 Asian Up Stk 1,940.02 150334300 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	03/30/2015	03/30/2015	Closing Sale	289	536,964	1858	9,701		23,819		9,701		(13,692)			14,118			0001
JPMORGAN CHASE BANK NA S&P 500 Asian Up Stk 1,945.30 149941800 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	2,279	4,232,926	1858	84,659		199,795		84,659		(111,242)			115,136			0001
JPMORGAN CHASE BANK NA S&P 500 Asian Up Stk 1,947.95 150335500 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	04/07/2015	04/07/2015	Closing Sale	727	1,342,193	1845	31,281		74,863		31,281		(41,780)			43,582			0001
JPMORGAN CHASE BANK NA S&P 500 Asian Up Stk 1,968.71 149943000 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	1,586	2,946,291	1858	68,943		176,195		68,943		(101,693)			107,252			0001
JPMORGAN CHASE BANK NA S&P 500 Asian Up Stk 1,970.26 150334900 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	03/30/2015	03/30/2015	Closing Sale	1,174	2,181,329	1858	47,534		132,269		47,534		(80,407)			84,735			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1,975.35 167034100 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	10/14/2015	10/14/2015	Closing Sale	263	492,953	1878	19,795		25,636		19,795		(1,348)			5,841			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,004.03 157252400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	774	1,500,636	1938	23,178		51,305		23,178		(17,024)			28,127			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,012.52 166203200 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	517	1,003,084	1941	17,654		36,811		17,654		(10,298)			19,156			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,028.73 157253000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	895	1,734,526	1938	33,513		81,410		33,513		(25,335)			47,897			0001

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JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,029.80 166203800 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	721	1,399,516	1941	29,110		63,816		29,110		(18,357)			34,706			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,033.81 157253600 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	1,128	2,186,746	1938	43,740		103,004		43,740		(33,001)			59,264			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,048.28 159030200 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	415	821,476	1978	11,485		23,665		11,485		(7,309)			12,180			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,049.99 166204400 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	1,316	2,555,486	1941	62,354		143,105		62,354		(41,329)			80,751			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,050.84 160434500 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,080	2,138,094	1979	34,034		77,716		34,034		(19,789)			43,682			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,055.27 157254200 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	1,541	2,985,421	1938	67,079		140,624		67,079		(49,484)			73,545			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,066.06 159029600 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	06/29/2015	06/29/2015	Closing Sale	581	1,139,305	1960	23,580		50,475		23,580		(17,488)			26,895			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,066.53 157251800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/08/2015	06/08/2015	Closing Sale	240	469,085	1951	9,070		19,152		9,070		(8,121)			10,082			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,069.99 166205000 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	1,443	2,801,946	1941	75,092		182,806		75,092		(55,147)			107,714			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,071.77 159030800 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	1,006	1,989,180	1978	33,484		57,304		33,484		(20,959)			23,820			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,072.91 160435100 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,140	2,256,690	1979	43,380		91,518		43,380		(25,299)			48,138			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,079.69 166205600 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	1,451	2,816,970	1941	78,875		183,786		78,875		(59,309)			104,911			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,084.27 160433900 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/21/2015	07/21/2015	Closing Sale	1,195	2,358,922	1974	51,669		109,840		51,669		(28,455)			58,170			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,085.70 167034700 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	10/28/2015	10/28/2015	Closing Sale	844	1,676,275	1985	46,099		62,683		46,099		(8,024)			16,584			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,091.59 160435700 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,248	2,468,849	1979	52,972		100,121		52,972		(30,902)			47,149			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,094.23 159031400 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	2,177	4,305,918	1978	81,213		124,044		81,213		(48,404)			42,831			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,107.37 160436300 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,738	3,439,425	1979	79,046		139,482		79,046		(45,403)			60,436			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 2,128.49 159032000 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	391	772,846	1978	16,159		22,264		16,159		(8,453)			6,105			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UP Stk 1,916.69 149943600 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	1,658	3,080,012	1858	49,896		97,941		49,896		(35,463)			48,044			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UP Stk 1,946.44 150337900 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	03/30/2015	03/30/2015	Closing Sale	775	1,438,857	1858	32,284		68,797		32,284		(26,750)			36,513			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,921.68 150337300 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	03/30/2015	03/30/2015	Closing Sale	297	551,397	1858	9,389		19,015		9,389		(7,143)			9,626			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,925.34 150338500 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	04/07/2015	04/07/2015	Closing Sale	596	1,099,588	1845	23,755		47,856		23,755		(17,685)			24,101			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,935.45 149944200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	3,836	7,126,392	1858	146,804		298,579		146,804		(110,958)			151,776			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,946.73 150339100 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	04/07/2015	04/07/2015	Closing Sale	1,202	2,216,852	1845	58,262		122,183		58,262		(46,356)			63,921			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,946.79 149944800 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	1,831	3,401,979	1858	78,586		163,303		78,586		(61,515)			84,717			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,960.18 150336700 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	03/30/2015	03/30/2015	Closing Sale	2,319	4,307,709	1858	108,573		237,830		108,573		(93,741)			129,258			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,963.13 149945400 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2014	03/30/2015	03/30/2015	Closing Sale	3,056	5,676,087	1858	150,416		322,393		150,416		(123,227)			171,977			0001
JPMORGAN CHASE BANK NA S&P 500 Euro Up Stk 1,966.27 150336100 .040	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2014	03/23/2015	03/23/2015	Closing Sale	998	1,863,328	1867	44,204		99,579		44,204		(40,551)			55,375			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1,971.22 167036500 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	10/14/2015	10/14/2015	Closing Sale	283	530,938	1878	18,207		26,444		18,207		(901)			8,237			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1,995.12 157255400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	1,446	2,801,623	1938	42,362		82,902		42,362		(18,146)			40,540			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1,997.22 165647100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	626	1,210,655	1935	20,218		37,994		20,218		(6,321)			17,777			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,002.04 166206200 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	455	884,172	1941	14,500		27,674		14,500		(4,123)			13,173			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,014.05 165647700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	2,320	4,488,823	1935	92,919		140,874		92,919		(30,537)			47,956			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,015.30 157256000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	880	1,706,099	1938	33,518		68,252		33,518		(15,424)			34,733			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,019.13 166206800 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	2,392	4,644,486	1941	94,748		185,801		94,748		(29,058)			91,053			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,020.82 157256600 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	1,481	2,869,503	1938	59,751		122,967		59,751		(28,029)			63,216			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,023.92 165648300 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	2,455	4,750,871	1935	108,795		149,098		108,795		(37,157)			40,303			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,024.40 157799000 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/01/2014	06/15/2015	06/15/2015	Closing Sale	1,147	2,223,099	1938	53,002		99,374		53,002		(17,721)			46,371			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,027.23 157257200 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	1,150	2,227,556	1938	49,361		102,826		49,361		(23,641)			53,465			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,028.99 167037100 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	10/21/2015	10/21/2015	Closing Sale	340	660,171	1941	18,517		26,410		18,517		(1,168)			7,893			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,031.55 166207400 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	2,503	4,858,929	1941	112,727		194,379		112,727		(36,099)			81,652			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,031.66 165648900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	2,460	4,759,665	1935	116,612		149,374		116,612		(41,424)			32,763			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,032.44 167035300 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	10/07/2015	10/07/2015	Closing Sale	450	871,163	1935	27,313		27,340		27,313		(1,828)			27			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,033.90 157257800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	5,488	10,635,254	1938	249,995		527,542		249,995		(122,312)			277,547			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,036.69 165649500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	1,932	3,737,682	1935	95,685		117,301		95,685		(34,372)			21,616			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,040.31 157254800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/08/2015	06/08/2015	Closing Sale	1,016	1,982,100	1951	41,434		90,447		41,434		(21,530)			49,012			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,041.45 166208000 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	2,484	4,821,412	1941	121,982		192,878		121,982		(40,642)			70,897			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,042.62 160436900 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	589	1,164,687	1979	19,140		37,497		19,140		(5,540)			18,357			0001

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JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.043.08 165650100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	5,492	10,627,088	1935	285,869		333,514		285,869		(105,174)			47,645			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.044.03 157800800 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/01/2014	06/29/2015	06/29/2015	Closing Sale	490	959,885	1960	20,522		41,035		20,522		(7,241)			20,513			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.044.36 157258400 .061	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2014	06/15/2015	06/15/2015	Closing Sale	460	892,096	1938	22,793		49,066		22,793		(11,496)			26,273			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.046.71 159033200 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	949	1,876,909	1978	31,034		65,542		31,034		(12,357)			34,508			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.048.66 160441100 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/21/2015	07/21/2015	Closing Sale	768	1,514,781	1974	29,188		57,586		29,188		(8,780)			28,398			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.049.13 157799600 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/01/2014	06/22/2015	06/22/2015	Closing Sale	563	1,104,801	1963	24,065		48,705		24,065		(8,830)			24,640			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.049.46 165650700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	1,984	3,839,831	1935	108,283		120,507		108,283		(40,579)			12,224			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.049.80 166208600 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	3,987	7,739,995	1941	209,754		309,635		209,754		(71,183)			99,881			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.055.37 157800200 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/01/2014	06/22/2015	06/22/2015	Closing Sale	569	1,116,529	1963	25,771		52,771		25,771		(9,642)			27,000			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.056.65 160437500 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,042	2,062,677	1979	40,255		81,031		40,255		(12,349)			40,776			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.057.01 165651300 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2014	10/07/2015	10/07/2015	Closing Sale	2,387	4,618,908	1935	137,182		144,957		137,182		(52,498)			7,775			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.059.01 159032600 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	06/29/2015	06/29/2015	Closing Sale	755	1,480,228	1960	35,257		73,557		35,257		(14,447)			38,300			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.062.80 166209200 .102	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2014	10/21/2015	10/21/2015	Closing Sale	811	1,574,399	1941	46,760		62,983		46,760		(16,489)			16,223			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.067.11 157801400 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/01/2014	06/29/2015	06/29/2015	Closing Sale	883	1,730,569	1960	45,210		85,997		45,210		(16,947)			40,787			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.067.49 159033800 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	2,407	4,759,907	1978	97,935		216,231		97,935		(41,587)			118,297			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.067.96 160438100 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,418	2,805,540	1979	61,387		126,248		61,387		(19,319)			64,861			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.070.78 160438700 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,626	3,218,262	1979	72,272		149,406		72,272		(22,854)			77,134			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.077.93 159038600 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	3,347	6,619,630	1978	148,784		335,659		148,784		(64,449)			186,875			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.079.83 160439300 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	3,140	6,213,936	1979	150,724		316,897		150,724		(48,459)			166,173			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.080.48 167037700 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	10/28/2015	10/28/2015	Closing Sale	2,468	4,899,818	1985	131,613		235,556		131,613		(10,843)			103,943			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.081.04 160442300 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/21/2015	07/21/2015	Closing Sale	1,945	3,837,842	1974	99,503		208,865		99,503		(32,566)			109,362			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.086.48 159034400 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	3,995	7,900,079	1978	189,148		414,208		189,148		(83,527)			225,060			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.086.52 160439900 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	5,073	10,039,327	1979	256,448		545,923		256,448		(83,439)			289,475			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2.098.17 160440500 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/28/2015	07/28/2015	Closing Sale	1,396	2,763,093	1979	76,544		159,650		76,544		(25,418)			83,106			0001

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JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,100.95 167035900 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	08/21/2015	08/21/2015	Expiration	239	475,399	1992	13,978				13,978		(1,485)			(13,978)			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,104.22 159035000 .070	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2014	07/07/2015	07/07/2015	Closing Sale	453	895,737	1978	24,037		46,964		24,037		(10,969)			22,927			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2,129.88 167038900 .111	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/10/2014	11/09/2015	11/09/2015	Closing Sale	1,194	2,425,564	2032	57,383		55,699		57,383		(5,761)			(1,683)			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 2062.44 160441700 .072	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2014	07/21/2015	07/21/2015	Closing Sale	776	1,531,478	1974	34,042		68,914		34,042		(10,700)			34,872			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 496.13 149585900 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2014	03/16/2015	03/16/2015	Expiration	922	440,843	478.190000	9,176				9,176		9,176			(9,176)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 500.48 149584700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2014	03/02/2015	03/02/2015	Expiration	2,005	964,485	481.100000	19,205				19,205		19,205			(19,205)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 503.49 149585300 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2014	03/09/2015	03/09/2015	Expiration	1,386	670,778	484.110000	12,520				12,520		12,520			(12,520)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 494.12 149587700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2014	03/16/2015	03/16/2015	Expiration	929	444,449	478.190000	10,212				10,212		10,210			(10,212)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 497.87 149586500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2014	03/02/2015	03/02/2015	Closing Sale	1,446	695,521	481.100000	15,865				15,865		15,864			(15,865)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 501.44 149587100 .032	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2014	03/09/2015	03/09/2015	Expiration	878	425,286	484.110000	9,613				9,613		9,612			(9,613)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 2/23/15 10y .0202 171879400 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	02/23/2015	02/23/2015	Expiration	12,600,000	12,600,000	2.020000		20,790			20,790					(20,790)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 2/23/15 10y .0202 171883500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	02/23/2015	02/23/2015	Expiration	8,400,000	8,400,000	2.020000		13,860			13,860					(13,860)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/12/15 10y .0207 171922000 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/13/2015	03/12/2015	03/12/2015	Expiration	7,875,000	7,875,000	2.070000		43,706			43,706					(43,706)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/16/15 10y .0202 171885900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/16/2015	03/16/2015	Expiration	8,400,000	8,400,000	2.020000		43,470			43,470					(43,470)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/16/15 10y .0202 171882300 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/16/2015	03/16/2015	Expiration	12,600,000	12,600,000	2.020000		65,205			65,205					(65,205)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/19/15 10y .0207 171922600 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/13/2015	03/19/2015	03/19/2015	Closing Sale	7,875,000	7,875,000	2.070000		51,975	34,150		51,975					(17,825)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/2/15 10y .0202 171880500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/02/2015	03/02/2015	Expiration	12,600,000	12,600,000	2.020000		39,690			39,690					(39,690)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/2/15 10y .0202 171884100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/02/2015	03/02/2015	Expiration	8,400,000	8,400,000	2.020000		26,460			26,460					(26,460)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/23/15 10y .0202 171882900 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/23/2015	03/23/2015	Expiration	12,600,000	12,600,000	2.020000		77,490			77,490					(77,490)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/23/15 10y .0202 171886500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/23/2015	03/23/2015	Expiration	8,400,000	8,400,000	2.020000		51,660			51,660					(51,660)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/26/15 10y .0207 171923200 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/13/2015	03/26/2015	03/26/2015	Expiration	7,875,000	7,875,000	2.070000		56,700			56,700					(56,700)			0001

