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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014
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, US 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	Chenelle Schaeffer Chase 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	Andrew Michael Farrell Vice President
Jeremy Paul Freestone # Vice President	Michael William Fry Executive Vice President	Daniel Richard Guilbert 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	David Elliott Manning Vice President	Brent Patrick Martonik Vice President
Margaret Alice Meister Executive Vice President	Harry Salvatore Monti Jr. # Vice President	Floyd Ernest Orum Jr. Vice President
James Dwyer Pirak Senior Vice President	Kevin William Rabin Vice President	John Robert Rafferty Vice President
Craig Rodolph Raymond Senior Vice President	Dawn Marie Reyes Vice President	Michael Joseph Roscoe Senior 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	Marcus James Wright Vice President	

DIRECTORS OR TRUSTEES

Michael William Fry	David Seth Goldstein	Daniel Richard Guilbert
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	Margaret Alice Meister	Colleen Mary Murphy
President	Chief Financial Officer	Treasurer

Subscribed and sworn to before me this 26th day of February, 2015

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)	18,192,899,821		18,192,899,821	17,082,912,441
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	102,339,251		102,339,251	102,516,454
	2.2 Common stocks	730,982,096		730,982,096	658,491,749
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,802,014,842		3,802,014,842	3,233,585,158
	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 ($ 102,231,087 , Schedule E - Part 1), cash equivalents ($, Schedule E - Part 2) and short-term investments ($, Schedule DA)	102,231,087		102,231,087	17,093,261
6.	Contract loans (including $ premium notes)	63,413,888		63,413,888	64,720,936
7.	Derivatives (Schedule DB)	92,484,025		92,484,025	39,125,608
8.	Other invested assets (Schedule BA)	250,797,964		250,797,964	285,832,962
9.	Receivables for securities	4,395,861		4,395,861	9,327,760
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)	23,341,558,835		23,341,558,835	21,493,606,329
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	258,538,735	2,880	258,535,855	252,262,543
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	14,627,527	1,131,126	13,496,401	20,619,685
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	42,416,048		42,416,048	44,668,370
	15.3 Accrued retrospective premiums	55,786		55,786	
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	5,788,413		5,788,413	6,517,960
	16.2 Funds held by or deposited with reinsured companies	90,092,063		90,092,063	87,423,313
	16.3 Other amounts receivable under reinsurance contracts	10,071,908		10,071,908	1,481,938
17.	Amounts receivable relating to uninsured plans	23,912		23,912	3,839
18.1	Current federal and foreign income tax recoverable and interest thereon	29,360,008		29,360,008	11,235,757
18.2	Net deferred tax asset	118,073,604	25,836,502	92,237,102	66,787,688
19.	Guaranty funds receivable or on deposit	4,028,622		4,028,622	7,017,604
20.	Electronic data processing equipment and software	2,279,399	2,279,399		
21.	Furniture and equipment, including health care delivery assets ($)	2,795,930	2,795,930		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,900,650		1,900,650	4,595,008
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	33,915,863	33,368,063	547,800	2,576,534
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,955,527,303	65,413,900	23,890,113,403	21,998,796,568
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,261,610,410		5,261,610,410	5,221,244,807
28.	Total (Lines 26 and 27)	29,217,137,713	65,413,900	29,151,723,813	27,220,041,375
	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	17,692,207	17,692,207		2,576,534
2502.	Intangible assets	9,407,579	9,407,579		
2503.	Other assets	6,260,205	5,712,405	547,800	
2598.	Summary of remaining write-ins for Line 25 from overflow page	555,872	555,872		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	33,915,863	33,368,063	547,800	2,576,534

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 18,823,869,170 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 449,508 Modco Reserve)	18,823,869,170	17,208,716,354
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	15,518,649	8,040,704
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,045,793,053	2,041,723,071
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	17,831,442	14,698,436
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	120,512,263	142,610,301
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)	3,320	3,438
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,064,357 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,680,396	2,699,479
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 2,256,226 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	2,256,226	121,732
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,111,094 ceded	3,111,094	
	9.4 Interest maintenance reserve (IMR, Line 6)	156,931,836	183,177,170
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,503,998 accident and health $ 5,683,603 and deposit-type contract funds $	13,187,601	10,545,109
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	35,029,163	33,634,299
13.	Transfers to Separate Accounts due or accrued (net) (including $ (3,286,159) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,286,159)	(4,050,718)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	3,233,019	7,324,217
15.1	Current federal and foreign income taxes, including $ 15,562,085 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,331,424	1,391,146
17.	Amounts withheld or retained by company as agent or trustee	9,420,186	9,052,235
18.	Amounts held for agents' account, including $ 87,504 agents' credit balances	87,504	23,953
19.	Remittances and items not allocated	49,134,507	61,771,063
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		45,000,000
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	294,186,780	302,593,354
	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	21,307,644	16,311,363
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	1,719	735
	24.07 Funds held under coinsurance	83,962,459	
	24.08 Derivatives	19,583,376	40,228,901
	24.09 Payable for securities	42,530,334	2,675,103
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	146,103,884	113,406,283
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,905,610,323	20,241,697,727
27.	From Separate Accounts Statement	5,167,778,189	5,108,623,996
28.	Total liabilities (Lines 26 and 27)	27,073,388,512	25,350,321,723
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)	660,472,030	652,439,184
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,412,863,271	1,212,280,468
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 $ 93,832,221 in Separate Accounts Statement)	2,073,335,301	1,864,719,652
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,078,335,301	1,869,719,652
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	29,151,723,813	27,220,041,375
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	125,575,477	69,831,150
2502.	Liability for limited partership investments	20,334,806	43,329,008
2503.	Accrued interest on policy claims	190,183	241,966
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,418	4,159
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	146,103,884	113,406,283
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	3,254,184,074	2,995,566,093
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,072,676,902	1,059,187,049
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	29,031,430	33,442,850
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	16,363,693	34,987,164
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	75,992,078	10,255,347
7.	Reserve adjustments on reinsurance ceded	24,504	23,908
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	53,231,007	31,379,358
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	15,887,496	15,707,254
9.	Total (Lines 1 to 8.3)	4,517,391,184	4,180,549,023
10.	Death benefits	128,230,867	117,070,861
11.	Matured endowments (excluding guaranteed annual pure endowments)	57,256	59,543
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	330,829,241	314,156,661
13.	Disability benefits and benefits under accident and health contracts	328,431,932	370,405,399
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,401,731,434	1,187,360,191
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	108,288,585	119,882,726
18.	Payments on supplementary contracts with life contingencies	20,185	8,508
19.	Increase in aggregate reserves for life and accident and health contracts	1,623,178,124	1,440,355,982
20.	Totals (Lines 10 to 19)	3,920,767,624	3,549,299,871
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	211,927,017	170,456,379
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	455,483	480,937
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	276,557,140	250,848,699
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	28,434,072	27,358,396
25.	Increase in loading on deferred and uncollected premiums	1,197,508	1,770,509
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(125,057,809)	(7,487,363)
27.	Aggregate write-ins for deductions	1,120,975	
28.	Totals (Lines 20 to 27)	4,315,402,010	3,992,727,428
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	201,989,174	187,821,596
30.	Dividends to policyholders	3,570	3,589
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	201,985,604	187,818,007
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	18,366,908	40,887,972
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)	183,618,696	146,930,035
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 32,477,926 (excluding taxes of $ 1,500,202 transferred to the IMR)	57,362,624	36,668,003
35.	Net income (Line 33 plus Line 34)	240,981,320	183,598,038
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,869,719,652	1,912,619,313
37.	Net income (Line 35)	240,981,320	183,598,038
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 807,781	14,004,838	30,338,138
39.	Change in net unrealized foreign exchange capital gain (loss)	(5,788,653)	2,591,729
40.	Change in net deferred income tax	17,919,155	27,595,144
41.	Change in nonadmitted assets	4,800,979	(9,452,227)
42.	Change in liability for reinsurance in unauthorized and certified companies	(289,432)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	548,022	
44.	Change in asset valuation reserve	8,406,574	(44,685,778)
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	35,152,283	
47.	Other changes in surplus in Separate Accounts Statement	(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	8,032,846	7,115,296
	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	(80,000,000)	(240,000,000)
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	208,615,649	(42,899,661)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,078,335,301	1,869,719,652
	DETAILS OF WRITE-INS		
08.301.	Other revenue	7,117,278	8,236,340
08.302.	Surrender, set-up and administration fees	8,770,218	7,470,914
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)	15,887,496	15,707,254
2701.	Other expense	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)	1,120,975	
5301.			
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)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,408,305,953	2,995,861,300
2.	Net investment income	1,141,999,029	1,093,978,841
3.	Miscellaneous income	118,232,579	56,943,357
4.	Total (Lines 1 through 3)	4,668,537,561	4,146,783,498
5.	Benefit and loss related payments	2,314,972,962	2,109,254,137
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(125,822,368)	(7,713,173)
7.	Commissions, expenses paid and aggregate write-ins for deductions	505,550,695	437,938,404
8.	Dividends paid to policyholders	3,688	3,820
9.	Federal and foreign income taxes paid (recovered) net of $ 25,749,961 tax on capital gains (losses)	70,469,287	25,620,420
10.	Total (Lines 5 through 9)	2,765,174,264	2,565,103,608
11.	Net cash from operations (Line 4 minus Line 10)	1,903,363,297	1,581,679,890
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,260,380,094	2,628,324,806
	12.2 Stocks	353,967,131	429,644,523
	12.3 Mortgage loans	286,206,335	237,010,447
	12.4 Real estate		2,395,256
	12.5 Other invested assets	20,882,961	22,877
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(6,239)	20,155
	12.7 Miscellaneous proceeds	96,522,344	14,249,220
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,017,952,626	3,311,667,284
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	4,437,455,010	3,585,151,776
	13.2 Stocks	354,595,458	415,655,082
	13.3 Mortgage loans	854,636,019	583,876,940
	13.4 Real estate		
	13.5 Other invested assets	32,957,540	47,355,170
	13.6 Miscellaneous applications	81,828,276	28,511,972
	13.7 Total investments acquired (Lines 13.1 to 13.6)	5,761,472,303	4,660,550,940
14.	Net increase (decrease) in contract loans and premium notes	(1,334,641)	(2,522,172)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,742,185,036)	(1,346,361,484)
	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	4,069,982	(51,360,782)
	16.5 Dividends to stockholders	125,000,000	195,000,000
	16.6 Other cash provided (applied)	44,889,583	204,574
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(76,040,435)	(246,156,208)
	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)	85,137,826	(10,837,802)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	17,093,261	27,931,063
	19.2 End of year (Line 18 plus Line 19.1)	102,231,087	17,093,261

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

20.0001. Bonds and stocks - exchanges	260,303,956	284,939,683
20.0002. Initial premium ceded to Symetra Reinsurance Corporation	146,842,651	
20.0003. Intial balance of funds withheld with Symetra Reinsurance Corporation	85,952,577	
20.0004. Initial commission to Symetra Reinsurance Corporation	60,890,074	
20.0005. Mortgage loans - refinances	45,205,607	40,326,365
20.0006. Other invested assets - affordable housing liability present value adjustment	9,727,388	34,303,012
20.0007. Bonds interest converted to principal	8,827,261	10,762,121
20.0008. Share based compensation - capital contribution from Parent	8,032,846	7,115,296
20.0009. Stocks - spinoffs	1,394,304	4,272,514
20.0010. Invested assets - non-cash litigation settlement	172,200	135,257
20.0011. Contract loans - interest adjustment to principal	27,594	102,720
20.0012. Bonds and stocks - convertible bonds converted to stock		17,485

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	3,254,184,074		12,490,436	2,625,875,328			33,800,642	27,821,088	553,687,456		509,124	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,072,676,902		86,882,600	923,917,883	159,172		1,815,165	41,538,989	18,205,558		157,535	
4.	Amortization of Interest Maintenance Reserve (IMR)	29,031,430		2,351,431	25,005,346	4,308		49,126	1,124,231	492,724		4,264	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	16,363,693		13,085,039				3,278,654					
6.	Commissions and expense allowances on reinsurance ceded	75,992,078		72,197,301	244					3,794,533			
7.	Reserve adjustments on reinsurance ceded	24,504		24,504									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	53,231,007		35,672,082	7,890,462			6,533,367	3,135,096				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	15,887,496		4,619,447	10,716,453	18		189	85,226	466,147		16	
9.	Totals (Lines 1 to 8.3)	4,517,391,184		227,322,840	3,593,405,716	163,498		45,477,143	73,704,630	576,646,418		670,939	
10.	Death benefits	128,230,867		100,836,508				27,394,359					
11.	Matured endowments (excluding guaranteed annual pure endowments)	57,256		57,256									
12.	Annuity benefits	330,829,241			322,799,354				8,029,887				
13.	Disability benefits and benefits under accident and health contracts	328,431,932		460,856						327,776,481		194,595	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,401,731,434		33,559,706	1,220,647,906			34,374,076	113,149,746				
16.	Group conversions			(188,431)				188,431					
17.	Interest and adjustments on contract or deposit-type contract funds	108,288,585		1,716,279	101,962,462	303,504		105,489	4,190,272	10,579			
18.	Payments on supplementary contracts with life contingencies	20,185				20,185							
19.	Increase in aggregate reserves for life and accident and health contracts	1,623,178,124		(18,288,056)	1,657,367,654	(2,631)		2,211,079	(25,587,867)	7,618,485		(140,540)	
20.	Totals (Lines 10 to 19)	3,920,767,624		118,154,118	3,302,777,376	321,058		64,273,434	99,782,038	335,405,545		54,055	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	211,927,017		54,948,080	103,541,600			5,702,054	1,274,341	46,460,143		799	
22.	Commissions and expense allowances on reinsurance assumed	455,483		455,483									
23.	General insurance expenses	276,557,140		63,292,716	93,697,443			16,171,151	10,905,310	92,248,430		242,090	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	28,434,072		5,994,549	6,012,605			1,368,559	643,458	14,393,739		21,162	
25.	Increase in loading on deferred and uncollected premiums	1,197,508		1,197,508									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(125,057,809)		(4,006,150)	(51,451,890)			(35,434,770)	(34,164,999)				
27.	Aggregate write-ins for deductions	1,120,975		1,120,975									
28.	Totals (Lines 20 to 27)	4,315,402,010		241,157,279	3,454,577,134	321,058		52,080,428	78,440,148	488,507,857		318,106	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	201,989,174		(13,834,439)	138,828,582	(157,560)		(6,603,285)	(4,735,518)	88,138,561		352,833	
30.	Dividends to policyholders	3,570		3,570									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	201,985,604		(13,838,009)	138,828,582	(157,560)		(6,603,285)	(4,735,518)	88,138,561		352,833	
32.	Federal income taxes incurred (excluding tax on capital gains)	18,366,908		(12,071,578)	27,861,134	(2,928)		(1,212,549)	(520,745)	4,315,849		(2,275)	
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)	183,618,696		(1,766,431)	110,967,448	(154,632)		(5,390,736)	(4,214,773)	83,822,712		355,108	
	DETAILS OF WRITE-INS												
08.301.	Surrender fees, set-up and administrative fees	8,770,218			8,709,257				60,961				
08.302.	Other revenue	7,117,278		4,619,447	2,007,196	18		189	24,265	466,147		16	
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)	15,887,496		4,619,447	10,716,453	18		189	85,226	466,147		16	
2701.	Other expenses	1,120,975		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)	1,120,975		1,120,975									

(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	17,208,716,354		1,784,992,145	14,617,894,124	74,790		11,426,825	794,328,471
2. Tabular net premiums or considerations	3,047,431,377		277,657,829	2,690,771,170			33,800,642	45,201,736
3. Present value of disability claims incurred	172,149		172,149		XXX			
4. Tabular interest	628,932,027		84,164,992	507,503,550	20,185		1,329,066	35,914,234
5. Tabular less actual reserve released	(26,308,771)		287,881	(26,371,400)	(2,631)			(222,621)
6. Increase in reserve on account of change in valuation basis	(548,023)						(548,023)	
7. Other increases (net)	(56,391,053)		(96,850,045)	40,807,753			(349,233)	472
8. Totals (Lines 1 to 7)	20,802,004,060		2,050,424,951	17,830,605,197	92,344		45,659,277	875,222,292
9. Tabular cost	232,285,392		199,883,738		XXX		32,401,654	
10. Reserves released by death	30,548,235		29,455,013	XXX	XXX		1,093,222	XXX
11. Reserves released by other terminations (net)	1,498,664,057		57,905,567	1,273,671,189			34,509,289	132,578,012
12. Annuity, supplementary contract and disability payments involving life contingencies	341,695,016		482,036	333,124,120	20,185			8,068,675
13. Net transfers to or (from) Separate Accounts	(125,057,810)		(4,006,150)	(51,451,891)			(35,434,770)	(34,164,999)
14. Total Deductions (Lines 9 to 13)	1,978,134,890		283,720,204	1,555,343,418	20,185		32,569,395	106,481,688
15. Reserve December 31, current year	18,823,869,170		1,766,704,747	16,275,261,779	72,159		13,089,882	768,740,604

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 11,983,579	12,276,661
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 916,620,734	917,845,362
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 5,814,283	5,814,283
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	14,052,980	14,070,853
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 197,780,361	199,683,911
4.	Real estate	(d)	
5	Contract loans	3,375,638	3,435,953
6	Cash, cash equivalents and short-term investments	(e) 1,252	1,252
7	Derivative instruments	(f) 2,832,823	4,118,614
8.	Other invested assets	(49,754,187)	(50,298,454)
9.	Aggregate write-ins for investment income	159,117	159,117
10.	Total gross investment income	1,102,866,580	1,107,107,552
11.	Investment expenses		(g) 34,032,096
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 365,152
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		33,402
16.	Total deductions (Lines 11 through 15)		34,430,650
17.	Net investment income (Line 10 minus Line 16)		1,072,676,902
	DETAILS OF WRITE-INS		
0901.	Misc investment income	159,117	159,117
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)	159,117	159,117
1501.	Collateral investment expense paid		32,062
1502.	Real estate misc expenses		1,340
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		33,402

(a) Includes $ 38,567,701 accrual of discount less $ 69,238,131 amortization of premium and less $ 19,630,110 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 177,203 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 $ 5,496 amortization of premium and less $ 4,672 paid for accrued interest on purchases.

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	13,557,865	(1,153,240)	12,404,625		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	9,300,227	(18,425,066)	(9,124,839)	683,130	(49,207,284)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	64,970,129	(2,738,538)	62,231,591	(2,243,321)	(2,399,341)
2.21	Common stocks of affiliates	1,834,644		1,834,644	12,266,248	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(6,239)		(6,239)		
7.	Derivative instruments	26,548,853	(511,684)	26,037,169	9,120,535	42,701,007
8.	Other invested assets	266,206	(402,119)	(135,913)	(5,013,973)	
9.	Aggregate write-ins for capital gains (losses)		885,807	885,807		
10.	Total capital gains (losses)	116,471,685	(22,344,840)	94,126,845	14,812,619	(8,905,618)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		885,807	885,807		
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)		885,807	885,807		

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	8,783,231		(1,798)			2,462,679		6,323,081		(731)	
2.	Deferred and accrued	1,896,236		791,969			1,072,507		31,760			
3.	Deferred , accrued and uncollected:											
	3.1 Direct	12,040,424		797,216			2,915,415		8,328,524		(731)	
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded	1,360,957		7,045			(619,771)		1,973,683			
	3.4 Net (Line 1 + Line 2)	10,679,467		790,171			3,535,186		6,354,841		(731)	
4.	Advance	1,706,711		12,944			131,847		1,561,920			
5.	Line 3.4 - Line 4	8,972,756		777,227			3,403,339		4,792,921		(731)	
6.	Collected during year:											
	6.1 Direct	317,959,199		62,151,554	122,105,149		14,665,080	2,296,842	116,737,209		3,365	
	6.2 Reinsurance assumed											
	6.3 Reinsurance ceded	164,571,728		151,788,862			2,732,883		10,049,983			
	6.4 Net	153,387,471		(89,637,308)	122,105,149		11,932,197	2,296,842	106,687,226		3,365	
7.	Line 5 + Line 6.4	162,360,227		(88,860,081)	122,105,149		15,335,536	2,296,842	111,480,147		2,634	
8.	Prior year (uncollected + deferred and accrued - advance)	4,508,397		861,603			936,874		2,709,920			
9.	First year premiums and considerations:											
	9.1 Direct	321,180,432		62,036,087	122,105,149		15,907,323	2,296,842	118,832,397		2,634	
	9.2 Reinsurance assumed											
	9.3 Reinsurance ceded	163,328,603		151,757,772			1,508,661		10,062,170			
	9.4 Net (Line 7 - Line 8)	157,851,829		(89,721,685)	122,105,149		14,398,662	2,296,842	108,770,227		2,634	
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	2,489,016,871		17,172,929	2,470,221,465			1,622,477				
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net	2,489,016,871		17,172,929	2,470,221,465			1,622,477				
	RENEWAL											
11.	Uncollected	8,989,444		(3,163,982)	134,652		(1,617,042)		13,655,784		(19,968)	
12.	Deferred and accrued	22,116,812		21,315,827			2,561,188		(1,760,203)			
13.	Deferred, accrued and uncollected:											
	13.1 Direct	35,735,863		22,023,913	206,276		(874,332)		14,382,974		(2,968)	
	13.2 Reinsurance assumed											
	13.3 Reinsurance ceded	4,629,606		3,872,068	71,624		(1,818,478)		2,487,392		17,000	
	13.4 Net (Line 11 + Line 12)	31,106,257		18,151,845	134,652		944,146		11,895,582		(19,968)	
14.	Advance	1,973,685		417,137			54,111		1,502,437			
15.	Line 13.4 - Line 14	29,132,572		17,734,708	134,652		890,035		10,393,145		(19,968)	
16.	Collected during year:											
	16.1 Direct	678,970,851		125,083,959	34,273,481		23,737,556	23,901,769	471,425,572		548,514	
	16.2 Reinsurance assumed	111,789		99,000	800		11,989					
	16.3 Reinsurance ceded	64,301,487		38,042,278	862,987		4,919,018		20,438,148		39,056	
	16.4 Net	614,781,153		87,140,681	33,411,294		18,830,527	23,901,769	450,987,424		509,458	
17.	Line 15 + Line 16.4	643,913,725		104,875,389	33,545,946		19,720,562	23,901,769	461,380,569		489,490	
18.	Prior year (uncollected + deferred and accrued - advance)	36,598,350		19,836,196	(2,767)		318,582		16,463,339		(17,000)	
19.	Renewal premiums and considerations:											
	19.1 Direct	669,990,570		123,761,766	34,408,943		22,054,333	23,901,769	465,318,213		545,546	
	19.2 Reinsurance assumed	(121,505)		(99,000)	800		11,989		(35,294)			
	19.3 Reinsurance ceded	62,553,691		38,623,574	861,029		2,664,342		20,365,690		39,056	
	19.4 Net (Line 17 - Line 18)	607,315,374		85,039,192	33,548,714		19,401,980	23,901,769	444,917,229		506,490	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	3,480,187,873		202,970,782	2,626,735,557		37,961,656	27,821,088	584,150,610		548,180	
	20.2 Reinsurance assumed	(121,505)		(99,000)	800		11,989		(35,294)			
	20.3 Reinsurance ceded	225,882,294		190,381,346	861,029		4,173,003		30,427,860		39,056	
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,254,184,074		12,490,436	2,625,875,328		33,800,642	27,821,088	553,687,456		509,124	

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	292		292								
22.	All other	225		225								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	65,473,130		64,600,388					872,742			
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed	65,473,130		64,600,388					872,742			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	455,483		455,483								
	24.3 Net ceded less assumed	(455,483)		(455,483)								
25.	Renewal:											
	25.1 Reinsurance ceded	10,518,948		7,596,913	244				2,921,791			
	25.2 Reinsurance assumed											
	25.3 Net ceded less assumed	10,518,948		7,596,913	244				2,921,791			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	75,992,078		72,197,301	244				3,794,533			
	26.2 Reinsurance assumed (Page 6, Line 22)	455,483		455,483								
	26.3 Net ceded less assumed	75,536,595		71,741,818	244				3,794,533			
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	85,463,047		37,728,424	35,902,801		1,240,449	6,052	10,585,321			
28.	Single	70,326,433		14,203,508	55,861,533		244,745	16,647				
29.	Renewal	48,415,418		3,016,148	4,159,035		4,216,860	1,147,754	35,874,822		799	
30.	Deposit-type contract funds	7,722,119			7,618,231			103,888				
31.	Totals (to agree with Page 6, Line 21)	211,927,017		54,948,080	103,541,600		5,702,054	1,274,341	46,460,143		799	

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	7,959,245		3,485,361		502,230	11,946,836
2.	Salaries and wages	88,282,190		38,613,393		5,085,910	131,981,494
3.11	Contributions for benefit plans for employees	21,563,034		9,436,957		1,117,073	32,117,064
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	2,053,584		903,892		21,261	2,978,737
3.32	Other agent welfare						
4.1	Legal fees and expenses	1,248,908		540,257		75,129	1,864,294
4.2	Medical examination fees	1,900,543	6,783	824,241		180,547	2,912,115
4.3	Inspection report fees	102,100		44,644		69,995	216,739
4.4	Fees of public accountants and consulting actuaries	1,982,730		857,697			2,840,427
4.5	Expense of investigation and settlement of policy claims	99,102		42,870			141,972
5.1	Traveling expenses	4,017,721		1,788,934		341,943	6,148,598
5.2	Advertising	6,523,340		3,190,448		14,534	9,728,322
5.3	Postage, express, telegraph and telephone	3,028,748		1,328,566		92,621	4,449,935
5.4	Printing and stationery	2,190,079		960,575		26,295	3,176,949
5.5	Cost or depreciation of furniture and equipment	1,595,008		697,883		48,451	2,341,342
5.6	Rental of equipment	541,193		236,640			777,833
5.7	Cost or depreciation of EDP equipment and software	5,082,334		2,223,047		94,773	7,400,154
6.1	Books and periodicals	968,841		423,632		870	1,393,343
6.2	Bureau and association fees	611,657		267,593		23,491	902,741
6.3	Insurance, except on real estate	1,417,839		619,959			2,037,798
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	804,347		351,706		231,096	1,387,149
6.6	Sundry general expenses						
6.7	Group service and administration fees	7,392,660		11,078,242			18,470,902
6.8	Reimbursements by uninsured plans			(399,614)			(399,614)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	190,796		83,427			274,223
7.3	Agency conferences other than local meetings	670,818		361,210			1,032,027
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere	40,442				25,589,093	25,629,535
9.3	Aggregate write-ins for expenses	23,799,359		14,522,177		516,784	38,838,320
10.	General expenses incurred	184,066,620	6,783	92,483,737		34,032,096	(a) 310,589,236
11.	General expenses unpaid December 31, prior year	21,909,453		10,661,007		1,063,839	33,634,299
12.	General expenses unpaid December 31, current year	23,516,926		10,687,396		824,841	35,029,163
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)	182,459,146	6,783	92,457,348		34,271,095	309,194,372
	DETAILS OF WRITE-INS						
09.301.	Consulting Fees	22,009,638		9,639,596		516,523	32,165,756
09.302.	Miscellaneous	1,018,159		445,196		261	1,463,616
09.303.	Amortization of Goodwill	146,925		4,164,259			4,311,184
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	624,637		273,126			897,764
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	23,799,359		14,522,177		516,784	38,838,320

(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	804,180	336,908			1,141,088
3.	State taxes on premiums	4,536,964	10,758,655			15,295,620
4.	Other state taxes, including $ for employee benefits	2,186,575	586,773		29,867	2,803,214
5.	U.S. Social Security taxes	5,632,969	2,371,187		332,984	8,337,140
6.	All other taxes	858,484	361,377		2,301	1,222,162
7.	Taxes, licenses and fees incurred	14,019,172	14,414,900		365,152	28,799,225
8.	Taxes, licenses and fees unpaid December 31, prior year	4,721,219	2,602,997			7,324,217
9.	Taxes, licenses and fees unpaid December 31, current year	2,068,750	1,164,269			3,233,019
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	16,671,641	15,853,629		365,152	32,890,422