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MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/5/15 10y .0207 171921400 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/13/2015	03/05/2015	03/05/2015	Expiration	7,875,000	7,875,000	2.070000		34,650			34,650					(34,650)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/9/15 10y .0202 171881100 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/09/2015	03/09/2015	Expiration	12,600,000	12,600,000	2.020000		55,440			55,440					(55,440)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 3/9/15 10y .0202 171885300 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2015	03/09/2015	03/09/2015	Expiration	8,400,000	8,400,000	2.020000		36,960			36,960					(36,960)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,913.26 147761400 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/14/2014	02/17/2015	02/17/2015	Closing Sale	775	1,425,204	1839	24,228		57,863		24,228		(33,448)			33,635			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,922.44 149984700 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	02/09/2015	02/09/2015	Closing Sale	249	447,260	1797	17,888		31,216		17,888		(13,311)			13,328			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,930.59 149985900 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	02/23/2015	02/23/2015	Closing Sale	530	973,488	1836	25,039		50,014		25,039		(24,804)			24,975			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,934.20 148263000 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	1,159	2,155,735	1859	37,510		86,661		37,510		(48,560)			49,151			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,937.23 147762000 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/14/2014	02/17/2015	02/17/2015	Closing Sale	1,109	2,039,657	1839	41,813		109,326		41,813		(66,068)			67,513			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,941.90 149987100 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/16/2015	03/16/2015	Closing Sale	985	1,814,342	1841	48,139		99,304		48,139		(48,756)			51,165			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,945.52 151220100 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	2,186	4,086,431	1869	73,147		166,318		73,147		(87,362)			93,171			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,952.04 149988900 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/30/2015	03/30/2015	Closing Sale	345	641,176	1858	14,742		32,590		14,742		(17,129)			17,848			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,952.42 148263600 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	1,327	2,467,697	1859	49,847		123,385		49,847		(72,089)			73,537			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,952.72 149988300 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/23/2015	03/23/2015	Closing Sale	305	569,457	1867	11,426		26,299		11,426		(14,281)			14,873			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,954.55 146407900 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2014	01/14/2015	01/14/2015	Closing Sale	2,465	4,533,685	1839	101,996		227,018		101,996		(134,590)			125,021			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,964.15 149985300 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	02/17/2015	02/17/2015	Closing Sale	392	720,394	1839	20,907		44,721		20,907		(23,530)			23,814			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,967.95 149986500 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/09/2015	03/09/2015	Closing Sale	187	350,517	1878	6,400		16,781		6,400		(9,612)			10,381			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,970.38 151220700 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	1,040	1,944,551	1869	42,197		105,006		42,197		(57,717)			62,809			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,976.27 147762600 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2014	02/17/2015	02/17/2015	Closing Sale	967	1,777,959	1839	43,382		110,372		43,382		(67,068)			66,990			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,978.45 148264800 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	1,513	2,812,421	1859	64,967		179,995		64,967		(108,132)			115,028			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,978.52 149987700 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/23/2015	03/23/2015	Closing Sale	1,634	3,049,894	1867	71,798		183,008		71,798		(102,751)			111,210			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,988.14 151221300 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	1,228	2,295,641	1869	54,636		145,773		54,636		(81,741)			91,137			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStK 1,974.51 152479200 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/14/2015	05/14/2015	Closing Sale	259	488,506	1889	9,498		22,240		9,498		(10,504)			12,742			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,139.01 168481900 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/09/2014	12/07/2015	12/07/2015	Closing Sale	842	1,734,060	2060	29,576		2,190		29,576		(725)			(27,386)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,151.79 168482500 .120	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/09/2014	12/07/2015	12/07/2015	Closing Sale	547	1,127,793	2060	21,507		1,424		21,507		(637)			(20,083)			0001

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MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,170.54 168483100 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/09/2014	12/07/2015	12/07/2015	Closing Sale	444	915,149	2060	19,797		1,156		19,797		(632)			(18,641)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,183.93 168483700 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/09/2014	12/07/2015	12/07/2015	Closing Sale	1,253	2,580,724	2060	59,949		3,259		59,949		(1,747)			(56,690)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,198.35 168484300 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/09/2014	12/07/2015	12/07/2015	Closing Sale	1,386	2,855,281	2060	70,595		3,606		70,595		(1,934)			(66,990)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1,942.44 151587400 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	940	1,765,613	1878	27,544		60,379		27,544		(30,206)			32,836			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1,958.03 151588000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	1,745	3,277,241	1878	59,974		139,276		59,974		(71,823)			79,302			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1,986.21 151588600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	2,972	5,582,131	1878	123,923		320,981		123,923		(170,312)			197,058			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1,995.35 152480400 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/21/2015	05/21/2015	Closing Sale	327	616,914	1888	13,985		35,067		13,985		(17,732)			21,082			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1,996.38 152478000 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/14/2015	05/14/2015	Closing Sale	485	915,465	1889	20,267		52,280		20,267		(24,840)			32,013			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,001.84 152479800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/14/2015	05/14/2015	Closing Sale	716	1,352,716	1889	30,943		81,162		30,943		(38,188)			50,218			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,009.21 165643500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/07/2014	10/07/2015	10/07/2015	Closing Sale	498	964,280	1935	17,261		36,930		17,261		(11,098)			19,668			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,025.66 165644100 .100	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/07/2014	10/07/2015	10/07/2015	Closing Sale	1,030	1,993,308	1935	41,461		93,284		41,461		(28,722)			51,823			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,026.98 157498200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	675	1,324,474	1963	19,205		43,443		19,205		(14,055)			24,238			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,040.76 165644700 .100	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/07/2014	10/07/2015	10/07/2015	Closing Sale	1,141	2,207,717	1935	50,997		120,545		50,997		(37,875)			69,548			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,041.13 167808200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	10/07/2015	10/07/2015	Closing Sale	201	389,632	1935	15,550		21,349		15,550		(181)			5,799			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,049.85 165645300 .100	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/07/2014	10/07/2015	10/07/2015	Closing Sale	686	1,328,098	1935	32,408		78,755		32,408		(24,887)			46,347			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,055.53 165287600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/29/2014	09/28/2015	09/28/2015	Closing Sale	729	1,442,251	1978	26,106		53,152		26,106		(12,656)			27,046			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,057.40 157498800 .062	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	2,228	4,373,600	1963	82,224		208,855		82,224		(62,926)			126,631			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,059.29 166489100 .102	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/28/2014	10/28/2015	10/28/2015	Closing Sale	679	1,347,114	1985	23,576		50,374		23,576		(10,401)			26,799			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,065.24 168655600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/15/2014	12/14/2015	12/14/2015	Closing Sale	1,016	2,021,663	1990	37,805		76,152		37,805		(11,065)			38,347			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,067.46 165645900 .100	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/07/2014	10/07/2015	10/07/2015	Closing Sale	1,777	3,439,234	1935	91,139		205,997		91,139		(74,659)			114,857			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,071.82 163346300 .082	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/28/2014	08/28/2015	08/28/2015	Closing Sale	653	1,304,390	1997	21,522		40,350		21,522		(9,124)			18,827			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,072.39 163815700 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	09/08/2015	09/08/2015	Closing Sale	499	998,488	2002	14,946		26,391		14,946		(6,602)			11,446			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,072.93 165288200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/29/2014	09/28/2015	09/28/2015	Closing Sale	884	1,748,197	1978	36,709		64,427		36,709		(18,362)			27,719			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,073.19 166489700 .102	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/28/2014	10/28/2015	10/28/2015	Closing Sale	1,489	2,956,097	1985	58,823		110,541		58,823		(27,150)			51,718			0001

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MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,078.37 168656200 .121	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/15/2014	12/14/2015	12/14/2015	Closing Sale	519	1,031,987	1990	21,981		38,873		21,981		(6,532)			16,892			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,078.53 167807600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	09/28/2015	09/28/2015	Closing Sale	124	244,871	1978	7,937		9,002		7,937		(164)			1,064			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,079.41 163813900 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	08/28/2015	08/28/2015	Closing Sale	625	1,248,442	1997	21,339		38,619		21,339		(10,141)			17,280			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,082.53 157499400 .062	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	1,485	2,913,851	1963	62,065		139,147		62,065		(47,125)			77,082			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,086.58 165288800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/29/2014	09/28/2015	09/28/2015	Closing Sale	1,269	2,509,274	1978	57,714		92,476		57,714		(29,545)			34,762			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,087.97 165646500 .100	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/07/2014	10/07/2015	10/07/2015	Closing Sale	971	1,878,537	1935	53,722		112,517		53,722		(46,516)			58,795			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,090.41 163816300 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	09/08/2015	09/08/2015	Closing Sale	908	1,817,438	2002	31,917		48,037		31,917		(14,406)			16,120			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,092.98 163346900 .082	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/28/2014	08/28/2015	08/28/2015	Closing Sale	1,105	2,207,276	1997	43,483		68,279		43,483		(18,387)			24,796			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,093.04 166490300 .102	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/28/2014	10/28/2015	10/28/2015	Closing Sale	854	1,694,359	1985	38,803		63,359		38,803		(18,913)			24,556			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,093.70 165289400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/29/2014	09/28/2015	09/28/2015	Closing Sale	1,494	2,953,864	1978	70,598		108,861		70,598		(36,788)			38,262			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,094.23 167807000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	10/28/2015	10/28/2015	Closing Sale	101	200,014	1985	6,829		7,479		6,829		(40)			651			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,096.06 168656800 .121	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/15/2014	12/14/2015	12/14/2015	Closing Sale	821	1,632,716	1990	40,491		61,502		40,491		(12,487)			21,010			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,105.56 163814500 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	08/28/2015	08/28/2015	Closing Sale	681	1,360,059	1997	27,729		42,072		27,729		(13,699)			14,343			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,109.01 168657400 .121	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/15/2014	12/14/2015	12/14/2015	Closing Sale	884	1,758,211	1990	46,768		66,229		46,768		(14,649)			19,460			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,111.02 163817500 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	09/08/2015	09/08/2015	Closing Sale	502	1,004,853	2002	20,051		26,560		20,051		(9,329)			6,508			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,114.75 163347500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/28/2014	08/28/2015	08/31/2015	Closing Sale	1,506	3,006,511	1997	66,744		93,003		66,744		(28,649)			26,258			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,114.87 166490900 .102	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/28/2014	10/28/2015	10/28/2015	Closing Sale	2,110	4,188,932	1985	107,664		156,641		107,664		(55,329)			48,977			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,116.74 163815100 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	08/28/2015	08/28/2015	Closing Sale	432	861,773	1997	18,416		26,658		18,416		(9,173)			8,242			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,119.83 163818100 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	09/08/2015	09/08/2015	Closing Sale	1,177	2,355,372	2002	49,013		62,256		49,013		(23,009)			13,243			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,122.34 168658000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/15/2014	12/14/2015	12/14/2015	Closing Sale	1,329	2,643,360	1990	75,336		99,571		75,336		(24,605)			24,235			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,122.77 165290000 .092	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/29/2014	09/28/2015	09/28/2015	Closing Sale	2,282	4,512,924	1978	121,848		166,318		121,848		(67,506)			44,470			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,122.81 166491500 .102	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/28/2014	10/28/2015	10/28/2015	Closing Sale	666	1,323,016	1985	35,057		49,473		35,057		(18,538)			14,416			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,137.65 168037000 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/01/2014	11/30/2015	11/30/2015	Expiration	1,078	2,229,553	2068	32,437				32,437		(2,099)			(32,437)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,140.47 167805800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/16/2015	11/16/2015	Closing Sale	253	516,809	2040	12,415		4,369		12,415		660			(8,046)			0001

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MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,141.09 167802200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/23/2015	11/23/2015	Closing Sale	1,059	2,184,999	.2064	37,580		6,733		37,580		575			(30,847)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,143.70 163348100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/28/2014	08/28/2015	08/28/2015	Closing Sale	2,379	4,750,384	.1997	117,334		146,947		117,334		(47,762)			29,613			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,146.25 163818700 .090	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	09/08/2015	09/08/2015	Closing Sale	2,398	4,798,832	.2002	109,569		126,839		109,569		(51,005)			17,270			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,152.44 167802800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/23/2015	11/23/2015	Closing Sale	847	1,747,042	.2064	33,188		5,383		33,188		397			(27,805)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,159.36 168037600 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/01/2014	11/30/2015	11/30/2015	Expiration	619	1,279,344	.2068	22,709				22,709		(1,606)			(22,709)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,176.17 167803400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/23/2015	11/23/2015	Closing Sale	1,701	3,510,839	.2064	77,941		10,818		77,941		1,517			(67,123)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,178.17 168038200 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/01/2014	11/30/2015	11/30/2015	Expiration	421	871,415	.2068	17,491				17,491		(1,116)			(17,491)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,187.72 167804000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/23/2015	11/23/2015	Closing Sale	957	1,974,935	.2064	46,428		6,085		46,428		1,054			(40,343)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,191.82 168038800 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/01/2014	11/30/2015	11/30/2015	Expiration	1,474	3,048,328	.2068	65,580				65,580		(3,940)			(65,580)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,200.72 167804600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/23/2015	11/23/2015	Closing Sale	1,891	3,901,315	.2064	96,781		12,021		96,781		2,525			(84,760)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,206.50 168039400 .120	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/01/2014	11/30/2015	11/30/2015	Expiration	1,411	2,916,790	.2068	66,643				66,643		(3,792)			(66,643)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,208.98 167805200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/24/2014	11/23/2015	11/23/2015	Closing Sale	405	835,181	.2064	21,326		2,573		21,326		594			(18,752)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro 145459700 .121	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/12/2013	12/31/2015	12/31/2015	Expiration	1	22,000,000	1.050000	1,072,500				1,072,500		268,878			(1,072,500)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,888.68 149989500 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	01/28/2015	01/28/2015	Closing Sale	406	728,436	.1793	23,940		39,086		23,940		(14,005)			15,146			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,909.98 149990100 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	02/09/2015	02/09/2015	Closing Sale	290	521,010	.1797	19,234		32,750		19,234		(11,860)			13,517			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,913.93 147759000 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/14/2014	02/17/2015	02/17/2015	Closing Sale	2,207	4,057,083	.1839	81,547		166,340		81,547		(72,890)			84,793			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,917.66 151221900 .042	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	568	1,062,003	.1869	14,125		27,400		14,125		(8,992)			13,275			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,917.87 149993100 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/16/2015	03/16/2015	Closing Sale	786	1,446,649	.1841	32,891		60,298		32,891		(20,961)			27,407			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,929.55 148265400 .022	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	1,586	2,948,585	.1859	55,286		111,162		55,286		(44,596)			55,876			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,933.21 147759600 .021	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/12/2014	02/17/2015	02/17/2015	Closing Sale	949	1,745,369	.1839	42,412		89,712		42,412		(40,268)			47,299			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,933.77 146408500 .011	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2014	01/14/2015	01/14/2015	Closing Sale	5,842	10,742,958	.1839	259,974		554,359		259,974		(284,696)			294,384			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,936.36 151222500 .042	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	1,448	2,706,652	.1869	48,449		96,898		48,449		(32,494)			48,449			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,940.71 148266000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	2,539	4,720,332	.1859	100,307		206,279		100,307		(84,036)			105,971			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,941.83 149993700 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/16/2015	03/16/2015	Closing Sale	1,543	2,840,072	.1841	81,201		155,337		81,201		(55,957)			74,136			0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,942.52 151223100 .042	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	2,123	3,968,757	1869	76,597		155,178		76,597		(52,579)			78,581			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,946.96 149994900 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/23/2015	03/23/2015	Closing Sale	630	1,176,412	1867	25,444		50,699		25,444		(18,284)			25,255			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,950.41 149997900 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/30/2015	03/30/2015	Closing Sale	717	1,332,136	1858	33,576		66,542		33,576		(23,393)			32,966			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,951.14 149990700 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	02/17/2015	02/17/2015	Closing Sale	263	482,696	1839	15,287		29,537		15,287		(11,719)			14,250			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,957.11 149997300 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/23/2015	03/23/2015	Closing Sale	453	845,683	1867	20,185		41,045		20,185		(14,998)			20,860			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,957.83 149991300 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/02/2015	03/02/2015	Closing Sale	248	460,679	1859	12,063		24,374		12,063		(9,513)			12,311			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,958.56 148266600 .022	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	2,448	4,551,697	1859	114,020		242,605		114,020		(100,623)			128,585			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,967.05 149994300 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/16/2015	03/16/2015	Closing Sale	317	584,356	1841	19,957		39,966		19,957		(14,795)			20,008			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,970.75 151224300 .042	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	2,058	3,847,296	1869	97,721		208,523		97,721		(72,502)			110,802			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,970.80 149995500 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/23/2015	03/23/2015	Closing Sale	2,585	4,824,488	1867	129,082		269,538		129,082		(99,511)			140,455			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,973.05 149991900 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/02/2015	03/02/2015	Closing Sale	660	1,227,720	1859	36,017		75,006		36,017		(29,629)			38,988			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,974.74 148267200 .022	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/28/2014	03/02/2015	03/02/2015	Closing Sale	1,449	2,695,242	1859	76,141		167,105		76,141		(69,920)			90,964			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,987.27 149992500 .033	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2014	03/09/2015	03/09/2015	Closing Sale	1,076	2,020,433	1878	53,081		117,512		53,081		(46,534)			64,431			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,927.98 151589200 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	886	1,663,744	1878	22,793		44,087		22,793		(13,759)			21,294			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,946.77 152481000 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	04/20/2015	04/20/2015	Closing Sale	42	78,451	1872	1,666		3,138		1,666		(955)			1,472			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,950.71 151589800 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	6,469	12,150,828	1878	232,081		469,029		232,081		(151,701)			236,948			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,955.80 151223700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/28/2014	04/28/2015	04/28/2015	Closing Sale	1,495	2,794,702	1869	62,042		129,115		62,042		(44,595)			67,073			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,964.32 152482200 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/14/2015	05/14/2015	Closing Sale	449	847,062	1889	16,963		33,994		16,963		(10,246)			17,031			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,968.24 152482800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/14/2015	05/14/2015	Closing Sale	1,478	2,791,719	1889	58,317		117,831		58,317		(35,688)			59,514			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,973.23 152484000 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/21/2015	05/21/2015	Closing Sale	1,302	2,457,479	1888	54,394		110,897		54,394		(33,208)			56,503			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,976.02 152481600 .052	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/07/2015	05/07/2015	Closing Sale	566	1,062,785	1878	27,495		55,346		27,495		(16,919)			27,851			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,977.38 151591000 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	1,928	3,621,828	1878	89,821		191,234		89,821		(63,471)			101,412			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,981.51 151591600 .050	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	4,177	7,845,850	1878	200,854		431,515		200,854		(143,875)			230,662			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,985.25 162294700 .081	Equity Indexed Annuity	Exh 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	08/07/2015	08/07/2015	Closing Sale	749	1,429,561	1910	31,697		56,656		31,697		(9,543)			24,959			0001