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	292	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	225	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	517	
6.	Paid in cash	498	
7.	Left on deposit	2,674	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,689	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,320	
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	3,320	
16.	Total from prior year	3,438	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,571	
	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% CNF ALB (58-62, 73-96)	35,331		35,331		
0100002.	1941 CSO CRVM 3% CRF ALB (58-63)	155,296		155,296		
0100003.	1941 CSO NLP 2.5% CNF ALB (58-66)	84,541		84,541		
0100004.	1941 CSO NLP 3% CNF ALB (57-63)	2,675,367		2,675,367		
0100005.	1941 CSO NLP 2.5% CRF ALB (57-62)	61,600		61,600		
0100006.	1941 CSO NLP 3% CRF ALB (58-63)	567,307		567,307		
0100007.	1958 CSO CRVM 2.5% CNF ALB (63-67)	17,823		17,823		
0100008.	1958 CSO CRVM 3% CNF ALB (61-81)	13,636,943		13,636,943		
0100009.	1958 CSO CRVM 3.5% CNF ALB (75-83)	5,738,754		5,738,754		
0100010.	1958 CSO CRVM 4% CNF ALB (80-92)	3,829,640		3,829,640		
0100011.	1958 CSO CRVM 5.5% CNF ALB (80-84)	97,877		97,877		
0100012.	1958 CSO CRVM 3% CRF ALB (68-06)	258,367		258,367		
0100013.	1958 CSO CRVM 3.5% CRF ALB (78-79)	47,485		47,485		
0100014.	1958 CSO CRVM 4% CRF ALB (80-87)	189,011		189,011		
0100015.	1958 CSO CRVM 5.5% CRF ALB (82, 87-89, 91-92)	38,429,403		38,429,403		
0100016.	1958 CSO CRVM 6.0% CRF ALB (83-86)	73,404,521		73,404,521		
0100017.	1958 CSO NLP 3% CNF ALB (62-05)	16,516,211		16,516,211		
0100018.	1958 CSO NLP 3.5% CNF ALB (68-81)	3,514,383		3,514,383		
0100019.	1958 CSO NLP 4% CNF ALB (71-04)	22,844,242		22,844,242		
0100020.	1958 CSO NLP 3% CRF ALB (64-84)	2,695,107		2,695,107		
0100021.	1958 CSO NLP 3.5% CRF ALB (75-79)	187,367		187,367		
0100022.	1958 CSO NLP 4% CRF ALB (79-89)	70,393		70,393		
0100023.	1958 CSO FPT 3.5% CRF ALB (80-83)	55		55		
0100024.	1958 CET CRVM 3% CNF ALB (67-76)	215,620		215,620		
0100025.	1958 CET CRVM 3.5% CNF ALB (75-83)	139,304		139,304		
0100026.	1958 CET CRVM 4% CNF ALB (80-87)	133,482		133,482		
0100027.	1958 CET NLP 3% CNF ALB (62-84)	125,884		125,884		
0100028.	1958 CET NLP 3.5% CNF ALB (74-79)	4,037		4,037		
0100029.	1958 CET NLP 4% CNF ALB (78-01)	40,862		40,862		
0100030.	1980 CSO CRVM 4% CNF ALB (92-07)	8,499,457		8,499,457		
0100031.	1980 CSO CRVM 4.5% CNF ALB (95-05)	342,870,233		342,870,233		
0100032.	1980 CSO CRVM 4.75% CNF ALB (99-04)	544,829		544,829		
0100033.	1980 CSO CRVM 5% CNF ALB (93-94)	1,129,886		1,129,886		
0100034.	1980 CSO CRVM 5.25% CNF ALB (95-98)	2,704,273		2,704,273		
0100035.	1980 CSO CRVM 5.5% CNF ALB (85-98)	1,911,756		1,911,756		
0100036.	1980 CSO CRVM 6% CNF ALB (85-93)	414,406		414,406		
0100037.	1980 CSO CRVM 3% CRF ALB (64-07)	6,241		6,241		
0100038.	1980 CSO CRVM 4% CRF ALB (06-12)	33,546,546		31,294,662		2,251,884
0100039.	1980 CSO CRVM 4.5% CRF ALB (95-05)	917,803,384		917,803,384		
0100040.	1980 CSO CRVM 4.5% CRF ALB (95-12)	70,342		70,342		
0100041.	1980 CSO CRVM 5% CRF ALB (93-94)	47,355,124		47,355,124		
0100042.	1980 CSO CRVM 5.5% CRF ALB (87-93)	134,345,200		134,345,200		
0100043.	1980 CSO CRVM 6% CRF ALB (84-86, 01)	23,681,280		23,681,280		
0100044.	1980 CSO NLP 4% CNF ALB (89-04)	6,482,776		6,482,776		
0100045.	1980 CET CRVM 4% CNF ALB (85-08)	46,252		46,252		
0100046.	2001 CSO CRVM 3.5% CNF ANB (2013, NB)	87,483,101		87,483,101		
0100047.	2001 CSO CRVM 4% CNF ALB (06-12)	99,400,089		99,400,089		
0100048.	2001 CSO CRVM 3.5% CRF ALB (2013, NB)	25,011,596		25,011,596		
0100049.	2001 CSO CRVM 4% CRF ALB (08-12)	176,108,573		176,108,573		
0100050.	2001 CSO CRVM 4% CRF ALB (06-NB)	46,736		46,736		
0100051.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	56,682		56,682		
0100052.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	182,443		182,443		
0100053.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	6,015		6,015		
0100054.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.5%	1,060		1,060		
0100055.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100056.	Unearned Premium	23,381		23,381		
0199997.	Totals (Gross)	2,095,469,957		2,093,218,073		2,251,884
0199998.	Reinsurance ceded	376,975,952		376,975,952		
0199999.	Life Insurance: Totals (Net)	1,718,494,005		1,716,242,121		2,251,884
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	2,346,246	XXX	2,346,246	XXX	
0200002.	Deferred - 1963 Exp. Proj - 4.75% (76-84,86-87,89)	59,762,434	XXX	59,701,273	XXX	61,161
0200003.	Deferred - 1963 Exp. Proj - 5.75% (74,76-84)	169,247,570	XXX		XXX	169,247,570
0200004.	Deferred - 1963 Exp. Proj - 6.00% (77-84)	3,294,075	XXX		XXX	3,294,075
0200005.	Deferred - 1971 IAM - 4.00% (77-80)	174,897	XXX	174,897	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (80-87)	4,093,046	XXX	4,093,046	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (94,96-99)	447,380	XXX	447,380	XXX	
0200008.	Deferred - 1971 IAM - 5.50% (93)	12,825	XXX	12,825	XXX	
0200009.	Deferred - 1971 IAM - 6.00% (92)	39,676	XXX	39,676	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (87,90-91)	1,471,334	XXX	1,471,334	XXX	
0200011.	Deferred - 1971 IAM - 6.50% (89)	681,296	XXX	681,296	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (86,88)	1,576,383	XXX	1,576,383	XXX	
0200013.	Deferred - 1983 a - 3.75% (12-13)	82,621	XXX	82,621	XXX	
0200014.	Deferred - 1983 a - 4.00% (77,79-NB)	325,562,025	XXX	248,732,353	XXX	76,829,672
0200015.	Deferred - 1983 a - 4.25% (76-NB)	53,730,966	XXX	53,730,966	XXX	
0200016.	Deferred - 1983 a - 4.50% (80-81,85,89-06,08,10,13)	20,815,876	XXX	20,260,108	XXX	555,768
0200017.	Deferred - 1983 a - 4.75% (85-01,04,NB)	254,489,436	XXX	211,253,316	XXX	43,236,120
0200018.	Deferred - 1983 a - 5.00% (08)	45,455	XXX	45,455	XXX	
0200019.	Deferred - 1983 a - 5.25% (94,96-00,11)	54,694,988	XXX	54,057,014	XXX	637,974
0200020.	Deferred - 1983 a - 5.50% (93-94,96-98,10)	74,631,213	XXX	73,667,237	XXX	963,976
0200021.	Deferred - 1983 a - 5.75% (85-07)	409,266,548	XXX	39,293,257	XXX	369,973,291
0200022.	Deferred - 1983 a - 6.00% (85-93,95,08)	41,812,192	XXX	39,945,071	XXX	1,867,121
0200023.	Deferred - 1983 a - 6.25% (90-92,99)	57,746,908	XXX	57,746,908	XXX	
0200024.	Deferred - 1983 a - 6.50% (87,89-90,98,09)	26,721,782	XXX	26,481,983	XXX	239,799
0200025.	Deferred - 1983 a - 6.75% (88,91)	19,326,905	XXX	19,326,905	XXX	
0200026.	Deferred - 1983 a - 7.00% (88-89,97)	44,490,703	XXX	44,490,703	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200027. Deferred - 1983 a - 7.25% (86)	841,286	XXX	841,286	XXX	
0200028. Deferred - IAM 2000 - 3.50% (13)	9,443	XXX	9,443	XXX	
0200029. Deferred - IAM 2000 - 3.75% (12-NB)	2,559,374,994	XXX	2,559,374,994	XXX	
0200030. Deferred - IAM 2000 - 4.00% (12,NB)	2,596,803,110	XXX	2,596,803,110	XXX	
0200031. Deferred - IAM 2000 - 4.25% (10-11)	1,622,371,906	XXX	1,622,371,906	XXX	
0200032. Deferred - IAM 2000 - 4.50% (81-82,88,90-91,94-08,10-11,NB)	1,564,738,779	XXX	1,564,738,779	XXX	
0200033. Deferred - IAM 2000 - 4.75% (03-04,07-08)	1,297,578,376	XXX	1,297,578,376	XXX	
0200034. Deferred - IAM 2000 - 5.00% (98-99,03,09)	1,462,834,838	XXX	1,462,834,838	XXX	
0200035. Deferred - IAM 2000 - 5.25% (98,01-02)	5,818,056	XXX	5,818,056	XXX	
0200036. Deferred - IAM 2000 - 5.50% (00-02)	149,628,141	XXX	149,628,141	XXX	
0200037. Progressive Annuity - 3.50% (75-77)	318,055	XXX	318,055	XXX	
0200038. Immediate - 1971 IAM - 5.50% (80-81)	3,856,811	XXX	3,856,811	XXX	
0200039. Immediate - 1971 IAM - 6.00% (98)	725,822	XXX		XXX	725,822
0200040. Immediate - 1971 IAM - 7.00% (83)	8,427,867	XXX	8,427,867	XXX	
0200041. Immediate - 1971 IAM - 7.50% (80-81,84)	28,017,100	XXX	28,017,100	XXX	
0200042. Immediate - 1971 IAM - 8.50% (83)	1,648,833	XXX	1,648,833	XXX	
0200043. Immediate - 1971 IAM - 8.75% (82)	11,856,453	XXX	11,856,453	XXX	
0200044. Immediate - 1971 IAM - 9.75% (84)	6,157,735	XXX	6,157,735	XXX	
0200045. Immediate - 1971 IAM - 10.00% (83)	12,824,900	XXX	12,824,900	XXX	
0200046. Immediate - 1971 IAM - 10.50% (83)	2,799,802	XXX	2,799,802	XXX	
0200047. Immediate - 1971 IAM - 10.75% (84)	4,968,651	XXX	4,968,651	XXX	
0200048. Immediate - 1971 IAM - 11.25% (82,84)	33,086,323	XXX	33,086,323	XXX	
0200049. Immediate - 1971 IAM - 12.50% (82)	983,681	XXX	983,681	XXX	
0200050. Immediate - 1971 IAM - 13.25% (82)	7,816,097	XXX	7,816,097	XXX	
0200051. Immediate - 1983 a - 4.00% (94)	1,144,770	XXX	1,144,770	XXX	
0200052. Immediate - 1983 a - 5.00% (96)	1,919,582	XXX	1,919,582	XXX	
0200053. Immediate - 1983 a - 5.25% (93,97)	1,662,407	XXX	1,662,407	XXX	
0200054. Immediate - 1983 a - 5.50% (90,94-95)	245,506,721	XXX	245,506,721	XXX	
0200055. Immediate - 1983 a - 5.75% (92)	1,971,298	XXX	1,971,298	XXX	
0200056. Immediate - 1983 a - 6.00% (87,91,96-97)	64,084,246	XXX	64,084,246	XXX	
0200057. Immediate - 1983 a - 6.25% (88-89)	13,068,226	XXX	13,068,226	XXX	
0200058. Immediate - 1983 a - 6.50% (86,94-95)	115,218,762	XXX	115,218,762	XXX	
0200059. Immediate - 1983 a - 6.75% (96-97)	318,693,856	XXX	318,693,856	XXX	
0200060. Immediate - 1983 a - 7.00% (93)	154,488,851	XXX	154,488,851	XXX	
0200061. Immediate - 1983 a - 7.25% (87,95)	207,470,334	XXX	207,470,334	XXX	
0200062. Immediate - 1983 a - 7.50% (85)	55,629,349	XXX	55,629,349	XXX	
0200063. Immediate - 1983 a - 7.75% (87,90,92)	376,686,359	XXX	376,686,359	XXX	
0200064. Immediate - 1983 a - 8.00% (86-87)	81,915,641	XXX	81,915,641	XXX	
0200065. Immediate - 1983 a - 8.25% (91)	222,748,442	XXX	222,748,442	XXX	
0200066. Immediate - 1983 a - 8.75% (86,88-89)	547,284,393	XXX	547,284,393	XXX	
0200067. Immediate - 1983 a - 9.25% (86)	94,688,647	XXX	94,688,647	XXX	
0200068. Immediate - 1983 a - 9.50% (85)	20,604,925	XXX	20,604,925	XXX	
0200069. Immediate - 1983 a - 10.50% (85)	8,613,921	XXX	8,613,921	XXX	
0200070. Immediate - 1983 a - 11.00% (85)	43,667,305	XXX	43,667,305	XXX	
0200071. Immediate - 1983 a or IAM 2000 - 3.25% (12)	71,528,753	XXX	71,528,753	XXX	
0200072. Immediate - 1983 a or IAM 2000 - 4.00% (11)	603,688	XXX	603,688	XXX	
0200073. Immediate - 1983 a or IAM 2000 - 4.25% (05-07,10)	649,301	XXX	649,301	XXX	
0200074. Immediate - 1983 a or IAM 2000 - 4.50% (00,04,08,11)	7,138,405	XXX	7,138,405	XXX	
0200075. Immediate - 1983 a or IAM 2000 - 4.75% (98-99,03,05-06,09-11)	8,262,062	XXX	8,262,062	XXX	
0200076. Immediate - 1983 a or IAM 2000 - 5.00% (02,04,07-08,10-11)	96,020,681	XXX	96,020,681	XXX	
0200077. Immediate - 1983 a or IAM 2000 - 5.25% (01,05-07,10)	153,780,880	XXX	153,780,880	XXX	
0200078. Immediate - 1983 a or IAM 2000 - 5.50% (99-00,04,07-09)	136,986,589	XXX	136,986,589	XXX	
0200079. Immediate - 1983 a or IAM 2000 - 5.75% (09)	12,325,756	XXX	12,325,756	XXX	
0200080. Immediate - 1983 a or IAM 2000 - 6.00% (01,03,09)	132,477,502	XXX	132,477,502	XXX	
0200081. Immediate - 1983 a or IAM 2000 - 6.25% (98-00)	433,500,400	XXX	433,500,400	XXX	
0200082. Immediate - 1983 a or IAM 2000 - 6.50% (02)	26,023,718	XXX	26,023,718	XXX	
0200083. Immediate - 1983 a or IAM 2000 - 6.75% (01)	36,476,283	XXX	36,476,283	XXX	
0200084. Immediate - 1983 a or IAM 2000 - 7.00% (00)	3,354	XXX	3,354	XXX	
0200085. Immediate - IAM 2000 - 3.25% (13-NB)	140,123,901	XXX	140,123,901	XXX	
0200086. Immediate - IAM 2000 - 6.25% (87-01,03-04)	1,111,986	XXX	1,111,986	XXX	
0200087. Immediate - IAM 2000 - 5.65% (13)	15,336	XXX	15,336	XXX	
0200088. Immediate - IAM 2000 - 4.36% (NB)	184,865	XXX	184,865	XXX	
0200089. Immediate - A-1949 Mod 60 - 3.50% (75-79)	32,955	XXX	32,955	XXX	
0200090. Immediate - 1937 Standard - 3.00% (79-05)	17,057	XXX		XXX	17,057
0200091. Immediate 1994 GAR CARVM - 4.75% (98-99)	208,427	XXX		XXX	208,427
0200092. Immediate 1994 GAR CARVM - 5.50% (99)	37,918	XXX		XXX	37,918
0200093. Immediate 1994 GAR CARVM - 6.25% (98-99)	100,838,337	XXX		XXX	100,838,337
0299997. Totals (Gross)	16,945,468,028	XXX	16,176,733,940	XXX	768,734,088
0299998. Reinsurance ceded	4,242,739	XXX	4,242,739	XXX	
0299999. Annuities: Totals (Net)	16,941,225,289	XXX	16,172,491,201	XXX	768,734,088
0300001. Immediate - IAM 2000 - 6.21% (79,96)	72,157		72,157		
0399997. Totals (Gross)	72,157		72,157		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	72,157		72,157		
0400001. Unearned Premium	267,282		267,282		
0499997. Totals (Gross)	267,282		267,282		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	267,282		267,282		
0500001. 1952 Period 2 - 1958 CSO 3%	290,964		290,964		
0500002. 2001 CSO CRVM 3.5% CNF ALB (13-14)	9,042		9,042		
0500003. 2001 CSO CRVM 4% CNF ALB (06-12)	153,172		153,172		
0500004. 1958 CSO CRVM 3% CNF ALB (70-76)	272		272		
0500005. 1958 CSO CRVM 3.5% CNF ALB (75-81)	1,569		1,569		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500006. 1958 CSO CRVM 4% CNF ALB (80-85)	1,455		1,455		
0500007. 1958 CSO NLP 3% CNF ALB (65-79)	790		790		
0500008. 1958 CSO NLP 3.5% CNF ALB (73-78)	889		889		
0500009. 1958 CSO NLP 4% CNF ALB (76-04)	20,608		20,608		
0500010. 1980 CSO CRVM 4% CNF ALB (06-07)	2,918		2,918		
0500011. 1980 CSO CRVM 4.5% CNF ALB (95-05)	811,494		811,494		
0500012. 1980 CSO CRVM 4.75% CNF ALB (99-03)	908		908		
0500013. 1980 CSO CRVM 5% CNF ALB (93-94)	21,244		21,244		
0500014. 1980 CSO CRVM 5.25% CNF ALB (95-98)	3,079		3,079		
0500015. 1980 CSO CRVM 5.5% CNF ALB (87-92)	26,787		26,787		
0500016. 1980 CSO CRVM 6% CNF ALB (85-88)	3,210		3,210		
0500017. 1980 CSO NLP 4% CNF ALB (89-04)	6,766		6,766		
0599997. Totals (Gross)	1,355,167		1,355,167		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,355,167		1,355,167		
0600001. 1952 INTERCO DISA - 3.0% (1962-NB)	6,711,207		6,711,207		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	38,238				38,238
0600003. 1980 CSO CRVM 5% (93)	8,765				8,765
0600004. 1980 CSO CRVM 5.5% (89 - 91)	29,716				29,716
0600005. 2005 GTL PW 3.50% (2013-NB)	1,608,423				1,608,423
0600006. 2005 GTL PW 4.00% (2006-2012)	593,854				593,854
0600007. 1970 GTL PW 3.50% (1968-1984)	291,507				291,507
0600008. 1970 GTL PW 4.50% (1995-2005)	1,361,041				1,361,041
0600009. 1970 GTL PW 4.75% (1999-2005)	673,618				673,618
0600010. 1970 GTL PW 5.00% (1993-1994,1999-2004)	1,016,187				1,016,187
0600011. 1970 GTL PW 5.25% (1994-1998)	151,159				151,159
0600012. 1970 GTL PW 5.50% (1987-1997)	1,175,912				1,175,912
0600013. 1970 GTL PW 6.00% (1985-1993)	617,087				617,087
0600014. 1970 GTL PW 6.50% (1987)	31,677				31,677
0600015. 1970 GTL PW 6.75% (1986)	49,053				49,053
0600016. 1970 GTL PW 7.25% (1985-1986)	15,580				15,580
0600017. Unreported Claims Estimate (2013-NB)	1,565,000				1,565,000
0699997. Totals (Gross)	15,938,024		6,711,207		9,226,817
0699998. Reinsurance ceded	298,484				298,484
0699999. Disability-Disabled Lives: Totals (Net)	15,639,540		6,711,207		8,928,333
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.	123,211,303		121,304,107		1,907,196
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,763,144		1,763,144		
0700003. AG 32 Reserve for Immediate Payment of Claims	10,613,349		10,610,882		2,467
0700004. Extra Mortality on Substandard Policies	871,071		871,071		
0700005. GIR - Extra Mortality on GIR options	1,766,318		1,766,318		
0700006. Interest on Suspense and Holding Accounts	135,061		135,061		
0700007. AG 43 Aggregate Reinsurance Excess	4,642,035		4,635,518		6,517
0700008. Cash Flow Testing Reserve	98,000,000		98,000,000		
0799997. Totals (Gross)	241,002,281		239,086,101		1,916,180
0799998. Reinsurance ceded	94,186,551		94,186,551		
0799999. Miscellaneous Reserves: Totals (Net)	146,815,730		144,899,550		1,916,180
9999999. Totals (Net) - Page 3, Line 1	18,823,869,170		18,042,038,685		781,830,485

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: $ 1,055,128,094
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: $ 1,239,767,324
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 2013	1970 GTL PW 3.50%	2005 GTLW 3.50%	(60,416)
Group Term Life Premium Waiver Open Claims, Issued 2013	1970 GTL PW 3.75%	2005 GTLW 3.50%	(431,108)
Group Term Life Premium Waiver Open Claims, Issued 2012	1970 GTL PW 4.00%	2005 GTLW 4.00%	(20,729)
Group Term Life Premium Waiver Open Claims, Issued 2012	1970 GTL PW 4.25%	2005 GTLW 4.00%	(13,203)
Group Term Life Premium Waiver Open Claims, Issued 2012	1970 GTL PW 4.50%	2005 GTLW 4.00%	(22,566)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(548,022)
9999999 - Total (Column 4, only)			(548,022)

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	92,976	1,544				91,432			
2.	Additional contract reserves (a)	3,863,475	2,352,346				1,511,129			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	3,956,451	2,353,890				1,602,561			
8.	Reinsurance ceded	38,727	2,791				35,936			
9.	Totals (Net)	3,917,724	2,351,099				1,566,625			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	93,856,256	92,316,803				1,539,453			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	93,856,256	92,316,803				1,539,453			
15.	Reinsurance ceded	82,255,330	81,453,523				801,807			
16.	Totals (Net)	11,600,926	10,863,280				737,646			
17.	TOTAL (Net)	15,518,650	13,214,379				2,304,271			
18.	TABULAR FUND INTEREST	340,883	279,003				61,880			
	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	2,041,792,625		1,917,540,229	6,918,658	271,550	117,062,188
2. Deposits received during the year	223,071,360		209,083,222	4,070,477	2,674	9,914,987
3. Investment earnings credited to the account	97,434,845		92,792,662	313,033	17,868	4,311,282
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	316,462,906		298,948,320	1,094,342	17,207	16,403,037
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)	2,045,835,924		1,920,467,793	10,207,826	274,885	114,885,420
10. Reinsurance balance at the beginning of the year	(69,554)		(69,554)			
11. Net change in reinsurance assumed	(3,993)		(3,993)			
12. Net change in reinsurance ceded	(30,676)		(30,676)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(42,871)		(42,871)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,045,793,053		1,920,424,922	10,207,826	274,885	114,885,420

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	35,411,538		14,528,278				1,935,171		18,948,089		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	4,542,337		4,222,266				191,480		128,591		
	2.24 Net	30,869,201		(b) 10,306,012	(b)		(b)	(b) 1,743,691		(b) 18,819,498	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	111,184,152		2,743,000				3,574,623		104,736,529		130,000
	3.2 Reinsurance assumed	5,000		5,000								
	3.3 Reinsurance ceded	3,714,648						540,884		3,173,764		
	3.4 Net	107,474,504		(b) 2,748,000	(b)		(b)	(b) 3,033,739		(b) 101,562,765	(b)	(b) 130,000
4. TOTALS	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	(a)	(a) 13,054,012				(a) 4,777,430		120,382,263		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	870,177,439		133,675,164	322,801,876	20,185		28,809,417	8,029,887	376,539,728		301,182
1.2 Reinsurance assumed	1,469,797		1,240,415				103,982		125,400		
1.3 Reinsurance ceded	66,105,360		31,751,947	2,522			3,238,986		31,046,554		65,351
1.4 Net	(d) 805,541,876		103,163,632	322,799,354	20,185		25,674,413	8,029,887	345,618,574		235,831
2. Liability December 31, current year from Part 1:											
2.1 Direct	146,595,690		17,271,278				5,509,794		123,684,618		130,000
2.2 Reinsurance assumed	5,000		5,000								
2.3 Reinsurance ceded	8,256,985		4,222,266				732,364		3,302,355		
2.4 Net	138,343,705		13,054,012				4,777,430		120,382,263		130,000
3. Amounts recoverable from reinsurers December 31, current year	5,788,413		4,287,355				308,637		1,183,403		9,018
4. Liability December 31, prior year:											
4.1 Direct	164,935,347		14,183,373				3,610,000		146,973,675		168,299
4.2 Reinsurance assumed	643,061		636,343						6,718		
4.3 Reinsurance ceded	8,269,671		3,402,280				329,000		4,538,391		
4.4 Net	157,308,737		11,417,436				3,281,000		142,442,002		168,299
5. Amounts recoverable from reinsurers December 31, prior year	6,781,050		841,767				532,153		5,401,049		6,081
6. Incurred Benefits											
6.1 Direct	851,837,782		136,763,069	322,801,876	20,185		30,709,211	8,029,887	353,250,671		262,883
6.2 Reinsurance assumed	831,736		609,072				103,982		118,682		
6.3 Reinsurance ceded	65,100,037		36,017,521	2,522			3,418,834		25,592,872		68,288
6.4 Net	787,569,481		101,354,620	322,799,354	20,185		27,394,359	8,029,887	327,776,481		194,595

(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 $ 57,256 in Line 1.1, $ 57,256 in Line 1.4.
$ 57,256 in Line 6.1, and $ 57,256 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 $ 460,855 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)		36,446	36,446
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)		36,446	36,446
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	2,880		(2,880)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,131,126	1,448,872	317,746
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers		263,090	263,090
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	25,836,502	31,057,577	5,221,075
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	2,279,399	1,876,845	(402,554)
21.	Furniture and equipment, including health care delivery assets	2,795,930	3,259,547	463,617
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	33,368,063	32,272,502	(1,095,561)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	65,413,900	70,214,879	4,800,979
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	65,413,900	70,214,879	4,800,979
	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	17,692,207	13,259,448	(4,432,759)
2502.	Intangible assets	9,407,578	13,719,867	4,312,289
2503.	Other assets	5,712,406	4,705,900	(1,006,506)
2598.	Summary of remaining write-ins for Line 25 from overflow page	555,872	587,287	31,415
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	33,368,063	32,272,502	(1,095,561)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

On July 1, 2014, Symetra Life Insurance Company changed its state of domicile (redomesticated) from the state of Washington to the state of Iowa. Accordingly, the Iowa Insurance Division now serves as Symetra Life Insurance Company's domiciliary regulator. Therefore, the financial statements have been prepared on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the Iowa Insurance Division).

The Iowa Insurance Division recognizes only statutory accounting practices prescribed or permitted by the state of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Iowa.

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 to the NAIC SAP otherwise applicable to these assets (See annual statement 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, 2014	For the Year Ended December 31, 2013
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)	IA	$ 240,981,320	$ 183,598,038
State Prescribed Practices that increase/(decrease) NAIC SAP:		—	—
State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
Net Income - NAIC SAP		$ 240,981,320	$ 183,598,038

	State of Domicile	As of December 31, 2014	As of December 31, 2013
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)	IA	$ 2,078,335,301	$ 1,869,719,652
State Prescribed Practices that increase/(decrease) NAIC SAP:		—	—
State Permitted Practices that increase/(decrease) NAIC SAP:		—	—
Statutory Surplus - NAIC SAP		$ 2,078,335,301	$ 1,869,719,652

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

The preparation of financial statements in conformity with statutory accounting principles (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.

The Company determines the carrying value of common stock of its affiliate Berkshire Hathaway, Inc. using the market valuation method as described in part 5, section 2(ciA1) of the SVO *Practices and Procedures Manual.*

(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 by either 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 materially 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 during 2014 or 2013.

Correction of errors

During 2014, the Company discovered an error in classification of net gain and fees from the separate account. The error did not impact reported net income or surplus, but did impact certain lines within net income and surplus. In the prior year, separate accounts net gain from operations (Summary of Operations, Line 5) was overstated by $17,935,034 and income from fees associated with separate accounts (Summary of Operations, Line 8.1) was understated by the same amount. Surplus (contributed to) withdrawn from separate accounts (Summary of Operations, Line 47) was overstated by $17,935,034 and other changes in surplus in separate accounts (Summary of Operations, Line 48 was understated by the same amount.

There were no errors for the year ended December 31, 2013

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 2014 were 5.99% and 4.00%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2013 were 5.44% and 4.03%, respectively.

(2) The maximum percentage of any one loan to value at origination was 73.8% and 73.9% for loans funded during the years ended December 31, 2014 and 2013, respectively.

(3) As of December 31, 2014 and 2013, 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		
	Insured	All Other	Total
a. Current 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%
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 3,233,179,344	$ 3,233,179,344
(b) 30-59 Days Past Due	—	405,814	405,814
(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	—	24,073,429	24,073,429
(b) Number of Loans	—	14	14
(c) Percent Reduced	—	1.40%	1.40%

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

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	1,844,510	1,844,510
b. Prior Year			
1. With Allowance for Credit Losses	$ —	$ —	$ —
2. No Allowance for Credit Losses	—	1,874,947	1,874,947

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	$ —	$ 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
b. Prior Year			
1. Average Recorded Investment	$ —	$ 1,877,174	$ 1,877,174
2. Interest Income Recognized	—	73,273	73,273
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	73,095	73,095

(7) The Company had no allowance for credit losses as of December 31, 2014 or 2013.

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

B. Debt Restructuring

	2014	2013
(1) Total recorded investment in restructured loans, as of December 31	$ 1,844,510	$ 1,874,947
(2) Realized capital losses related to these loans	—	175,000
(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.(8)

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, 2014.

(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:

1	2	3	4	5	6	7
	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
05953YAY7	$ 1,743,460	$ 1,600,488	$ 142,972	$ 1,600,488	$ 1,719,409	9/30/2014
65537YAE0	160,955	37,000	123,955	37,000	106,539	12/31/2014
Total			$ 266,927			

NOTES TO FINANCIAL STATEMENTS

(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	$	955,260
2. 12 months or longer		10,459,396

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

1. Less than 12 months	$	184,313,526
2. 12 months or longer		141,934,687

(5) The Company's review of 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, 2014 and 2013.

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, 2014, are as follows:

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

* Does not include carryforward provisions in IRC Section #39.