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MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,987.38 152483400 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/14/2015	05/14/2015	Closing Sale	2,229	4,208,646	1889	104,830		220,290		104,830		(68,102)			115,460			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,991.87 152484600 .052	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/22/2014	05/21/2015	05/21/2015	Closing Sale	672	1,269,020	1888	32,975		69,795		32,975		(21,300)			36,820			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1964.04 151590400 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/07/2014	05/07/2015	05/07/2015	Closing Sale	1,559	2,928,939	1878	64,437		133,846		64,437		(44,020)			69,409			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,013.26 162295300 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	08/07/2015	08/07/2015	Closing Sale	1,007	1,922,097	1910	55,955		104,370		55,955		(18,306)			48,416			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,018.35 157500000 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	1,371	2,691,037	1963	39,289		76,425		39,289		(13,790)			37,136			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,027.49 179917200 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	06/15/2015	06/15/2015	Closing Sale	192	371,608	1938		13,746	17,204		13,746					3,458			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,029.54 162295900 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	08/14/2015	Closing Sale	2,192	4,285,168	1955	80,392		162,975		80,392		(29,351)			82,583			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,038.03 179915400 .033	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/31/2015	10/07/2015	10/07/2015	Closing Sale	185	358,787	1935		13,672	11,260		13,672					(2,412)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,044.18 162296500 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	08/14/2015	Closing Sale	2,364	4,622,749	1955	101,053		210,428		101,053		(38,910)			109,375			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,047.98 157500600 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	3,747	7,353,510	1963	155,159		319,878		155,159		(61,139)			164,719			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,059.96 157501200 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	4,896	9,609,770	1963	224,869		476,645		224,869		(93,293)			251,776			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,060.90 162297100 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	08/14/2015	Closing Sale	4,566	8,927,665	1955	224,746		482,734		224,746		(91,255)			257,988			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,063.15 162297700 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	08/14/2015	08/14/2015	Closing Sale	4,937	9,651,785	1955	247,122		532,996		247,122		(100,798)			285,874			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,071.25 162294100 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	07/28/2015	07/28/2015	Closing Sale	261	516,733	1979	10,596		24,112		10,596		(4,746)			13,516			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,072.31 162293500 .081	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/15/2014	07/21/2015	07/21/2015	Closing Sale	415	818,445	1974	18,002		40,922		18,002		(8,196)			22,920			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,074.09 157501800 .062	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/23/2014	06/22/2015	06/22/2015	Closing Sale	825	1,619,241	1963	42,262		91,973		42,262		(17,866)			49,711			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,076.58 165322500 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/30/2014	09/28/2015	09/28/2015	Expiration	1,665	3,292,899	1978	80,383				80,383		(20,993)			(80,383)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,083.21 165321300 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/30/2014	09/14/2015	09/14/2015	Expiration	657	1,303,256	1984	31,088				31,088		(8,698)			(31,088)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,095.00 165321900 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/30/2014	09/21/2015	09/21/2015	Expiration	2,153	4,293,806	1994	100,074				100,074		(28,799)			(100,074)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro up Stk 1,950.19 147760200 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	02/14/2014	02/17/2015	02/17/2015	Closing Sale	1,549	2,847,808	1839	78,884		172,862		78,884		(79,231)			93,978			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 1,981.62 165966400 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/15/2014	10/14/2015	10/14/2015	Closing Sale	560	1,051,643	1878	24,548		58,202		24,548		(23,162)			33,655			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,049.24 165965800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/15/2014	10/07/2015	10/07/2015	Closing Sale	1,089	2,107,034	1935	33,362		124,281		33,362		(57,136)			90,919			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,079.85 164957400 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Closing Sale	1,620	3,230,171	1994	60,367		101,503		60,367		(24,106)			41,137			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,107.37 164958000 .092	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Closing Sale	2,028	4,045,258	1994	89,656		127,116		89,656		(38,979)			37,460			0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,108.32 167009700 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	1,269	2,578,353	2032	44,193		29,151		44,193		(7,222)			(15,042)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,114.15 164958600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Closing Sale	681	1,358,809	1994	31,056		42,699		31,056		(13,757)			11,643			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,121.12 167010300 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	716	1,454,739	2032	27,844		16,448		27,844		(4,884)			(11,396)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,132.50 167010900 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	553	1,124,471	2032	23,322		12,714		23,322		(4,307)			(10,608)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,136.68 164959200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Closing Sale	2,536	5,057,101	1994	125,040		158,912		125,040		(57,736)			33,872			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,143.68 167011500 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	1,503	3,054,269	2032	67,622		34,532		67,622		(13,080)			(33,089)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,154.24 167012100 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	969	1,968,781	2032	46,148		22,259		46,148		(8,964)			(23,889)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,155.03 168907600 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	521	1,082,297	2079	19,373				19,373		2,317			(19,373)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,161.96 167012700 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	2,056	4,176,800	2032	101,246		47,224		101,246		(19,657)			(54,022)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,164.80 164959800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Closing Sale	446	889,035	1994	23,422		27,937		23,422		(10,984)			4,515			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,170.62 168908200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	1,048	2,177,945	2079	44,648				44,648		5,348			(44,648)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,173.95 167013300 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	701	1,425,243	2032	36,116		16,114		36,116		(7,042)			(20,002)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,189.74 168908800 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	647	1,344,133	2079	31,318				31,318		3,921			(31,318)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,203.04 168909400 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	1,875	3,897,908	2079	97,448				97,448		12,502			(97,448)			0001
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,217.18 168910000 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	1,955	4,063,771	2079	107,690				107,690		13,787			(107,690)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 1,938.32 167817200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	02/23/2015	02/23/2015	Closing Sale	107	196,938	1836	9,840		10,947		9,840		(145)			1,107			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 1,970.47 165968200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/15/2014	10/14/2015	10/14/2015	Closing Sale	1,502	2,820,643	1878	67,433		139,357		67,433		(33,319)			71,924			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,034.26 165967600 .101	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/15/2014	10/07/2015	10/07/2015	Closing Sale	3,062	5,924,831	1935	121,950		185,941		121,950		(79,664)			63,991			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,039.67 167816000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	10/07/2015	10/07/2015	Closing Sale	62	120,789	1935	4,354		3,791		4,354		38			(564)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,064.09 164960400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	993	1,981,307	1994	35,179				35,179		(7,765)			(35,179)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,074.86 164961000 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	1,363	2,718,716	1994	54,721				54,721		(12,315)			(54,721)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,076.79 167815400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	09/14/2015	09/14/2015	Expiration	56	112,004	1984	3,240				3,240		16			(3,240)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,079.90 167816600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	10/28/2015	10/28/2015	Closing Sale	223	442,329	1985	12,911		21,135		12,911		120			8,225			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,080.62 164965800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/14/2015	09/14/2015	Expiration	2,006	3,979,272	1984	96,848				96,848		(21,853)			(96,848)			0001

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,083.04 164961600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	1,664	3,318,479	1994	72,567				72,567		(16,594)			(72,567)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,093.01 164962200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	1,655	3,300,071	1994	78,899				78,899		(18,445)			(78,899)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,094.60 164962800 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	3,351	6,682,188	1994	161,904				161,904		(37,961)			(161,904)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,099.38 167013900 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	1,183	2,403,275	2032	40,856		55,188		40,856		(3,844)			14,332			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,101.95 167814800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	08/21/2015	08/21/2015	Expiration	85	169,073	1992	5,562				5,562		20			(5,562)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,104.37 164963400 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	1,564	3,119,249	1994	81,520				81,520		(19,558)			(81,520)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,109.34 167014500 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	1,193	2,424,536	2032	46,551		55,676		46,551		(4,544)			9,125			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,110.96 164964000 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	6,094	12,153,542	1994	332,681				332,681		(81,135)			(332,681)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,113.60 167015100 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	2,490	5,060,072	2032	102,213		116,197		102,213		(9,732)			13,984			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,113.95 164964600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	472	941,285	1994	26,290				26,290		(6,461)			(26,290)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,123.56 167015700 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	2,740	5,567,964	2032	124,166		127,860		124,166		(12,452)			3,690			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,128.98 167813600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/09/2015	11/09/2015	Closing Sale	538	1,093,783	2032	28,508		25,117		28,508		265			(3,391)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,130.90 164965200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2014	09/21/2015	09/21/2015	Expiration	719	1,434,732	1994	44,345				44,345		(11,450)			(44,345)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,132.01 167808800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/23/2015	11/23/2015	Closing Sale	1,419	2,928,519	2064	50,751		32,769		50,751		650			(17,981)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,132.41 167814200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/16/2015	11/16/2015	Closing Sale	867	1,769,034	2040	43,094		11,595		43,094		341			(31,499)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,133.92 167016300 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	4,945	10,048,069	2032	245,173		230,739		245,173		(25,871)			(14,434)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,140.02 167016900 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	4,848	9,850,482	2032	252,172		226,202		252,172		(27,341)			(25,971)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,142.12 167809400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/23/2015	11/23/2015	Closing Sale	942	1,944,127	2064	38,063		21,754		38,063		345			(16,309)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,145.71 167017500 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	854	1,735,136	2032	46,328		39,845		46,328		(5,134)			(6,483)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,146.04 167810000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/23/2015	11/23/2015	Closing Sale	2,391	4,933,581	2064	100,776		55,200		100,776		764			(45,570)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,147.13 168910600 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	866	1,799,886	2079	32,038				32,038		2,482			(32,038)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,155.65 168911200 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	565	1,173,331	2079	23,232				23,232		1,793			(23,232)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,163.34 168911800 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	2,878	5,982,291	2079	128,619				128,619		9,631			(128,619)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,164.40 167018100 .110	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	11/09/2015	11/09/2015	Closing Sale	298	605,845	2032	18,236		13,912		18,236		(2,173)			(4,324)			0001

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

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,166.88 167810600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/23/2015	11/23/2015	Closing Sale	6,405	13,215,748	2064	327,207		147,881		327,207		1,044			(179,327)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,184.21 167812400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/23/2015	11/23/2015	Closing Sale	3,891	8,028,542	2064	226,247		89,837		226,247		1,412			(136,409)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,184.55 168912400 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	8,299	17,250,307	2079	448,508				448,508		34,081			(448,508)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,194.94 167813000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/24/2014	11/23/2015	11/23/2015	Closing Sale	302	622,991	2064	18,773		6,971		18,773		108			(11,802)			0001
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,200.34 168913000 .122	Equity Indexed Annuity	Exh 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/22/2014	12/21/2015	12/21/2015	Expiration	4,865	10,112,726	2079	295,295				295,292		23,088			(295,292)			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												47,371,340	2,316,439	67,290,609		49,687,776	XXX	(22,113,064)			17,602,830			XXX
0149999. Subtotal - Purchased Options - Hedging Other												47,371,340	2,316,439	67,290,609		49,687,776	XXX	(22,113,064)			17,602,830			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												47,371,340	2,316,439	67,290,609		49,687,776	XXX	(22,113,064)			17,602,830			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												47,371,340	2,316,439	67,290,609		49,687,776	XXX	(22,113,064)			17,602,830			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,967.37 147503300 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATION E58DKGMJYYYJLN8C3868	02/10/2014	01/07/2015	01/07/2015	Closing Purchase	318	585,310	1838	(8,404)		(32,829)		(8,404)		25,287			(24,425)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,982.66 147498500 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	01/07/2015	01/07/2015	Closing Purchase	533	978,818	1838	(25,862)		(77,107)		(25,862)		50,460			(51,245)			0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(34,266)		(109,936)		(34,266)	XXX	75,747			(75,670)			XXX
0569999. Subtotal - Written Options - Hedging Other												(34,266)		(109,936)		(34,266)	XXX	75,747			(75,670)			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												(34,266)		(109,936)		(34,266)	XXX	75,747			(75,670)			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												(34,266)		(109,936)		(34,266)	XXX	75,747			(75,670)			XXX
CREDIT SUISSE INTERNATION Variable Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2015	02/17/2017	02/18/2015	Swap Close		40,000	0.000000/ (L)			(11)	(3)						(11)			100/100
CREDIT SUISSE INTERNATION Variable Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2015	02/17/2017	02/18/2015	Swap Close		40,000	0.000000/(L)			(11)	(3)						(11)			100/100
CREDIT SUISSE INTERNATION Variable Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2015	02/17/2017	02/18/2015	Swap Close		40,000	0.000000/(L)			(11)	(3)						(11)			100/100
CREDIT SUISSE INTERNATION Variable Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2015	02/17/2017	02/18/2015	Swap Close		40,000	0.000000/(L)			(11)	(3)						(11)			100/100
CREDIT SUISSE INTERNATION Variable Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/12/2015	02/17/2017	02/18/2015	Swap Close		40,000	0.000000/(L)			(11)	(3)						(11)			100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														(55)	(15)		XXX				(55)			XXX
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap	FRANCE TELECOM F41130DF7	Sch D - 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/19/2012	11/10/2020	04/16/2015	Swap Close		12,726,400	7.319000/(7.250000)			821,009	26,063	(252,400)			(252,400)		821,009			100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														821,009	26,063	(252,400)	XXX		(252,400)		821,009			XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0909999. Subtotal - Swaps - Hedging Effective														820,954	26,048	(252,400)	XXX		(252,400)		820,954			XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/25/2015	06/29/2022	07/22/2015	Swap Close		3,000,000	2.216500/(0.2820 00)			(26,483)	4,030						(26,483)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/25/2015	06/29/2022	07/22/2015	Swap Close		3,000,000	2.216500/(0.2820 00)			(26,483)	4,030						(26,483)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	05/21/2015	05/26/2022	07/22/2015	Swap Close		5,750,000	1.993500/(0.2820 00)			14,194	15,810						14,194			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	05/21/2015	05/26/2022	07/22/2015	Swap Close		5,750,000	1.993500/(0.2820 00)			14,194	15,810						14,194			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/29/2015	07/31/2022	08/17/2015	Swap Close		3,575,000	2.069500/(0.2968 00)			23,407	3,345						23,407			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/29/2015	07/31/2022	08/17/2015	Swap Close		6,250,000	2.069500/(0.2968 00)			40,921	5,847						40,921			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	05/21/2015	05/26/2022	08/17/2015	Swap Close		5,125,000	1.993500/(0.2820 00)			17,535	20,143						17,535			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	05/21/2015	05/26/2022	08/17/2015	Swap Close		5,125,000	1.993500/(0.2820 00)			17,535	20,143						17,535			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/03/2015	06/05/2022	08/17/2015	Swap Close		7,500,000	2.142500/(0.2825 00)			95,261	28,616						95,261			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/03/2015	06/05/2022	08/17/2015	Swap Close		7,500,000	2.142500/(0.2825 00)			95,261	28,616						95,261			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	08/06/2015	08/10/2022	10/27/2015	Swap Close		4,500,000	2.054500/(0.3114 00)			119,806	16,738						119,806			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	08/06/2015	08/10/2022	10/27/2015	Swap Close		4,500,000	2.054500/(0.3114 00)			119,806	16,738						119,806			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/19/2015	06/23/2022	10/27/2015	Swap Close		5,000,000	2.073500/(0.3260 00)			142,891	30,576						142,891			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/19/2015	06/23/2022	10/27/2015	Swap Close		5,000,000	2.073500/(0.3260 00)			142,891	30,576						142,891			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/29/2015	07/31/2022	10/27/2015	Swap Close		5,500,000	2.069500/(0.2968 00)			153,097	23,517						153,097			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/29/2015	07/31/2022	10/27/2015	Swap Close		3,500,000	2.069500/(0.2968 00)			97,426	14,965						97,426			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/25/2015	06/29/2022	10/27/2015	Swap Close		12,000,000	2.216500/(0.3261 00)			453,061	75,491						453,061			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	06/25/2015	06/29/2022	10/27/2015	Swap Close		12,000,000	2.216500/(0.3261 00)			453,061	75,491						453,061			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/02/2015	07/06/2022	10/27/2015	Swap Close		7,500,000	2.161500/(0.3271 00)			255,625	43,118						255,625			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/02/2015	07/06/2022	10/27/2015	Swap Close		17,500,000	2.161500/(0.3271 00)			596,459	100,609						596,459			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	09/15/2015	09/17/2022	10/27/2015	Swap Close		26,000,000	1.901500/(0.3342 50)			413,344	45,276						413,344			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/09/2015	07/13/2022	10/27/2015	Swap Close		12,500,000	2.053000/(0.3196 00)			337,393	63,645						337,393			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	07/09/2015	07/13/2022	10/27/2015	Swap Close		12,500,000	2.053000/(0.3196 00)			337,393	63,446						337,393			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	Sch D - 1	Interest Rate	CME SNZ20JLFK8IMNNCL00F39	10/14/2015	10/17/2022	10/27/2015	Swap Close		3,000,000	1.650500/(0.3170 50)			(4,375)	1,222						(4,375)			100/100

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0919999. Subtotal - Swaps - Hedging Other - Interest Rate														3,883,220	747,798		XXX				3,883,220			XXX
0969999. Subtotal - Swaps - Hedging Other														3,883,220	747,798		XXX				3,883,220			XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														3,883,165	747,783		XXX				3,883,165			XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange														821,009	26,063	(252,400)	XXX		(252,400)		821,009			XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														4,704,174	773,846	(252,400)	XXX		(252,400)		4,704,174			XXX
Long: Australian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/31/2015	04/07/2015	04/07/2015	Sale		267,674	1.313936			1,469			0020				1,469			
Long: Australian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2015	04/10/2015	04/10/2015	Sale		327,709	1.301571			(44)			0020				(44)			
Long: Australian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/02/2015	04/09/2015	04/09/2015	Sale		27,590	1.316725			376			0020				376			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/05/2015	01/08/2015	01/08/2015	Sale		179,572	1.175820			(931)			0020				(931)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/19/2015	01/21/2015	01/21/2015	Sale		19,947	1.197200			(509)			0020				(509)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/20/2015	01/23/2015	01/23/2015	Sale		53,389	1.210955			(957)			0020				(957)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	03/23/2015	03/26/2015	03/26/2015	Sale		67,133	1.251511			14			0020				14			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/27/2015	03/27/2015	Sale		67,696	1.249920			156			0020				156			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/04/2015	06/09/2015	06/09/2015	Sale		94,290	1.250180			411			0020				411			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/05/2015	06/10/2015	06/10/2015	Sale		23,761	1.242934			194			0020				194			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/08/2015	06/11/2015	06/11/2015	Sale		69,887	1.240495			812			0020				812			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/09/2015	06/12/2015	06/12/2015	Sale		35,098	1.232517			58			0020				58			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/10/2015	06/15/2015	06/15/2015	Sale		88,563	1.226278			(275)			0020				(275)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/11/2015	06/16/2015	06/16/2015	Sale		77,209	1.229215			(271)			0020				(271)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/12/2015	06/17/2015	06/17/2015	Sale		47,545	1.230249			(118)			0020				(118)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2015	06/18/2015	06/18/2015	Sale		47,618	1.231700			(8)			0020				(8)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2015	06/19/2015	06/19/2015	Sale		35,886	1.229000			275			0020				275			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/17/2015	06/22/2015	06/22/2015	Sale		77,867	1.222980			(337)			0020				(337)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/28/2015	09/01/2015	09/01/2015	Sale		22,200	1.319800			(179)			0020				(179)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2015	09/02/2015	09/02/2015	Sale		105,004	1.321711			88			0020				88			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/25/2015	11/30/2015	11/30/2015	Sale		23,732	1.329022			(47)			0020				(47)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/30/2015	12/03/2015	12/03/2015	Sale		29,929	1.334684			(1)			0020				(1)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/01/2015	12/04/2015	12/04/2015	Sale		23,899	1.335305			(72)			0020				(72)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/02/2015	12/07/2015	12/07/2015	Sale		29,733	1.334369			(13)			0020				(13)			
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/03/2015	12/08/2015	12/08/2015	Sale		5,835	1.334708			(61)			0020				(61)			
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/05/2015	01/07/2015	01/07/2015	Sale		65,473	0.839137			(624)			0020				(624)			
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2015	03/18/2015	03/18/2015	Sale		1,487,903	0.945626			4,151			0020				4,151			
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/23/2015	03/25/2015	03/25/2015	Sale		73,392	0.914578			(185)			0020				(185)			
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/24/2015	03/26/2015	03/26/2015	Sale		31,502	0.915416			183			0020				183			

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)
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	04/16/2015	04/20/2015	04/20/2015	Sale		842,838	0.926205			(3,298)						(3,298)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/29/2015	05/04/2015	05/04/2015	Sale		108,425	0.895656			558						558			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	04/30/2015	05/05/2015	05/05/2015	Sale		613,099	0.893416			(1,725)						(1,725)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/04/2015	05/06/2015	05/06/2015	Sale		214,234	0.896539			643						643			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/05/2015	05/07/2015	05/07/2015	Sale		61,485	0.893320			370						370			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	05/06/2015	05/08/2015	05/08/2015	Sale		215,488	0.881970			(1,459)						(1,459)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/11/2015	06/17/2015	06/17/2015	Sale		4,075,624	0.889680			(1,994)						(1,994)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	06/29/2015	06/30/2015	06/30/2015	Sale		823,178	0.892387			(4,694)						(4,694)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	08/24/2015	08/26/2015	08/26/2015	Sale		249,157	0.863931			(3,670)						(3,670)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	08/28/2015	09/01/2015	09/01/2015	Sale		117,539	0.891941			(68)						(68)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/10/2015	09/15/2015	09/15/2015	Sale		745,179	0.887456			1,642						1,642			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/10/2015	09/16/2015	09/16/2015	Sale		1,983,784	0.891226			9,636						9,636			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/10/2015	09/16/2015	09/16/2015	Sale		3,972,572	0.890103			14,268						14,268			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	10/05/2015	10/07/2015	10/07/2015	Sale		74,391	0.893735			492						492			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/13/2015	11/17/2015	11/17/2015	Sale		900,641	0.931767			(1,284)						(1,284)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/13/2015	11/17/2015	11/17/2015	Sale		355,051	0.931753			(511)						(511)			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/10/2015	12/14/2015	12/14/2015	Sale		9,041	0.913993			46						46			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	12/10/2015	12/16/2015	12/16/2015	Sale		5,814,775	0.912159			(22,277)						(22,277)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	01/05/2015	01/07/2015	01/07/2015	Sale		380,799	0.656452			(4,310)						(4,310)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	01/07/2015	01/08/2015	01/08/2015	Sale		4,621,309	0.660942			(15,098)						(15,098)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	01/06/2015	01/08/2015	01/08/2015	Sale		299,242	0.658931			(1,885)						(1,885)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/12/2015	01/29/2015	01/29/2015	Sale		7,836,716	0.660622			21,873						21,873			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	01/12/2015	01/29/2015	01/29/2015	Sale		7,782,667	0.660622			21,722						21,722			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	01/06/2015	01/06/2015	01/06/2015	Sale		206,343	0.653462			(1,795)						(1,795)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	01/06/2015	01/06/2015	01/06/2015	Sale		3,272	0.656826			(12)						(12)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	01/06/2015	01/06/2015	01/06/2015	Sale		109,632	0.653462			(954)						(954)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	01/06/2015	01/06/2015	01/06/2015	Sale		1,785	0.656826			(6)						(6)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/10/2015	03/18/2015	03/18/2015	Sale		1,094,097	0.663561			(23,464)						(23,464)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/10/2015	03/18/2015	03/18/2015	Sale		1,449,753	0.663561			(31,092)						(31,092)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/10/2015	03/18/2015	03/18/2015	Sale		1,095,843	0.663416			(23,737)						(23,737)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/10/2015	03/18/2015	03/18/2015	Sale		1,451,578	0.663416			(31,442)						(31,442)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/23/2015	03/25/2015	03/25/2015	Sale		47,390	0.669254			(230)						(230)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/24/2015	03/26/2015	03/26/2015	Sale		62,317	0.673355			(40)						(40)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/16/2015	04/20/2015	04/20/2015	Sale		592,533	0.670241			(179)						(179)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/20/2015	04/22/2015	04/22/2015	Sale		25,042	0.671053			46						46			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/21/2015	04/23/2015	04/23/2015	Sale		50,784	0.668400			268						268			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/04/2015	06/17/2015	06/17/2015	Sale		2,964,519	0.649346			43,293						43,293			0020

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)
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/10/2015	06/17/2015	06/17/2015	Sale		3,744,533	0.646810			39,842						39,842			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	08/28/2015	09/02/2015	09/02/2015	Sale		97,229	0.649562			(436)						(436)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/09/2015	09/16/2015	09/16/2015	Sale		3,720,817	0.650932			(867)						(867)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	12/10/2015	12/16/2015	12/16/2015	Sale		3,676,669	0.658749			(32,285)						(32,285)			0020
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/29/2015	10/01/2015	10/01/2015	Sale		298,416	8.382240			(171)						(171)			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/05/2015	01/07/2015	01/07/2015	Sale		193,850	1.008500			(1,715)						(1,715)			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/30/2015	08/03/2015	08/03/2015	Sale		79,394	0.971450			855						855			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/05/2015	10/07/2015	10/07/2015	Sale		90,051	0.976100			711						711			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	11/02/2015	11/04/2015	11/04/2015	Sale		89,099	0.986500			(592)						(592)			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	11/25/2015	11/27/2015	11/27/2015	Sale		87,164	1.020870			(760)						(760)			0020
Long: U.S. Dollar Short: Australian Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	08/27/2015	08/27/2015	08/27/2015	Sale		6,580	1.401313			(7)						(7)			0020
Long: U.S. Dollar Short: Australian Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	08/27/2015	08/27/2015	08/27/2015	Sale		7,336	1.404176			(23)						(23)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/03/2015	02/06/2015	02/06/2015	Sale		34,577	1.241305			209						209			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/04/2015	02/09/2015	02/09/2015	Sale		75,802	1.257350			(681)						(681)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	03/31/2015	03/31/2015	03/31/2015	Sale		7,150	1.275231			(49)						(49)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/30/2015	06/30/2015	06/30/2015	Sale		8,098	1.243996			29						29			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	07/29/2015	08/04/2015	08/04/2015	Sale		49,734	1.294761			653						653			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	07/30/2015	08/05/2015	08/05/2015	Sale		50,078	1.301211			442						442			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	09/30/2015	09/30/2015	09/30/2015	Sale		9,290	1.347123			(45)						(45)			0020
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	12/31/2015	12/31/2015	12/31/2015	Sale		9,355	1.391693			(17)						(17)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/09/2015	01/13/2015	01/13/2015	Sale		264,674	0.844595			492						492			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/19/2015	01/21/2015	01/21/2015	Sale		100,009	0.861378			196						196			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/20/2015	01/22/2015	01/22/2015	Sale		32,326	0.865876			(105)						(105)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/04/2015	02/06/2015	02/06/2015	Sale		99,868	0.875964			625						625			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/05/2015	02/09/2015	02/09/2015	Sale		72,729	0.870701			947						947			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/11/2015	02/13/2015	02/13/2015	Sale		1,114,434	0.885363			(7,666)						(7,666)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	04/21/2015	04/23/2015	04/23/2015	Sale		99,927	0.929887			279						279			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	05/06/2015	05/06/2015	05/06/2015	Sale		29,237	0.891744			(366)						(366)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	05/20/2015	05/21/2015	05/21/2015	Sale		101,432	0.900978			(205)						(205)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/20/2015	04/22/2015	04/22/2015	Sale		24,843	0.931879			16						16			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/05/2015	06/09/2015	06/09/2015	Sale		90,123	0.898876			(644)						(644)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/08/2015	06/10/2015	06/10/2015	Sale		104,340	0.890393			(125)						(125)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/11/2015	06/17/2015	06/17/2015	Sale		1,489,622	0.944535			(91,072)						(91,072)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	04/20/2015	06/17/2015	06/17/2015	Sale		2,384,083	0.930756			(108,631)						(108,631)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/13/2015	07/14/2015	07/14/2015	Sale		23	0.905546												0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	07/03/2015	07/03/2015	07/03/2015	Sale		12,002	0.904215			(49)						(49)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/11/2015	09/16/2015	09/16/2015	Sale		4,080,845	0.888541			(7,470)						(7,470)			0030