The Company's limited partnership interests related to LIHTC as December 31, 2013, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Boston Financial Institutional Tax Credits XXXII	9 Years	14 Years
Boston Financial Institutional Tax Credits XXX	6 Years	13 Years
Centerline Corporate Partners XXX, LP	8 Years	11 Years
PNC MultiFamily Capital Institutional Fund XXXV	11 Years	11 Years
Centerline Corporate Partners XXI, LP	4 Years	5 Years
Centerline Corporate Partners XXXV, LP	9 Years	11 Years
USA Institutional Tax Credit Fund LXXII, LP	9 Years	12 Years
USA Tax Credit Stimulus Fund LP	9 Years	13 Years
Alliant Tax Credit Fund 60	11 Years	13 Years
Countryside Corporate Tax Credits XIX LP	10 Years	12 Years
Sterling Corporate Tax Credit Fund 51	9 Years	13 Years
Hunt Capital Partners Tax Credit Fund 2011-1	10 Years	15 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	7 Years	8 Years
Countryside Corporate Tax Credits XX LP	10 Years	13 Years
Hunt Capital Partners Tax Credit Fund 2012-1	5 Years	10 Years
CREA Corporate Tax Credit Fund XXXVII	9 Years	14 Years
Alliant Tax Credit Fund 74	12 Years	18 Years
Hunt Capital Partners Tax Credit Fund 11	7 Years	9 Years

* Does not include carryforward provisions in IRC Section #39.

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

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

NOTES TO FINANCIAL STATEMENTS

(4) Impairment loss for investments in LIHTC - None

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

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	5,661,570	—	—	—	5,661,570	5,643,046	18,524	5,661,570	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	1,963,026	—	—	—	1,963,026	2,930,760	(967,734)	1,963,026	0.01%	0.01%
n. Other restricted assets	—	—	—	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 7,624,596	$ —	$ —	$ —	$ 7,624,596	$ 8,573,806	$ (949,210)	$ 7,624,596	0.03%	0.03%

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
UST 1 7/8% Due 6/30/2020	$ —	$ —	$ —	$ —	$ —	$ 2,930,760	$ (2,930,760)	$ —	—%	—%
UST 1 5/8% Due 11/15/2022	1,963,026	—	—	—	1,963,026	—	1,963,026	1,963,026	0.01%	0.01%
Total	$ 1,963,026	$ —	$ —	$ —	$ 1,963,026	$ 2,930,760	$ (967,734)	$ 1,963,026	0.01%	0.01%

(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	$ 21,346,517	$ —	$ 21,346,517
Forwards	55,093	—	55,093
Futures	718,260	—	718,260
Options	71,082,415	—	71,082,415
Total Assets	$ 93,202,285	$ —	$ 93,202,285

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Foreign currency swaps	$ 3,565,208	$ —	$ 3,565,208
Forwards	1,494	—	1,494
Futures	43,775	—	43,775
Options	110,013	—	110,013
Other	366,097	—	366,097
Total Liabilities	$ 4,086,587	$ —	$ 4,086,587

The company does not offset derivative assets and liabilities.

K. Structured Notes

Not applicable

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 historic tax credit investments of $402,119 and $614,385 for the years ended December 31, 2014 and 2013, respectively. An impairment is recorded when the present value of the remaining benefits is lower than the carry value. 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.

NOTES TO FINANCIAL STATEMENTS

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 $2,880 and $0 as of December 31, 2014 or 2013, 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 Standard & Poor's 500 Index® ("S&P 500") 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 to manage risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. 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. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. The Company primarily uses interest rate swaps to synthetically convert variable rate bonds to fixed rate bonds. These derivatives qualify and are designated as cashflow hedges.

The Company uses foreign currency swaps and forwards as part of its foreign currency risk management strategy. The Company uses foreign currency swaps 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 an 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.

The Company uses foreign currency forwards to hedge exposure related to purchases of foreign denominated common stock and bonds. 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. 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. 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.

NOTES TO FINANCIAL STATEMENTS

The Company uses options based primarily on the S&P 500 index 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 equity market component, where interest credited to the contract is linked to the performance, such as the S&P 500 index, subject to caps 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 primarily S&P 500 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 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; and

(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.

	12/31/2014		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) 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

	12/31/2013		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 176,838,495	$ 37,690,807	$ 214,529,302
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	176,838,495	37,690,807	214,529,302
(d) DTAs nonadmitted	31,057,577	—	31,057,577
(e) Subtotal net admitted DTAs (1c – 1d)	145,780,918	37,690,807	183,471,725
(f) DTLs	69,298,810	47,385,227	116,684,037
(g) Net admitted DTA (1e -1f)	$ 76,482,108	$ (9,694,420)	$ 66,787,688

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 22,034,745	$ (9,532,234)	$ 12,502,511
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	22,034,745	(9,532,234)	12,502,511
(d) DTAs nonadmitted	(5,221,075)	—	(5,221,075)
(e) Subtotal net admitted DTAs (1c – 1d)	27,255,820	(9,532,234)	17,723,586
(f) DTLs	(3,340,119)	(4,385,709)	(7,725,828)
(g) Net admitted DTA (1e - 1f)	$ 30,595,939	$ (5,146,525)	$ 25,449,414

2. The SSAP No. 101 admission calculation components as of December 31, 2014 are as follows:

	12/31/2014		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) 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)	—	—	—
1. Adjusted gross DTAs expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	342,854,456
(c) Adjusted gross DTAs offset by gross DTLs	96,345,704	14,620,660	110,966,364
(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

NOTES TO FINANCIAL STATEMENTS

	12/31/2013		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 76,482,108	$ 18,507,320	$ 94,989,428
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	—	—	—
1. Adjusted gross DTAs expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	316,479,981
(c) Adjusted gross DTAs offset by gross DTLs	69,298,810	19,183,487	88,482,297
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 145,780,918	$ 37,690,807	$ 183,471,725

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 208,926	$ (4,969,407)	$ (4,760,481)
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	—	—	—
1. Adjusted gross DTAs expected to be realized following the balance sheet date	—	—	—
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	26,374,475
(c) Adjusted gross DTAs offset by gross DTLs	27,046,894	(4,562,827)	22,484,067
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 27,255,820	$ (9,532,234)	$ 17,723,586

3.

	12/31/2014	12/31/2013
(a) Ratio percentage used to determine recovery period and threshold limitation amount	1023%	944%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,285,696,376	$ 2,109,866,542

4. Impact of Tax Planning Strategies

	12/31/2014		
	(1) Ordinary%	(2) Capital%	(3) Total % (Col 1+2)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(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%

	12/31/2013		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 176,838,495	$ 37,690,807	$ 214,529,302
(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)	$ 145,780,918	$ 37,690,807	$ 183,471,725
(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%

NOTES TO FINANCIAL STATEMENTS

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage			
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 22,034,745	$ (9,532,234)	$ 12,502,511
(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)	$ 27,255,820	$ (9,532,234)	$ 17,723,586
(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%

(c) 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:

		12/31/2014	12/31/2013	Change (Col 1 - 2)
1.	Current Income Tax			
	(a) Federal	$ 18,273,806	$ 40,858,693	$ (22,584,887)
	(b) Foreign	93,102	29,281	63,821
	(c) Subtotal	18,366,908	40,887,974	(22,521,066)
	(d) Federal income tax on net capital gains	33,978,128	14,024,053	19,954,075
	(e) Utilization of capital loss carryforwards	—	—	—
	(f) Other	—	—	—
	(g) Federal and foreign income taxes incurred	$ 52,345,036	$ 54,912,027	$ (2,566,991)
2.	DTAs			
	(a) Ordinary			
	(1) Discounting of unpaid leases	$ —	$ —	$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserves	73,253,598	68,963,361	4,290,237
	(4) Investments	33,665,416	22,803,913	10,861,503
	(5) Deferred acquisition costs	66,280,499	62,263,261	4,017,238
	(6) Policyholder dividend accrual	—	—	—
	(7) Fixed assets	6,471,375	3,853,050	2,618,325
	(8) Compensation and benefits accrual	1,405,992	1,413,712	(7,720)
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	13,852,089	13,705,056	147,033
	(11) Net operating loss carryforward	—	—	—
	(12) Tax credit carryforward	—	—	—
	(13) Other	3,944,271	3,836,142	108,129
	(99) Subtotal	198,873,240	176,838,495	22,034,745
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Nonadmitted	25,836,502	31,057,577	(5,221,075)
	(d) Admitted ordinary DTAs (2a99–2b–2c)	173,036,738	145,780,918	27,255,820
	(e) Capital			
	(1) Investments	28,158,573	37,690,807	(9,532,234)
	(2) Net capital loss carryforward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	28,158,573	37,690,807	(9,532,234)
	(f) Statutory valuation allowance adjustment	—	—	—
	(g) Nonadmitted	—	—	—
	(h) Admitted capital DTAs (2e99-2f-2g)	28,158,573	37,690,807	(9,532,234)
	(i) Admitted DTAs (2d+2h)	$ 201,195,311	$ 183,471,725	$ 17,723,586
3.	DTLs			
	(a) Ordinary			
	(1) Investments	$ 46,318,741	$ 46,967,699	$ (648,958)
	(2) Fixed assets	—	—	—
	(3) Deferred and uncollected premium	13,920,348	15,030,587	(1,110,239)
	(4) Policyholder reserves	4,496,396	5,850,222	(1,353,826)
	(5) Other	1,223,206	1,450,302	(227,096)
	(99) Subtotal	65,958,691	69,298,810	(3,340,119)
	(b) Capital			
	(1) Investments	42,999,518	47,385,227	(4,385,709)
	(2) Real estate	—	—	—
	(3) Other	—	—	—
	(99) Subtotal	42,999,518	47,385,227	(4,385,709)
	(c) DTLs (3a99-3b99)	$ 108,958,209	$ 116,684,037	$ (7,725,828)
4.	Net DTAs/DTLs (2i-3c)	$ 92,237,102	$ 66,787,688	$ 25,449,414

Net change in DTAs/(DTLs) (2a99+2e99-3c)	$ 20,228,339
Surplus adjustments	
Tax effect of change in unrealized capital gain(losses)	(2,309,184)
Tax effect of change in nonadmitted assets	(147,032)
Adjustments to prior year net DTAs	927,565
Change in net deferred income taxes	$ 18,699,688

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:

	12/31/2014	12/31/2013
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (35%)	$ 70,694,931	$ 65,736,303
Capital income tax at federal statutory rate (35%)	32,944,396	15,728,227
Total income tax	103,639,327	81,464,530
Dividends received deduction	(1,400,000)	(1,190,000)
Tax exempt income	(89,747)	(98,077)
Tax credits	(56,800,000)	(41,200,000)
Other permanent items	(884,191)	(266,677)
Change in IMR	(8,841,147)	(14,278,951)
Prior year adjustments	(2,170,702)	(1,982,062)
Change in reserve valuation included in surplus	191,808	—
Federal income tax expense (benefit)	$ 33,645,348	$ 22,448,763
Federal and foreign taxes incurred	52,345,036	54,912,027
Change in net deferred income taxes	(18,699,688)	(32,463,264)
Total statutory income taxes	$ 33,645,348	$ 22,448,763

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

1. As of December 31, 2014 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:

	2014	2013	2012
Ordinary income	$ 19,242,006	$ 42,796,865	$ 4,516,883
Capital gain	33,978,128	14,024,053	4,004,285

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, 2009.

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, 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.

During the year ended December 31, 2013:

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 28, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash
May 17, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash
June 12, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 75,000,000		Cash
August 30, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash
December 4, 2013	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 30,000,000		Cash

During 2013, 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 $5,062,359 and $2,052,936, respectively. These amounts are recorded as general insurance expenses in the summary of operations.

NOTES TO FINANCIAL STATEMENTS

D. As of December 31 2014 and 2013, the Company reported the following amounts due (to)/from and affiliated company, which are generally settled within 30 days:

	December 31	
	2014	2013
Symetra Financial Corporation	$ (13,320,683)	$ (10,545,055)
White Mountains Advisors, LLC	(4,875,859)	(4,105,533)
Symetra Assigned Benefits Service Company	(1,418,169)	(1,380,137)
First Symetra National Life Insurance Company of New	(1,088,692)	(48,091)
Medical Risk Managers, Inc.	(604,241)	(218,447)
Symetra Investment Management, Inc.	—	169,858
TIF Invest III, LLC	1,025	11,983
Clearscape Funding Corporation	55,875	66,913
Symetra Reinsurance Corporation	70,085	—
Symetra Securities, Inc.	101,593	82,384
Symetra National Life Insurance Company	109,885	33,482
Symetra Life Separate Accounts	1,562,186	4,216,289
Total	$ (19,406,995)	$ (11,716,354)

As of December 31, 2014 and 2013, payables in the amount of $(16,325,593) and $(10,007,647), 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.

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 is party to an Investment Management Agreement with White Mountains Advisors, LLC (WMA), a subsidiary of White Mountains Insurance Group, Ltd., an affiliate of the Parent. This agreement, as amended, provides for investment advisory services related to the Company's invested assets and portfolio management services.

Effective January 1, 2015, the Parent and WMA entered into a new investment management agreement. Pursuant to the revised agreement, WMA remains the investment advisor on the majority of the Parent's investments, including its investment grade bond portfolio, and certain portfolio management services moved from WMA to the Parent. The Company is an affiliate listed on this agreement.

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 $21,323,983 and $25,713,700 during the years ended December 31, 2014 and 2013, 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, 2014 and 2013, the Company paid $20,880,038 and $25,272,396, 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.

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, 2014 or 2013.

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 $6,046,421 and $5,729,320 for the years ended December 31, 2014 and 2013, 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 4, 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 to employees, directors and consultants.

During 2014 and 2013, 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 $7,972,638 and $6,555,133 in expense related to performance units granted during 2014 and 2013, respectively.

During 2014 and 2013, the Parent also granted restricted stock under the Equity Plan. The Company recognized $3,641,765 and $3,576,908 in expense related to restricted stock for the years ended December 31, 2014 and 2013, respectively. The Company recognized $1,039,920 and $883,698 in expense related to stock options for the years ended December 31, 2014 and 2013, 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 $344,596 and $317,880 in expense related to the Stock Purchase Plan for the years ended December 31, 2014 and 2013.

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.

NOTES TO FINANCIAL STATEMENTS

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 2014 is $207,833,530.

(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, 2014 and 2013 was $462,308 and $471,591, 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, 2014.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or losses was $150,662,007 and $144,755,005 as of December 31, 2014 and 2013, 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

14. Contingencies

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

As of December 31, 2014, the Company was invested in limited partnership interests related to tax credit investments. The Company unconditionally committed to provide capital contributions totaling $392,998,819, of which the remaining $23,930,724 is expected to be contributed over a period of thirteen years. Capital contributions of $369,068,095 were paid as of December 31, 2014, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2015	$ 21,554,901
2016	1,183,304
2017	452,321
2018	442,052
2019	43,243
thereafter	254,903
Total expected capital contribution	$ 23,930,724

NOTES TO FINANCIAL STATEMENTS

The Company has a service agreement with a third party service provider to outsource the majority of its information technology infrastructure. Under the original terms of the service agreement, the Company agreed to pay an annual fixed service fee ranging from $10,579,644 to $11,414,520 for five years, and the original term of the service agreement expired in July 2014. The Company exercised its extension options in the service agreement for another two years, extending the term through July 2016. The Company incurred annual service fee expenses of $13,915,901 and $13,398,437 for the years ended December 31, 2014 and 2013, respectively, which included the fixed fee as well as a variable fee based on usage.

As of December 31, 2014 and 2013 unfunded mortgage loan commitments were $49,055,752 and $49,425,000, respectively.

As of December 31, 2014 and 2013 unfunded bridge loan commitments were $12,335,000 and $3,750,000, respectively.

On December 12, 2014, the Company and its newly formed 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. In connection with the transaction the Company expects to pay an average annual financing fee of approximately $500,000.

(2) The Company has made no guarantees as of December 31, 2014 or 2013.

(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 $2,800,000 and $4,900,000 as of December 31, 2014 and 2013, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company is notified.

(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, 2013	$ 6,083,919
b.	Decreases during current year:	
	Premium tax offset accrual adjustment	(1,199,859)
	Premium tax offset applied	(1,156,898)
c.	Increases during year:	
	Premium tax offset applied	$ 301,461
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2014	$ 4,028,623

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, 2014, will have a material adverse effect on its financial condition, future operating results or liquidity.

NOTES TO FINANCIAL STATEMENTS

15. Leases

A. (1) The amount of office and equipment rent expense was $12,802,657 and $8,145,796 for the years ended December 31, 2014 and 2013, 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
2015	$ 2,489,461
2016	1,629,904
2017	2,581,887
2018	972,436
2019	884,268
thereafter	2,046,357
Total	$ 10,604,313

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

B. Lessor leases

Not applicable

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk.

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

	Assets		Liabilities	
	2014	2013	2014	2013
a. Interest rate swaps	$ 158,549,000	$ 97,100,000	$ —	$ —
b. Foreign currency swaps	339,334,090	—	299,315,087	440,366,404
c. Forwards	7,022,572	18,467,468	11,322,363	30,864,768
d. Futures	—	—	2,107,138	2,808,650
e. Options	2,054,318,860	1,028,271,713	1,564,128	32,579,989
f. Other derivatives	—	50,000,000	10,000,000	—
g. Total	$ 2,559,224,522	$ 1,193,839,181	$ 324,308,716	$ 506,619,811

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.

NOTES TO FINANCIAL STATEMENTS

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, 2014.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 50,610	$ 49,125	$ (1,985)
Bonds	4	2	134,578	144,701	11,044

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 2014:

		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	$ 399,614	$ —	$ 399,614
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 399,614	$ —	$ 399,614
d.	Total claim payment volume	$ 543,527	$ —	$ 543,527

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

NOTES TO FINANCIAL STATEMENTS

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 and short-term investments.

- 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 preferred stocks.

- 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 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.

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2014:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ —	$ 504,543	$ —	$ 504,543
Total bonds	—	504,543	—	504,543
Common stock				
Industrial and miscellaneous	588,583,599	—	409,775	588,993,374
Mutual funds	599,699	—	—	599,699
Money market mutual funds	2,541	—	—	2,541
Affiliates	5,180,175	—	—	5,180,175
Total common stock	594,366,014	—	409,775	594,775,789
Other invested assets				
Warrants	—	210,442	—	210,442
Total other invested assets	—	210,442	—	210,442
Derivative assets				
Forwards	—	55,093	—	55,093
Options	—	68,658,655	2,423,759	71,082,414
Total derivative assets	—	68,713,748	2,423,759	71,137,507
Variable separate account assets	949,496,549	—	—	949,496,549
Total assets at fair value	$ 1,543,862,563	$ 69,428,733	$ 2,833,534	$ 1,616,124,830
b. Liabilities at fair value				
Derivative liabilities				
Forwards	$ —	$ 1,494	$ —	$ 1,494
Options	—	110,013	—	110,013
Futures	43,775	—	—	43,775
Total derivative liabilities at fair value	$ 43,775	$ 111,507	$ —	$ 155,282

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, 2014:

Description	Beginning Balance at 01/01/2014	Transfers out of level 3	Total gains (losses) included in Net	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2014
a. Assets:									
Common stock									
Industrial and	$ 243,528	$ (5,128)	$ —	$ (139,898)	$ —	$ —	$ —	$ 311,274	$ 409,776
Total common stock	243,528	(5,128)	—	(139,898)	—	—	—	311,274	409,776
Derivative assets									
Options	38,814,123	(37,025,860)	168,594	(436,579)	2,505,448	—	—	(1,601,966)	2,423,760
Other	3,496	—	583,003	105,066	1,667,021	—	—	(2,358,586)	—
Total derivative assets	38,817,619	(37,025,860)	751,597	(331,513)	4,172,469		—	(3,960,552)	2,423,760
Total assets	$ 39,061,147	$ (37,030,988)	$ 751,597	$ (471,411)	$ 4,172,469	$ —	$ —	$ (3,649,278)	$ 2,833,536
b. Liabilities:									
Derivative liabilities									
Options	1,547,766	(75,746)	786,013	(686,067)	—	—	—	(1,571,966)	—
Total derivative liabilities	1,547,766	(75,746)	786,013	(686,067)	—	—	—	(1,571,966)	—
Total liabilities	$ 1,547,766	$ (75,746)	$ 786,013	$ (686,067)	$ —	$ —	$ —	$ (1,571,966)	$ —

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.

NOTES TO FINANCIAL STATEMENTS

(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.

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, 2014 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, 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

	As of December 31, 2013					
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	$ 299,837,910	$ 303,777,062	$ —	$ 285,337,154	$ 14,500,756	$ —
Foreign governments and agencies	91,733,918	90,066,861	—	9,381,689	82,352,229	—
States, territories, and possessions	6,088,452	5,410,000	—	6,088,452	—	—
Political subdivisions	26,427,452	23,756,138	—	26,427,452	—	—
Special revenue and assessments	708,986,967	695,955,129	—	708,986,967	—	—
Industrial and miscellaneous	14,105,377,807	13,159,467,552	—	14,091,709,669	13,668,138	—
Hybrid securities	326,286,828	322,035,218	—	311,999,228	14,287,600	—
Mortgage-backed/asset-backed securities	2,657,006,113	2,482,444,480	—	2,609,616,931	47,389,182	—
Total bonds	18,221,745,447	17,082,912,440	—	18,049,547,542	172,197,905	—
Redeemable preferred stocks						
Industrial and miscellaneous	40,299,692	50,271,539	—	40,299,692	—	—
Total redeemable preferred stocks	40,299,692	50,271,539	—	40,299,692	—	—
Perpetual preferred stocks						
Industrial and miscellaneous	56,924,548	52,244,915	—	56,924,548	—	—
Total perpetual preferred stocks	56,924,548	52,244,915	—	56,924,548	—	—
Common stocks						
Industrial and miscellaneous	543,459,414	543,459,414	543,215,886	—	243,528	—
Mutual funds	454,358	454,358	454,358	—	—	—
Money market mutual funds	2,747	2,747	2,747	—	—	—
Affiliates (excluding subsidiaries)	7,706,400	7,706,400	7,706,400	—	—	—
Total common stocks	551,622,919	551,622,919	551,379,391	—	243,528	—
Mortgage loans	3,343,336,319	3,233,585,158	—	—	3,343,336,319	—
Cash and short-term investments	17,093,261	17,093,261	17,093,261	—	—	—
Contract loans	—	64,720,936	—	—	—	64,720,936
Derivatives						
Forwards	307,989	307,989	—	307,989	—	—
Options	38,817,619	38,817,619	—	—	38,817,619	—
Interest rate swaps	4,550,214	—	—	4,550,214	—	—
Total derivatives	43,675,822	39,125,608	—	4,858,203	38,817,619	—
Other invested assets						
Surplus notes	37,840,155	34,866,650	—	37,840,155	—	—
Warrants	328,816	328,816	—	328,816	—	—
Total other invested assets	38,168,971	35,195,466	—	38,168,971	—	—
						—
Separate account financial instruments	5,346,015,670	5,184,977,486	991,255,406	4,128,703,202	226,057,062	—
Total assets	$ 27,658,882,649	$ 26,311,749,728	$ 1,559,728,058	$ 22,318,502,158	$ 3,780,652,433	$ 64,720,936
Financial instruments-liabilities						
Annuity and deposit contracts	$ 18,792,869,302	$ 17,055,632,158	$ —	$ —	$ 18,792,869,302	$ —
Derivatives						
Forwards	421,478	421,478	—	421,478	—	—
Options	1,547,766	1,547,766	—	—	1,547,766	
Futures	6,640	6,640	6,640	—	—	—
Foreign currency swaps	28,436,623	24,919,697	—	28,436,623	—	—
Total derivatives	30,412,507	26,895,581	6,640	28,858,101	1,547,766	—
Total liabilities	$ 18,823,281,809	$ 17,082,527,739	$ 6,640	$ 28,858,101	$ 18,794,417,068	$ —

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, 2014	$ 63,413,888	2.5% to 8.0%	NA	See below
December 31, 2013	$ 64,720,936	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 – Not applicable

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, 2014:

Description of Transferable Tax Credit	State	Carrying Value	Unused Amount
Business Energy Income Tax Credits	Oregon	$ 207,760	$ 207,760
Historic Homes Rehabilitation Tax Credit	Massachusetts	340,040	340,040
Total Transferable Tax Credits		$ 547,800	$ 547,800

The Company had no non-transferable state tax credits as of December 31, 2014 or 2013.

(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	$ 547,800	$ —
b. Non-transferable	$ —	$ —

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, 2014 or 2013.

(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

NOTES TO FINANCIAL STATEMENTS

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, 2014		As of December 31, 2013	
		Number	Balance	Number	Balance
a.	Up to and including 12 months	—	$ —	—	$ —
b.	13 to 24 months	—	—	42	2,096,159
c.	25 to 36 months	32	944,344	225	8,694,319
d.	37 to 48 months	192	7,384,901	501	16,047,849
e.	49 to 60 months	425	13,235,313	140	5,023,216
f.	Over 60 months	418	12,233,162	338	9,104,645
g.	Total	1,067	$ 33,797,720	1,246	$ 40,966,188

(3) Activity in the RAA for the year ended December 31, 2014:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	1,246	$ 40,966,188
b. Number/balance of RAA issued/added during the year	—	43,756
c. Investment earnings credited to RAA during the year	NA	488,462
d. Fees and other charges in RAA during the year	NA	221
e. Number/amount of RAA transferred to state unclaimed property funds during the year	9	2,306
f. Number/amount of RAA closed/withdrawn during the year	170	7,698,159
g. Number/balance of RAA at the end of the year	1,067	$ 33,797,720

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.

Subsequent events have been considered through February 26, 2015 for the statutory statement issued on February 26, 2015.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

NOTES TO FINANCIAL STATEMENTS

(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 (X) No ()

The amount of reinsurance credits taken for new agreements or amendments: $155,078,269

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2014 or 2013.

C. Commutation of Reinsurance Reflected in Income and Expenses

The Company had no commutation of ceded reinsurance as of December 31, 2014 or 2013.

D. Certified Reinsurer Rating Downgraded or Subject to Revocation

The Company had no certified reinsurers as of December 31, 2014 or 2013.

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.

NOTES TO FINANCIAL STATEMENTS

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

C. For the years ended December 31, 2014 and 2013, the amount of the net premiums written by the Company that are subject to retrospective rating features was $61,864,549 or 10.59%, and $38,676,170 or 6.87% 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, 2013 were $145,949,312. As of December 31, 2014, $106,406,922 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,892,232 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $32,650,158 favorable reserve development since December 31, 2013. 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, 2014, premiums under ordinary life participating policies were $1,701 or 0.001% 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 $3,689 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, 2014 or 2013.

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, 2014 and 2013, the Company had $4,328,998,834 and $3,127,150,612, 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 $123,211,303 and $64,600,930 as of December 31, 2014 and 2013, respectively, and were included in aggregate reserves.

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

NOTES TO FINANCIAL STATEMENTS

(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, 2014:

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	$ 41,000,000	—	—	$ 41,000,000	—	—	—	—
Total	$ 41,000,000	—	—	$ 41,000,000	—	—	—	—

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, 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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2013, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 1,669,482,873	$ —	$ 1,669,482,873	9.2%
(2) At book value less surrender charge of 5 percent or more	4,887,081,484	—	4,887,081,484	26.8%
(3) At fair value	—	832,110,573	832,110,573	4.6%
(4) Total with adjustment or at fair value	6,556,564,357	832,110,573	7,388,674,930	40.6%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,818,729,395	—	4,818,729,395	26.4%
Not subject to discretionary withdrawal	6,021,392,472	—	6,021,392,472	33.0%
Total gross annuity actuarial reserves and deposit-fund liabilities	17,396,686,224	832,110,573	18,228,796,797	100.0%
Reinsurance ceded	4,634,645	—	4,634,645	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 17,392,051,579	$ 832,110,573	$ 18,224,162,152	

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

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 15,350,253,722
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	74,787
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	2,041,723,068
(4) Subtotal	17,392,051,577
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	827,402,786
(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	4,707,787
(11) Subtotal	832,110,573
(12) Combined total	$ 18,224,162,150

33. Premium and Annuity Considerations Deferred and Uncollected

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	790,171	217,472
(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

NOTES TO FINANCIAL STATEMENTS

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2013 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	864,610	241,999
(3) Ordinary – renewal	20,182,477	42,629,090
(4) Credit life	—	—
(5) Group life	1,294,584	1,294,584
(6) Group annuity	—	—
(7) Total	$ 22,341,671	$ 44,165,673

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 fixed bank owned life insurance (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, 2014 are attributed to the following products:

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

Separate account assets as of December 31, 2013 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
Variable life	$ 8,920,029	$ —	$ 8,920,029
Variable universal life	85,808,352	—	85,808,352
Variable annuities	835,972,887	—	835,972,887
Variable COLI	47,488,530	—	47,488,530
Fixed BOLI	4,129,778,579	113,276,430	4,243,055,009
Total	$ 5,107,968,377	$ 113,276,430	$ 5,221,244,807

NOTES TO FINANCIAL STATEMENTS

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, 2014 and 2013, the Company had a maximum guarantee for separate account liabilities of $7,311,176 and $6,771,990, 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.	2014	$ 3,442
b.	2013	1,196
c.	2012	52
d.	2011	—
e.	2010	—

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

Year ending	Separate Account Guarantees
2014	$ 883,270
2013	843,704
2012	910,266
2011	845,892
2010	5,677,605

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, surplus notes and mortgage loans. Bonds and surplus notes 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 annuity contracts with guaranteed minimum death benefits (GMDB). The Company offers four types of GMDB contracts consisting of return of premium and two 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 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.