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)
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	07/17/2015	09/16/2015	09/16/2015	Sale		511,426	0.920954			(19,626)							(19,626)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	07/07/2015	09/16/2015	09/16/2015	Sale		1,325,130	0.910854			(35,762)							(35,762)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/16/2015	09/18/2015	09/18/2015	Sale		659,505	0.885426			(4,847)							(4,847)			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	11/16/2015	11/16/2015	11/16/2015	Sale		13,980	0.932886			3							3			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/25/2015	11/27/2015	11/27/2015	Sale		141,314	0.941442			366							366			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/10/2015	12/16/2015	12/16/2015	Sale		1,986,746	0.889897			55,913							55,913			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	09/10/2015	12/16/2015	12/16/2015	Sale		3,978,608	0.888753			116,943							116,943			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/07/2015	01/09/2015	01/09/2015	Sale		61,331	0.663658			(332)							(332)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/07/2015	01/09/2015	01/09/2015	Sale		149,210	0.663658			(807)							(807)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/19/2015	01/21/2015	01/21/2015	Sale		72,881	0.661026			63							63			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/23/2014	01/29/2015	01/29/2015	Sale		8,013,778	0.641570			209,389				1,058			209,389			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	01/07/2015	01/29/2015	01/29/2015	Sale		4,620,548	0.661050			15,712							15,712			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	12/23/2014	01/29/2015	01/29/2015	Sale		3,308,589	0.641570			108,419				437			108,419			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/04/2015	02/06/2015	02/06/2015	Sale		156,457	0.657505			(597)							(597)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	02/05/2015	02/09/2015	02/09/2015	Sale		114,320	0.653552			441							441			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	01/08/2015	01/08/2015	01/08/2015	Sale		33,633	0.665637			(128)							(128)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	02/11/2015	02/13/2015	02/13/2015	Sale		1,246,434	0.656340			(10,676)							(10,676)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	03/17/2015	03/19/2015	03/19/2015	Sale		107,135	0.677828			185							185			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	03/18/2015	03/20/2015	03/20/2015	Sale		255,273	0.679348			(130)							(130)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	04/08/2015	04/10/2015	04/10/2015	Sale		559,976	0.670803			9,541							9,541			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/10/2014	04/14/2015	04/14/2015	Sale		265,005	0.682645			(2,553)							(2,553)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	04/09/2015	04/13/2015	04/13/2015	Sale		400,597	0.679948			1,784							1,784			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	04/08/2015	04/08/2015	04/08/2015	Sale		22,584	0.672157			(65)							(65)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	05/19/2015	05/19/2015	05/19/2015	Sale		42,156	0.647461			(157)							(157)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	05/26/2015	05/26/2015	05/26/2015	Sale		10,380	0.648428			26							26			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	05/29/2015	05/29/2015	05/29/2015	Sale		13,571	0.656869			(32)							(32)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/05/2015	06/09/2015	06/09/2015	Sale		246,708	0.654729			24							24			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/08/2015	06/10/2015	06/10/2015	Sale		164,332	0.653800			(234)							(234)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/09/2015	06/11/2015	06/11/2015	Sale		193,133	0.650318			(2,065)							(2,065)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	06/10/2015	06/12/2015	06/12/2015	Sale		191,965	0.644704			142							142			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/10/2015	06/17/2015	06/17/2015	Sale		1,448,856	0.663972			(54,269)							(54,269)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	03/10/2015	06/17/2015	06/17/2015	Sale		1,093,419	0.663972			(40,956)							(40,956)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	03/30/2015	06/17/2015	06/17/2015	Sale		276,463	0.676401			(15,724)							(15,724)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	03/10/2015	06/17/2015	06/17/2015	Sale		1,450,697	0.663819			(53,991)							(53,991)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	03/10/2015	06/17/2015	06/17/2015	Sale		1,095,178	0.663819			(40,759)							(40,759)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	04/20/2015	06/17/2015	06/17/2015	Sale		1,165,463	0.670978			(63,137)							(63,137)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP	549300ZFEEJ2IP5VME73	07/23/2015	07/23/2015	07/23/2015	Sale		14,238	0.642536			35							35			0020

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)
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	07/23/2015	07/23/2015	07/23/2015	Sale		17,485	0.642536			42							42			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2015	08/03/2015	08/03/2015	Sale		67,337	0.641972			(121)							(121)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	08/28/2015	08/28/2015	08/28/2015	Sale		17,090	0.652006			(18)							(18)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/10/2015	09/16/2015	09/16/2015	Sale		3,742,024	0.647243			22,074							22,074			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2015	10/01/2015	10/01/2015	Sale		178,033	0.659631			70							70			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/05/2015	10/07/2015	10/07/2015	Sale		95,699	0.660415			(439)							(439)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	10/08/2015	10/08/2015	10/08/2015	Sale		40,044	0.656142			(143)							(143)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	11/06/2015	11/06/2015	11/06/2015	Sale		23,691	0.662295			32							32			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	11/27/2015	11/27/2015	11/27/2015	Sale		16,727	0.666125			(49)							(49)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/09/2015	12/16/2015	12/16/2015	Sale		3,719,059	0.651240			74,675							74,675			0030
Long: U.S. Dollar Short: Norwegian Kroner	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	04/29/2015	04/29/2015	04/29/2015	Sale		21,478	7.657693			(441)							(441)			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/11/2015	02/13/2015	02/13/2015	Sale		221,211	8.403000			1,397							1,397			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/19/2015	01/21/2015	01/21/2015	Sale		258,910	0.878400			(5,033)							(5,033)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/20/2015	01/22/2015	01/22/2015	Sale		69,194	0.876650			(1,205)							(1,205)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/04/2015	02/06/2015	02/06/2015	Sale		68,288	0.923400			122							122			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2015	02/09/2015	02/09/2015	Sale		49,048	0.924670			20							20			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/10/2015	03/10/2015	03/10/2015	Sale		87,881	1.002295			(237)							(237)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/20/2015	04/22/2015	04/22/2015	Sale		76,867	0.955500			(97)							(97)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Bond	Sch D 1	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/04/2015	06/08/2015	06/08/2015	Sale		96,704	0.932580			1,457							1,457			0020
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	03/18/2015	03/18/2015	Sale		1,744,420	0.806572			252,367				(40,735)			252,367			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2014	03/18/2015	03/18/2015	Sale		2,270,324	0.639997			127,585				(6,176)			127,585			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2014	03/18/2015	03/18/2015	Sale		3,007,828	0.639997			169,033				(8,183)			169,033			0030
FX Covers	Various	Various	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/31/2015	12/31/2015	12/31/2015	Sale			Various			(64,020)							(64,020)			0030
1229999. Subtotal - Forwards - Hedging Other														483,713			XXX	(53,599)			483,713			XXX
1269999. Subtotal - Forwards														483,713			XXX	(53,599)			483,713			XXX
1399999. Subtotal - Hedging Effective														820,954	26,048	(252,400)	XXX		(252,400)		820,954			XXX
1409999. Subtotal - Hedging Other												47,337,074	2,316,439	71,547,606	747,798	49,653,510	XXX	(22,090,916)			21,894,093			XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												47,337,074	2,316,439	72,368,560	773,846	49,401,110	XXX	(22,090,916)	(252,400)		22,715,047			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open 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
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCLQOF39	12/14/2015	314.0000	312.3000	(425)					(425)	(425)	7,000	0010	250
GIF6	2	500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCLQOF39	12/21/2015	305.9000	312.3000	3,200					3,200	3,200	14,000	0010	250
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCLQOF39	12/28/2015	310.2000	312.3000	525					525	525	7,000	0010	250
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/28/2015	1,711.1000	1,698.2000	(645)					(645)	(645)	3,300	0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/29/2015	1,732.5000	1,698.2000	(1,715)					(1,715)	(1,715)	3,300	0010	50
MFSH	1	50	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/29/2015	1,732.6000	1,698.2000	(1,720)					(1,720)	(1,720)	3,300	0010	50
ESH6	18	900	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCLQOF39	12/28/2015	2,047.7500	2,035.4000	(11,115)					(11,115)	(11,115)	82,800	0010	50
GIF6	1	250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/19/2016	CME SNZ20JLFK8MNNCLQOF39	12/08/2015	321.6000	312.3000	(2,325)					(2,325)	(2,325)	7,000	0010	250
1289999. Subtotal - Long Futures - Hedging Other												(14,220)					(14,220)	(14,220)	127,700	XXX	XXX
1329999. Subtotal - Long Futures												(14,220)					(14,220)	(14,220)	127,700	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(14,220)					(14,220)	(14,220)	127,700	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(14,220)					(14,220)	(14,220)	127,700	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse	718,260	455,938	1,174,198
Total Net Cash Deposits	718,260	455,938	1,174,198

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the cutomer is guaranteed a minimum return based on an index.

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
GIF5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	01/16/2015	CME SNZ20JLFK8MNNCL00F39	12/19/2014	444.2500	01/06/2015	400.1000	Closing Sale	(11,038)	(11,038)			0001	250
GIF5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	01/16/2015	CME SNZ20JLFK8MNNCL00F39	12/22/2014	433.2000	01/13/2015	377.4000	Closing Sale	(27,900)	(27,900)			0001	250
GIF5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	01/16/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	423.8500	01/13/2015	377.4000	Closing Sale	(11,613)	(11,613)			0001	250
GIN5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	07/16/2015	CME SNZ20JLFK8MNNCL00F39	06/22/2015	432.8500	07/10/2015	415.5000	Closing Sale	(4,338)	(4,338)			0001	250
GIN5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	07/16/2015	CME SNZ20JLFK8MNNCL00F39	06/25/2015	433.5000	07/10/2015	415.5000	Closing Sale	(4,500)	(4,500)			0001	250
GIN5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	07/16/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	431.1500	07/10/2015	415.5000	Closing Sale	(7,825)	(7,825)			0001	250
GIQ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	08/17/2015	CME SNZ20JLFK8MNNCL00F39	07/30/2015	385.0000	08/06/2015	366.5500	Closing Sale	(4,613)	(4,613)			0001	250
GIU5	5	1,250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	09/16/2015	CME SNZ20JLFK8MNNCL00F39	08/06/2015	367.9500	08/25/2015	340.0000	Closing Sale	(34,938)	(34,938)			0001	250
GIU5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	09/16/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	366.9000	08/25/2015	340.0000	Closing Sale	(13,450)	(13,450)			0001	250
GIU5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	09/16/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	347.3000	08/25/2015	340.0000	Closing Sale	(1,825)	(1,825)			0001	250
GIU5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	09/16/2015	CME SNZ20JLFK8MNNCL00F39	08/28/2015	363.1500	09/08/2015	364.7500	Closing Sale	800	800			0001	250
GIV5	3	750	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	10/15/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	367.6500	09/30/2015	361.9500	Closing Sale	(4,275)	(4,275)			0001	250
GIV5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	10/15/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	359.6500	09/30/2015	361.9500	Closing Sale	1,150	1,150			0001	250
GIV5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	10/15/2015	CME SNZ20JLFK8MNNCL00F39	09/28/2015	356.0000	09/30/2015	361.9500	Closing Sale	2,975	2,975			0001	250
GIV5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	10/15/2015	CME SNZ20JLFK8MNNCL00F39	10/14/2015	364.6000	10/15/2015	360.4000	Closing Sale	(2,100)	(2,100)			0001	250
GIX5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	11/16/2015	CME SNZ20JLFK8MNNCL00F39	10/21/2015	358.6000	11/09/2015	348.3500	Closing Sale	(5,125)	(5,125)			0001	250
GIX5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	11/16/2015	CME SNZ20JLFK8MNNCL00F39	10/15/2015	365.6500	11/09/2015	348.3500	Closing Sale	(4,325)	(4,325)			0001	250
GIX5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	11/16/2015	CME SNZ20JLFK8MNNCL00F39	10/15/2015	366.2500	11/09/2015	348.3500	Closing Sale	(4,475)	(4,475)			0001	250
GIX5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	11/16/2015	CME SNZ20JLFK8MNNCL00F39	10/29/2015	359.9000	11/09/2015	348.3500	Closing Sale	(2,888)	(2,888)			0001	250
GIZ5	6	1,500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	12/15/2015	CME SNZ20JLFK8MNNCL00F39	11/09/2015	354.7000	12/02/2015	332.4000	Closing Sale	(33,450)	(33,450)			0001	250
GIZ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	12/15/2015	CME SNZ20JLFK8MNNCL00F39	11/16/2015	339.6000	12/02/2015	332.4000	Closing Sale	(1,800)	(1,800)			0001	250
GIZ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	12/15/2015	CME SNZ20JLFK8MNNCL00F39	11/23/2015	341.0000	12/02/2015	332.4000	Closing Sale	(2,150)	(2,150)			0001	250
GIZ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	12/15/2015	CME SNZ20JLFK8MNNCL00F39	11/30/2015	338.7500	12/02/2015	332.4000	Closing Sale	(1,588)	(1,588)			0001	250
GIZ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	12/15/2015	CME SNZ20JLFK8MNNCL00F39	11/30/2015	338.9000	12/02/2015	332.4000	Closing Sale	(1,625)	(1,625)			0001	250
MFSU	4	200	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	06/22/2015	1,914.8000	06/30/2015	1,833.8000	Closing Sale	(16,200)	(16,200)			0001	50
MFSU	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	06/29/2015	1,850.8000	06/30/2015	1,833.8000	Closing Sale	(850)	(850)			0001	50
MFSU	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	06/29/2015	1,850.7000	06/30/2015	1,834.0000	Closing Sale	(2,505)	(2,505)			0001	50
MFSU	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	06/29/2015	1,850.8000	07/24/2015	1,855.1000	Closing Sale	215	215			0001	50
MFSU	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	07/28/2015	1,853.2000	08/10/2015	1,882.9000	Closing Sale	1,485	1,485			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	07/28/2015	1,853.2000	08/10/2015	1,883.0000	Closing Sale	2,980	2,980			0001	50
MFSU	5	250	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/07/2015	1,864.1000	08/10/2015	1,882.7000	Closing Sale	4,650	4,650			0001	50
MFSU	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/14/2015	1,839.6000	08/31/2015	1,735.3000	Closing Sale	(5,215)	(5,215)			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/14/2015	1,839.5000	08/31/2015	1,735.5000	Closing Sale	(10,400)	(10,400)			0001	50
MFSU	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/14/2015	1,839.5000	08/31/2015	1,735.4000	Closing Sale	(15,615)	(15,615)			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/21/2015	1,746.0000	08/31/2015	1,735.3000	Closing Sale	(1,070)	(1,070)			0001	50
MFSU	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/28/2015	1,738.4000	08/31/2015	1,735.3000	Closing Sale	(155)	(155)			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	08/28/2015	1,738.5000	09/11/2015	1,708.2000	Closing Sale	(3,030)	(3,030)			0001	50
MFSU	5	250	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	09/08/2015	1,709.2000	09/11/2015	1,708.1000	Closing Sale	(275)	(275)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/11/2015	1,702.9000	09/23/2015	1,640.5000	Closing Sale	(6,240)	(6,240)			0001	50
MFSZ	5	250	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/11/2015	1,703.0000	09/23/2015	1,640.4000	Closing Sale	(15,650)	(15,650)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/14/2015	1,696.4000	09/23/2015	1,640.6000	Closing Sale	(5,580)	(5,580)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/14/2015	1,696.5000	09/23/2015	1,640.3000	Closing Sale	(5,620)	(5,620)			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/21/2015	1,685.0000	09/23/2015	1,640.3000	Closing Sale	(2,235)	(2,235)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/21/2015	1,685.1000	09/23/2015	1,640.2000	Closing Sale	(4,490)	(4,490)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/21/2015	1,693.0000	09/23/2015	1,640.2000	Closing Sale	(5,280)	(5,280)			0001	50
MFSZ	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/28/2015	1,619.8000	10/30/2015	1,763.7000	Closing Sale	21,585	21,585			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	09/30/2015	1,649.4000	10/30/2015	1,763.8000	Closing Sale	11,440	11,440			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/06/2015	1,719.7000	10/30/2015	1,763.8000	Closing Sale	2,205	2,205			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/07/2015	1,726.8000	10/30/2015	1,763.9000	Closing Sale	1,855	1,855			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/07/2015	1,726.9000	10/30/2015	1,763.9000	Closing Sale	1,850	1,850			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/07/2015	1,727.0000	10/30/2015	1,763.9000	Closing Sale	3,690	3,690			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/14/2015	1,737.0000	10/30/2015	1,763.9000	Closing Sale	1,345	1,345			0001	50
MFSZ	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/14/2015	1,737.0000	12/02/2015	1,751.2000	Closing Sale	2,130	2,130			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/15/2015	1,756.1000	12/02/2015	1,751.2000	Closing Sale	(490)	(490)			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/21/2015	1,751.7000	12/02/2015	1,751.3000	Closing Sale	(20)	(20)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/21/2015	1,751.6000	12/02/2015	1,751.3000	Closing Sale	(30)	(30)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/28/2015	1,772.4000	12/02/2015	1,751.3000	Closing Sale	(2,110)	(2,110)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	10/29/2015	1,758.3000	12/02/2015	1,751.0000	Closing Sale	(730)	(730)			0001	50
MFSZ	5	250	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/09/2015	1,728.9000	12/02/2015	1,751.1000	Closing Sale	5,550	5,550			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/16/2015	1,718.5000	12/02/2015	1,751.1000	Closing Sale	3,260	3,260			0001	50