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	$ —	$ —	$ —	$ —

Information regarding the separate accounts of the Company as of December 31, 2013 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, 2013	$ —	$ —	$ 122,260,012	$ 122,260,012
2. Reserves as of December 31, 2013 For accounts with assets at:				
a. Fair value	$ —	$ —	$ 974,139,080	$ 974,139,080
b. Amortized cost	2,018,602,525	2,111,176,054	—	4,129,778,579
c. Total reserves	$ 2,018,602,525	$ 2,111,176,054	$ 974,139,080	$ 5,103,917,659
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	590,055,856	—	—	590,055,856
d. At fair value	—	—	974,139,080	974,139,080
e. At book value without FV adjustment and with current surrender charge less than 5%	1,428,546,669	2,111,176,054	—	3,539,722,723
f. Subtotal	2,018,602,525	2,111,176,054	974,139,080	5,103,917,659
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	$ 2,018,602,525	$ 2,111,176,054	$ 974,139,080	$ 5,103,917,659
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

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

		2014	2013
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 162,953,462	$ 232,176,336
b.	Transfers from Separate Accounts (Page 4, Line 10)	(288,011,271)	(239,663,699)
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ (125,057,809)	$ (7,487,363)
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)	$ (125,057,809)	$ (7,487,363)

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2014 and December 31, 2013 was $938,000 and $1,387,000 respectively, and is included in accident and health reserves. The Company incurred $2,028,993 and paid $2,477,993 of loss/claim adjustment expenses in the current year, of which $752,406 was attributable to insured or covered events of prior years. For the year ended December 31, 2013, $2,899,401 of loss/claim adjustment expense was incurred and $2,746,401 was paid, of which $910,587 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 [X] No [ ]

2.2 If yes, date of change: 07/01/2014

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010

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?
Washington .....

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; ..... 17.0 %
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 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

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

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

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

Dena Thompson, FSA, MAAA
Senior Actuary and Vice President
Symetra Life Insurance Company
777 108th Avenue NE, Suite 1200
MS: SC14
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 52

12.13 Total book/adjusted carrying value ..... $ 354,758,435

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) ..... $ 0

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) ..... $ 0

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 ..... $ 919,723
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)
Reference to Note 17 .....

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	$ 5,771,694
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
123546	Prospector Partners, LLC	370 Church Street Guilford, CT 06437
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	18,192,899,819	19,828,443,756	1,635,543,937
30.2 Preferred stocks	102,339,251	101,631,965	(707,286)
30.3 Totals	18,295,239,070	19,930,075,721	1,634,836,651

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 Securities Valuation Office been followed? ..... Yes [X] No [ ]

32.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 858,196

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	280,650
Standard and Poor's	254,637

34.1 Amount of payments for legal expenses, if any? ..... $ 1,864,294

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
Sutherland Asbill & Brennan	604,173

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 47,364

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	47,346

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	487,905,686	504,790,931
2.2	Premium Denominator	3,254,184,074	2,995,566,093
2.3	Premium Ratio (2.1/2.2)	0.150	0.169
2.4	Reserve Numerator	120,605,239	142,713,511
2.5	Reserve Denominator	18,830,915,794	17,234,985,443
2.6	Reserve Ratio (2.4/2.5)	0.006	0.008

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 191.133.6 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 $ 3,378,536

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: $ 660,472,030

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,332,900,000
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	312,683,555		Exhibit 5	None	
5, 6, & 8 Yr Ratchet	None	N/A	N/A	807,198,297		Exhibit 5	None	
Wealth Transfer Benefit	None	N/A	N/A	2,797,735		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	155,078,269	0	0	71,115,810

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 ..... $ 203,768,907

13.2 Total Incurred Claims ..... $ 13,620,608

13.3 Number of Covered Lives 200,310

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

FIVE-YEAR HISTORICAL DATA

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

		1 2014	2 2013	3 2012	4 2011	5 2010
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	19,519,920	18,662,270	17,939,268	18,193,854	18,528,328
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	27,306,539	27,668,071	28,900,595	29,744,029	30,506,015
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	19,842,154	14,133,952	9,006,748	6,240,421	5,825,560
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	66,668,613	60,464,293	55,846,611	54,178,303	54,859,903
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	1,363,897	1,129,960	243,971	197,500	185,411
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,568,870	1,304,714	1,146,745	1,225,916	2,001,597
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	6,231,796	6,491,444	3,166,974	871,306	2,142,608
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	9,164,563	8,926,118	4,557,690	2,294,722	4,329,615
	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)	12,490,436	159,801,469	152,279,805	162,471,332	122,730,638
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,625,875,328	2,221,118,506	1,206,886,656	1,934,623,220	1,961,170,935
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	33,800,642	19,453,238	10,122,561	8,558,424	468,488,938
17.2	Group annuities (Line 20.4, Col. 7)	27,821,088	31,091,586	35,490,957	38,891,000	44,355,860
18.1	A & H-group (Line 20.4, Col. 8)	553,687,456	563,481,926	549,791,036	481,220,079	414,589,217
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	509,124	619,368	710,184	941,980	904,846
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,254,184,074	2,995,566,093	1,955,281,199	2,626,706,035	3,012,240,434
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	23,890,113,403	21,998,796,568	20,571,003,954	20,062,590,010	18,543,130,015
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	21,905,610,323	20,241,697,727	18,736,018,288	18,285,384,893	16,798,091,433
23.	Aggregate life reserves (Page 3, Line 1)	18,823,869,170	17,208,716,354	15,770,255,239	15,260,513,580	13,818,477,506
24.	Aggregate A & H reserves (Page 3, Line 2)	15,518,649	8,040,704	6,145,836	4,805,800	4,723,814
25.	Deposit-type contract funds (Page 3, Line 3)	2,045,793,053	2,041,723,071	2,093,083,853	2,096,118,233	2,194,027,627
26.	Asset valuation reserve (Page 3, Line 24.01)	294,186,780	302,593,354	257,907,575	217,763,677	182,926,909
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)	2,073,335,301	1,864,719,652	1,907,619,313	1,817,836,558	1,747,304,900
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,903,363,297	1,581,679,890	671,813,375	1,536,428,827	1,703,626,580
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,377,574,451	2,176,654,230	2,173,963,504	2,043,534,014	1,937,378,378
31.	Authorized control level risk - based capital	250,670,217	236,192,155	223,606,404	223,478,420	202,186,198
	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)	77.9	79.5	80.4	82.7	86.5
33.	Stocks (Lines 2.1 and 2.2)	3.6	3.5	3.5	2.9	2.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	16.3	15.0	14.4	12.2	9.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)			0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	0.4	0.1	0.1	0.6	0.9
37.	Contract loans (Line 6)	0.3	0.3	0.4	0.4	0.4
38.	Derivatives (Page 2, Line 7)	0.4	0.2	0.0	0.0	0.0
39.	Other invested assets (Line 8)	1.1	1.3	1.2	1.2	1.0
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2014	2 2013	3 2012	4 2011	5 2010
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	141,386,482	114,408,033	157,541,018	89,015,485	83,160,665
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	141,386,482	114,408,033	157,541,018	89,015,485	83,160,665
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)	65,413,900	70,214,879	60,762,652	63,694,352	49,613,456
53.	Total admitted assets (Page 2, Line 28, Col. 3)	29,151,723,813	27,220,041,375	25,467,845,135	24,771,533,249	23,192,365,853
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,072,676,902	1,059,187,049	1,053,423,321	1,052,803,397	1,005,823,232
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	57,362,624	36,668,003	(29,888,603)	(4,026,056)	507,412
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	14,004,838	30,338,138	39,991,767	961,563	31,102,942
57.	Total of above Lines 54, 55 and 56	1,144,044,364	1,126,193,190	1,063,526,485	1,049,738,904	1,037,433,586
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	1,861,309,654	1,619,090,198	1,577,131,232	1,404,667,163	1,207,705,859
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	327,971,076	369,962,457	360,390,416	306,172,339	269,937,622
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	(18,288,056)	79,107,126	60,679,514	90,593,895	49,414,297
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	7,477,945	1,894,868	1,340,035	81,987	(716,273)
62.	Dividends to policyholders (Line 30, Col. 1)	3,570	3,589	3,784	4,133	4,301
	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	12.7	13.7	18.3	13.2	10.7
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	5.0	5.9	4.7	5.2	6.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	60.5	65.9	65.7	71.0	64.9
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)	27.0	26.0	26.8	26.7	26.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	112,784,863	122,799,455	129,441,439	84,818,264	74,658,778
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	144,970,591	143,085,695	145,618,166	100,884,167	99,729,114
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	514,291	501,559	597,420	550,233	646,432
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	978,721	1,150,384	861,849	886,068	1,440,450
	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)	(1,766,431)	(47,406,860)	17,510,597	29,902,144	35,711,283
74.	Ordinary - individual annuities (Col. 4)	110,967,448	134,763,129	209,770,197	68,328,467	117,943,580
75.	Ordinary-supplementary contracts (Col. 5)	(154,632)	(259,436)	(171,969)	125,304	(32,823)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(5,390,736)	(4,729,532)	(1,591,867)	5,821,014	(209,012)
78.	Group annuities (Col. 8)	(4,214,773)	4,608,433	6,253,717	10,041,168	5,494,220
79.	A & H-group (Col. 9)	83,822,712	59,635,701	50,461,578	45,311,271	34,388,753
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	355,108	318,600	(45,425)	331,034	669,146
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	183,618,696	146,930,035	282,186,828	159,860,403	193,965,147

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 2014 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2014

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	203,947,362		38,402,636		242,349,997
2. Annuity considerations	2,626,600,095		27,821,087		2,654,421,182
3. Deposit-type contract funds	191,107,690	XXX	8,686,149	XXX	199,793,839
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,021,655,146		74,909,872		3,096,565,018
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,172				3,172
6.2 Applied to pay renewal premiums	292				292
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	225				225
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,689				3,689
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)	3,689				3,689
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	133,157,052		28,809,417		161,966,469
10. Matured endowments	57,256				57,256
11. Annuity benefits	322,822,062		8,029,887		330,851,949
12. Surrender values and withdrawals for life contracts	1,282,553,011		112,431,212		1,394,984,223
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	460,855				460,855
15. Totals	1,739,050,237		149,270,516		1,888,320,752
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	102	10,868,372			34	1,442,000			136	12,310,372
17. Incurred during current year	1,521	136,874,214			849	29,302,588			2,370	166,176,802
Settled during current year:										
18.1 By payment in full	1,482	133,214,308			812	28,809,417			2,294	162,023,725
18.2 By payment on compromised claims										
18.3 Totals paid	1,482	133,214,308			812	28,809,417			2,294	162,023,725
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,482	133,214,308			812	28,809,417			2,294	162,023,725
19. Unpaid Dec. 31, current year (16+17-18.6)	141	14,528,278			71	1,935,171			212	16,463,449
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	208,809	46,119,440,383		(a)	4,621	14,131,676,981			213,430	60,251,117,364
21. Issued during year	6,161	2,932,767,381			130	6,231,795,615			6,291	9,164,562,996
22. Other changes to in force (Net)	(14,509)	(2,409,886,322)			(352)	(522,022,996)			(14,861)	(2,931,909,318)
23. In force December 31 of current year	200,461	46,642,321,442		(a)	4,399	19,841,449,599			204,860	66,483,771,041

(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)	588,162,780	584,150,609		376,539,727	378,151,943
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)	530,699	548,180		301,182	460,585
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)	530,699	548,180		301,182	460,585
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	588,693,479	584,698,789		376,840,909	378,612,528

(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 37,729 .

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year			211,535	46,330,341			1,244	302,192	14,133,952	60,464,293
2.	Issued during year			6,161	2,932,767			130	109,080	6,231,796	9,164,563
3.	Reinsurance assumed				5,553						5,553
4.	Revived during year			1,048	342,155				5	170	342,325
5.	Increased during year (net)				63,514				10,879	713,737	777,251
6.	Subtotals, Lines 2 to 5			7,209	3,343,989			130	119,964	6,945,703	10,289,692
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)			218,744	49,674,330			1,374	422,156	21,079,655	70,753,985
	Deductions during year:										
10.	Death			1,443	137,808			XXX	792	25,616	163,424
11.	Maturity			32	172			XXX			172
12.	Disability							XXX			
13.	Expiry			2,022	215,359						215,359
14.	Surrender			10,853	2,183,568			1	188	69,413	2,252,981
15.	Lapse			1,207	160,888			130	25,793	886,216	1,047,104
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				117,761			16	8,835	256,256	374,017
18.	Reinsurance			2,032	32,315						32,315
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			17,589	2,847,871			147	35,608	1,237,501	4,085,372
21.	In force end of year (Line 9 minus Line 20)			201,155	46,826,459			1,227	386,548	19,842,154	66,668,613
22.	Reinsurance ceded end of year	XXX		XXX	22,400,954	XXX		XXX	XXX	900,945	23,301,899
23.	Line 21 minus Line 22	XXX		XXX	24,425,505	XXX	(b)	XXX	XXX	18,941,209	43,366,714
	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	17
25.	Other paid-up insurance			7,030	48,818
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			3,232	222,201
28.	Term policies - other	3,104	1,554,661	89,361	26,720,157
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	14,209	XXX	357,912
31.	Totals (Lines 27 to 30)	3,104	1,568,870	92,593	27,300,270
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	832	6,269
34.	Totals, whole life and endowment	3,057	1,363,897	107,730	19,519,920
35.	Totals (Lines 31 to 34)	6,161	2,932,767	201,155	46,826,459

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	2,932,767		46,826,276	183
38.	Credit Life (Group and Individual)				
39.	Group	6,231,796		19,842,154	
40.	Totals (Lines 36 to 39)	9,164,563		66,668,430	183

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	379,274
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	386,548	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)	176,360

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 Face amount as of last policy anniversary

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	
		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			12,111	1,061,178			364,789	17,378,324
49.	Disability Income			264	337				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(b)	12,375	(b) 1,061,515		(b)	364,789	(b) 17,378,324

(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	4	16		
2.	Issued during year		8		
3.	Reinsurance assumed				
4.	Increased during year (net)		2		
5.	Total (Lines 1 to 4)	4	26		
	Deductions during year:				
6.	Decreased (net)	2	8		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2	8		
9.	In force end of year	2	18		
10.	Amount on deposit	72,157	(a) 1,262,060		(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	41,164	160,071	5,383	25,950
2.	Issued during year	1,814	25,663	4	564
3.	Reinsurance assumed				
4.	Increased during year (net)		1,377		147
5.	Totals (Lines 1 to 4)	42,978	187,111	5,387	26,661
	Deductions during year:				
6.	Decreased (net)	2,711	14,198	212	2,960
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,711	14,198	212	2,960
9.	In force end of year	40,267	172,913	5,175	23,701
	Income now payable:				
10.	Amount of income payable	(a) 616,024,950	XXX	XXX	(a) 8,264,446
	Deferred fully paid:				
11.	Account balance	XXX	(a) 11,567,602,795	XXX	(a) 48,077,042
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,711,192,228	XXX	(a) 829,877,911

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	1,368,369	585,054,649			869	671,984
2.	Issued during year	299,364	125,795,934				
3.	Reinsurance assumed						
4.	Increased during year (net)	83,515	XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	1,751,248	XXX		XXX	869	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	317,442	XXX		XXX	76	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	317,442	XXX		XXX	76	XXX
10.	In force end of year	1,433,806	(a) 597,422,923		(a)	793	(a) 549,365

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	575	85
2.	Issued during year	4	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	579	85
	Deductions During Year:		
6.	Decreased (net)	30	4
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	30	4
9.	In force end of year	549	81
10.	Amount of account balance	(a) 116,747,996	(a) 265,040

(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	183,177,170
2.	Current year's realized pre-tax capital gains/(losses) of $ 4,286,295 transferred into the reserve net of taxes of $ 1,500,202	2,786,096
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)	185,963,266
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	29,031,430
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	156,931,836

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2014	28,692,107	339,323		29,031,430
2.	2015	25,441,651	(1,034,138)		24,407,513
3.	2016	21,861,077	(686,533)		21,174,544
4.	2017	18,885,185	(305,408)		18,579,777
5.	2018	16,356,039	86,654		16,442,693
6.	2019	13,780,707	489,259		14,269,966
7.	2020	11,161,138	666,456		11,827,594
8.	2021	8,743,204	574,421		9,317,625
9.	2022	6,614,229	476,042		7,090,271
10.	2023	5,547,812	379,289		5,927,101
11.	2024	4,583,894	277,731		4,861,625
12.	2025	4,434,574	208,802		4,643,376
13.	2026	3,885,135	184,163		4,069,298
14.	2027	3,402,145	160,977		3,563,122
15.	2028	2,773,574	131,605		2,905,179
16.	2029	2,148,479	101,885		2,250,364
17.	2030	1,575,295	89,583		1,664,878
18.	2031	1,046,536	91,093		1,137,629
19.	2032	699,601	94,057		793,658
20.	2033	741,506	97,137		838,643
21.	2034	557,498	99,868		657,366
22.	2035	322,082	92,654		414,736
23.	2036	199,208	73,810		273,018
24.	2037	33,804	53,394		87,198
25.	2038	(69,687)	32,979		(36,708)
26.	2039	(84,377)	10,992		(73,385)
27.	2040	(69,632)			(69,632)
28.	2041	(49,287)			(49,287)
29.	2042	(28,371)			(28,371)
30.	2043	(7,955)			(7,955)
31.	2044 and Later				
32.	Total (Lines 1 to 31)	183,177,170	2,786,096		185,963,266

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	175,506,242	44,890,309	220,396,551	76,253,783	5,943,020	82,196,803	302,593,354
2. Realized capital gains/(losses) net of taxes - General Account	17,035,831		17,035,831	41,621,904	(261,377)	41,360,527	58,396,358
3. Realized capital gains/(losses) net of taxes - Separate Accounts	104,106		104,106				104,106
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	2,143,302		2,143,302	(3,172,706)	(3,259,082)	(6,431,788)	(4,288,486)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	39,461,062	5,367,209	44,828,271		1,317,085	1,317,085	46,145,356
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	234,250,543	50,257,518	284,508,061	114,702,981	3,739,646	118,442,627	402,950,688
9. Maximum reserve	179,423,707	29,827,319	209,251,026	77,209,557	7,726,197	84,935,754	294,186,780
10. Reserve objective	122,891,399	22,927,896	145,819,295	77,209,557	6,258,232	83,467,790	229,287,084
11. 20% of (Line 10 - Line 8)	(22,271,829)	(5,465,925)	(27,737,753)	(7,498,685)	503,717	(6,994,967)	(34,732,721)
12. Balance before transfers (Lines 8 + 11)	211,978,714	44,791,594	256,770,308	107,204,296	4,243,363	111,447,659	368,217,967
13. Transfers				(3,482,834)	3,482,834		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(32,555,007)	(14,964,275)	(47,519,282)	(26,511,905)		(26,511,905)	(74,031,187)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	179,423,707	29,827,319	209,251,026	77,209,557	7,726,197	84,935,754	294,186,780

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	837,842,927	XXX	XXX	837,842,927	0.0000		0.0000		0.0000	
2.	1	Highest Quality	8,712,068,032	XXX	XXX	8,712,068,032	0.0004	3,484,827	0.0023	20,037,756	0.0030	26,136,204
3.	2	High Quality	7,614,863,883	XXX	XXX	7,614,863,883	0.0019	14,468,241	0.0058	44,166,211	0.0090	68,533,775
4.	3	Medium Quality	488,309,747	XXX	XXX	488,309,747	0.0093	4,541,281	0.0230	11,231,124	0.0340	16,602,531
5.	4	Low Quality	461,122,555	XXX	XXX	461,122,555	0.0213	9,821,910	0.0530	24,439,495	0.0750	34,584,192
6.	5	Lower Quality	74,359,121	XXX	XXX	74,359,121	0.0432	3,212,314	0.1100	8,179,503	0.1700	12,641,051
7.	6	In or Near Default	4,333,555	XXX	XXX	4,333,555	0.0000		0.2000	866,711	0.2000	866,711
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Bonds (Sum of Lines 1 through 8)	18,192,899,820	XXX	XXX	18,192,899,820	XXX	35,528,574	XXX	108,920,801	XXX	159,364,469
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality	71,839,251	XXX	XXX	71,839,251	0.0019	136,495	0.0058	416,668	0.0090	646,553
12.	3	Medium Quality	30,500,000	XXX	XXX	30,500,000	0.0093	283,650	0.0230	701,500	0.0340	1,037,000
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)	102,339,251	XXX	XXX	102,339,251	XXX	420,145	XXX	1,118,168	XXX	1,683,553
		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		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	718,261	XXX	XXX	718,261	0.0004	287	0.0023	1,652	0.0030	2,155
27.	1	Highest Quality	6,682,800	XXX	XXX	6,682,800	0.0004	2,673	0.0023	15,370	0.0030	20,048
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	7,401,061	XXX	XXX	7,401,061	XXX	2,960	XXX	17,022	XXX	22,203
34.		Total (Lines 9 + 17 + 25 + 33)	18,302,640,132	XXX	XXX	18,302,640,132	XXX	35,951,679	XXX	110,055,991	XXX	161,070,225

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	3,367,022,391		XXX	3,367,022,391	0.0010	3,367,022	0.0050	16,835,112	0.0065	21,885,646
44.		Commercial Mortgages - All Other - CM2 - High Quality	394,637,167		XXX	394,637,167	0.0035	1,381,230	0.0100	3,946,372	0.0130	5,130,283
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	38,903,362		XXX	38,903,362	0.0060	233,420	0.0175	680,809	0.0225	875,326
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	1,451,922		XXX	1,451,922	0.0420	60,981	0.0760	110,346	0.1200	174,231
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	3,802,014,842		XXX	3,802,014,842	XXX	5,042,653	XXX	21,572,639	XXX	28,065,485
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	3,802,014,842		XXX	3,802,014,842	XXX	5,042,653	XXX	21,572,639	XXX	28,065,485

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	589,376,286	XXX	XXX	589,376,286	0.0000		0.1298 (a)	76,501,042	0.1298 (a)	76,501,042
2.		Unaffiliated - Private	219,328	XXX	XXX	219,328	0.0000		0.1600	35,092	0.1600	35,092
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	136,206,307	XXX	XXX	136,206,307	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)	5,180,175	XXX	XXX	5,180,175	0.0000		0.1300	673,423	0.1300	673,423
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	730,982,096			730,982,096	XXX		XXX	77,209,557	XXX	77,209,557
		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	14,231,734	XXX	XXX	14,231,734	0.0004	5,693	0.0023	32,733	0.0030	42,695
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)	14,231,734	XXX	XXX	14,231,734	XXX	5,693	XXX	32,733	XXX	42,695
		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	207,339,199			207,339,199	0.0063	1,306,237	0.0120	2,488,070	0.0190	3,939,445
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	594,780			594,780	0.0063	3,747	0.0120	7,137	0.0190	11,301
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	207,933,979			207,933,979	XXX	1,309,984	XXX	2,495,208	XXX	3,950,746
		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	28,632,252	XXX		28,632,252	0.0000		0.1300	3,722,193	0.1300	3,722,193
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)	28,632,252	XXX		28,632,252	XXX		XXX	3,722,193	XXX	3,722,193
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	250,797,965			250,797,965	XXX	1,315,677	XXX	6,250,133	XXX	7,715,634

(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
500255AP9	R	912828-SF-8	Replication of Kohl Bond Using US Treasury with a Credit Default Swap	2Z	9,650,438	18,336	55,973	86,854
0199999. Subtotal Default Component - Other Than Mortgage					9,650,438	18,336	55,973	86,854
0599999 - Total					9,650,438	18,336	55,973	86,854

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
100609456	N/A	GA	2013	100,000	30,000		Claim denied 2010 due to lapse. Beneficiary filed suit to dispute decision
100840918	12L0596	OK	2012	100,000			Dispute over coll assign payee
0199999. Death Claims - Ordinary				200,000	30,000		XXX
0599999. Death Claims - Disposed Of				200,000	30,000		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				200,000	30,000		XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				200,000	30,000		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	556,562,644	XXX	556,074,219	XXX		XXX		XXX		XXX	488,425	XXX		XXX		XXX		XXX
2. Premiums earned	554,372,438	XXX	553,874,115	XXX		XXX		XXX		XXX	498,323	XXX		XXX		XXX		XXX
3. Incurred claims	336,232,991	60.7	336,111,172	60.7							121,819	24.4						
4. Cost containment expenses	6,783	0.0	6,783	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	336,239,774	60.7	336,117,955	60.7							121,819	24.4						
6. Increase in contract reserves	(773,735)	(0.1)	(705,415)	(0.1)							(68,320)	(13.7)						
7. Commissions (a)	42,666,409	7.7	42,665,610	7.7							799	0.2						
8. Other general insurance expenses	92,483,737	16.7	92,241,647	16.7							242,090	48.6						
9. Taxes, licenses and fees	14,414,901	2.6	14,393,739	2.6							21,162	4.2						
10. Total other expenses incurred	149,565,047	27.0	149,300,996	27.0							264,051	53.0						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	69,341,352	12.5	69,160,579	12.5							180,773	36.3						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	69,341,352	12.5	69,160,579	12.5							180,773	36.3						
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	92,976	1,544				91,432			
2. Advance premiums	3,064,357	3,064,357							
3. Reserve for rate credits	2,200,440	2,200,440							
4. Total premium reserves, current year	5,357,773	5,266,341				91,432			
5. Total premium reserves, prior year	2,408,214	2,306,884				101,330			
6. Increase in total premium reserves	2,949,559	2,959,457				(9,898)			
B. Contract Reserves:									
1. Additional reserves (a)	3,824,748	2,349,555				1,475,193			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	3,824,748	2,349,555				1,475,193			
4. Total contract reserves, prior year.	4,598,483	3,054,970				1,543,513			
5. Increase in contract reserves	(773,735)	(705,415)				(68,320)			
C. Claim Reserves and Liabilities:									
1. Total current year	132,113,189	131,245,543				867,646			
2. Total prior year	145,949,312	144,970,591				978,721			
3. Increase	(13,836,123)	(13,725,048)				(111,075)			
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	106,406,922	106,222,586				184,336			
1.2 On claims incurred during current year	243,662,192	243,613,634				48,558			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	6,892,232	6,562,277				329,955			
2.2 On claims incurred during current year	125,220,957	124,683,266				537,691			
3. Test:									
3.1 Lines 1.1 and 2.1	113,299,154	112,784,863				514,291			
3.2 Claim reserves and liabilities, December 31, prior year	145,949,312	144,970,591				978,721			
3.3 Line 3.1 minus Line 3.2	(32,650,158)	(32,185,728)				(464,430)			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	(35,294)	(35,294)							
2. Premiums earned	(35,294)	(35,294)							
3. Incurred claims	118,682	118,682							
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	30,938,914	30,899,858				39,056			
2. Premiums earned	30,938,914	30,899,858				39,056			
3. Incurred claims	42,498,218	42,159,453				338,765			
4. Commissions	3,794,533	3,794,533							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	370,925,796		7,686,731	378,612,527
2. Beginning Claim Reserves and Liabilities	214,389,205		1,510,051	215,899,256
3. Ending Claim Reserves and Liabilities	216,001,421		1,669,453	217,670,874
4. Claims Paid	369,313,580		7,527,329	376,840,909
B. Assumed Reinsurance:				
5. Incurred Claims	118,682			118,682
6. Beginning Claim Reserves and Liabilities	6,718			6,718
7. Ending Claim Reserves and Liabilities				
8. Claims Paid	125,400			125,400
C. Ceded Reinsurance:				
9. Incurred Claims	42,159,453		338,765	42,498,218
10. Beginning Claim Reserves and Liabilities	74,826,381		537,411	75,363,792
11. Ending Claim Reserves and Liabilities	85,939,281		810,825	86,750,106
12. Claims Paid	31,046,553		65,351	31,111,904
D. Net:				
13. Incurred Claims	328,885,025		7,347,966	336,232,991
14. Beginning Claim Reserves and Liabilities	139,569,542		972,640	140,542,182
15. Ending Claim Reserves and Liabilities	130,062,140		858,628	130,920,768
16. Claims Paid	338,392,427		7,461,978	345,854,405
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	328,891,808		7,347,966	336,239,774
18. Beginning Reserves and Liabilities	139,569,542		972,640	140,542,182
19. Ending Reserves and Liabilities	130,062,140		858,628	130,920,768
20. Paid Claims and Cost Containment Expenses	338,399,210		7,461,978	345,861,188

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		2,660,517	800			
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	704,822		11,989			
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I			(99,000)			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	184,137,000	90,092,063		5,000		90,092,063
0899999. General Account - U.S. Non-Affiliates						184,841,822	92,752,580	(86,211)	5,000		90,092,063
1099999. Total General Account - Non-Affiliates						184,841,822	92,752,580	(86,211)	5,000		90,092,063
1199999. Total General Account						184,841,822	92,752,580	(86,211)	5,000		90,092,063
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)						184,841,822	92,752,580	(86,211)	5,000		90,092,063
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						184,841,822	92,752,580	(86,211)	5,000		90,092,063

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											
77828	57-0523959	01/01/2008	Companion Life Insurance Company	SC	OTH/G	(35,294)					
0899999. U.S. Non-Affiliates						(35,294)					
1099999. Total - Non-Affiliates						(35,294)					
1199999. Total U.S. (Sum of 0399999 and 0899999)						(35,294)					
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						(35,294)					

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	1,144,219	
0199999. Life and Annuity - U.S. Affiliates - Captive					1,144,219	
0399999. Total Life and Annuity - U.S. Affiliates					1,144,219	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					1,144,219	
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT		19,980
86258	13-2572994	01/01/2009	General Re Life & Health Corporation	CT		19,980
86258	13-2572994	09/01/2012	General Re Life & Health Corporation	CT		24,877
70815	06-0838648	01/01/2012	Hartford Life & Accident Insurance Company	CT		8,000
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	252,823	98,022
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Company	IN		480,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	517,149	553,000
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	50,000	
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	405,476	1,132,500
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	75,000	
93572	43-1235868	01/01/2008	RGA Reinsurance Company	MO	15,075	
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO		57,652
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	869,202	978,750
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO		20,040
93572	43-1235868	09/01/2012	RGA Reinsurance Company	MO		24,754
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	35,035	3,840
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	273,602	685,640
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO		34,884
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Company	DE		119,520
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	20,071	17,532
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC	90,868	33,750
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO		187,500
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Company	UT		432
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	65,558	
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT		59,306
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT		239,040
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	58,271	3,608
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	30,149	39,523
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	693,493	112,500
0899999. Life and Annuity - U.S. Non-Affiliates					3,451,772	4,954,630
1099999. Total Life and Annuity - Non-Affiliates					3,451,772	4,954,630
1199999. Total Life and Annuity					4,595,991	4,954,630
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
70815	06-0838648	01/01/2012	Hartford Life & Accident Insurance Company	CT		3,000
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co	MA	289,432	
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	9,018	
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	22,402	194,924
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	808,520	
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO		33,000
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	35,035	3,840
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	17,500	334,585
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	10,515	2,311,751
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		186,000
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO		187,000
68721	41-0808596	04/01/2004	Security Life Insurance Company	MN		48,255
1999999. Accident and Health - U.S. Non-Affiliates					1,192,422	3,302,355
2199999. Total Accident and Health - Non-Affiliates					1,192,422	3,302,355
2299999. Total Accident and Health					1,192,422	3,302,355
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					5,788,413	8,256,985
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					5,788,413	8,256,985

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	IA	COFW/I	AXXX	711,761,184	155,078,269		151,120,459				83,962,459
0199999. General Account - Authorized U.S. Affiliates - Captive							711,761,184	155,078,269		151,120,459				83,962,459
0399999. Total General Account - Authorized U.S. Affiliates							711,761,184	155,078,269		151,120,459				83,962,459
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							711,761,184	155,078,269		151,120,459				83,962,459
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	ADB/I	OL				1,323				
60348	22-1771521	01/01/2009	ACE TEMPEST LIFE RE USA	CT	YRT/I	OL	71,715,442	100,333	92,776	127,949				
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	YRT/I	VSAA				126,313				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co -CIGNA)	CT	YRT/I	VSAA				13,322				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	DIS/I	OL				43				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	OL	1,481,129	2,117	2,335	31,242				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	OL	20,125,867	27,909	26,022	87,568				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	DIS/I	OL				82				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	OL	142,677,750	437,043	427,296	368,432				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	OL	3,556,288	8,942	8,075	21,005				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	ADB/I	OL				3,325				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	YRT/I	OL	106,527,258	137,638	127,830	170,016				
86258	13-2572994	09/01/2012	GenRe Life & Health Corporation	CT	YRT/I	OL	55,144,006	129,990	44,242	60,419				
86258	13-2572994	09/01/2012	GenRe Life & Health Corporation	CT	YRT/I	OL	3,227,610	25,376		64				
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	58,879,288			48,492				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	OL	1,709,796			659,674				
70815	06-0838648	01/01/2012	Hartford Life and Accident Insurance Company	CT	CO/G	OL	122,000,000							
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	16,112,776			194,394			449,508	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	IN	YRT/I	OL	386			53				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	863,095	2,992	2,921	19,065				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/I	OL				1,196				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	99,183,188			891,421				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	24,859,281	147,299	157,977	54,114				
65676	35-0472300	01/01/1986	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	OL	2,900,000			(9,695)				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	4,525,000	26,819	27,140	32,155				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/I	OL				2,935				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	OL	1,229,644,739	28,993,668	30,390,209	2,788,924				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	DIS/I	OL				13,783				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	OL	18,565,160	38,390	39,495	34,693				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ACO/I	FL		4,298,864	4,634,645	11,971				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	664,827	329	298	4,648				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	300,000	1,678	1,524	2,578				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	DIS/I	OL				545				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	OL				984				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	OL				149				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	110,819,500	511,434	484,901	481,558				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	14,867,231	15,440	14,407	36,375				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	2,887,608	1,392	1,263	19,149				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	917,906			109				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	YRT/I	VSAA				136,821				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	DIS/I	OL				(51)				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,404,300	452	411	6,537				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	ADB/I	OL				25				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	DIS/I	OL				(35)				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	DIS/I	OL				(3)				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	243,568	1,025	1,112	1,061				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,726,509	2,718	2,524	25,619				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,216,202	5,107	4,886	45,860				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,000,000	20,708	18,737	30,230				

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
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	DIS/I	OL				(64)				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	350,000	1,112	1,020	1,882				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	13,246,635	8,399	11,181	125,474				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I	OL				2,698				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	OL	2,448,074,148	45,708,051	50,184,212	4,860,415				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	DIS/I	OL				(33,388)				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	DIS/I	OL				(25)				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL				(1,875)				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	1,535,000	6,722	6,394	10,793				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	269,951	60	55	1,800				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,521,415	710	675	15,405				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I	OL				371				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	OL	226,562,432	2,781,387	3,214,820	578,970				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	DIS/I	OL				(59)				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	125,000	195	181	328				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	34,869	19	17	359				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I	OL				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	DIS/I	OL				(374)				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	49,561,646	49,455	45,862	258,369				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I	OL				2,493				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	OL	5,461,535,200	152,489,386	152,389,032	10,346,922				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	DIS/I	OL				(23,332)				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	3,229,792	5,071		42,779				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	8,897,172	1,398	1,339	29,061				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	OL	221,242,696	3,982,646	4,065,902	841,618				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	OL	1,837,500	47,793	46,400	9,301				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	DIS/I	OL				(555)				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	DIS/I	OL				(5)				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	38,599	3	3	42				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I	OL				1,337				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	OL	2,014,966,206	28,554,495	26,552,526	3,757,810				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	DIS/I	OL				(6,541)				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,367,457	573	503	10,071				
93572	43-1235868	04/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	559,284			2,998				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	ADB/I	OL				137				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	35,815,022	40,162	36,481	169,441				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	OL				6,390				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	4,501,302,776	3,733,273	2,788,956	3,063,541				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I	OL				2,906				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	OL	113,954,732	154,584	143,020	201,850				
93572	43-1235868	09/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	191,564,727	355,255	177,713	415,144				
93572	43-1235868	09/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	8,069,027			199				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	73,098,000	57,792	91,607	32,454				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	OL		298,484	186,538	(1,001,461)				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	608,259,938			4,508,993				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	168,975,000							
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	ADB/I	OL				2				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	109,386	128	61	114				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	NC	YRT/I	OL	14,712,184	15,349	12,822	22,383				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company	DE	ADB/I	OL				93				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				364				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	2,792,479	3,413	3,390	49,532				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	300,000	192	185	3,079				
97071	13-3126819	07/01/1986	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	315,978	309	290	3,564				
97071	13-3126819	01/01/1988	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	300,000	1,088	987	1,266				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	5,405,109	7,985	7,359	65,157				

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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	01/01/1989	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				219				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				127				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	875,000	6,378	10,259	5,916				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	8,331,908	7,924	7,730	103,780				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				40				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				48				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				579				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	2,447,182	10,996	12,552	13,854				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,031,060	619	651	15,637				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	20,553,938	10,118	9,542	106,397				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				61				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	54,875,173	196,676	206,843	232,516				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	1,647,795	126	118	6,456				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				30				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	20,450,000	64,590	102,265	54,297				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	4,391,534	4,407	4,854	26,820				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company	DE	ADB/I	OL				90				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	45,140,771	716,751	674,345	134,717				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company	DE	DIS/I	OL				541				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	124,070	196	139	262				
64688	75-6020048	03/01/2003	SCOR Life US Reinsurance Company	NC	YRT/I	OL	2,981,287	4,036	3,757	7,132				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC	ADB/I	OL				222				
64688	75-6020048	09/01/2008	SCOR Life US Reinsurance Company	NC	YRT/I	OL	341,468,344	258,156	182,560	196,800				
87572	23-2038295	01/01/2006	Scottish Re -U.S.), Inc.	DE	ADB/I	OL				97				
87572	23-2038295	01/01/2006	Scottish Re -U.S.), Inc.	DE	CO/I	OL	191,956,275	2,540,384	2,379,891	253,919				
87572	23-2038295	01/01/2006	Scottish Re -U.S.), Inc.	DE	CO/I	OL	1,779,686	2,534	2,319	1,227				
87572	23-2038295	01/01/2006	Scottish Re -U.S.), Inc.	DE	DIS/I	OL				851				
87572	23-2038295	01/01/2006	Scottish Re -U.S.), Inc.	DE	YRT/I	OL	392,723	652	442	861				
87572	23-2038295	01/01/2006	Scottish Re -U.S.), Inc.	DE	YRT/I	OL	622,326	81	72	636				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I	OL				473				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	OL	980,840,040	24,740,283	24,907,188	1,397,908				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I	OL				5,926				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	6,596,843	11,791	8,858	8,956				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	34,595,421	55,504	45,640	66,702				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,280,499	376	348	3,178				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,506,476	2,742	2,461	32,501				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	13,858	73	66	388				
82627	06-0839705	05/01/1974	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	30,000							
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	141,288	3,357	2,550	2,095				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	199,000	4,563	4,221	6,079				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	49,000	3,960	3,690	1,528				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	427,899	1,204	1,119	15,186				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	71,873	81	74	1,025				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				28				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				28				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				62				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,438,267	3,898	3,938	36,977				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,089,640	4,485	4,564	50,008				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,682,392	4,125	4,154	39,515				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	6,217,656	6,672	7,172	70,468				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	804,327	1,332	1,210	23,018				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	770,716	1,088	1,568	12,241				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL			1,099					
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	141,599	2,295	3,631	3,070				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	450,000	5,782	5,240	8,923				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	141,599	2,295	3,631	3,070				

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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	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	710,000	6,090	5,728	11,226				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	DIS/I	OL				(30)				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,303,453	2,729	2,592	33,264				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	467,298	4,506	4,152	6,952				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	197,961	830	753	7,336				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	489,586	5,768	7,149	10,457				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				11				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				26				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				26				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	18,965,000	114,067	112,636	164,878				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	7,774,411	5,430	6,113	97,713				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	32,770,553	19,237	18,237	236,401				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	21,767,278	84,808	95,716	110,304				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	50,838,484	294,997	298,980	391,199				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	13,534,997	19,389	18,409	227,932				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	20,691,248	9,211	8,527	131,557				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL				(104,121)				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	197,887,640			1,345,948				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	181,045			387				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	32,147,299	34,767	32,376	285,248				
82627	06-0839705	07/01/2003	Swiss Re Life & Health America, Inc.	CT	CAT/I	OL				18,000				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				197				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	118,049,284	2,309,780	2,089,554	300,393				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	5,305,581			28,826				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				2				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	29,844,350	30,789	26,178	80,241				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				826				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	198,001			639				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	693,946,599	570,578	436,327	686,981				
82627	06-0839705	09/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	376,357,879	847,314	296,694	354,264				
82627	06-0839705	09/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	20,979,469	164,944		413				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	43,882,750			37,924				
82627	06-0839705	01/01/2002	Swiss Re Life & Health America, Inc.	CT	CAT/G	OL				7,500				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				548				
82627	06-0839705	06/18/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				2,390				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	YRT/I	VSAA				19,177				
86231	39-0989781	01/01/1980	Transamerica Occidental Life Insurance Company	IA	CO/I	OL				5,850				
86231	39-0989781	01/01/1980	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	76,178	3,391	3,307	7,608				
86231	39-0989781	02/01/1982	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	767,908	1,907	2,078	19,846				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I	OL				482				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	OL	829,648,373	14,205,005	13,413,468	1,288,637				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I	OL				4,128				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	7,631,785	13,534	12,051	13,931				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	2,368,055	3,122	1,603	8,659				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,440,933	219	200	3,776				
0899999. General Account - Authorized U.S. Non-Affiliates							22,585,593,074	320,676,094	321,984,146	43,729,686			449,508	
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	OL	30,639	53	4	81				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	YRT/I	OL	4,380,994	5,432	4,644	8,233				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	CAN	ADB/I	OL				2				
0999999. General Account - Authorized Non-U.S. Non-Affiliates							4,411,633	5,485	4,648	8,316				
1099999. Total General Account - Authorized Non-Affiliates							22,590,004,707	320,681,579	321,988,794	43,738,002			449,508	
1199999. Total General Account Authorized							23,301,765,891	475,759,848	321,988,794	194,858,461			449,508	83,962,459
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	06/22/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	OL	133,567			6,431				

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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
1999999. General Account - Unauthorized U.S. Non-Affiliates							133,567			6,431				
00000	AA-3194154	05/01/2003	Ace Tempest Life Reinsurance	BMU	YRT/I	VSAA				550,488				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										550,488				
2199999. Total General Account - Unauthorized Non-Affiliates							133,567			556,919				
2299999. Total General Account Unauthorized							133,567			556,919				
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							23,301,899,458	475,759,848	321,988,794	195,415,380			449,508	83,962,459
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							23,297,487,825	475,754,363	321,984,146	194,856,576			449,508	83,962,459
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							4,411,633	5,485	4,648	558,804				
9999999 - Totals							23,301,899,458	475,759,848	321,988,794	195,415,380			449,508	83,962,459

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	A	88,163						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	LTDI			1,502,867				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	CO/G	A	4,618						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	39,056		837,743				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	CO/G	SLEL	1,428,871		2,791				
68381	36-0883760	01/01/1999	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			43,548,358				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	38,446						
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	1,519						
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	18,009,132		35,602,079				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	(164,160)		11,197				
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	89,195		692,206				
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	STDI	1,001						
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	OTH/G	SLEL	40						
93572	43-1235868	07/01/2011	RGA Reinsurance Company	MO	OTH/G	SLEL	(211)						
93572	43-1235868	01/01/2012	RGA Reinsurance Company	MO	OTH/G	SLEL	(14,003)						
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	SLEL	(1,008,282)						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	CO/G	SD	295,241						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	A	(88,704)						
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	OTH/G	SLEL	10,000,022						
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	A	273,315						
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	OTH/G	SLEL	533,577						
68721	41-0808596	04/01/2004	Security Life Insurance Company of America	MN	OTH/G	D	516,224						
70408	81-0170040	11/01/2005	Union Security Insurance Company	KS	CO/G	LTDI			96,817				
0899999. General Account - Authorized U.S. Non-Affiliates							30,043,060		82,294,058				
1099999. Total General Account - Authorized Non-Affiliates							30,043,060		82,294,058				
1199999. Total General Account Authorized							30,043,060		82,294,058				
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	CO/G	SLEL	423,856						
1999999. General Account - Unauthorized U.S. Non-Affiliates							423,856						
2199999. Total General Account - Unauthorized Non-Affiliates							423,856						
2299999. Total General Account Unauthorized							423,856						
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							30,466,916		82,294,058				
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													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
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)							30,466,916		82,294,058				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							30,466,916		82,294,058				

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		432		432							
0899999. General Account - Life and Annuity U.S. Non-Affiliates					432		432		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					432		432		XXX					
1199999. Total General Account Life and Annuity					432		432		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					
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co		289,433		289,433							
1999999. General Account - Accident and Health U.S. Non-Affiliates					289,433		289,433		XXX					
2199999. Total General Account - Accident and Health Non-Affiliates					289,433		289,433		XXX					
2299999. Total General Account Accident and Health					289,433		289,433		XXX					
2399999. Total General Account					289,865		289,865		XXX					
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)					289,865		289,865		XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals					289,865		289,865		XXX					

(a)

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

SCHEDULE S - PART 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 2014	2 2013	3 2012	4 2011	5 2010
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	225,882	73,342	71,017	62,180	60,787
2.	Commissions and reinsurance expense allowances	75,992	10,255	8,255	8,340	8,813
3.	Contract claims	65,100	57,945	63,117	52,801	46,121
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	25	24	28	23	62
7.	Increase in aggregate reserve for life and accident and health contracts	170,631	11,613	10,569	9,563	15,053
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	5,991	8,981	8,772	6,512	6,696
9.	Aggregate reserves for life and accident and health contracts	557,998	387,367	375,753	365,184	355,621
10.	Liability for deposit-type contracts	56	87	116	146	189
11.	Contract claims unpaid	8,257	8,270	10,119	7,769	3,831
12.	Amounts recoverable on reinsurance	5,788	6,518	6,476	6,869	2,375
13.	Experience rating refunds due or unpaid	4,106		750	719	229
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	1,891	985	904	819	831
16.	Unauthorized reinsurance offset	290				
17.	Offset for reinsurance with Certified Reinsurers				XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust				XXX	XXX
23.	Funds deposited by and withheld from (F)				XXX	XXX
24.	Letters of credit (L)				XXX	XXX
25.	Trust agreements (T)				XXX	XXX
26.	Other (O)				XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	23,341,558,835		23,341,558,835
2.	Reinsurance (Line 16)	105,952,384	(105,952,384)	
3.	Premiums and considerations (Line 15)	55,968,235	5,990,563	61,958,798
4.	Net credit for ceded reinsurance	XXX	665,982,850	665,982,850
5.	All other admitted assets (balance)	386,633,949		386,633,949
6.	Total assets excluding Separate Accounts (Line 26)	23,890,113,403	566,021,029	24,456,134,432
7.	Separate Account assets (Line 27)	5,261,610,410		5,261,610,410
8.	Total assets (Line 28)	29,151,723,813	566,021,029	29,717,744,842
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	18,839,387,819	557,997,783	19,397,385,602
10.	Liability for deposit-type contracts (Line 3)	2,045,793,053	56,126	2,045,849,179
11.	Claim reserves (Line 4)	138,343,705	8,256,985	146,600,690
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,320		3,320
13.	Premium & annuity considerations received in advance (Line 8)	3,680,396		3,680,396
14.	Other contract liabilities (Line 9)	162,299,156		162,299,156
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	289,865	(289,865)	
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)	715,813,009		715,813,009
20.	Total liabilities excluding Separate Accounts (Line 26)	21,905,610,323	566,021,029	22,471,631,352
21.	Separate Account liabilities (Line 27)	5,167,778,189		5,167,778,189
22.	Total liabilities (Line 28)	27,073,388,512	566,021,029	27,639,409,541
23.	Capital & surplus (Line 38)	2,078,335,301	XXX	2,078,335,301
24.	Total liabilities, capital & surplus (Line 39)	29,151,723,813	566,021,029	29,717,744,842
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	557,997,783		
26.	Claim reserves	8,256,985		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	56,126		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	105,952,384		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	672,263,278		
34.	Premiums and considerations	5,990,563		
35.	Reinsurance in unauthorized companies	289,865		
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	6,280,428		
41.	Total net credit for ceded reinsurance	665,982,850		

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	9,545,574	48,333,852	4,721,687		62,601,113	1,132,900
2.	Alaska AK	L	1,301,853	1,269,614	11,451,021		14,022,488	231,883
3.	Arizona AZ	L	4,543,732	69,363,694	31,802,983		105,710,408	2,149,645
4.	Arkansas AR	L	1,776,385	22,318,514	3,717,839		27,812,738	684,552
5.	California CA	L	27,504,013	404,917,897	54,261,880		486,683,789	40,750,206
6.	Colorado CO	L	3,050,425	54,723,880	8,398,440		66,172,745	5,796,744
7.	Connecticut CT	L	3,555,840	72,183,153	8,667,602		84,406,596	5,754,179
8.	Delaware DE	L	4,661,732	4,030,798	525,459		9,217,989	312,000
9.	District of Columbia DC	L	337,880	2,587,730	2,743,922		5,669,532	74,923
10.	Florida FL	L	28,591,796	264,190,755	56,624,019		349,406,570	20,838,904
11.	Georgia GA	L	4,044,435	108,239,375	18,814,668		131,098,478	17,144,846
12.	Hawaii HI	L	2,404,317	15,707,597	257,280		18,369,194	282,146
13.	Idaho ID	L	2,120,988	6,920,175	950,770		9,991,933	1,056,599
14.	Illinois IL	L	8,824,805	93,345,550	27,579,400		129,749,755	6,486,369
15.	Indiana IN	L	7,640,286	37,935,968	28,206,405		73,782,659	4,003,983
16.	Iowa IA	L	2,167,665	9,628,996	3,009,432		14,806,094	1,133,533
17.	Kansas KS	L	2,894,449	4,988,512	2,748,801		10,631,761	5,333,430
18.	Kentucky KY	L	2,487,719	32,256,688	6,287,143		41,031,549	841,182
19.	Louisiana LA	L	3,005,765	27,486,009	9,385,895		39,877,669	1,518,672
20.	Maine ME	L	689,964	17,719,372	2,246,051		20,655,386	230,000
21.	Maryland MD	L	4,047,833	61,995,410	19,202,774		85,246,017	1,019,720
22.	Massachusetts MA	L	2,898,645	59,803,511	15,300,594		78,002,750	6,050,126
23.	Michigan MI	L	4,728,557	67,489,120	19,514,276		91,731,952	1,234,675
24.	Minnesota MN	L	3,242,583	44,994,694	3,055,636		51,292,913	3,057,609
25.	Mississippi MS	L	1,915,699	20,836,086	3,193,304		25,945,089	1,664,072
26.	Missouri MO	L	7,446,752	23,984,697	5,549,123		36,980,572	1,983,111
27.	Montana MT	L	2,861,970	3,434,423	6,109,790		12,406,183	590,172
28.	Nebraska NE	L	599,553	5,210,050	2,667,263		8,476,867	380,564
29.	Nevada NV	L	1,884,609	12,113,720	4,583,495		18,581,823	1,122,422
30.	New Hampshire NH	L	803,375	11,255,450	4,031,688		16,090,513	977,740
31.	New Jersey NJ	L	3,804,581	146,663,580	14,852,512		165,320,673	4,743,824
32.	New Mexico NM	L	1,315,596	3,666,776	2,025,477		7,007,849	70,000
33.	New York NY	N	1,621,243	145,503	4,375,640		6,142,387	635,246
34.	North Carolina NC	L	5,804,198	113,278,440	16,903,537		135,986,175	7,057,844
35.	North Dakota ND	L	466,380	3,464,621	275,792		4,206,793	717,841
36.	Ohio OH	L	8,380,828	89,843,191	13,907,670		112,131,689	7,337,491
37.	Oklahoma OK	L	2,080,573	10,336,559	5,885,733		18,302,865	756,586
38.	Oregon OR	L	8,125,574	37,958,336	8,470,895		54,554,805	2,713,812
39.	Pennsylvania PA	L	11,204,682	137,288,296	14,852,909		163,345,887	7,584,384
40.	Rhode Island RI	L	1,252,758	7,293,373	1,222,912		9,769,043	592,877
41.	South Carolina SC	L	1,993,270	61,103,448	5,182,674		68,279,392	1,145,644
42.	South Dakota SD	L	669,561	7,381,064	1,144,105		9,194,731	1,149,365
43.	Tennessee TN	L	4,838,951	72,495,028	15,512,695		92,846,674	5,952,606
44.	Texas TX	L	11,479,268	144,720,419	47,846,121		204,045,807	10,470,697
45.	Utah UT	L	1,722,627	22,737,234	8,308,467		32,768,328	2,811,729
46.	Vermont VT	L	256,922	1,811,791	1,867,415		3,936,128	405,093
47.	Virginia VA	L	3,710,688	68,216,082	18,187,841		90,114,611	2,110,363
48.	Washington WA	L	17,066,765	72,529,996	17,930,842		107,527,603	5,513,755
49.	West Virginia WV	L	1,211,855	30,993,823	1,536,007		33,741,685	606,685
50.	Wisconsin WI	L	2,630,406	12,209,117	19,630,403		34,469,926	3,473,593
51.	Wyoming WY	L	944,352	998,469	2,879,414		4,822,235	107,500
52.	American Samoa AS	N	287				287	
53.	Guam GU	N	3,815				3,815	
54.	Puerto Rico PR	N	3,275		272,563		275,837	
55.	U.S. Virgin Islands VI	N	3,890		7,904		11,794	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	39,322		5,311		44,633	
58.	Aggregate Other Alien OT	XXX	139,133	20,750			159,883	
59.	Subtotal	(a) 50	242,349,997	2,654,421,182	588,693,479		3,485,464,658	199,793,839
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	225				225	
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	460,855		21,180		482,035	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	242,811,077	2,654,421,182	588,714,659		3,485,946,918	199,793,839
96.	Plus reinsurance assumed	XXX	110,989	800			111,789	
97	Totals (All Business)	XXX	242,922,066	2,654,421,982	588,714,659		3,486,058,707	199,793,839
98.	Less reinsurance ceded	XXX	197,483,040	862,987	30,527,187		228,873,214	
99.	Totals (All Business) less Reinsurance Ceded	XXX	45,439,026	2,653,558,995	(b) 558,187,472		3,257,185,493	199,793,839
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	139,133	20,750			159,883	
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	139,133	20,750			159,883	
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	9,545,574	48,333,852	827,850		1,132,900	59,840,176
2. Alaska	AK	1,301,853	1,269,614	205,500		231,883	3,008,850
3. Arizona	AZ	4,543,732	69,363,694	637,107		2,149,645	76,694,177
4. Arkansas	AR	1,776,385	22,318,514	107,689		684,552	24,887,140
5. California	CA	27,504,013	404,917,897	2,216,936		40,750,206	475,389,052
6. Colorado	CO	3,050,425	54,723,880	197,785		5,796,744	63,768,834
7. Connecticut	CT	3,555,840	72,183,153	398,410		5,754,179	81,891,583
8. Delaware	DE	4,661,732	4,030,798	7,916		312,000	9,012,446
9. District of Columbia	DC	337,880	2,587,730	88,228		74,923	3,088,760
10. Florida	FL	28,591,796	264,190,755	2,553,094		20,838,904	316,174,548
11. Georgia	GA	4,044,435	108,239,375	329,947		17,144,846	129,758,603
12. Hawaii	HI	2,404,317	15,707,597	15,318		282,146	18,409,378
13. Idaho	ID	2,120,988	6,920,175	143,865		1,056,599	10,241,627
14. Illinois	IL	8,824,805	93,345,550	528,185		6,486,369	109,184,909
15. Indiana	IN	7,640,286	37,935,968	2,553,575		4,003,983	52,133,812
16. Iowa	IA	2,167,665	9,628,996	118,241		1,133,533	13,048,435
17. Kansas	KS	2,894,449	4,988,512	171,457		5,333,430	13,387,847
18. Kentucky	KY	2,487,719	32,256,688	431,288		841,182	36,016,877
19. Louisiana	LA	3,005,765	27,486,009	1,183,390		1,518,672	33,193,836
20. Maine	ME	689,964	17,719,372	46,580		230,000	18,685,915
21. Maryland	MD	4,047,833	61,995,410	760,589		1,019,720	67,823,552
22. Massachusetts	MA	2,898,645	59,803,511	1,463,562		6,050,126	70,215,844
23. Michigan	MI	4,728,557	67,489,120	448,760		1,234,675	73,901,111
24. Minnesota	MN	3,242,583	44,994,694	388,316		3,057,609	51,683,202
25. Mississippi	MS	1,915,699	20,836,086	25,181		1,664,072	24,441,038
26. Missouri	MO	7,446,752	23,984,697	321,390		1,983,111	33,735,949
27. Montana	MT	2,861,970	3,434,423	128,501		590,172	7,015,067
28. Nebraska	NE	599,553	5,210,050	82,643		380,564	6,272,810
29. Nevada	NV	1,884,609	12,113,720	912,152		1,122,422	16,032,902
30. New Hampshire	NH	803,375	11,255,450	158,637		977,740	13,195,201
31. New Jersey	NJ	3,804,581	146,663,580	216,362		4,743,824	155,428,346
32. New Mexico	NM	1,315,596	3,666,776	67,954		70,000	5,120,326
33. New York	NY	1,621,243	145,503	148,687		635,246	2,550,680
34. North Carolina	NC	5,804,198	113,278,440	1,669,552		7,057,844	127,810,034
35. North Dakota	ND	466,380	3,464,621	45,403		717,841	4,694,244
36. Ohio	OH	8,380,828	89,843,191	605,045		7,337,491	106,166,556
37. Oklahoma	OK	2,080,573	10,336,559	418,139		756,586	13,591,857
38. Oregon	OR	8,125,574	37,958,336	228,549		2,713,812	49,026,271
39. Pennsylvania	PA	11,204,682	137,288,296	3,644,503		7,584,384	159,721,865
40. Rhode Island	RI	1,252,758	7,293,373	384,736		592,877	9,523,743
41. South Carolina	SC	1,993,270	61,103,448	267,956		1,145,644	64,510,318
42. South Dakota	SD	669,561	7,381,064	9,782		1,149,365	9,209,772
43. Tennessee	TN	4,838,951	72,495,028	1,002,693		5,952,606	84,289,278
44. Texas	TX	11,479,268	144,720,419	1,571,498		10,470,697	168,241,881
45. Utah	UT	1,722,627	22,737,234	34,788		2,811,729	27,306,378
46. Vermont	VT	256,922	1,811,791	976		405,093	2,474,783
47. Virginia	VA	3,710,688	68,216,082	709,591		2,110,363	74,746,724
48. Washington	WA	17,066,765	72,529,996	1,367,501		5,513,755	96,478,017
49. West Virginia	WV	1,211,855	30,993,823	110,771		606,685	32,923,134
50. Wisconsin	WI	2,630,406	12,209,117	522,210		3,473,593	18,835,325
51. Wyoming	WY	944,352	998,469	48,140		107,500	2,098,460
52. American Samoa	AS	287					287
53. Guam	GU	3,815					3,815
54. Puerto Rico	PR	3,275		817			4,092
55. U.S. Virgin Islands	VI	3,890					3,890
56. Northern Mariana Islands	MP						
57. Canada	CAN	39,322					39,322
58. Aggregate Other Alien	OT	139,133	20,750				159,883
59. Total		242,349,997	2,654,421,182	30,527,743		199,793,839	3,127,092,762

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
Rocket Drive Holdings, LLC	38-3907508		FL	100% Symetra Financial Corporation
TIF Invest III, LLC	26-3530060		DE	100% Symetra Financial Corporation

* Controlling Entity
** Effective July 1, 2014, Symetra Life Insurance Company and Symetra National Life Insurance Company re-domesticated to Iowa from Washington.