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
MFSZ	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/17/2015	1,729.5000	12/02/2015	1,751.1000	Closing Sale	3,240	3,240			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/18/2015	1,743.2000	12/02/2015	1,750.9000	Closing Sale	385	385			0001	50
MFSZ	4	200	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/23/2015	1,746.3000	12/02/2015	1,751.0000	Closing Sale	940	940			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/30/2015	1,742.2000	12/02/2015	1,751.1000	Closing Sale	890	890			0001	50
MFSZ	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	11/30/2015	1,742.2000	12/10/2015	1,702.9000	Closing Sale	(1,965)	(1,965)			0001	50
MFSZ	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	12/01/2015	1,760.4000	12/10/2015	1,702.9000	Closing Sale	(5,750)	(5,750)			0001	50
MFSZ	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	12/18/2015	NYF 5493004R83R1LVX2IL36	12/07/2015	1,734.2000	12/10/2015	1,702.9000	Closing Sale	(4,695)	(4,695)			0001	50
MFSH	6	300	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/10/2015	1,698.1000	12/29/2015	1,728.7000	Closing Sale	9,180	9,180			0001	50
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/14/2015	1,662.3000	12/29/2015	1,728.7000	Closing Sale	6,640	6,640			0001	50
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/16/2015	1,711.4000	12/29/2015	1,728.7000	Closing Sale	1,730	1,730			0001	50
MFSH	4	200	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/21/2015	1,673.5000	12/29/2015	1,728.8000	Closing Sale	11,060	11,060			0001	50
MFSH	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/23/2015	1,710.9000	12/29/2015	1,728.9000	Closing Sale	2,700	2,700			0001	50
MFSH	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	03/18/2016	NYF 5493004R83R1LVX2IL36	12/28/2015	1,711.1000	12/29/2015	1,728.7000	Closing Sale	1,760	1,760			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,085.2500	01/05/2015	2,020.5000	Closing Sale	(6,475)	(6,475)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,085.2500	01/06/2015	1,991.0000	Closing Sale	(9,425)	(9,425)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,085.2500	01/06/2015	2,003.7500	Closing Sale	(8,150)	(8,150)			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,085.2500	01/08/2015	2,047.5000	Closing Sale	(7,550)	(7,550)			0001	50
ESH5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,085.2500	01/09/2015	2,050.2500	Closing Sale	(8,750)	(8,750)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/22/2015	2,116.0000	06/23/2015	2,114.0000	Closing Sale	(300)	(300)			0001	50
ESU5	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/22/2015	2,114.7500	06/23/2015	2,114.0000	Closing Sale	(900)	(900)			0001	50
ESU5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/22/2015	2,114.7500	06/29/2015	2,066.2500	Closing Sale	(19,400)	(19,400)			0001	50
ESU5	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/22/2015	2,114.7500	06/30/2015	2,061.2500	Closing Sale	(53,500)	(53,500)			0001	50
ESU5	28	1,400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	2,048.2500	06/30/2015	2,061.2500	Closing Sale	18,200	18,200			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	2,048.2500	07/07/2015	2,043.7500	Closing Sale	(900)	(900)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	2,048.2500	07/07/2015	2,036.2500	Closing Sale	(2,400)	(2,400)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	2,048.2500	07/08/2015	2,045.7500	Closing Sale	(500)	(500)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	2,048.2500	07/08/2015	2,038.5000	Closing Sale	(1,950)	(1,950)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/29/2015	2,048.2500	07/08/2015	2,048.0000	Closing Sale	(25)	(25)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/23/2015	2,108.0000	07/29/2015	2,098.2500	Closing Sale	(488)	(488)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/23/2015	2,108.2500	07/29/2015	2,098.2500	Closing Sale	(2,500)	(2,500)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,083.2500	07/29/2015	2,098.2500	Closing Sale	750	750			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,083.2500	08/06/2015	2,077.7500	Closing Sale	(1,100)	(1,100)			0001	50
ESU5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,088.2500	08/07/2015	2,066.7500	Closing Sale	(6,450)	(6,450)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,083.2500	08/07/2015	2,066.7500	Closing Sale	(4,125)	(4,125)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/07/2015	2,066.7500	Closing Sale	(4,000)	(4,000)			0001	50
ESU5	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/10/2015	2,099.2500	Closing Sale	5,625	5,625			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/11/2015	2,083.2500	Closing Sale	(875)	(875)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/12/2015	2,065.0000	Closing Sale	(3,263)	(3,263)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/12/2015	2,051.5000	Closing Sale	(8,813)	(8,813)			0001	50
ESU5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/14/2015	2,082.5000	Closing Sale	(1,488)	(1,488)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/28/2015	2,086.7500	08/17/2015	2,075.2500	Closing Sale	(1,150)	(1,150)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/29/2015	2,100.0000	08/17/2015	2,097.2500	Closing Sale	(275)	(275)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/29/2015	2,097.2500	08/17/2015	2,075.2500	Closing Sale	(3,300)	(3,300)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/29/2015	2,101.5000	08/17/2015	2,097.2500	Closing Sale	(638)	(638)			0001	50
ESU5	21	1,050	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/17/2015	2,097.2500	Closing Sale	25,725	25,725			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/19/2015	2,068.2500	Closing Sale	(225)	(225)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/19/2015	2,075.7500	Closing Sale	450	450			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/19/2015	2,068.5000	Closing Sale	(1,063)	(1,063)			0001	50
ESU5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/20/2015	2,040.0000	Closing Sale	(9,825)	(9,825)			0001	50
ESU5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/20/2015	2,032.2500	Closing Sale	(16,200)	(16,200)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/07/2015	2,072.7500	08/21/2015	2,006.7500	Closing Sale	(13,200)	(13,200)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/12/2015	2,079.5000	08/21/2015	2,006.7500	Closing Sale	(18,188)	(18,188)			0001	50
ESU5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/21/2015	2,016.2500	Closing Sale	(21,300)	(21,300)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/21/2015	2,006.7500	Closing Sale	(16,100)	(16,100)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,084.5000	08/21/2015	2,006.7500	Closing Sale	(19,438)	(19,438)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/24/2015	1,887.7500	Closing Sale	(29,925)	(29,925)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/24/2015	1,853.2500	Closing Sale	(35,100)	(35,100)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/24/2015	1,960.2500	Closing Sale	(25,400)	(25,400)			0001	50
ESU5	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/24/2015	1,923.2500	Closing Sale	(73,800)	(73,800)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/14/2015	2,087.2500	08/24/2015	1,907.0000	Closing Sale	(9,013)	(9,013)			0001	50

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
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/17/2015	2,099.5000	08/24/2015	1,921.2500	Closing Sale	(26,738)	(26,738)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/17/2015	2,099.5000	08/24/2015	1,853.2500	Closing Sale	(12,313)	(12,313)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	2,017.2500	08/24/2015	1,907.0000	Closing Sale	(11,025)	(11,025)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	2,017.2500	08/25/2015	1,869.7500	Closing Sale	(7,375)	(7,375)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/25/2015	1,869.7500	Closing Sale	(4,938)	(4,938)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/25/2015	1,873.7500	Closing Sale	(14,213)	(14,213)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/25/2015	1,888.2500	Closing Sale	(12,038)	(12,038)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/25/2015	1,927.7500	Closing Sale	(10,188)	(10,188)			0001	50
ESU5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/28/2015	1,983.2500	Closing Sale	8,850	8,850			0001	50
ESU5	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/31/2015	1,980.0000	Closing Sale	13,800	13,800			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/21/2015	1,968.5000	08/31/2015	1,968.5000	Closing Sale					0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	1,920.5000	08/31/2015	1,968.5000	Closing Sale	4,800	4,800			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/24/2015	1,940.5000	08/31/2015	1,968.5000	Closing Sale	2,800	2,800			0001	50
ESU5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/26/2015	1,938.0000	08/31/2015	1,968.5000	Closing Sale	9,150	9,150			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/27/2015	1,981.0000	09/01/2015	1,910.2500	Closing Sale	(7,075)	(7,075)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/27/2015	1,984.5000	09/01/2015	1,910.2500	Closing Sale	(3,713)	(3,713)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/27/2015	1,984.5000	09/01/2015	1,911.5000	Closing Sale	(3,650)	(3,650)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/28/2015	1,985.2500	09/01/2015	1,911.5000	Closing Sale	(7,375)	(7,375)			0001	50
ESU5	37	1,850	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/28/2015	1,985.2500	09/08/2015	1,961.7500	Closing Sale	(43,475)	(43,475)			0001	50
ESU5	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	08/28/2015	1,985.2500	09/09/2015	1,971.0000	Closing Sale	(6,413)	(6,413)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	09/02/2015	1,945.2500	09/09/2015	1,971.0000	Closing Sale	2,575	2,575			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.5000	09/09/2015	1,961.7500	Closing Sale	325	325			0001	50
ESZ5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.5000	09/10/2015	1,931.2500	Closing Sale	(1,363)	(1,363)			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.5000	09/10/2015	1,931.5000	Closing Sale	(4,050)	(4,050)			0001	50
ESZ5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.5000	09/10/2015	1,931.2500	Closing Sale	(5,450)	(5,450)			0001	50
ESZ5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.5000	09/15/2015	1,968.5000	Closing Sale	3,500	3,500			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.5000	09/15/2015	1,955.2500	Closing Sale	(325)	(325)			0001	50
ESZ5	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.7500	09/15/2015	1,955.2500	Closing Sale	(3,500)	(3,500)			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.7500	09/21/2015	1,958.5000	Closing Sale	(38)	(38)			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,956.7500	09/22/2015	1,923.0000	Closing Sale	(5,063)	(5,063)			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.7500	09/22/2015	1,934.5000	Closing Sale	(3,638)	(3,638)			0001	50
ESZ5	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/08/2015	1,958.7500	09/22/2015	1,930.7500	Closing Sale	(18,200)	(18,200)			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/09/2015	1,965.7500	09/22/2015	1,934.5000	Closing Sale	(3,125)	(3,125)			0001	50
ESZ5	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,942.7500	09/22/2015	1,930.7500	Closing Sale	(12,000)	(12,000)			0001	50
ESZ5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/14/2015	1,942.7500	09/29/2015	1,873.5000	Closing Sale	(13,850)	(13,850)			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/17/2015	1,990.2500	09/29/2015	1,887.7500	Closing Sale	(10,250)	(10,250)			0001	50
ESZ5	26	1,300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/21/2015	1,955.7500	09/29/2015	1,887.7500	Closing Sale	(88,400)	(88,400)			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/21/2015	1,955.7500	10/08/2015	2,004.0000	Closing Sale	7,238	7,238			0001	50
ESZ5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/21/2015	1,955.7500	10/08/2015	1,986.5000	Closing Sale	12,300	12,300			0001	50
ESZ5	22	1,100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/28/2015	1,872.5000	10/08/2015	1,986.5000	Closing Sale	125,400	125,400			0001	50
ESZ5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/28/2015	1,872.5000	10/15/2015	1,999.5000	Closing Sale	25,400	25,400			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	09/30/2015	1,909.7500	10/15/2015	1,999.5000	Closing Sale	8,975	8,975			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/06/2015	1,971.5000	10/15/2015	2,016.2500	Closing Sale	4,475	4,475			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/06/2015	1,971.5000	10/15/2015	1,999.5000	Closing Sale	2,800	2,800			0001	50
ESZ5	51	2,550	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/07/2015	1,987.7500	10/15/2015	1,999.5000	Closing Sale	29,963	29,963			0001	50
ESZ5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/09/2015	2,006.5000	10/15/2015	2,016.2500	Closing Sale	488	488			0001	50
ESZ5	29	1,450	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/14/2015	1,986.2500	10/15/2015	1,999.5000	Closing Sale	19,213	19,213			0001	50
ESZ5	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/14/2015	1,986.2500	10/22/2015	2,044.7500	Closing Sale	26,325	26,325			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/14/2015	1,986.2500	10/27/2015	2,053.2500	Closing Sale	6,700	6,700			0001	50
ESZ5	51	2,550	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/14/2015	1,986.2500	10/29/2015	2,079.2500	Closing Sale	237,150	237,150			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/20/2015	2,026.5000	10/29/2015	2,079.2500	Closing Sale	5,275	5,275			0001	50
ESZ5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/21/2015	2,012.2500	10/29/2015	2,079.2500	Closing Sale	40,200	40,200			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/23/2015	2,068.7500	10/29/2015	2,079.2500	Closing Sale	1,050	1,050			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/23/2015	2,061.0000	10/29/2015	2,079.2500	Closing Sale	2,738	2,738			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,077.2500	10/29/2015	2,079.2500	Closing Sale	200	200			0001	50
ESZ5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,079.0000	10/29/2015	2,079.2500	Closing Sale	13	13			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,079.0000	10/29/2015	2,082.0000	Closing Sale	300	300			0001	50
ESZ5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,082.2500	10/29/2015	2,079.2500	Closing Sale	(750)	(750)			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	10/29/2015	2,082.0000	Closing Sale	(100)	(100)			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	11/06/2015	2,085.2500	Closing Sale	338	338			0001	50