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	3
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	3
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	
			39-3907508				ROCKET DRIVE HOLDINGS, LLC	FL	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 14: General Reinsurance Corporation's ultimate controlling person, Berkshire Hathaway, Inc., has disclaimed control. General Reinsurance Corporation is the direct owner of 17%. White Mountains Insurance Group, Ltd. is the beneficial owner of 17%. 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.
3	Effective July 1, 2014, Symetra Life Insurance Company and Symetra National Life Insurance Company re-domesticated to Iowa from Washington.

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	80,000,000	(8,032,846)							71,967,154	
68608	91-0742147	Symetra Life Insurance Company	(80,000,000)	(8,967,154)							(88,967,154)	156,222,488
	47-2354842	Symetra Reinsurance Corporation		17,000,000							17,000,000	(156,222,488)
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	555,872	555,872		
2597.	Summary of remaining write-ins for Line 25 from overflow page	555,872	555,872		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Founders' premium benefit certificates	3,418	4,159
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,418	4,159

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	624,637		273,126			897,764
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	624,637		273,126			897,764

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	555,872	587,287	31,415
2597.	Summary of remaining write-ins for Line 25 from overflow page	555,872	587,287	31,415

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	300,511,380	1.287	300,511,380		300,511,380	1.287
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	71,899,002	0.308	71,899,002		71,899,002	0.308
	1.22 Issued by U.S. government sponsored agencies	989,765	0.004	989,765		989,765	0.004
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	83,393,542	0.357	83,393,542		83,393,542	0.357
	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	0.023	5,410,000		5,410,000	0.023
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	24,902,696	0.107	24,902,696		24,902,696	0.107
	1.43 Revenue and assessment obligations	740,649,563	3.173	740,649,563		740,649,563	3.173
	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	439,497,410	1.883	439,497,410		439,497,410	1.883
	1.512 Issued or guaranteed by FNMA and FHLMC	36,015,181	0.154	36,015,181		36,015,181	0.154
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	354,254,374	1.518	354,254,374		354,254,374	1.518
	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	1,132,602,646	4.852	1,132,602,646		1,132,602,646	4.852
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	11,832,214,093	50.692	11,832,214,093		11,832,214,093	50.692
	2.2 Unaffiliated non-U.S. securities (including Canada)	3,170,560,169	13.583	3,170,560,169		3,170,560,169	13.583
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	602,240	0.003	602,240		602,240	0.003
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	102,339,251	0.438	102,339,251		102,339,251	0.438
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	5,180,175	0.022	5,180,175		5,180,175	0.022
	3.32 Unaffiliated	588,774,046	2.522	588,774,046		588,774,046	2.522
	3.4 Other equity securities:						
	3.41 Affiliated	136,206,307	0.584	136,206,307		136,206,307	0.584
	3.42 Unaffiliated	219,328	0.001	219,328		219,328	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	3,802,014,842	16.289	3,802,014,842		3,802,014,842	16.289
	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	63,413,888	0.272	63,413,888		63,413,888	0.272
7.	Derivatives	92,484,025	0.396	92,484,025		92,484,025	0.396
8.	Receivables for securities	4,395,861	0.019	4,395,861		4,395,861	0.019
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	102,231,087	0.438	102,231,087		102,231,087	0.438
11.	Other invested assets	250,797,964	1.074	250,797,964		250,797,964	1.074
12.	Total invested assets	23,341,558,835	100.000	23,341,558,835		23,341,558,835	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		3,233,585,158
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	897,118,865	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	2,722,761	899,841,626
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		331,411,942
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)		3,802,014,842
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,802,014,842
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,802,014,842

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		285,869,408
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	32,957,540	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	9,792,958	42,750,498
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(5,013,973)	
	5.2 Totals, Part 3, Column 9		(5,013,973)
6.	Total gain (loss) on disposals, Part 3, Column 19		266,206
7.	Deduct amounts received on disposals, Part 3, Column 16		20,948,531
8.	Deduct amortization of premium and depreciation		51,723,526
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	402,119	
	10.2 Totals, Part 3, Column 11		402,119
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		250,797,964
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		250,797,964

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		17,843,920,644
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,062,748,189
3.	Accrual of discount		38,567,701
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(7,604)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	68,766,019	
	4.4. Part 4, Column 11	(58,052,358)	10,706,057
5.	Total gain (loss) on disposals, Part 4, Column 19		89,506,108
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,876,045,485
7.	Deduct amortization of premium		69,415,334
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(49,207,284)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(2,294,527)	
	8.4. Part 4, Column 15	(104,814)	(51,606,625)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	14,997,397	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	1,112,085	
	9.4. Part 4, Column 13	6,050,605	22,160,087
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		19,026,221,168
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		19,026,221,168

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	837,842,925	870,920,700	837,420,495	833,810,344
Governments	2.	Canada	6,863,838	8,985,513	6,908,080	6,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	76,529,704	77,969,408	76,529,704	76,529,704
	4.	Totals	921,236,467	957,875,621	920,858,279	917,090,048
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,410,000	6,039,527	5,410,000	5,410,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	24,902,698	28,245,707	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	1,105,973,746	1,189,932,860	954,031,364	1,138,676,083
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	13,008,367,138	14,346,187,467	13,099,747,136	12,873,725,029
	9.	Canada	736,112,047	801,737,065	748,145,409	720,607,051
	10.	Other Countries	2,390,897,723	2,498,425,509	2,444,750,590	2,291,454,700
	11.	Totals	16,135,376,908	17,646,350,041	16,292,643,135	15,885,786,780
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	18,192,899,819	19,828,443,756	18,187,965,930	17,978,747,911
PREFERRED STOCKS	14.	United States	91,624,176	89,667,512	91,624,176	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	10,715,075	11,964,453	12,261,887	
	17.	Totals	102,339,251	101,631,965	103,886,063	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	102,339,251	101,631,965	103,886,063	
COMMON STOCKS	20.	United States	536,240,232	536,240,232	455,195,177	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	7,379,055	7,379,055	6,716,368	
	22.	Other Countries	45,976,327	45,976,327	41,835,030	
	23.	Totals	589,595,614	589,595,614	503,746,575	
Parent, Subsidiaries and Affiliates	24.	Totals	141,386,482	141,386,482	89,014,703	
	25.	Total Common Stocks	730,982,096	730,982,096	592,761,278	
	26.	Total Stocks	833,321,347	832,614,061	696,647,341	
	27.	Total Bonds and Stocks	19,026,221,166	20,661,057,817	18,884,613,271	

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	26,939,003	186,159,264	483,866,110	63,070,700	77,807,850	837,842,927	4.6	879,841,357	5.1	828,842,927	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	26,939,003	186,159,264	483,866,110	63,070,700	77,807,850	837,842,927	4.6	879,841,357	5.1	828,842,927	9,000,000
2. All Other Governments											
2.1 NAIC 1	6,608,672	29,302,208	44,316,907	3,165,755		83,393,542	0.5	90,066,862	0.5	6,863,838	76,529,704
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	6,608,672	29,302,208	44,316,907	3,165,755		83,393,542	0.5	90,066,862	0.5	6,863,838	76,529,704
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		11,128,333	13,774,363			24,902,696	0.1	20,985,447	0.1	24,902,696	
4.2 NAIC 2								2,770,691	0.0		
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		11,128,333	13,774,363			24,902,696	0.1	23,756,138	0.1	24,902,696	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	102,889,499	380,914,002	475,980,534	124,498,114	3,518,818	1,087,800,967	6.0	860,283,491	5.0	1,026,222,194	61,578,773
5.2 NAIC 2			5,525,000	5,459,257	951,088	11,935,345	0.1	146,739,620	0.9	6,476,088	5,459,257
5.3 NAIC 3	898,869			238,747		1,137,616	0.0	49,856,235	0.3	1,137,616	
5.4 NAIC 4			973,881	4,088,937		5,062,818	0.0	5,057,009	0.0	5,062,818	
5.5 NAIC 5					37,000	37,000	0.0	275,936	0.0		37,000
5.6 NAIC 6											
5.7 Totals	103,788,368	380,914,002	482,479,415	134,285,055	4,506,906	1,105,973,746	6.1	1,062,212,291	6.2	1,038,898,716	67,075,030

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	450,248,385	2,510,111,634	3,105,965,639	857,043,133	553,504,791	7,476,873,582	41.1	7,141,950,156	41.8	6,209,214,019	1,267,659,563
6.2 NAIC 2	351,939,882	2,032,991,874	3,654,831,044	947,404,242	470,016,262	7,457,183,304	41.0	6,629,837,742	38.8	6,027,021,962	1,430,161,342
6.3 NAIC 3	58,885,355	72,736,724	151,750,162	71,629,282	67,981,774	422,983,297	2.3	456,087,042	2.7	328,941,115	94,042,182
6.4 NAIC 4	4,289,396	138,381,870	227,939,314	21,621,643		392,232,223	2.2	412,473,102	2.4	204,720,736	187,511,487
6.5 NAIC 5	586,000	31,081,101	39,438,679	465,957	95,678	71,667,415	0.4	68,751,763	0.4	26,686,698	44,980,717
6.6 NAIC 6	11,324	3,729,081	321,891		271,259	4,333,555	0.0	6,779,416	0.0	3,497,111	836,444
6.7 Totals	865,960,342	4,789,032,284	7,180,246,729	1,898,164,257	1,091,869,764	15,825,273,376	87.0	14,715,879,221	86.1	12,800,081,641	3,025,191,735
7. Hybrid Securities											
7.1 NAIC 1		501,958		12,877,008	20,308,280	33,687,246	0.2	33,633,759	0.2	33,687,246	
7.2 NAIC 2				49,618,777	96,126,457	145,745,234	0.8	157,909,607	0.9	135,745,234	10,000,000
7.3 NAIC 3		4,593,751		14,026,538	45,568,545	64,188,834	0.4	71,660,563	0.4	56,015,573	8,173,261
7.4 NAIC 4				30,137,833	33,689,681	63,827,514	0.4	56,160,881	0.3	30,137,833	33,689,681
7.5 NAIC 5				2,654,706		2,654,706	0.0	2,670,408	0.0	2,654,706	
7.6 NAIC 6											
7.7 Totals		5,095,709		109,314,862	195,692,963	310,103,534	1.7	322,035,218	1.9	258,240,592	51,862,942
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) 586,685,559	3,122,927,399	4,124,503,553	1,060,654,710	655,139,739	9,549,910,960	52.5	XXX	XXX	8,135,142,920	1,414,768,040
9.2 NAIC 2	(d) 351,939,882	2,032,991,874	3,660,356,044	1,002,482,276	567,093,807	7,614,863,883	41.9	XXX	XXX	6,169,243,284	1,445,620,599
9.3 NAIC 3	(d) 59,784,224	77,330,475	151,750,162	85,894,567	113,550,319	488,309,747	2.7	XXX	XXX	386,094,304	102,215,443
9.4 NAIC 4	(d) 4,289,396	138,381,870	228,913,195	55,848,413	33,689,681	461,122,555	2.5	XXX	XXX	239,921,387	221,201,168
9.5 NAIC 5	(d) 586,000	31,081,101	39,438,679	3,120,663	132,678	(c) 74,359,121	0.4	XXX	XXX	29,341,404	45,017,717
9.6 NAIC 6	(d) 11,324	3,729,081	321,891		271,259	(c) 4,333,555	0.0	XXX	XXX	3,497,111	836,444
9.7 Totals	1,003,296,385	5,406,441,800	8,205,283,524	2,208,000,629	1,369,877,483	(b) 18,192,899,821	100.0	XXX	XXX	14,963,240,410	3,229,659,411
9.8 Line 9.7 as a % of Col. 6	5.5	29.7	45.1	12.1	7.5	100.0	XXX	XXX	XXX	82.2	17.8
10. Total Bonds Prior Year											
10.1 NAIC 1	527,179,724	2,556,658,366	4,136,551,151	1,130,256,509	681,525,322	XXX	XXX	9,032,171,072	52.8	7,982,039,962	1,050,131,110
10.2 NAIC 2	403,664,667	1,797,334,718	2,993,093,243	1,061,566,980	681,598,052	XXX	XXX	6,937,257,660	40.6	5,799,883,223	1,137,374,437
10.3 NAIC 3	14,608,664	230,121,684	194,714,318	47,269,162	90,890,012	XXX	XXX	577,603,840	3.4	412,475,069	165,128,771
10.4 NAIC 4	3,300,497	111,138,187	254,073,718	66,459,744	38,718,846	XXX	XXX	473,690,992	2.8	222,236,188	251,454,804
10.5 NAIC 5	2,404,690	35,594,211	30,425,570	2,670,408	603,228	XXX	XXX	(c) 71,698,107	0.4	38,962,571	32,735,536
10.6 NAIC 6	5,463,433	447,225			868,758	XXX	XXX	(c) 6,779,416	0.0	5,378,196	1,401,220
10.7 Totals	956,621,675	4,731,294,391	7,608,858,000	2,308,222,803	1,494,204,218	XXX	XXX	(b) 17,099,201,087	100.0	14,460,975,209	2,638,225,878
10.8 Line 10.7 as a % of Col. 8	5.6	27.7	44.5	13.5	8.7	XXX	XXX	100.0	XXX	84.6	15.4
11. Total Publicly Traded Bonds											
11.1 NAIC 1	458,572,242	2,641,095,759	3,591,196,377	823,494,325	620,784,218	8,135,142,921	44.7	7,982,039,962	46.7	8,135,142,921	XXX
11.2 NAIC 2	252,952,642	1,645,494,508	2,905,553,407	855,751,788	509,490,938	6,169,243,283	33.9	5,799,883,223	33.9	6,169,243,283	XXX
11.3 NAIC 3	57,510,741	46,250,772	123,131,621	49,230,362	109,970,809	386,094,305	2.1	412,475,069	2.4	386,094,305	XXX
11.4 NAIC 4	2,835,003	67,436,271	132,573,763	37,076,349		239,921,386	1.3	222,236,188	1.3	239,921,386	XXX
11.5 NAIC 5		11,666,008	14,459,055	3,120,663	95,678	29,341,404	0.2	38,962,571	0.2	29,341,404	XXX
11.6 NAIC 6		3,173,962	321,891		1,258	3,497,111	0.0	5,378,196	0.0	3,497,111	XXX
11.7 Totals	771,870,628	4,415,117,280	6,767,236,114	1,768,673,487	1,240,342,901	14,963,240,410	82.2	14,460,975,209	84.6	14,963,240,410	XXX
11.8 Line 11.7 as a % of Col. 6	5.2	29.5	45.2	11.8	8.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.2	24.3	37.2	9.7	6.8	82.2	XXX	XXX	XXX	82.2	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	128,113,317	481,831,640	533,307,176	237,160,385	34,355,521	1,414,768,039	7.8	1,050,131,110	6.1	XXX	1,414,768,039
12.2 NAIC 2	98,987,240	387,497,366	754,802,637	146,730,488	57,602,869	1,445,620,600	7.9	1,137,374,437	6.7	XXX	1,445,620,600
12.3 NAIC 3	2,273,483	31,079,703	28,618,541	36,664,205	3,579,510	102,215,442	0.6	165,128,771	1.0	XXX	102,215,442
12.4 NAIC 4	1,454,393	70,945,599	96,339,432	18,772,064	33,689,681	221,201,169	1.2	251,454,804	1.5	XXX	221,201,169
12.5 NAIC 5	586,000	19,415,093	24,979,624		37,000	45,017,717	0.2	32,735,536	0.2	XXX	45,017,717
12.6 NAIC 6	11,324	555,119			270,001	836,444	0.0	1,401,220	0.0	XXX	836,444
12.7 Totals	231,425,757	991,324,520	1,438,047,410	439,327,142	129,534,582	3,229,659,411	17.8	2,638,225,878	15.4	XXX	3,229,659,411
12.8 Line 12.7 as a % of Col. 6	7.2	30.7	44.5	13.6	4.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.3	5.4	7.9	2.4	0.7	17.8	XXX	XXX	XXX	XXX	17.8

(a) Includes $ 2,354,364,654 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 241,945,018 current year, $ 93,467,513 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 $ 37,000 current year, $ 275,936 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	1,749,978	20,591,168	348,765,411	1,303,825		372,410,382	2.0	303,779,391	1.8	363,410,382	9,000,000
1.2 Residential Mortgage-Backed Securities	16,743,983	144,472,485	126,041,051	51,134,157	57,463,114	395,854,790	2.2	440,561,074	2.6	395,854,790	
1.3 Commercial Mortgage-Backed Securities	8,445,042	21,095,611	9,059,648	10,632,718	20,344,736	69,577,755	0.4	135,500,892	0.8	69,577,755	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	26,939,003	186,159,264	483,866,110	63,070,700	77,807,850	837,842,927	4.6	879,841,357	5.1	828,842,927	9,000,000
2. All Other Governments											
2.1 Issuer Obligations	6,608,672	29,302,208	44,316,907	3,165,755		83,393,542	0.5	90,066,862	0.5	6,863,838	76,529,704
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	6,608,672	29,302,208	44,316,907	3,165,755		83,393,542	0.5	90,066,862	0.5	6,863,838	76,529,704
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		11,128,333	13,774,363			24,902,696	0.1	23,756,138	0.1	24,902,696	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		11,128,333	13,774,363			24,902,696	0.1	23,756,138	0.1	24,902,696	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	52,818,776	229,739,993	353,330,310	101,443,811	4,269,438	741,602,328	4.1	695,955,128	4.1	676,154,264	65,448,064
5.2 Residential Mortgage-Backed Securities	46,864,037	125,111,229	122,725,009	30,508,275	200,468	325,409,018	1.8	319,459,818	1.9	325,409,018	
5.3 Commercial Mortgage-Backed Securities	4,105,556	26,062,781	6,424,096	2,332,970		38,925,403	0.2	46,521,410	0.3	37,335,435	1,589,968
5.4 Other Loan-Backed and Structured Securities					37,000	37,000	0.0	275,935	0.0		37,000
5.5 Totals	103,788,369	380,914,003	482,479,415	134,285,056	4,506,906	1,105,973,749	6.1	1,062,212,291	6.2	1,038,898,717	67,075,032
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	577,459,344	4,200,972,319	6,755,170,246	1,720,174,208	1,068,652,887	14,322,429,004	78.7	13,175,753,860	77.1	11,836,236,720	2,486,192,284
6.2 Residential Mortgage-Backed Securities	35,954,735	107,302,249	57,445,951	39,977,546	7,335,447	248,015,928	1.4	237,661,905	1.4	154,765,846	93,250,082
6.3 Commercial Mortgage-Backed Securities	217,291,336	356,348,707	227,977,287	82,969,389		884,586,719	4.9	906,898,868	5.3	660,793,960	223,792,759
6.4 Other Loan-Backed and Structured Securities	35,254,928	124,409,010	139,653,245	55,043,114	15,881,425	370,241,722	2.0	395,564,588	2.3	148,285,115	221,956,607
6.5 Totals	865,960,343	4,789,032,285	7,180,246,729	1,898,164,257	1,091,869,759	15,825,273,373	87.0	14,715,879,221	86.1	12,800,081,641	3,025,191,732
7. Hybrid Securities											
7.1 Issuer Obligations		320,231		14,965,273	20,879,674	36,165,178	0.2	32,186,660	0.2	32,265,438	3,899,740
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities		4,775,478		94,349,589	174,813,289	273,938,356	1.5	289,848,558	1.7	225,975,155	47,963,201
7.5 Totals		5,095,709		109,314,862	195,692,963	310,103,534	1.7	322,035,218	1.9	258,240,593	51,862,941
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	638,636,770	4,496,864,252	7,515,957,237	1,841,052,872	1,093,801,999	15,586,313,130	85.7	XXX	XXX	12,945,243,338	2,641,069,792
9.2 Residential Mortgage-Backed Securities	99,562,755	376,885,963	306,212,011	121,619,978	64,999,029	969,279,736	5.3	XXX	XXX	876,029,654	93,250,082
9.3 Commercial Mortgage-Backed Securities	229,841,934	403,507,099	243,461,031	95,935,077	20,344,736	993,089,877	5.5	XXX	XXX	767,707,150	225,382,727
9.4 Other Loan-Backed and Structured Securities	35,254,928	129,184,488	139,653,245	149,392,703	190,731,714	644,217,078	3.5	XXX	XXX	374,260,270	269,956,808
9.5 Totals	1,003,296,387	5,406,441,802	8,205,283,524	2,208,000,630	1,369,877,478	18,192,899,821	100.0	XXX	XXX	14,963,240,412	3,229,659,409
9.6 Line 9.5 as a % of Col. 6	5.5	29.7	45.1	12.1	7.5	100.0	XXX	XXX	XXX	82.2	17.8
10. Total Bonds Prior Year											
10.1 Issuer Obligations	686,904,304	3,629,259,062	6,923,878,195	1,912,784,677	1,174,081,801	XXX	XXX	14,326,908,039	83.8	12,208,186,507	2,118,721,532
10.2 Residential Mortgage-Backed Securities	96,112,963	376,077,869	336,306,590	120,378,915	68,806,460	XXX	XXX	997,682,797	5.8	964,381,219	33,301,578
10.3 Commercial Mortgage-Backed Securities	156,940,287	574,189,899	234,798,142	94,222,805	28,770,037	XXX	XXX	1,088,921,170	6.4	882,810,787	206,110,383
10.4 Other Loan-Backed and Structured Securities	16,664,121	151,767,561	113,875,073	180,836,406	222,545,920	XXX	XXX	685,689,081	4.0	405,596,696	280,092,385
10.5 Totals	956,621,675	4,731,294,391	7,608,858,000	2,308,222,803	1,494,204,218	XXX	XXX	17,099,201,087	100.0	14,460,975,209	2,638,225,878
10.6 Line 10.5 as a % of Col. 8	5.6	27.7	44.5	13.5	8.7	XXX	XXX	100.0	XXX	84.6	15.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	485,228,476	3,676,329,055	6,241,266,437	1,528,483,529	1,013,935,842	12,945,243,339	71.2	12,208,186,507	71.4	12,945,243,339	XXX
11.2 Residential Mortgage-Backed Securities	88,510,298	326,512,034	283,877,886	112,190,721	64,938,716	876,029,655	4.8	964,381,219	5.6	876,029,655	XXX
11.3 Commercial Mortgage-Backed Securities	191,022,386	335,972,997	187,586,737	32,780,292	20,344,736	767,707,148	4.2	882,810,787	5.2	767,707,148	XXX
11.4 Other Loan-Backed and Structured Securities	7,109,468	76,303,195	54,505,054	95,218,945	141,123,608	374,260,270	2.1	405,596,696	2.4	374,260,270	XXX
11.5 Totals	771,870,628	4,415,117,281	6,767,236,114	1,768,673,487	1,240,342,902	14,963,240,412	82.2	14,460,975,209	84.6	14,963,240,412	XXX
11.6 Line 11.5 as a % of Col. 6	5.2	29.5	45.2	11.8	8.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.2	24.3	37.2	9.7	6.8	82.2	XXX	XXX	XXX	82.2	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	153,408,294	820,535,197	1,274,690,800	312,569,343	79,866,157	2,641,069,791	14.5	2,118,721,532	12.4	XXX	2,641,069,791
12.2 Residential Mortgage-Backed Securities	11,052,457	50,373,929	22,334,125	9,429,257	60,313	93,250,081	0.5	33,301,578	0.2	XXX	93,250,081
12.3 Commercial Mortgage-Backed Securities	38,819,548	67,534,102	55,874,294	63,154,785		225,382,729	1.2	206,110,383	1.2	XXX	225,382,729
12.4 Other Loan-Backed and Structured Securities	28,145,460	52,881,293	85,148,191	54,173,758	49,608,106	269,956,808	1.5	280,092,385	1.6	XXX	269,956,808
12.5 Totals	231,425,759	991,324,521	1,438,047,410	439,327,143	129,534,576	3,229,659,409	17.8	2,638,225,878	15.4	XXX	3,229,659,409
12.6 Line 12.5 as a % of Col. 6	7.2	30.7	44.5	13.6	4.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.3	5.4	7.9	2.4	0.7	17.8	XXX	XXX	XXX	XXX	17.8

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	16,288,646	16,288,646			
2. Cost of short-term investments acquired	88,387,409	88,387,409			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(6,239)	(6,239)			
6. Deduct consideration received on disposals	104,666,820	104,666,820			
7. Deduct amortization of premium	2,996	2,996			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			12,236,667
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	47,573,588		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,533,099		49,106,687
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	22,138,344		
	3.2 Section 2, Column 19	(13,017,810)		9,120,534
4.	Total gain (loss) on termination recognized, Section 2, Column 22			26,278,185
5.	Considerations received/(paid) on terminations, Section 2, Column 15			51,010,465
6.	Amortization:			
	6.1 Section 1, Column 19	8,598		
	6.2 Section 2, Column 21			8,598
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	42,701,006		
	8.2 Section 2, Column 20			42,701,006
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			88,441,213
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			88,441,213

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			207,556
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			510,704
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	(43,776)		
	3.14 Section 1, Column 18, prior year	(6,640)	(37,136)	(37,136)
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	(43,776)		
	3.24 Section 1, Column 19, prior year	(6,640)	(37,136)	(37,136)
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)	270,667		
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)	270,667	270,667	
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)			718,260
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			718,260

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
500255AP9	Replication of a Kohl Bond using a US Treasury with a Credit Default Swap	2Z	10,000,000	9,650,438	9,700,612	10/27/2014	12/20/2021	Credit Dault Swap - Protection Sold	(366,097)	(324,388)	912828-SF-8	US Treasury N/B	1	10,016,535	10,025,000
9999999 - Totals				9,650,438	9,700,612	XXX	XXX	XXX	(366,097)	(324,388)	XXX	XXX	XXX	10,016,535	10,025,000

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions							1	9,642,142	1	9,642,142
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX	8,296	XXX	8,296
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	9,650,438	1	9,650,438

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	88,441,213	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	718,260	
3.	Total (Line 1 plus Line 2)		89,159,473
4.	Part D, Section 1, Column 5	93,202,285	
5.	Part D, Section 1, Column 6	(4,042,812)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	80,753,057	
8.	Part B, Section 1, Column 13	(43,775)	
9.	Total (Line 7 plus Line 8)		80,709,282
10.	Part D, Section 1, Column 8	99,532,464	
11.	Part D, Section 1, Column 9	(18,823,182)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	20,107,258	
14.	Part B, Section 1, Column 20	104,000	
15.	Part D, Section 1, Column 11	20,211,258	
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	58,966						1,000,000	03/08/1996
0830		TACOMA	WA		05/20/1997	4.950	271,458						840,000	03/12/1997
0901		CANOGA PARK	CA		03/27/1998	7.500	170,890						1,100,000	01/07/1998
0920		CLOVIS	CA		05/28/1998	7.500	200,123						1,150,000	04/06/1998
0931		LAGUNA NIGUEL	CA		10/06/1998	7.375	291,933						1,370,000	06/01/1998
0938		LITTLETON	CO		09/18/1998	6.625	834,973						3,175,800	07/16/1998
0963		CHATSWORTH	CA		10/20/1998	7.000	592,805						2,800,000	09/16/1998
0964		PACOIMA	CA		10/20/1998	7.000	374,302						3,000,000	09/16/1998
0966		El Segundo	CA		12/01/1998	7.500	159,121						1,660,000	09/25/1998
0980		LAKEWOOD	CA		02/22/1999	7.250	173,359						1,060,000	12/10/1998
1036		ALISO VIEJO	CA		07/01/1999	7.375	13,709						1,750,000	04/29/1999
1061		PLEASANTON	CA		09/20/1999	7.750	283,011						1,290,000	07/15/1999
1071		LITTLETON	CO		11/09/1999	5.810	481,130						1,360,000	08/27/1999
1077		ENGLEWOOD	CO		11/30/1999	6.250	977,425						2,440,000	09/23/1999
1085		BEAVERTON	OR		02/17/2000	5.500	883,337						1,680,000	10/14/1999
1096		FRESNO	CA		01/28/2000	8.125	388,735						1,275,000	11/10/1999
1104		PITTSBURGH	PA		02/01/2000	5.870	10,550,431						33,500,000	01/19/2000
1122		GULFPORT	MS		05/16/2000	8.500	793,726						2,915,000	04/04/2000
1133		KENT	WA		06/16/2000	6.645	100,251						2,250,000	05/09/2000
1141		DALLAS	TX		08/31/2000	8.440	1,046,433						3,000,000	06/14/2000
1143		AUSTIN	TX		10/18/2000	8.530	103,731						4,000,000	06/23/2000
1144		FRESNO	CA		08/01/2000	6.000	680,036						2,300,000	06/28/2000
1155		TUCSON	AZ		10/31/2000	5.750	1,518,091						2,900,000	08/14/2000
1173		CLOVIS	CA		01/22/2001	7.625	65,173						1,900,000	11/02/2000
1191		CLOVIS	CA		04/11/2001	7.580	516,689						1,458,000	02/20/2001
1192		LOUISVILLE	KY		05/18/2001	7.800	601,525						1,660,000	03/05/2001
1202		BELLEVUE	WA		05/31/2001	5.625	943,036						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	264,323						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	265,873						850,000	04/13/2001
1215		N HIGHLANDS	CA		06/28/2001	7.625	320,567						1,595,000	04/24/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	559,431						1,530,000	05/24/2001
1246		VALENCIA	CA		12/18/2001	6.800	1,124,947						3,230,000	08/03/2001
1247		TARZANA	CA		12/18/2001	6.800	708,710						2,000,000	08/03/2001
1257		REDMOND	WA		10/30/2001	6.500	594,086						1,860,000	09/14/2001
1267		FORT BRAGG	CA		12/28/2001	7.500	287,598						1,860,000	10/02/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	479,912						1,900,000	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	709,552						2,450,000	03/06/2002
1297		SAN DIEGO	CA		11/12/1998	7.500	563,773						2,550,000	02/28/2002
1313		COLUMBIA	SC		09/05/2002	6.500	3,586,441						9,430,000	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	543,202						1,450,000	07/12/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	1,532,423						5,200,000	10/28/2002
1345		FRESNO	CA		04/04/2003	5.750	396,678						1,050,000	11/12/2002
1349		AUSTIN	TX		03/31/2003	6.500	293,876						1,400,000	12/04/2002
1352		SAN ANTONIO	TX		02/10/2003	4.900	460,270						1,380,000	12/12/2002
1353		DENVER	CO		02/25/2003	5.500	900,372						2,125,000	12/19/2002
1358		ANAHEIM	CA		03/27/2003	6.500	221,318						1,750,000	01/10/2003
1367		MESA	AZ		05/06/2003	6.500	692,797						1,870,000	02/21/2003
1372		TUALATIN	OR		04/29/2003	4.750	1,233,975						3,050,000	03/11/2003
1375		CAMARILLO	CA		04/23/2003	6.000	135,784						1,500,000	03/18/2003
1378		LOS ANGELES	CA		04/24/2003	6.500	575,894						3,000,000	03/27/2003
1379		FRESNO	CA		06/30/2003	6.375	414,750						2,385,000	04/01/2003
1386		RANCHO CUCAMONGA	CA		05/29/2003	6.500	758,149						2,775,000	04/14/2003
1387		ARVADA	CO		06/20/2003	5.750	138,321						2,800,000	04/17/2003
1401		POMONA	CA		08/18/2003	5.500	2,945,249						6,150,000	06/16/2003
1406		TUSTIN	CA		08/28/2003	5.750	332,429						850,000	07/01/2003
1410		RENTON	WA		09/24/2003	4.450	3,184,654						7,520,000	08/01/2003
1417		OREM	UT		10/16/2003	6.375	1,502,904						3,360,000	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	402,267						1,900,000	09/09/2003
1433		TURLOCK	CA		07/30/1997	5.000	1,885,495						12,500,000	04/29/1997
1434		TURLOCK	CA		08/14/2000	5.000	200,508						1,230,000	05/25/2000
1436		LAGUNA BEACH	CA		12/29/2003	4.850	729,459						2,600,000	11/04/2003