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
ESZ5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	11/13/2015	2,023.2500	Closing Sale	(11,950)	(11,950)			0001	50
ESZ5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	11/17/2015	2,048.0000	Closing Sale	(7,000)	(7,000)			0001	50
ESZ5	30	1,500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	11/17/2015	2,059.2500	Closing Sale	(35,625)	(35,625)			0001	50
ESZ5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	11/24/2015	2,076.7500	Closing Sale	(2,500)	(2,500)			0001	50
ESZ5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	10/28/2015	2,083.0000	12/01/2015	2,088.5000	Closing Sale	1,650	1,650			0001	50
ESZ5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/02/2015	2,088.0000	12/01/2015	2,088.5000	Closing Sale	75	75			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/03/2015	2,100.7500	12/01/2015	2,088.5000	Closing Sale	(1,225)	(1,225)			0001	50
ESZ5	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/09/2015	2,073.2500	12/01/2015	2,088.5000	Closing Sale	7,625	7,625			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/16/2015	2,044.5000	12/01/2015	2,088.5000	Closing Sale	4,400	4,400			0001	50
ESZ5	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/16/2015	2,049.2500	12/01/2015	2,088.5000	Closing Sale	19,625	19,625			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/16/2015	2,049.2500	12/08/2015	2,061.0000	Closing Sale	1,175	1,175			0001	50
ESZ5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/18/2015	2,073.7500	12/08/2015	2,061.0000	Closing Sale	(1,275)	(1,275)			0001	50
ESZ5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/18/2015	2,073.7500	12/08/2015	2,061.7500	Closing Sale	(600)	(600)			0001	50
ESZ5	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/23/2015	2,084.5000	12/08/2015	2,061.7500	Closing Sale	(11,375)	(11,375)			0001	50
ESZ5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	11/30/2015	2,079.7500	12/08/2015	2,061.7500	Closing Sale	(10,800)	(10,800)			0001	50
ESZ5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	12/01/2015	2,100.2500	12/10/2015	2,042.1000	Closing Sale	(20,353)	(20,353)			0001	50
ESZ5	26	1,300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	12/18/2015	CME SNZ20JLFK8MNNCL00F39	12/07/2015	2,075.5000	12/10/2015	2,042.1000	Closing Sale	(43,420)	(43,420)			0001	50
ESH6	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/11/2015	2,027.5000	Closing Sale	(930)	(930)			0001	50
ESH6	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/11/2015	2,007.0000	Closing Sale	(5,340)	(5,340)			0001	50
ESH6	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/15/2015	2,038.5000	Closing Sale	4,320	4,320			0001	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/15/2015	2,033.5000	Closing Sale	(20)	(20)			0001	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/17/2015	2,029.7500	Closing Sale	(395)	(395)			0001	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/17/2015	2,031.2500	Closing Sale	(245)	(245)			0001	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/10/2015	2,033.7000	12/18/2015	2,000.5000	Closing Sale	(3,320)	(3,320)			0001	50
ESH6	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,013.2500	12/22/2015	2,035.5000	Closing Sale	3,338	3,338			0001	50
ESH6	26	1,300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/14/2015	2,013.2500	12/22/2015	2,016.5000	Closing Sale	4,225	4,225			0001	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/16/2015	2,056.7500	12/22/2015	2,035.5000	Closing Sale	(2,125)	(2,125)			0001	50
ESH6	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/21/2015	2,012.0000	12/22/2015	2,035.5000	Closing Sale	1,175	1,175			0001	50
ESH6	31	1,550	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/21/2015	2,012.0000	12/29/2015	2,068.2500	Closing Sale	87,188	87,188			0001	50
ESH6	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/28/2015	2,047.7500	12/30/2015	2,056.0000	Closing Sale	825	825			0001	50
ESH6	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/18/2016	CME SNZ20JLFK8MNNCL00F39	12/28/2015	2,047.7500	12/31/2015	2,034.5000	Closing Sale	(1,988)	(1,988)			0001	50
GIF5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	01/16/2015	CME SNZ20JLFK8MNNCL00F39	12/15/2014	438.3000	01/06/2015	400.1000	Closing Sale	(9,550)	(9,550)			0001	250
GIG5	3	750	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	02/17/2015	CME SNZ20JLFK8MNNCL00F39	01/13/2015	381.2000	01/23/2015	380.6000	Closing Sale	(450)	(450)			0001	250
GIH5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	03/16/2015	CME SNZ20JLFK8MNNCL00F39	02/09/2015	421.2000	03/11/2015	401.4500	Closing Sale	(4,938)	(4,938)			0001	250
GIH5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	03/16/2015	CME SNZ20JLFK8MNNCL00F39	02/17/2015	426.9000	03/11/2015	401.4500	Closing Sale	(6,363)	(6,363)			0001	250
GIH5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	03/16/2015	CME SNZ20JLFK8MNNCL00F39	03/09/2015	410.6000	03/11/2015	401.4500	Closing Sale	(2,288)	(2,288)			0001	250
GIJ5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	04/16/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	400.7500	04/13/2015	409.8000	Closing Sale	4,525	4,525			0001	250
GIJ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	04/16/2015	CME SNZ20JLFK8MNNCL00F39	04/07/2015	415.0000	04/13/2015	409.8000	Closing Sale	(1,300)	(1,300)			0001	250
GIK5	3	750	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	05/15/2015	CME SNZ20JLFK8MNNCL00F39	04/13/2015	414.8000	04/16/2015	427.8000	Closing Sale	9,750	9,750			0001	250
GIK5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	05/15/2015	CME SNZ20JLFK8MNNCL00F39	04/14/2015	417.8500	04/16/2015	427.8000	Closing Sale	2,488	2,488			0001	250
GIK5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	05/15/2015	CME SNZ20JLFK8MNNCL00F39	04/28/2015	435.4000	05/07/2015	440.3000	Closing Sale	1,222	1,222			0001	250
GIM5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	06/15/2015	CME SNZ20JLFK8MNNCL00F39	05/21/2015	448.5000	06/03/2015	441.0000	Closing Sale	(3,750)	(3,750)			0001	250
GIM5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	06/15/2015	CME SNZ20JLFK8MNNCL00F39	05/07/2015	443.2500	06/03/2015	441.0000	Closing Sale	(1,125)	(1,125)			0001	250
GIQ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	08/17/2015	CME SNZ20JLFK8MNNCL00F39	07/07/2015	405.0000	08/06/2015	366.5500	Closing Sale	(9,613)	(9,613)			0001	250
GIQ5	2	500	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	08/17/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	414.0500	08/06/2015	366.5500	Closing Sale	(23,750)	(23,750)			0001	250
GIQ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	08/17/2015	CME SNZ20JLFK8MNNCL00F39	07/21/2015	399.7000	08/06/2015	366.5500	Closing Sale	(8,288)	(8,288)			0001	250
MFSM	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	03/25/2015	1,885.0000	04/24/2015	1,918.8000	Closing Sale	1,690	1,690			0001	50
MFSM	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	04/07/2015	1,884.7000	04/24/2015	1,918.9000	Closing Sale	3,420	3,420			0001	50
MFSM	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	04/14/2015	1,891.4000	04/24/2015	1,918.9000	Closing Sale	1,375	1,375			0001	50
MFSM	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	04/21/2015	1,903.9000	04/24/2015	1,918.8000	Closing Sale	2,235	2,235			0001	50
MFSM	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	04/28/2015	1,932.8000	05/19/2015	1,939.5000	Closing Sale	670	670			0001	50
MFSM	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	04/30/2015	1,902.0000	05/19/2015	1,939.5000	Closing Sale	3,750	3,750			0001	50
MFSM	4	200	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/07/2015	1,884.1000	05/19/2015	1,939.4000	Closing Sale	11,051	11,051			0001	50
MFSM	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/14/2015	1,949.2000	05/19/2015	1,939.4000	Closing Sale	(980)	(980)			0001	50
MFSM	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/14/2015	1,949.2000	06/10/2015	1,885.8000	Closing Sale	(6,340)	(6,340)			0001	50
MFSM	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/21/2015	1,950.8000	06/10/2015	1,885.9000	Closing Sale	(3,245)	(3,245)			0001	50
MFSM	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/21/2015	1,951.0000	06/10/2015	1,885.7000	Closing Sale	(9,795)	(9,795)			0001	50
MFSM	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/28/2015	1,910.3000	06/10/2015	1,885.8000	Closing Sale	(1,225)	(1,225)			0001	50
MFSM	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/28/2015	1,910.3000	06/12/2015	1,889.3000	Closing Sale	(3,150)	(3,150)			0001	50
MFSM	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	05/28/2015	1,910.4000	06/12/2015	1,889.3000	Closing Sale	(1,055)	(1,055)			0001	50

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
MFSU	5	250	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	06/15/2015	1,864.9000	06/30/2015	1,833.8000	Closing Sale	(7,775)	(7,775)			0001	50
MFSU	4	200	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	06/12/2015	1,885.3000	06/30/2015	1,833.9000	Closing Sale	(10,280)	(10,280)			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	07/07/2015	1,780.3000	07/24/2015	1,855.0000	Closing Sale	7,470	7,470			0001	50
MFSU	3	150	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	07/10/2015	1,850.4000	07/24/2015	1,854.9000	Closing Sale	675	675			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	07/14/2015	1,879.0000	07/24/2015	1,854.9000	Closing Sale	(2,410)	(2,410)			0001	50
MFSU	2	100	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	09/18/2015	NYF 5493004R83R1LVX2IL36	07/21/2015	1,883.5000	08/10/2015	1,882.8000	Closing Sale	(70)	(70)			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/02/2015	2,058.5000	01/09/2015	2,050.2500	Closing Sale	(413)	(413)			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/07/2015	2,018.5000	01/09/2015	2,050.2500	Closing Sale	6,350	6,350			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/07/2015	2,018.5000	01/12/2015	2,017.2500	Closing Sale	(125)	(125)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/08/2015	2,043.0000	01/12/2015	2,024.0000	Closing Sale	(1,900)	(1,900)			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/08/2015	2,043.0000	01/12/2015	2,017.2500	Closing Sale	(1,288)	(1,288)			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/08/2015	2,043.0000	01/13/2015	2,012.0000	Closing Sale	(1,550)	(1,550)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/08/2015	2,055.5000	01/14/2015	1,994.2500	Closing Sale	(9,188)	(9,188)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/09/2015	2,056.0000	01/15/2015	1,999.0000	Closing Sale	(5,700)	(5,700)			0001	50
ESH5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/09/2015	2,056.0000	01/15/2015	1,995.5000	Closing Sale	(24,200)	(24,200)			0001	50
ESH5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/14/2015	2,003.7500	01/15/2015	1,995.5000	Closing Sale	(2,888)	(2,888)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/14/2015	2,003.7500	01/16/2015	1,974.7500	Closing Sale	(2,900)	(2,900)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/14/2015	2,003.7500	01/22/2015	2,035.5000	Closing Sale	3,175	3,175			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/16/2015	2,005.2500	01/22/2015	2,035.5000	Closing Sale	3,025	3,025			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/20/2015	2,020.0000	01/22/2015	2,035.5000	Closing Sale	1,550	1,550			0001	50
ESH5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/21/2015	2,026.2500	01/22/2015	2,035.5000	Closing Sale	3,238	3,238			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/21/2015	2,029.0000	01/22/2015	2,035.5000	Closing Sale	975	975			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/22/2015	2,045.0000	01/23/2015	2,047.2500	Closing Sale	113	113			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/22/2015	2,045.0000	01/27/2015	2,022.2500	Closing Sale	(1,138)	(1,138)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/23/2015	2,059.7500	01/27/2015	2,022.2500	Closing Sale	(3,750)	(3,750)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/23/2015	2,059.7500	01/28/2015	1,999.7500	Closing Sale	(6,000)	(6,000)			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/23/2015	2,059.7500	01/30/2015	1,986.7500	Closing Sale	(3,650)	(3,650)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/28/2015	2,032.7500	01/30/2015	1,986.7500	Closing Sale	(4,600)	(4,600)			0001	50
ESH5	14	700	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/28/2015	1,996.5000	01/30/2015	2,003.2500	Closing Sale	4,725	4,725			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	01/28/2015	1,996.5000	02/09/2015	2,045.2500	Closing Sale	4,875	4,875			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/02/2015	2,013.0000	02/09/2015	2,046.2500	Closing Sale	3,325	3,325			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/03/2015	2,042.7500	02/09/2015	2,046.2500	Closing Sale	350	350			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/05/2015	2,058.7500	02/09/2015	2,046.2500	Closing Sale	(625)	(625)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/05/2015	2,058.7500	02/10/2015	2,052.5000	Closing Sale	(625)	(625)			0001	50
ESH5	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/09/2015	2,041.5000	02/10/2015	2,052.5000	Closing Sale	4,950	4,950			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/10/2015	2,063.5000	02/18/2015	2,092.5000	Closing Sale	5,800	5,800			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/11/2015	2,060.2500	02/18/2015	2,092.5000	Closing Sale	3,225	3,225			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/12/2015	2,084.0000	02/18/2015	2,092.5000	Closing Sale	850	850			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/17/2015	2,096.5000	02/18/2015	2,092.5000	Closing Sale	(400)	(400)			0001	50
ESH5	52	2,600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/17/2015	2,096.5000	02/18/2015	2,092.7500	Closing Sale	(9,750)	(9,750)			0001	50
ESH5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/09/2015	2,041.5000	02/18/2015	2,092.5000	Closing Sale	12,750	12,750			0001	50
ESH5	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/17/2015	2,096.5000	02/24/2015	2,113.2500	Closing Sale	10,888	10,888			0001	50
ESH5	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/23/2015	2,106.7500	02/24/2015	2,113.2500	Closing Sale	5,850	5,850			0001	50
ESH5	39	1,950	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/23/2015	2,106.7500	02/24/2015	2,113.0000	Closing Sale	12,188	12,188			0001	50
ESH5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/23/2015	2,106.7500	03/03/2015	2,102.7500	Closing Sale	(2,400)	(2,400)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	02/24/2015	2,107.2500	03/03/2015	2,102.7500	Closing Sale	(450)	(450)			0001	50
ESH5	22	1,100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,114.5000	03/03/2015	2,102.7500	Closing Sale	(12,925)	(12,925)			0001	50
ESH5	23	1,150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,114.5000	03/03/2015	2,102.5000	Closing Sale	(13,800)	(13,800)			0001	50
ESH5	30	1,500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,115.2500	03/03/2015	2,102.5000	Closing Sale	(19,125)	(19,125)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,115.2500	03/04/2015	2,096.7500	Closing Sale	(2,775)	(2,775)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,115.2500	03/06/2015	2,068.0000	Closing Sale	(4,725)	(4,725)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,115.2500	03/10/2015	2,053.2500	Closing Sale	(9,300)	(9,300)			0001	50
ESH5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/02/2015	2,115.2500	03/10/2015	2,077.7000	Closing Sale	(13,143)	(13,143)			0001	50
ESH5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/09/2015	2,078.7500	03/10/2015	2,077.7000	Closing Sale	(315)	(315)			0001	50
ESH5	32	1,600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/09/2015	2,078.7500	03/10/2015	2,057.5000	Closing Sale	(34,000)	(34,000)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/09/2015	2,078.7500	03/10/2015	2,058.0000	Closing Sale	(3,113)	(3,113)			0001	50
ESH5	42	2,100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	03/09/2015	2,078.0000	03/10/2015	2,058.0000	Closing Sale	(42,000)	(42,000)			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/10/2015	2,070.0500	03/10/2015	2,039.7500	Closing Sale	(4,545)	(4,545)			0001	50
ESM5	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/10/2015	2,070.0500	03/17/2015	2,063.7500	Closing Sale	(3,150)	(3,150)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/12/2015	2,051.7500	03/17/2015	2,063.7500	Closing Sale	1,200	1,200			0001	50