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
1437		PROVO	UT		12/29/2003	5.250	816,204						2,225,000	11/12/2003
1445		OREM	UT		02/11/2004	6.250	1,526,102						3,570,000	12/16/2003
1454		SAN DIEGO	CA		05/11/2004	6.375	278,330						2,085,000	03/12/2004
1464		VANCOUVER	WA		07/15/2004	4.750	1,005,073						4,098,700	04/27/2004
1469		PHOENIX	AZ		07/29/2004	6.625	297,631						1,295,000	05/28/2004
1472		REDONDO BEACH	CA		08/30/2004	4.400	544,416						2,850,000	06/29/2004
1480		TACOMA	WA		10/28/2004	6.250	840,761						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	4.500	773,805						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	429,374						2,060,000	09/15/2004
1488		FRESNO	CA		12/28/2004	5.900	1,832,608						3,850,000	11/23/2004
1491		BELLEVUE	NE		01/20/2005	6.000	571,133						1,320,000	12/03/2004
1493		FRESNO	CA		02/01/2005	5.875	208,908						1,400,000	12/17/2004
1495		LAKEWOOD	CO		03/24/2005	5.850	252,509						1,720,000	01/20/2005
1497		SAN DIEGO	CA		04/04/2005	6.450	2,189,864						5,200,000	02/15/2005
1499		FERNDALE	WA		05/17/2005	5.785	1,161,220						3,200,000	03/01/2005
1502		VERADALE	WA		05/03/2005	5.600	709,384						1,350,000	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	480,003						1,200,000	03/11/2005
1506		BRIGHTON	MI		05/12/2005	5.710	2,185,055						4,400,000	03/15/2005
1508		GRAND ISLAND	NE		04/26/2005	5.875	2,495,745						4,500,000	03/17/2005
1511		TUCSON	AZ		05/26/2005	6.500	2,237,054						4,510,000	03/23/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	872,534						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	620,502						1,840,000	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	1,171,065						2,140,000	04/15/2005
1524		BEND	OR		06/23/2005	5.750	666,975						1,820,000	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	5.750	499,186						2,190,000	05/17/2005
1537		OAK HILL	WV		08/02/2005	5.500	1,833,559						6,000,000	05/27/2005
1538		CAMBRIDGE	MN		07/12/2005	6.250	963,110						1,680,000	05/26/2005
1539		GLENDALE	AZ		10/17/2005	5.800	624,374						2,740,000	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	1,376,517						3,670,000	01/08/2003
1541		FRESNO	CA		08/18/2005	5.500	668,709						1,800,000	06/22/2005
1542		SEATTLE	WA		02/26/2002	6.750	730,941						2,850,000	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	705,967						3,050,000	07/21/2005
1547		PHOENIX	AZ		09/20/2005	5.500	580,000						1,150,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	1,285,493						2,700,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	683,616						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	2,216,708						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	342,684						1,010,000	08/15/2005
1554		SPOTSYLVANIA	VA		12/16/2005	5.885	2,422,258						5,000,000	08/18/2005
1556		BLOOMINGTON	MN		10/24/2005	5.700	543,000						2,300,000	08/21/2005
1558		CAMDEN	SC		11/10/2005	5.850	3,209,269						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	3,983,446						7,200,000	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	2,392,487						6,050,000	10/05/2005
1567		KENT	WA		12/02/2005	5.750	792,545						1,800,000	10/06/2005
1568		TULSA	OK		12/27/2005	5.750	1,240,443						2,550,000	10/07/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	790,744						3,100,000	10/18/2005
1570		BEND	OR		08/12/2003	6.125	24,701						1,090,000	06/24/2003
1574		EVERETT	WA		01/05/2006	5.750	1,204,149						3,530,000	11/02/2005
1575		RENTON	WA		03/28/2006	5.920	6,016,913						12,425,000	11/04/2005
1580		TROUTDALE	OR		02/23/2006	5.825	1,711,148						7,260,000	12/09/2005
1581		SEATTLE	WA		02/28/2006	5.990	1,404,264						3,800,000	12/28/2005
1582		BELLINGHAM	WA		04/18/2006	5.740	1,862,232						4,000,000	12/28/2005
1583		ESCONDIDO	CA		03/15/2006	6.000	842,775						1,959,000	12/29/2005
1584		LA MESA	CA		03/15/2006	6.000	811,250						1,931,000	12/10/2005
1586		FRESNO	CA		03/13/2006	5.840	1,040,624						5,260,000	01/04/2006
1589		SCOTTSDALE	AZ		03/09/2006	5.920	2,186,061						3,900,000	01/12/2006
1591		INDIANA	PA		04/27/2006	6.077	853,483						2,000,000	01/26/2006
1597		REDMOND	WA		04/18/2006	5.970	1,309,396						3,400,000	02/21/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	449,826						1,790,000	02/21/2006
1599		SAN DIEGO	CA		04/25/2006	5.880	3,122,662						6,500,000	02/27/2006
1600		PHILIPSBURG	PA		06/05/2006	6.430	1,765,991						5,200,000	03/13/2006
1602		ROY	UT		04/07/2006	6.250	1,460,907						2,800,000	03/16/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1603		LAKE FOREST	CA		05/17/2006	6.375	1,210,641						3,900,000	03/16/2006
1607		WESTLAND	MI		05/26/2006	6.250	272,217						2,300,000	03/30/2006
1609		OCEANSIDE	CA		05/31/2006	6.250	718,183						1,800,000	04/06/2006
1616		ARCADIA	CA		05/27/2004	6.500	2,649,901						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	866,351						1,550,000	05/09/2006
1619		BELLEVUE	WA		07/19/2006	6.400	2,423,378						7,140,000	05/18/2006
1621		LOCUST GROVE	GA		07/10/2006	6.813	995,770						2,000,000	05/24/2006
1623		FRESNO	CA		09/13/2006	6.580	2,073,704						7,000,000	05/30/2006
1624		SAN JOSE	CA		07/31/2006	6.530	1,812,923						3,350,000	05/31/2006
1625		MURFREESBORO	TN		07/21/2006	6.630	3,014,902						5,200,000	05/31/2006
1626		LIVINGSTON	TN		07/26/2006	6.630	1,610,664						2,800,000	05/31/2006
1634		TULSA	OK		09/15/2006	6.470	1,326,012						2,877,000	08/02/2006
1636		HEALDSBURG	CA		10/13/2006	6.250	1,765,321						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	334,764						870,000	08/30/2006
1639		FRESNO	CA		10/26/2006	6.385	597,714						1,350,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	6.125	4,936,626						21,730,000	08/31/2006
1645		CAMPBELLSPORT	WI		12/28/2006	6.290	1,071,306						2,410,000	10/28/2006
1646		BELLEVUE	WA		12/21/2006	6.260	398,017						1,800,000	11/07/2006
1647		FEDERAL WAY	WA		01/12/2007	6.125	516,162						7,100,000	11/20/2006
1648		MEMPHIS	TN		02/08/2007	6.050	2,949,761						11,500,000	11/21/2006
1651		CENTERVILLE	UT		01/30/2007	6.125	1,596,624						2,600,000	12/08/2006
1652		RANCHO CORDOVA	CA		01/18/2007	6.000	1,509,320						4,500,000	12/06/2006
1655		MONTCLAIR	CA		03/29/2007	6.125	3,377,527						8,800,000	02/15/2007
1658		MALVERN	PA		04/11/2007	6.400	964,311						1,900,000	01/26/2007
1659		COLTON	CA		04/06/2007	6.090	188,748						1,540,000	03/23/2007
1664		ORLANDO	FL		05/15/2007	6.280	186,272						1,700,000	04/23/2007
1670		FRESNO	CA		05/02/2007	6.150	2,929,623						6,500,000	03/08/2007
1671		MONROE	WA		06/08/2007	5.870	114,890						5,100,000	04/24/2002
1673		CAMPBELL	CA		07/02/2007	6.230	4,674,718						14,000,000	05/25/2004
1675		TULSA	OK		07/09/2007	6.255	1,818,158						3,000,000	06/13/2007
1678		FORT WORTH	TX		08/10/2007	6.375	829,641						1,500,000	06/25/2007
1680		FLOWER MOUND	TX		06/29/2007	5.955	1,697,146						3,075,000	06/18/2007
1682		CENTENNIAL	CO		08/20/2007	6.610	1,451,605						3,100,000	06/15/2007
1683		MANTECA	CA		07/23/2007	6.360	1,017,048						2,410,000	06/04/2007
1684		SAGINAW	TX		07/18/2007	6.325	1,460,891						2,440,000	02/09/2007
1685		PORTLAND	OR		07/20/2007	6.680	917,151						1,750,000	06/01/2007
1686		AUSTIN	TX		07/20/2007	6.340	1,482,573						2,425,000	06/25/2007
1687		OCALA	FL		08/15/2007	6.920	898,939						1,615,000	07/16/2007
1688		OLYMPIA	WA		08/31/2007	6.060	1,013,025						3,860,000	07/03/2007
1690		SALEM	OR		08/29/2007	6.520	920,511						1,440,000	08/22/2001
1691		DANVILLE	CA		08/30/2007	6.620	257,597						2,000,000	07/30/2007
1692		SANTA ANA	CA		08/09/2007	7.000	558,016						1,750,000	02/13/2003
1694		BELLEVUE	WA		08/20/2007	6.560	5,305,253						9,500,000	07/03/2007
1696		FRESNO	CA		08/15/2007	6.300	1,866,676						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,243,593						2,900,000	07/25/2007
1698		LIBERTY LAKE	WA		09/10/2007	6.360	1,007,279						2,960,000	08/28/2007
1700		VENICE	CA		09/20/2007	6.330	687,403						7,300,000	07/25/2007
1701		VENICE	CA		09/20/2007	6.330	2,561,219						13,200,000	07/25/2007
1702		SANTA MONICA	CA		09/20/2007	6.330	2,022,049						7,700,000	07/25/2007
1703		SANTA MONICA	CA		09/20/2007	6.330	1,348,033						4,300,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,866,254						4,600,000	08/10/2007
1705		BOGART	GA		09/17/2007	6.635	3,443,311						8,600,000	09/03/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,244,740						2,600,000	09/03/2007
1707		CLACKAMAS	OR		09/24/2007	6.450	1,749,413						2,925,000	08/29/2007
1709		SAN JOSE	CA		08/30/2007	6.220	931,786						3,560,000	07/13/2007
1712		MODESTO	CA		10/11/2007	6.500	1,951,155						4,800,000	08/24/2007
1713		BELFAIR	WA		09/21/2007	6.300	2,359,885						6,200,000	09/14/2007
1714		BOISE	ID		10/17/2007	6.240	1,703,347						3,280,000	09/15/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,561,593						6,050,000	09/24/2007
1716		CENTENNIAL	CO		11/14/2007	6.190	1,577,458						3,350,000	08/28/2007
1717		SACRAMENTO	CA		09/26/2007	6.320	792,900						1,340,000	08/23/2007

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
1720		THOUSAND OAKS	CA		11/15/2007	5.810	1,451,535						3,030,000	09/07/2007
1722		BOZEMAN	MT		10/22/2007	6.480	1,163,947						2,940,000	09/07/2007
1723		POMONA	CA		10/31/2007	6.540	1,718,609						4,300,000	09/13/2007
1724		OXNARD	CA		11/02/2007	6.490	818,961						4,970,000	09/05/2007
1725		ODESSA	TX		10/09/2007	6.540	1,195,239						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,290,836						3,340,000	09/17/2007
1727		SANTA ANA	CA		10/22/2007	6.370	1,556,248						3,100,000	09/11/2007
1729		PORTLAND	OR		10/24/2007	6.500	1,498,251						2,450,000	09/25/2007
1730		CITY OF INDUSTRY	CA		10/15/2007	6.500	1,412,717						3,310,000	09/07/2007
1731		HOUSTON	TX		11/01/2007	6.510	337,279						2,400,000	09/19/2007
1733		BELL	CA		11/27/2007	6.375	1,491,733						4,160,000	09/25/2007
1734		CANTON TOWNSHIP	MI		11/14/2007	6.190	856,169						1,910,000	08/24/2007
1735		SHELBY TOWNSHIP	MI		11/20/2007	6.190	712,276						1,580,000	08/21/2007
1736		PEARSALL	TX		11/14/2007	6.190	629,545						1,340,000	08/28/2007
1737		FAIRBORN	OH		11/16/2007	6.750	512,308						1,285,000	10/26/2007
1738		CLEARWATER	FL		12/14/2007	6.500	2,006,369						4,100,000	11/12/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	4,572,896						10,500,000	11/27/2007
1741		HOUSTON	TX		12/03/2007	6.375	1,283,556						3,150,000	11/13/2007
1742		ORLANDO	FL		01/28/2008	6.500	747,025						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	1,956,103						3,635,000	11/27/2007
1745		NEWPORT BEACH	CA		02/01/2008	6.230	1,466,431						3,400,000	01/07/2008
1747		PHOENIX	AZ		12/27/2007	6.125	1,622,538						2,900,000	12/02/2007
1748		OMAHA	NE		01/28/2008	6.080	1,047,665						2,675,000	12/04/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	1,869,202						3,500,000	01/25/2008
1752		JACKSONVILLE	FL		01/03/2008	6.250	855,586						1,600,000	12/07/2007
1754		ORLANDO	FL		02/05/2008	6.150	990,429						2,200,000	01/15/2008
1755		SHORELINE	WA		03/11/2008	6.200	3,718,572						6,930,000	01/19/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,821,804						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	3,990,418						10,100,000	01/11/2008
1759		WASHINGTON	DC		03/14/2008	5.750	898,444						1,860,000	01/18/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	6.400	1,675,775						4,030,000	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	2,432,253						9,200,000	01/18/2008
1763		JACKSONVILLE	FL		03/18/2008	6.250	1,449,703						2,635,000	01/28/2008
1764		DEVENS	MA		03/14/2008	6.200	553,782						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	3,176,193						5,700,000	02/15/2008
1766		LOWELL	AR		04/10/2008	6.250	1,505,443						2,500,000	02/22/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	2,458,739						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	1,835,865						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	3,339,850						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,981,933						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,392,685						2,500,000	03/04/2008
1773		FIFE	WA		04/22/2008	6.000	1,549,231						3,250,000	03/20/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	692,512						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,379,768						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	4.800	3,629,804						27,150,000	04/16/2008
1777		ST GEORGE	UT		06/12/2008	6.250	1,477,222						2,450,000	04/07/2008
1778		WOODINVILLE	WA		05/23/2008	6.125	7,982,737						22,280,000	04/03/2008
1779		MORGAN HILL	CA		05/23/2008	4.500	469,345						4,550,000	04/16/2008
1782		SEATTLE	WA		05/23/2008	5.830	3,162,714						6,100,000	04/11/2008
1784		PHOENIX	AZ		05/19/2008	6.500	2,351,038						4,600,000	04/30/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,288,340						2,790,000	04/21/2008
1787		SPRINGFIELD	OH		06/16/2008	7.060	661,040						1,300,000	04/24/2008
1788		DAYTON	OH		06/16/2008	6.810	658,202						1,300,000	04/24/2008
1789		MORGAN HILL	CA		06/30/2008	6.570	872,191						3,360,000	06/02/2008
1790		CENTREVILLE	IL		06/30/2008	6.450	3,622,803						10,175,000	05/27/2008
1791		TURLOCK	CA		06/25/2008	4.550	2,703,944						5,220,000	05/23/2008
1792		EL PASO	TX		07/24/2008	7.050	973,196						1,650,000	06/23/2008
1797		GRAHAM	WA		06/24/2008	6.625	3,388,145						6,700,000	05/11/2008
1798		TUCSON	AZ		07/14/2008	6.490	2,405,206						4,180,000	06/16/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	1,118,278						2,150,000	06/30/2008
1802		MONTGOMERY	AL		08/15/2008	6.625	2,957,318						5,825,000	07/21/2008

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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
1803		SALT LAKE CITY	UT		08/27/2008	7.030	884,511						1,875,000	08/05/2008
1806		GILROY	CA		09/19/2008	6.480	2,156,512						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	2,955,108						5,900,000	07/17/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	3,038,988						4,730,000	07/28/2008
1810		HOLLISTER	CA		08/27/2008	6.320	3,655,979						8,300,000	07/28/2008
1811		SAN FRANCISCO	CA		09/18/2008	5.880	1,300,000						3,300,000	07/28/2008
1812		PLANO	TX		11/13/2008	7.000	1,451,922						3,500,000	06/20/2008
1814		SPARKS	NV		08/27/2008	6.710	1,171,404						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	5,149,712						9,300,000	08/12/2008
1816		PORTLAND	OR		10/24/2008	6.750	821,788						2,040,000	08/27/2008
1820		KIRKLAND	WA		09/29/2008	6.920	1,476,604						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	3,794,361						16,400,000	09/22/2008
1822		TACOMA	WA		10/06/2008	6.310	878,448						2,600,000	09/05/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	1,814,866						5,700,000	09/17/2008
1825		VANCOUVER	WA		12/02/2008	5.800	2,005,446						3,600,000	09/12/2008
1827		DANBURY	CT		10/14/2008	6.500	3,102,073						4,500,000	08/18/2008
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	2,029,517						3,800,000	09/19/2008
1831		MARION	IN		11/14/2008	6.800	1,862,815						2,800,000	10/02/2008
1832		OREGON CITY	OR		12/05/2008	6.250	1,186,732						5,130,000	11/22/2008
1833		ROYAL OAK	MI		11/21/2008	6.000	1,181,546						3,250,000	11/10/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,445,260						5,200,000	10/23/2008
1838		LOS ANGELES	CA		01/30/2009	4.950	3,361,595						6,525,000	12/10/2008
1841		SAN FRANCISCO	CA		12/24/2008	7.130	2,032,399						3,700,000	12/04/2008
1842		NOVI	MI		01/22/2009	6.500	1,818,650						4,750,000	12/25/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	1,052,867						2,190,000	11/26/2008
1846		LOS ANGELES	CA		02/26/2009	4.950	2,187,318						8,300,000	12/01/2008
1847		MARINA DEL RAY	CA		02/26/2009	4.950	1,594,331						5,170,000	12/01/2008
1848		SANTA MONICA	CA		01/29/2009	4.950	1,908,863						8,560,000	11/20/2008
1849		SANTA MONICA	CA		01/29/2009	4.950	1,136,197						7,240,000	11/30/2008
1850		SANTA CLARA	CA		02/03/2009	5.050	3,144,677						7,700,000	12/02/2008
1853		BURLINGAME	CA		02/03/2009	6.750	3,620,055						13,600,000	12/23/2008
1858		PLANO	TX		02/27/2009	6.300	3,477,366						5,860,000	01/23/2009
1859		FIFE	WA		04/17/2009	4.650	2,523,213						6,000,000	02/23/2009
1869		ATLANTA	GA		06/01/2009	7.060	8,070,158						18,300,000	04/09/2009
1871		HOUSTON	TX		05/27/2009	6.770	2,842,436						5,500,000	03/18/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,715,871						5,710,000	10/14/2008
1876		NORTH LAS VEGAS	NV		06/11/2009	6.780	1,866,454						3,670,000	05/01/2009
1877		SILVERDALE	WA		07/06/2009	5.600	1,037,026						1,925,000	06/09/2009
1880		WALNUT	CA		07/06/2009	7.650	2,312,485						4,230,000	05/19/2009
1883		PASADENA	TX		07/08/2009	6.625	3,170,698						6,200,000	06/03/2009
1884		PORTLAND	OR		07/30/2009	7.100	3,170,580						5,750,000	06/25/2009
1885		LONGVIEW	WA		07/30/2009	7.100	6,205,220						14,925,000	06/12/2009
1895		KENT	WA		09/01/2009	7.860	1,333,093						3,650,000	08/04/2009
1898		SIOUX FALLS	SD		09/11/2009	4.800	1,810,609						4,750,000	07/28/2009
1902		VIENNA	VA		09/21/2009	7.940	5,697,616						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	4.600	3,965,793						7,630,000	07/22/2009
1905		HOUSTON	TX		08/31/2009	4.400	4,982,777						9,975,000	07/17/2009
1916		LAGUNA WOODS	CA		10/05/2009	7.650	2,110,377						3,750,000	09/16/2009
1921		WARREN	MI		11/04/2009	6.625	272,539						2,100,000	06/01/2003
1922		BUFFALO	NY		12/08/2009	6.800	3,107,609						8,350,000	09/29/2009
1923		TONAWANDA	NY		12/11/2009	6.800	4,424,694						12,900,000	10/02/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,361,588						4,425,000	10/16/2009
1927		VAN NUYS	CA		12/03/2009	6.820	2,578,361						5,800,000	11/09/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,735,010						5,100,000	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	5,219,178						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,695,644						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	3,814,109						9,940,000	03/03/2009
1936		TALLMADGE	OH		12/28/2009	7.050	4,550,165						9,880,000	11/06/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,095,372						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,417,037						10,640,000	11/10/2009
1949		NEWNAN	GA		01/19/2010	6.625	862,784						2,120,000	12/18/2009

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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
1950		RENO	NV		12/30/2009	6.950	2,281,523						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	3,194,133						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,735,888						3,300,000	12/07/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	8,979,508						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	4,024,480						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,819,136						5,640,000	12/17/2009
1960		MOUNT VERNON	WA		02/17/2010	6.560	1,858,420						9,200,000	02/01/2010
1961		PITTSBURG	CA		01/29/2010	7.000	1,976,055						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,379,004						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	3,095,312						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	1,908,721						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	804,874						1,720,000	01/27/2010
1968		ROMULUS	MI		04/13/2010	7.420	2,131,260						9,725,000	03/20/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,153,841						2,120,000	02/09/2010
1970		WORTHINGTON	OH		03/30/2010	6.350	3,238,121						6,000,000	02/23/2010
1971		DUBLIN	OH		03/30/2010	6.350	3,086,682						6,000,000	02/23/2010
1972		AUBURN	WA		03/23/2010	7.000	2,112,967						4,500,000	02/23/2010
1973		IRVINE	CA		03/31/2010	6.930	963,766						3,460,000	02/16/2010
1974		LOS ANGELES	CA		04/05/2010	7.250	1,199,397						3,050,000	12/11/2009
1976		PEORIA	AZ		03/31/2010	7.300	494,324						2,025,000	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	4,404,375						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	2,542,146						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	3,918,936						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,375,916						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	5.600	1,547,576						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,606,508						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	1,919,561						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	966,200						2,160,000	03/12/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	5,721,135						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	6.750	1,102,117						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	6.750	1,450,857						2,650,000	03/10/2010
1991		BURBANK	CA		04/29/2010	6.620	2,107,492						6,100,000	02/28/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	2,015,425						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,413,083						5,920,000	03/23/2010
1995		ORANGE	CA		04/27/2010	6.600	2,748,196						7,230,000	03/11/2010
1997		IRVING	TX		05/18/2010	7.000	5,623,531						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,837,709						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	4,237,705						7,250,000	03/16/2010
2000		MUKILTEO	WA		06/30/2010	6.880	10,049,431						23,315,000	12/09/2009
2002		RICHMOND	VA		05/19/2010	6.800	3,505,082						6,200,000	04/15/2010
2003		VIRGINIA BEACH	VA		05/19/2010	6.800	2,628,780						4,650,000	04/15/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	3,970,624						8,700,000	03/31/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	5,016,323						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,428,963						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,548,750						8,340,000	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,945,726						3,400,000	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	727,445						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	958,669						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	1,561,154						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	920,912						3,240,000	05/07/2010
2019		EL CAJON	CA		05/17/2010	6.763	939,223						3,550,000	04/07/2010
2020		BRIDGEPORT	CT		05/28/2010	6.800	2,453,545						4,300,000	04/27/2010
2021		DRIGGS	ID		06/22/2010	6.990	923,680						1,795,000	05/14/2010
2022		CLOVIS	CA		06/29/2010	6.750	2,487,175						4,250,000	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	1,274,222						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,689,827						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,103,696						2,090,000	04/20/2010
2029		SAN MATEO	CA		09/29/2010	6.600	2,830,174						7,510,000	05/01/2010
2030		DENVER	CO		07/28/2010	7.110	3,540,451						7,200,000	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,608,087						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,369,167						8,000,000	05/05/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2035		KENT	WA		07/22/2010	6.350	3,306,515						7,450,000	05/28/2010
2037		LIVERMORE	CA		07/12/2010	6.490	2,943,993						5,370,000	05/21/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,686,678						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	7,140,096						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	7,560,070						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	4.950	1,216,398						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	3,963,301						6,600,000	04/16/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,688,899						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	4,881,253						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	925,551						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,485,720						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,604,784						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	3,750,122						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	6.250	1,888,252						4,200,000	06/09/2010
2055		SALT LAKE CITY	UT		10/27/2010	6.250	2,215,243						4,900,000	07/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,109,175						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,782,423						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,377,317						3,100,000	07/14/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,584,453						4,875,000	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	4,358,615						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	1,122,079						5,420,000	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,325,960						2,340,000	06/24/2010
2069		ALLEN	TX		09/01/2010	6.550	1,178,908						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	3,292,420						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,559,129						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,323,015						2,565,000	06/10/2010
2074		POMONA	CA		10/27/2010	6.100	3,172,431						6,000,000	07/09/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	5,101,918						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,713,071						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	3,443,770						7,400,000	07/22/2010
2079		SANTA BARBARA	CA		11/01/2010	5.900	2,756,774						13,933,333	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,417,767						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,230,690						3,670,000	07/08/2010
2082		PORTLAND	OR		09/17/2010	6.250	2,861,216						5,020,000	07/20/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,259,906						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	6,439,041						11,080,000	07/30/2010
2086		SANTA MONICA	CA		09/27/2010	6.150	2,069,774						4,600,000	07/20/2010
2088		ALBANY	OR		07/26/2010	8.200	2,096,110						4,640,000	07/06/1999
2091		VENICE	FL		09/30/2010	6.180	2,765,680						6,100,000	08/12/2010
2092		SAN JOSE	CA		09/23/2010	6.150	3,799,907						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	1,039,778						2,350,000	08/18/2010
2096		LOS ANGELES	CA		09/09/2010	5.950	2,584,206						4,130,000	07/29/2010
2097		WINSTON-SALEM	NC		10/20/2010	6.300	2,400,173						4,000,000	09/21/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,750,910						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	608,499						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	7,331,150						13,000,000	09/02/2010
2101		FRANKLIN PARK	IL		09/30/2010	5.750	2,746,580						4,900,000	08/04/2010
2102		CHICAGO	IL		09/30/2010	5.750	2,288,835						4,000,000	08/18/2010
2103		SAN MATEO	CA		09/02/2010	6.550	5,163,309						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,416,427						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	2,205,953						4,600,000	06/18/2010
2106		TUALATIN	OR		11/02/2010	6.125	1,127,038						1,950,000	09/15/2010
2107		WEST LINN	OR		11/02/2010	6.125	778,398						2,180,000	09/15/2010
2108		VISTA	CA		12/29/2010	5.875	5,525,654						16,600,000	08/13/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,839,625						3,200,000	09/28/2010
2112		SANTA ANA	CA		11/19/2010	6.100	9,976,298						25,250,000	09/10/2010
2113		SAN FRANCISCO	CA		12/17/2010	5.650	2,124,111						5,640,000	10/18/2010
2115		DEVENS	MA		10/29/2010	6.375	4,355,667						6,730,000	09/20/2010
2118		HOUSTON	TX		11/01/2010	6.100	7,560,999						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,632,490						2,900,000	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,526,094						8,250,000	08/31/2010