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
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,071.0000	03/17/2015	2,063.7500	Closing Sale	(725)	(725)			0001	50
ESM5	14	700	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,073.2500	03/17/2015	2,063.7500	Closing Sale	(6,650)	(6,650)			0001	50
ESM5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,073.2500	03/17/2015	2,063.5000	Closing Sale	(3,900)	(3,900)			0001	50
ESM5	39	1,950	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,073.7500	03/17/2015	2,063.5000	Closing Sale	(19,988)	(19,988)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,073.2500	03/18/2015	2,059.0000	Closing Sale	(1,425)	(1,425)			0001	50
ESM5	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/16/2015	2,073.2500	03/24/2015	2,095.5000	Closing Sale	16,688	16,688			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/18/2015	2,082.0000	03/24/2015	2,095.5000	Closing Sale	1,350	1,350			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/18/2015	2,093.5000	03/24/2015	2,095.5000	Closing Sale	200	200			0001	50
ESM5	28	1,400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	2,096.7500	03/24/2015	2,095.5000	Closing Sale	(1,750)	(1,750)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	2,096.7500	03/25/2015	2,054.2500	Closing Sale	(4,250)	(4,250)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	2,096.7500	03/26/2015	2,045.2500	Closing Sale	(5,150)	(5,150)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/24/2015	2,084.5000	03/31/2015	2,069.5000	Closing Sale	(1,500)	(1,500)			0001	50
ESM5	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/23/2015	2,096.7500	03/31/2015	2,069.5000	Closing Sale	(20,438)	(20,438)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,079.2500	03/31/2015	2,069.7500	Closing Sale	(950)	(950)			0001	50
ESM5	23	1,150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,077.5000	03/31/2015	2,069.5000	Closing Sale	(9,200)	(9,200)			0001	50
ESM5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,077.5000	03/31/2015	2,069.7500	Closing Sale	(2,713)	(2,713)			0001	50
ESM5	61	3,050	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,079.0000	03/31/2015	2,069.7500	Closing Sale	(28,213)	(28,213)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,079.0000	04/01/2015	2,040.0000	Closing Sale	(3,900)	(3,900)			0001	50
ESM5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,079.0000	04/07/2015	2,074.0000	Closing Sale	(1,250)	(1,250)			0001	50
ESM5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	03/30/2015	2,079.0000	04/10/2015	2,093.2500	Closing Sale	8,550	8,550			0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/07/2015	2,068.2500	04/10/2015	2,093.2500	Closing Sale	5,000	5,000			0001	50
ESM5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/07/2015	2,068.2500	04/15/2015	2,099.0000	Closing Sale	18,450	18,450			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/08/2015	2,077.2500	04/15/2015	2,099.0000	Closing Sale	3,263	3,263			0001	50
ESM5	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/14/2015	2,089.2500	04/15/2015	2,099.0000	Closing Sale	7,800	7,800			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/14/2015	2,089.2500	04/17/2015	2,069.5000	Closing Sale	(1,975)	(1,975)			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/14/2015	2,089.2500	04/17/2015	2,075.0000	Closing Sale	(2,138)	(2,138)			0001	50
ESM5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/14/2015	2,089.2500	04/22/2015	2,102.0000	Closing Sale	638	638			0001	50
ESM5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/15/2015	2,100.5000	04/22/2015	2,086.2500	Closing Sale	(713)	(713)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/15/2015	2,103.5000	04/22/2015	2,102.0000	Closing Sale	(150)	(150)			0001	50
ESM5	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/15/2015	2,100.0000	04/22/2015	2,086.2500	Closing Sale	(4,813)	(4,813)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/20/2015	2,095.5000	04/22/2015	2,086.2500	Closing Sale	(925)	(925)			0001	50
ESM5	83	4,150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/21/2015	2,091.0000	04/22/2015	2,086.2500	Closing Sale	(19,713)	(19,713)			0001	50
ESM5	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/21/2015	2,091.0000	04/29/2015	2,094.0000	Closing Sale	2,400	2,400			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/22/2015	2,100.5000	04/29/2015	2,094.0000	Closing Sale	(650)	(650)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/22/2015	2,101.2500	04/29/2015	2,094.0000	Closing Sale	(725)	(725)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/27/2015	2,114.0000	04/29/2015	2,094.0000	Closing Sale	(2,000)	(2,000)			0001	50
ESM5	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/28/2015	2,109.7500	04/29/2015	2,094.0000	Closing Sale	(11,813)	(11,813)			0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/28/2015	2,109.7500	04/30/2015	2,073.5000	Closing Sale	(7,250)	(7,250)			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/28/2015	2,109.7500	05/06/2015	2,076.5000	Closing Sale	(4,988)	(4,988)			0001	50
ESM5	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/28/2015	2,109.7500	05/08/2015	2,109.7500	Closing Sale					0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	04/29/2015	2,101.0000	05/08/2015	2,109.7500	Closing Sale	1,750	1,750			0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/01/2015	2,101.0000	05/08/2015	2,109.7500	Closing Sale	1,750	1,750			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/07/2015	2,083.7500	05/08/2015	2,109.7500	Closing Sale	2,595	2,595			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/07/2015	2,083.7500	05/12/2015	2,085.0000	Closing Sale	173	173			0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/07/2015	2,083.7500	05/15/2015	2,115.5000	Closing Sale	6,339	6,339			0001	50
ESM5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/07/2015	2,083.7500	05/15/2015	2,115.0000	Closing Sale	12,479	12,479			0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/07/2015	2,083.7500	05/22/2015	2,127.7500	Closing Sale	8,789	8,789			0001	50
ESM5	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/08/2015	2,111.7500	05/22/2015	2,127.7500	Closing Sale	8,000	8,000			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/14/2015	2,114.5000	05/22/2015	2,127.7500	Closing Sale	1,988	1,988			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/14/2015	2,117.2500	05/22/2015	2,127.7500	Closing Sale	1,575	1,575			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/14/2015	2,117.2500	05/22/2015	2,128.4566	Closing Sale	1,681	1,681			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/14/2015	2,117.2500	05/26/2015	2,097.5000	Closing Sale	(2,963)	(2,963)			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/14/2015	2,117.2500	05/26/2015	2,110.2500	Closing Sale	(1,050)	(1,050)			0001	50
ESM5	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/14/2015	2,117.2500	05/29/2015	2,104.2500	Closing Sale	(5,200)	(5,200)			0001	50
ESM5	26	1,300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/21/2015	2,129.0000	05/29/2015	2,104.2500	Closing Sale	(32,175)	(32,175)			0001	50
ESM5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/27/2015	2,121.7500	05/29/2015	2,104.2500	Closing Sale	(3,500)	(3,500)			0001	50
ESM5	31	1,550	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/28/2015	2,118.5000	05/29/2015	2,104.2500	Closing Sale	(22,088)	(22,088)			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/28/2015	2,118.5000	06/04/2015	2,093.7500	Closing Sale	(3,713)	(3,713)			0001	50
ESM5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/28/2015	2,118.5000	06/08/2015	2,081.5000	Closing Sale	(5,550)	(5,550)			0001	50
ESM5	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/28/2015	2,118.5000	06/09/2015	2,072.0000	Closing Sale	(46,500)	(46,500)			0001	50

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
ESM5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/29/2015	2,105.2500	06/09/2015	2,072.0000	Closing Sale	(1,663)	(1,663)			0001	50
ESM5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	06/19/2015	CME SNZ20JLFK8MNNCL00F39	05/29/2015	2,105.2500	06/12/2015	2,092.5000	Closing Sale	(1,275)	(1,275)			0001	50
ESU5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/08/2015	2,070.2500	06/16/2015	2,077.5000	Closing Sale	4,350	4,350			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/10/2015	2,093.7500	06/16/2015	2,077.5000	Closing Sale	(3,250)	(3,250)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/15/2015	2,076.2500	06/16/2015	2,077.5000	Closing Sale	250	250			0001	50
ESU5	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/15/2015	2,076.2500	06/17/2015	2,092.5000	Closing Sale	16,250	16,250			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/15/2015	2,076.2500	06/19/2015	2,103.0000	Closing Sale	2,675	2,675			0001	50
ESU5	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/15/2015	2,076.2500	06/23/2015	2,114.0000	Closing Sale	22,650	22,650			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,081.5000	06/23/2015	2,114.0000	Closing Sale	4,875	4,875			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/16/2015	2,088.5000	06/23/2015	2,114.0000	Closing Sale	3,825	3,825			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	06/18/2015	2,115.2500	06/23/2015	2,114.0000	Closing Sale	(250)	(250)			0001	50
ESU5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/01/2015	2,064.4566	07/08/2015	2,048.0000	Closing Sale	(4,114)	(4,114)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/07/2015	2,062.5000	07/08/2015	2,048.0000	Closing Sale	(2,900)	(2,900)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/07/2015	2,075.0000	07/08/2015	2,048.0000	Closing Sale	(5,400)	(5,400)			0001	50
ESU5	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/07/2015	2,074.0000	07/08/2015	2,048.0000	Closing Sale	(13,000)	(13,000)			0001	50
ESU5	22	1,100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/07/2015	2,074.0000	07/15/2015	2,105.2500	Closing Sale	34,375	34,375			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/07/2015	2,074.0000	07/15/2015	2,097.5000	Closing Sale	1,175	1,175			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/10/2015	2,071.5000	07/15/2015	2,097.5000	Closing Sale	1,300	1,300			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/09/2015	2,059.7500	07/15/2015	2,097.5000	Closing Sale	7,550	7,550			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/10/2015	2,071.5000	07/21/2015	2,108.5000	Closing Sale	3,700	3,700			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/10/2015	2,071.5000	07/22/2015	2,106.2500	Closing Sale	1,738	1,738			0001	50
ESU5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/13/2015	2,086.5000	07/22/2015	2,106.5000	Closing Sale	6,000	6,000			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,093.7500	07/22/2015	2,106.2500	Closing Sale	1,875	1,875			0001	50
ESU5	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/22/2015	2,106.2500	Closing Sale	2,600	2,600			0001	50
ESU5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,099.2500	07/22/2015	2,106.2500	Closing Sale	2,100	2,100			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/23/2015	2,094.5000	Closing Sale	(1,700)	(1,700)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/23/2015	2,108.2500	Closing Sale	263	263			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/23/2015	2,098.5000	Closing Sale	(225)	(225)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/24/2015	2,075.2500	Closing Sale	(5,550)	(5,550)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/24/2015	2,084.7500	Closing Sale	(1,825)	(1,825)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/14/2015	2,103.0000	07/24/2015	2,073.2500	Closing Sale	(1,488)	(1,488)			0001	50
ESU5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/16/2015	2,113.0000	07/24/2015	2,073.2500	Closing Sale	(1,988)	(1,988)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/16/2015	2,113.0000	07/27/2015	2,059.5000	Closing Sale	(5,350)	(5,350)			0001	50
ESU5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/17/2015	2,117.5000	07/27/2015	2,064.5000	Closing Sale	(10,600)	(10,600)			0001	50
ESU5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/20/2015	2,124.2500	07/27/2015	2,059.0000	Closing Sale	(9,770)	(9,770)			0001	50
ESU5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/21/2015	2,112.0000	07/27/2015	2,064.5000	Closing Sale	(4,750)	(4,750)			0001	50
ESU5	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuity	N/A	Equity/Index	09/18/2015	CME SNZ20JLFK8MNNCL00F39	07/21/2015	2,112.0000	07/29/2015	2,098.2500	Closing Sale	(16,500)	(16,500)			0001	50
1289999. Subtotal - Long Futures - Hedging Other														(733,879)	(733,879)			XXX	XXX
1329999. Subtotal - Long Futures														(733,879)	(733,879)			XXX	XXX
GIN5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	07/16/2015	CME SNZ20JLFK8MNNCL00F39	06/03/2015	442.7000	06/08/2015	434.8500	Closing Purchase	1,963	1,963			0001	250
GIN5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	07/16/2015	CME SNZ20JLFK8MNNCL00F40	06/03/2015	442.7000	06/15/2015	434.1000	Closing Purchase	2,150	2,150			0001	250
GIX5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	11/16/2015	CME SNZ20JLFK8MNNCL00F41	09/30/2015	364.3000	10/07/2015	376.0000	Closing Purchase	(2,925)	(2,925)			0001	250
GIX5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	11/16/2015	CME SNZ20JLFK8MNNCL00F42	09/30/2015	364.3000	10/15/2015	366.2500	Closing Purchase	(488)	(488)			0001	250
GIG5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	02/17/2015	CME SNZ20JLFK8MNNCL00F43	01/23/2015	380.6000	01/28/2015	379.2500	Closing Purchase	338	338			0001	250
GIG5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	02/17/2015	CME SNZ20JLFK8MNNCL00F44	01/23/2015	380.6000	01/30/2015	377.3000	Closing Purchase	825	825			0001	250
GIJ5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	04/16/2015	CME SNZ20JLFK8MNNCL00F45	03/11/2015	405.1000	03/23/2015	399.9500	Closing Purchase	1,288	1,288			0001	250
GIK5	1	250	GOLDMAN SACHS IDX	Equity Index Annuity	N/A	Equity/Index	05/15/2015	CME SNZ20JLFK8MNNCL00F46	04/16/2015	427.8000	04/28/2015	435.4000	Closing Purchase	(1,900)	(1,900)			0001	250
MFSM	1	50	MINI MSCI EAFE	Equity Index Annuity	N/A	Equity/Index	06/19/2015	NYF 5493004R83R1LVX2IL36	04/24/2015	1,918.7000	04/28/2015	1,932.8000	Closing Purchase	(705)	(705)			0001	50
1349999. Subtotal - Short Futures - Hedging Other														546	546			XXX	XXX
1389999. Subtotal - Short Futures														546	546			XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														(733,333)	(733,333)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														(733,333)	(733,333)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART 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	1,174,198	(17,945)	1,174,198	3,725	(17,945)	3,725	127,700	127,700
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	23,890,000	21,940,088			21,940,088				
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Y	Y	22,130,000	19,860,261	(316,015)		19,860,261	(473,707)		10,000,000	7,414,252
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	13,740,000	14,052,351		312,351	14,217,128		477,128	1,347,480	1,347,480
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	9,260,000	8,286,048			8,286,048				
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	37,750,000	34,353,328			38,120,679		370,679	4,183,804	787,132
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	6,340,000	5,231,317			6,571,133		231,133	1,181,025	72,342
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y	11,700,000	8,860,009			11,404,151			1,220,037	
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Y	Y	4,510,000	4,240,864			4,240,864			8,447	
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	2,514,886	1,444,200	(2,250)		2,345,767	(29,028)		443,119	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	10,670,000	8,822,351	(2,250)		10,010,642			735,285	
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y		106,999		106,999	106,999		106,999	13,392	13,392
0299999. Total NAIC 1 Designation				142,504,886	127,197,816	(320,515)	419,350	137,103,760	(502,735)	1,185,939	19,132,589	9,634,598
SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	Y	Y	340,000	348,194		8,194	348,194		8,194		
0399999. Total NAIC 2 Designation				340,000	348,194		8,194	348,194		8,194		
0899999. Aggregate Sum of Central Clearinghouses					86,034	(789,180)		2,073,922	(3,854,733)		5,739,317	5,036,171
0999999 - Gross Totals				142,844,886	128,806,242	(1,127,640)	1,601,742	139,529,601	(4,375,413)	1,197,858	24,999,606	14,798,469
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					128,806,242	(1,127,640)						

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)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Cash			1,174,198	1,174,198	1,174,198		IV
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-TY-6	1 5/8% Due 11/15/2022	4,492,933	4,625,000	4,545,827		V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-XD-7	1 7/8% Due 5/31/2022	4,208,826	4,250,000	4,199,176		V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-B9-0	2% Due 2/28/2021	1,462,064	1,450,000	1,444,056		V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-L2-4	1 7/8% Due 8/31/2022	988,477	1,000,000	999,071		V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-XQ-8	2% Due 7/31/2022	448,787	450,000	450,452		V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-M5-6	2 1/4% Due 11/15/2025	498,887	500,000	498,361		V
0199999 - Total				13,274,172	13,449,198	13,311,141	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)
JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Cash			11,700,000	11,700,000	XXX		V
Morgan Stanley Capital Serivces LLC I7331LVCZKQKX5T7XV54	Cash			2,514,886	2,514,886	XXX		V
Morgan Stanley & Co. International 4PQUHN3JPFGFNF3BB653	Cash			4,510,000	4,510,000	XXX		V
Credit Suiss International E58DKGMJYYYJLN8C3868	Cash			37,750,000	37,750,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash			13,740,000	13,740,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash			6,340,000	6,340,000	XXX		V
Royal Bank Of Canada ES7IP3U3RHIGC71XBU11	Cash			10,670,000	10,670,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash			22,130,000	22,130,000	XXX		V
CITIBANK E57ODZWZ7FF32TWEFA76	Cash			9,260,000	9,260,000	XXX		V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash			23,890,000	23,890,000	XXX		V
SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	Cash			340,000	340,000	XXX		V
0299999 - Total				142,844,886	142,844,886	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA					(1,560,281)	XXX
Bank of America	Covina, CA					527,053	XXX
JPMorgan	New York, NY					102,222,249	XXX
State Street Bank	Kansas City, MO					1,000	XXX
US Bank	Seattle, WA					29,023	XXX
Wells Fargo	Seattle, WA					1,355,623	XXX
UMB Bank	Kansas City, MO					9,936	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			102,584,603	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			102,584,603	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			102,584,603	XXX

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

1.	January	113,528,517	4.	April	177,783,982	7.	July	252,079,029	10.	October	167,493,591
2.	February	174,420,404	5.	May	191,002,437	8.	August	258,754,054	11.	November	242,283,157
3.	March	155,990,123	6.	June	234,048,846	9.	September	120,089,567	12.	December	102,584,603

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

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	Life Insurance			108,874	111,147
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			40,140	40,969
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Life Insurance	23,964,849,111	24,835,762,183		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
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	Life Insurance			149,620	153,633
33. New York NY						
34. North Carolina NC	B	Life Insurance			398,986	409,688
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			53,359	66,756
48. Washington WA	B	Life Insurance	5,039,618	5,411,686		
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	23,969,888,729	24,841,173,869	750,979	782,193
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				

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