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,243,324						2,200,000	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	1,212,156						4,100,000	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	1,051,022						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	1,160,562						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	730,438						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,549,065						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	2,413,671						6,700,000	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,771,025						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,237,423						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,321,187						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,309,428						2,350,000	11/15/2010
2142		CYPRESS	CA		11/29/2010	5.750	2,022,401						4,300,000	10/29/2010
2143		NASHVILLE	TN		02/01/2011	5.360	2,554,617						4,700,000	11/11/2010
2144		BEDFORD	TX		12/10/2010	6.100	2,894,957						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,674,193						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	3,147,754						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,640,180						8,550,000	11/04/2010
2150		CHARLOTTE	NC		12/10/2010	5.875	2,695,144						4,750,000	10/22/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	2,145,484						4,600,000	11/10/2010
2153		TAMPA	FL		01/31/2011	5.700	3,135,744						4,975,000	11/15/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,498,896						4,400,000	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	6,776,197						13,100,000	11/19/2010
2159		AKRON	OH		01/10/2011	5.550	3,778,339						9,020,000	11/23/2010
2160		RENO	NV		12/22/2010	5.730	1,720,755						3,230,000	12/09/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,386,315						4,855,000	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	7,412,456						13,200,000	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,572,789						5,400,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	2,219,088						5,200,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,845,198						4,570,000	11/19/2010
2166		IRVINE	CA		01/27/2011	5.730	2,767,797						5,590,000	11/12/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,590,381						5,700,000	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	651,185						1,170,000	11/22/2010
2169		SANTA CLARITA	CA		03/22/2011	6.100	576,747						1,130,000	11/26/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,581,414						2,870,000	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	703,726						1,690,000	11/18/2010
2174		GOLDEN	CO		01/03/2011	5.680	2,858,438						4,550,000	11/03/2010
2177		LA JOLLA	CA		01/31/2011	5.900	2,211,559						4,290,000	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,578,600						2,730,000	11/22/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	3,790,603						6,740,000	11/24/2010
2180		SPRING	TX		01/26/2011	5.710	2,684,051						4,925,000	11/16/2010
2181		SALEM	OR		01/25/2011	5.800	1,107,955						2,860,000	12/03/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,415,923						3,250,000	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	2,468,371						8,380,000	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,513,412						9,100,000	11/26/2010
2192		DALLAS	TX		05/25/2012	5.750	9,004,123						17,300,000	04/10/2012
2193		HOUSTON	TX		05/25/2012	5.750	2,038,291						4,000,000	04/10/2012
2194		HOUSTON	TX		05/25/2012	5.750	3,675,857						8,300,000	03/05/2012
2195		HOUSTON	TX		05/25/2012	5.750	4,155,746						7,775,000	02/29/2012
2196		SAN MATEO	CA		01/20/2011	6.780	8,516,467						14,900,000	11/22/2010
2197		DRAPER	UT		01/26/2011	5.730	2,195,787						4,350,000	12/14/2010
2198		LADY LAKE	FL		06/03/2011	5.800	2,332,170						6,000,000	11/30/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,231,162						3,420,000	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	4,970,550						10,000,000	05/11/2011
2202		DALLAS	TX		02/15/2011	5.650	1,769,750						4,450,000	12/13/2010
2203		FARMINGTON HILLS	MI		03/17/2011	5.750	3,267,658						5,700,000	02/11/2011
2204		NEW YORK	NY		12/30/2010	5.500	4,821,605						7,300,000	11/08/2010
2205		BROOKFIELD	WI		12/30/2010	6.520	2,879,215						4,750,000	12/15/2010
2206		VENTURA	CA		02/17/2011	5.800	1,072,315						6,540,000	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,960,029						11,900,000	12/13/2010
2210		KIRKLAND	WA		02/25/2011	5.750	9,297,581						16,800,000	12/29/2010
2213		CLEARWATER	FL		05/25/2011	5.650	2,865,669						6,450,000	04/22/2011

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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
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	901,660						5,960,000	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	4,271,917						7,380,000	12/15/2010
2217		MOUNT VERNON	WA		02/01/2011	5.600	5,887,516						11,000,000	01/05/2011
2218		CULVER CITY	CA		02/10/2011	5.500	2,016,119						5,400,000	12/20/2010
2220		AUSTIN	TX		03/01/2011	5.450	2,259,003						3,450,000	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	2,256,380						3,860,000	10/01/2010
2222		AKRON	OH		01/10/2011	5.550	3,514,726						6,550,000	11/23/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	1,000,406						1,800,000	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,523,942						2,500,000	01/31/2011
2226		SAN JOSE	CA		05/12/2011	5.500	1,856,250						3,900,000	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,600,711						5,940,000	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	3,260,840						6,570,000	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,322,026						4,200,000	01/12/2011
2230		PORTLAND	OR		02/18/2011	6.250	1,418,341						3,600,000	01/05/2011
2231		STERLING HEIGHTS	MI		02/24/2011	6.640	4,849,947						9,000,000	01/11/2011
2232		SEATTLE	WA		03/18/2011	5.960	3,901,429						7,700,000	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,460,949						2,660,000	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	1,161,663						4,080,000	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	4,766,046						9,750,000	12/27/2010
2236		SAN JOSE	CA		02/28/2011	5.500	1,568,360						3,920,000	01/20/2011
2237		ST JOHN	IN		03/25/2011	6.250	1,024,817						1,700,000	01/03/2011
2239		RANCHO CORDOVA	CA		03/14/2011	5.520	6,379,571						13,140,000	02/03/2011
2240		TULSA	OK		03/24/2011	5.990	1,341,294						2,900,000	01/25/2011
2241		SAN DIEGO	CA		03/01/2011	6.290	3,256,507						10,775,000	01/24/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,761,807						3,100,000	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	2,216,057						3,970,000	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,238,786						4,200,000	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	3,343,658						5,500,000	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,718,886						6,850,000	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	5,361,342						9,000,000	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,759,609						9,500,000	01/15/2011
2252		WESTLAKE VILLAGE	CA		03/31/2011	5.750	3,012,337						5,100,000	02/11/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,608,227						6,740,000	04/04/2011
2255		CERRITOS	CA		04/04/2011	5.970	2,787,010						6,130,000	02/15/2011
2256		SEATTLE	WA		05/12/2011	5.500	5,101,461						8,700,000	02/14/2011
2257		FOLSOM	CA		03/30/2011	6.240	2,142,610						4,540,000	01/24/2011
2258		SEATTLE	WA		05/12/2011	5.500	4,173,901						7,000,000	02/14/2011
2259		ALSIP	IL		05/04/2011	5.600	1,393,597						2,000,000	03/09/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	2,090,830						4,450,000	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,609,931						4,500,000	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	4,083,710						8,460,000	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,339,642						4,500,000	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,295,316						3,310,000	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	1,080,407						2,150,000	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,798,680						7,140,000	11/30/2010
2275		LOS ANGELES	CA		06/28/2011	5.800	1,865,745						2,800,000	03/10/2011
2276		NORCROSS	GA		07/21/2011	6.150	2,297,220						4,800,000	04/12/2011
2279		INDIANAPOLIS	IN		04/29/2011	5.625	1,106,936						2,020,000	03/21/2011
2280		INDIANAPOLIS	IN		04/29/2011	5.625	1,169,401						2,140,000	03/23/2011
2281		SPENCER	IN		04/29/2011	6.180	2,285,464						3,500,000	04/01/2011
2282		PUNTA GORDA	FL		05/26/2011	6.020	1,888,767						9,000,000	04/02/2011
2283		AUSTIN	TX		04/21/2011	5.850	6,973,146						11,000,000	03/18/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,757,618						4,600,000	04/11/2011
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,561,627						3,000,000	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	4,278,646						7,000,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,846,418						3,850,000	04/06/2011
2290		SALT LAKE CITY	UT		05/31/2011	5.900	6,916,149						10,400,000	04/18/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,807,891						4,910,000	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,811,520						8,140,000	03/31/2011
2293		SIERRA VISTA	AZ		05/27/2011	6.050	5,226,447						8,000,000	03/25/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	3,964,572						6,400,000	04/11/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2295		CARRBORO	NC		05/25/2011	6.120	1,620,782						2,950,000	05/09/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,473,735						2,420,000	06/18/2011
2301		LIVERMORE	CA		04/29/2011	5.850	4,090,894						6,970,000	04/01/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,121,095						3,380,000	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	5.750	2,158,669						3,475,000	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	3,274,722						6,150,000	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,615,675						4,700,000	04/21/2011
2311		SPRING	TX		06/30/2011	6.020	1,290,071						2,200,000	04/11/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	5,925,256						11,400,000	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,417,239						2,475,000	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	1,053,829						3,350,000	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,265,590						4,200,000	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	3,231,673						6,100,000	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,859,817						5,750,000	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	3,337,267						6,050,000	04/29/2011
2321		CHARLOTTE	NC		03/09/2012	5.750	8,534,313						15,215,000	12/01/2011
2322		RICHARDSON	TX		08/01/2011	5.500	2,022,102						3,100,000	04/25/2011
2325		OAKLAND	CA		07/06/2011	5.660	3,033,248						5,850,000	04/18/2011
2327		IRVING	TX		06/14/2011	5.780	3,171,138						5,200,000	05/11/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,440,182						2,450,000	04/25/2011
2329		COLORADO SPRINGS	CO		06/17/2011	5.790	4,385,251						7,200,000	04/28/2011
2332		THE WOODLANDS	TX		06/23/2011	5.200	1,289,899						5,900,000	04/29/2011
2333		AUSTIN	TX		05/18/2011	6.000	2,145,535						3,750,000	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,950,826						5,300,000	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	3,242,261						6,600,000	06/22/2011
2336		EGG HARBOR	NJ		08/05/2011	6.080	1,501,817						3,700,000	08/05/2011
2337		MILWAUKEE	WI		07/26/2011	6.330	1,706,377						6,550,000	05/17/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	5,372,431						14,300,000	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,913,818						3,600,000	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,714,602						4,600,000	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,214,714						2,800,000	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	623,101						1,650,000	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,600,654						5,730,000	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,232,972						7,620,000	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	2,129,039						4,550,000	05/31/2011
2346		GARDENA	CA		06/23/2011	5.850	4,482,861						7,800,000	05/10/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,213,915						2,160,000	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,216,249						2,500,000	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	3,185,008						5,700,000	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,277,655						2,400,000	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,414,572						2,900,000	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,232,044						2,150,000	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	2,246,048						3,550,000	05/31/2011
2357		LYNWOOD	CA		06/21/2011	6.060	2,211,254						4,100,000	05/31/2011
2358		GREENVILLE	SC		07/26/2011	5.800	1,635,474						2,800,000	06/15/2011
2360		AUSTIN	TX		07/11/2011	5.750	930,140						1,850,000	06/16/2011
2361		AUSTIN	TX		07/08/2011	5.750	3,742,395						7,550,000	05/31/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	1,243,341						4,070,000	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,782,960						6,220,000	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,347,343						4,130,000	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	8,390,769						18,600,000	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,646,873						4,875,000	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	2,139,333						3,995,000	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	1,097,297						1,970,000	05/24/2011
2373		GREEN BAY	WI		04/05/2012	5.870	3,034,362						6,900,000	06/13/2011
2374		GREEN BAY	WI		04/05/2012	5.870	4,107,501						8,000,000	06/13/2011
2375		BRENHAM	TX		08/05/2011	5.500	2,202,521						4,260,000	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,494,382						2,560,000	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	11,226,395						33,160,000	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	883,359						1,400,000	06/21/2011
2380		PORTLAND	OR		09/20/2011	5.290	2,427,547						5,280,000	09/16/2011

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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
2381		KALAMAZOO	MI		08/01/2011	5.900	1,238,070						2,060,000	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	3,022,062						6,750,000	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,688,864						5,140,000	07/28/2011
2384		COLORADO SPRINGS	CO		08/05/2011	5.350	1,698,050						2,850,000	07/07/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	3,300,053						5,200,000	06/15/2011
2387		CONCORD	CA		08/18/2011	5.600	3,737,800						10,650,000	06/30/2011
2388		STONE MOUNTAIN	GA		08/19/2011	5.450	1,803,326						4,375,000	07/12/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,311,682						4,600,000	06/15/2011
2391		LOS ANGELES	CA		08/18/2011	5.450	1,213,077						2,150,000	03/29/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,173,691						2,050,000	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	5.350	2,558,756						6,150,000	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,502,693						8,460,000	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	5,979,660						12,400,000	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	3,889,767						6,000,000	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,411,458						2,650,000	07/18/2011
2400		SPOKANE	WA		11/29/2011	5.150	1,704,021						2,700,000	07/23/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	6,486,048						10,400,000	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	5,740,466						9,500,000	07/11/2011
2404		DENVER	CO		09/20/2011	5.300	1,120,492						2,090,000	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	5,918,925						11,700,000	07/14/2011
2407		PALATINE	IL		09/02/2011	5.250	559,157						980,000	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	2,121,780						3,850,000	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,596,821						3,910,000	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,273,542						2,150,000	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	2,020,861						4,400,000	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	5,695,261						15,270,000	07/22/2011
2416		WASHINGTON	DC		09/01/2011	5.170	1,901,220						4,300,000	07/26/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,990,132						4,000,000	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,594,778						4,270,000	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,374,364						9,360,000	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	10,024,150						17,500,000	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	4,533,237						7,200,000	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,683,350						7,500,000	08/18/2011
2425		SEATTLE	WA		09/27/2011	5.300	6,069,427						9,500,000	08/08/2011
2426		SEATTLE	WA		09/27/2011	5.300	5,135,662						7,700,000	08/08/2011
2427		HOUSTON	TX		09/15/2011	5.000	4,468,962						7,950,000	07/11/2011
2428		ALVIN	TX		10/14/2011	5.400	6,573,188						10,550,000	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,705,803						2,800,000	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,615,555						2,500,000	08/02/2011
2431		DOVER	DE		09/30/2011	5.250	1,845,676						3,200,000	06/27/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,801,541						7,700,000	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,991,947						4,900,000	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,850,217						3,200,000	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,471,141						2,440,000	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	2,071,339						3,700,000	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,367,351						2,200,000	06/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	5,545,277						13,100,000	08/05/2011
2442		NEW YORK	NY		10/28/2011	5.330	9,826,027						18,000,000	07/13/2011
2443		TYLER	TX		11/28/2011	5.520	5,636,107						10,155,000	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,471,232						4,500,000	07/27/2011
2447		SARASOTA	FL		09/07/2011	5.550	1,614,534						2,500,000	07/22/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,839,888						5,570,000	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,737,549						4,700,000	08/17/2011
2450		INDIANAPOLIS	IN		10/19/2011	5.390	316,459						520,000	08/23/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,412,733						4,200,000	09/09/2009
2453		LINTHICUM	MD		09/29/2011	5.750	1,500,304						3,840,000	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	1,910,226						3,500,000	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	6,448,951						11,500,000	10/07/2011
2456		VENICE	CA		10/20/2011	5.540	3,281,643						8,150,000	08/24/2011
2457		ROHNERT PARK	CA		09/22/2011	5.350	1,084,202						3,160,000	08/04/2011
2460		DUNEDIN	FL		10/25/2011	5.350	1,812,351						3,350,000	08/29/2011

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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
2461		WALNUT CREEK	CA		12/08/2011	5.500	5,174,998						8,850,000	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,119,669						2,000,000	08/15/2011
2464		IRVINE	CA		11/07/2011	5.650	1,406,131						2,640,000	08/04/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,413,583						2,740,000	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	2,117,778						3,500,000	09/12/2011
2469		FARMINGTON	NM		11/29/2011	5.150	1,444,572						2,290,000	08/17/2011
2470		SALT LAKE CITY	UT		11/29/2011	5.150	2,478,710						5,500,000	10/03/2011
2471		NORTH LITTLE ROCK	AR		11/29/2011	5.150	1,015,503						1,890,000	09/07/2011
2472		BOISE	ID		11/29/2011	5.150	795,542						1,800,000	08/10/2011
2473		LISLE	IL		09/02/2011	5.250	642,034						1,130,000	07/20/2011
2474		CHICAGO	IL		09/02/2011	5.250	786,974						1,390,000	07/20/2011
2475		EDINBURGH	IN		10/19/2011	5.390	2,793,072						4,590,000	08/23/2011
2476		INDIANAPOLIS	IN		10/19/2011	5.390	511,203						840,000	08/23/2011
2477		LA CROSSE	WI		12/08/2011	5.800	7,074,683						12,500,000	10/12/2011
2478		COSTA MESA	CA		11/17/2011	5.100	1,909,007						4,400,000	08/17/2011
2479		SANTA MONICA	CA		11/28/2011	5.750	2,555,357						5,400,000	08/24/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,987,296						5,300,000	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,596,451						6,450,000	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,595,492						3,360,000	09/26/2011
2483		RENTON	WA		11/14/2011	5.150	1,949,329						12,953,000	09/21/2011
2484		GASTONIA	NC		11/07/2011	5.200	3,055,981						5,250,000	09/14/2011
2485		BOISE	ID		09/30/2011	4.900	3,146,754						6,970,000	08/26/2011
2486		BOISE	ID		09/30/2011	4.900	2,787,132						4,690,000	08/26/2011
2490		PALATINE	IL		10/26/2012	4.550	4,571,040						11,350,000	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	1,900,870						4,625,000	09/23/2011
2497		CHICAGO	IL		12/21/2011	5.250	10,017,908						18,400,000	12/02/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	2,123,188						3,700,000	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	2,059,155						3,415,000	09/08/2011
2500		AUSTIN	TX		11/17/2011	5.330	4,548,131						10,200,000	10/07/2011
2501		HELOTES	TX		12/12/2011	5.650	4,427,905						6,750,000	09/13/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,654,601						7,500,000	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.600	2,930,726						7,230,000	09/16/2011
2507		TEMPLE TERRACE	FL		09/22/2011	5.840	2,875,489						6,800,000	12/08/2010
2509		EAGAN	MN		10/31/2011	5.600	1,085,620						2,410,000	09/22/2011
2510		RICHMOND	VA		12/01/2011	5.300	5,711,029						10,500,000	08/03/2011
2511		ROGERS	MN		05/18/2012	5.560	2,363,949						3,700,000	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	7,560,363						11,750,000	10/17/2011
2513		DALLAS	TX		10/05/2011	5.250	3,809,106						6,330,000	09/22/2011
2514		PORTLAND	OR		10/25/2011	5.250	2,484,101						3,795,000	10/07/2011
2515		CHICAGO	IL		12/12/2011	5.300	1,033,178						1,690,000	11/08/2011
2518		MADISON	TN		01/31/2012	5.050	1,385,624						4,300,000	10/18/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,148,213						2,850,000	11/26/2011
2520		PORTLAND	OR		01/31/2012	5.250	1,740,187						3,080,000	10/31/2011
3002		CLINTON TOWNSHIP	MI		02/29/2012	5.450	1,927,913						3,250,000	12/01/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,818,443						4,450,000	10/21/2011
3009		LAWRENCE	KS		12/15/2011	5.250	1,916,526						4,400,000	10/13/2011
3011		LOS ANGELES	CA		03/02/2012	5.100	2,824,287						5,250,000	12/14/2011
3012		BROOKLYN	NY		12/23/2011	5.140	1,546,491						2,500,000	11/14/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	7,988,743						15,710,000	01/04/2012
3019		BELLEVUE	WA		12/30/2011	4.950	4,002,872						8,400,000	11/10/2011
3020		CAMPBELL	CA		12/29/2011	5.300	1,293,184						2,800,000	11/15/2011
3023		NAMPA	ID		01/30/2012	5.400	2,744,050						5,400,000	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	1,730,168						9,720,000	11/18/2011
3028		FERNLEY	NV		01/17/2012	4.900	2,399,598						4,400,000	11/14/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,570,281						2,725,000	11/07/2011
3032		WEST VALLEY CITY	UT		12/29/2011	5.100	2,134,008						4,160,000	10/31/2011
3036		KENT	WA		01/10/2012	5.250	8,748,103						25,530,000	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.850	2,453,020						5,270,000	01/21/2011
3039		HENDERSON	NC		12/19/2011	5.200	3,519,170						6,200,000	10/10/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,736,149						3,000,000	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,654,359						2,900,000	10/24/2011

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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
3043		HAUPPAUGE	NY		01/24/2012	5.250	1,731,630						3,050,000	11/15/2011
3045		PORTLAND	OR		12/14/2011	5.050	6,705,854						13,000,000	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,700,350						2,930,000	10/27/2011
3048		EVERETT	WA		01/17/2012	5.250	2,077,932						4,880,000	09/13/2011
3049		TORRANCE	CA		12/29/2011	5.200	2,390,606						5,950,000	11/14/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,942,127						3,175,000	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	929,199						2,300,000	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	946,019						2,900,000	12/01/2011
3059		TORRANCE	CA		01/09/2012	5.400	2,213,325						4,440,000	11/14/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,921,641						4,000,000	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	5,482,470						8,040,000	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	3,955,163						6,800,000	11/11/2011
3072		KANSAS CITY	MO		03/14/2012	4.950	1,080,952						1,845,000	01/03/2012
3080		PORTLAND	OR		02/29/2012	5.530	5,512,439						12,400,000	12/02/2011
3082		COLUMBIA	SC		03/05/2012	5.200	5,041,284						9,450,000	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	7,617,136						16,200,000	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,986,719						6,300,000	12/28/2011
3092		WESTMINSTER	CO		02/13/2012	4.950	5,736,325						9,400,000	12/22/2011
3094		ALSIP	IL		05/09/2012	4.600	4,595,815						7,600,000	11/09/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,403,416						4,400,000	02/29/2012
3096		PORT ARTHUR	TX		01/31/2012	5.250	3,636,437						6,350,000	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	3,198,931						9,410,000	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,377,709						2,600,000	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	3,108,957						5,500,000	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	3,422,556						5,750,000	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,327,120						7,200,000	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	3,304,603						7,800,000	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,605,071						5,300,000	12/22/2011
3127		ALTADENA	CA		07/31/2012	5.400	3,146,282						6,200,000	02/24/2012
3130		SARASOTA	FL		04/27/2012	6.200	2,462,408						5,500,000	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,397,849						12,175,000	12/14/2011
3133		NEW YORK	NY		04/16/2012	4.750	9,120,572						21,500,000	02/16/2012
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,712,137						4,200,000	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,880,003						3,190,000	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,740,584						7,500,000	01/05/2012
3141		BELLEVUE	WA		03/15/2012	5.050	3,348,159						12,880,000	01/12/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,322,573						3,230,000	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	2,206,571						3,800,000	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,626,032						4,750,000	07/25/2012
3156		ORLANDO	FL		03/30/2012	5.125	4,717,980						10,610,000	02/15/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,392,331						3,560,000	02/28/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,847,573						5,000,000	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	2,029,476						3,360,000	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	1,211,406						3,445,000	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	3,339,100						6,000,000	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,485,833						2,640,000	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,782,189						4,800,000	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	4,059,943						7,650,000	02/13/2012
3180		PLANO	TX		05/21/2012	5.150	2,155,636						3,575,000	03/09/2012
3188		COLLEGE STATION	TX		04/20/2012	4.750	4,808,802						9,480,000	02/24/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,834,247						3,300,000	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	884,408						2,570,000	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,585,223						4,200,000	03/20/2012
3195		KENOSHA	WI		05/22/2012	4.850	932,279						1,810,000	03/21/2012
3196		WISCONSIN RAPIDS	WI		05/22/2012	4.850	1,289,678						2,500,000	03/30/2012
3199		CLEARWATER	FL		04/27/2012	4.950	1,085,849						3,560,000	02/23/2012
3200		LOS ANGELES	CA		06/07/2012	5.250	1,900,334						4,000,000	03/23/2012
3202		HAZEL CREST	IL		10/23/2012	4.850	1,934,299						5,950,000	02/10/2012
3205		SAN DIEGO	CA		05/03/2012	4.610	5,647,883						11,500,000	03/22/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,554,095						3,060,000	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	4,251,461						10,100,000	04/11/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3233		GREENWOOD	IN		07/05/2012	5.200	3,066,937						4,850,000	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,564,220						2,527,500	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,763,722						3,400,000	06/11/2012
3242		FLINT	MI		06/26/2012	5.600	3,998,074						8,800,000	04/16/2012
3245		BURIEN	WA		07/31/2012	5.050	2,073,848						3,450,000	06/11/2012
3246		TEMPE	AZ		05/22/2012	5.250	1,848,779						2,875,000	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	2,079,344						3,375,000	03/30/2012
3254		HALF MOON BAY	CA		05/30/2012	5.100	3,856,037						6,350,000	04/06/2012
3255		MIRA LOMA	CA		06/13/2012	4.900	3,292,502						6,300,000	03/21/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,245,859						2,200,000	03/04/2012
3263		OAKBROOK TERRACE	IL		06/29/2012	5.020	1,442,194						3,100,000	05/07/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,986,200						4,100,000	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,979,301						5,100,000	04/05/2012
3266		ADDISON	IL		06/29/2012	5.020	539,920						1,470,000	04/26/2012
3267		CHICAGO	IL		06/29/2012	5.020	675,364						1,600,000	04/26/2012
3268		MINOOKA	IL		06/29/2012	5.020	539,920						1,150,000	04/26/2012
3269		MOUNT PROSPECT	IL		06/29/2012	5.020	973,646						2,030,000	04/26/2012
3270		OAK PARK	IL		06/29/2012	5.020	630,226						1,300,000	04/26/2012
3271		OSWEGO	IL		06/29/2012	5.020	630,226						1,840,000	04/26/2012
3272		WILLOWBROOK	IL		06/29/2012	5.020	764,757						1,600,000	04/26/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	5,935,908						11,430,000	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,254,720						1,960,000	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,621,103						5,000,000	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	1,040,707						1,800,000	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	4,878,718						8,875,000	04/04/2012
3296		VANCOUVER	WA		07/31/2012	4.650	3,810,817						5,800,000	05/29/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,806,831						5,400,000	04/30/2012
3298		SAN JUAN CAPISTRANO	CA		05/29/2012	4.500	2,686,613						4,450,000	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,511,694						4,600,000	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	1,116,299						1,750,000	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,953,530						3,300,000	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	7,356,282						17,000,000	05/02/2012
3309		ELKO	NV		06/27/2012	5.000	12,519,568						28,000,000	05/06/2012
3310		VENICE	FL		05/10/2012	4.950	1,892,135						44,500,000	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	4,086,007						6,600,000	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.500	2,356,694						4,500,000	04/11/2012
3313		ESCONDIDO	CA		05/03/2012	4.500	1,602,529						2,940,000	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,399,989						2,400,000	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	1,177,480						2,150,000	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	1,062,877						3,650,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,205,301						3,915,000	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,422,759						4,100,000	05/09/2012
3325		HOUSTON	TX		08/17/2012	5.000	3,841,248						9,200,000	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	4,183,932						8,850,000	06/06/2012
3333		VALENCIA	CA		07/12/2012	4.600	3,600,257						8,400,000	05/16/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,262,111						2,200,000	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	7,565,077						11,500,000	05/23/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,523,891						2,530,000	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	5,563,836						10,000,000	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	3,172,149						5,700,000	06/15/2012
3343		RENO	NV		07/25/2012	4.900	4,335,063						12,200,000	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	1,992,272						5,800,000	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,432,297						4,000,000	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	2,226,971						4,000,000	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	2,038,883						4,200,000	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	2,478,494						7,100,000	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,834,209						4,300,000	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	809,832						1,870,000	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	1,948,385						3,600,000	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	2,319,760						4,200,000	06/04/2012
3361		STRONGSVILLE	OH		03/15/2013	4.650	3,363,388						5,100,000	02/05/2013

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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
3362		GREEN BAY	WI		12/21/2012	5.250	574,263						1,220,000	06/02/2012
3364		BROOKFIELD	WI		09/11/2012	4.600	6,163,003						9,700,000	04/16/2012
3365		GREEN BAY	WI		12/21/2012	5.250	4,758,281						8,620,000	06/02/2012
3366		NEWARK	DE		11/02/2012	5.250	3,302,333						5,650,000	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,771,993						4,600,000	08/08/2012
3370		HOUSTON	TX		09/07/2012	4.550	3,566,408						6,950,000	06/29/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	3,249,870						6,980,000	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	3,074,174						5,300,000	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,858,092						6,600,000	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,569,018						2,250,000	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,794,547						4,260,000	06/13/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	3,248,075						5,875,000	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,599,608						5,300,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,436,097						3,200,000	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,542,412						2,770,000	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,538,425						4,800,000	06/28/2012
3387		NAGS HEAD	NC		10/10/2012	4.750	2,862,873						7,180,000	07/20/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	1,333,302						4,250,000	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,612,752						4,800,000	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	1,135,923						6,600,000	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,345,105						3,300,000	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	3,950,719						8,500,000	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,794,711						5,300,000	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	3,921,508						6,600,000	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	974,920						2,720,000	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,162,727						2,200,000	07/11/2012
3413		LEESBURG	FL		12/19/2012	4.750	7,800,593						12,725,000	06/30/2012
3416		MARIETTA	GA		12/07/2012	4.700	3,006,442						5,130,000	10/11/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	2,126,934						4,400,000	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	1,177,487						2,150,000	08/06/2012
3426		COLUMBUS	OH		12/12/2012	5.000	5,935,940						20,550,000	10/01/2012
3428		PHOENIX	AZ		10/31/2012	4.200	3,089,851						6,000,000	08/02/2012
3433		FISHERS	IN		10/12/2012	4.950	1,629,813						2,590,000	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	921,207						1,450,000	09/28/2012
3435		AUSTIN	TX		11/30/2012	4.500	1,861,612						4,850,000	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	3,149,359						5,400,000	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	7,749,359						12,400,000	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	996,772						1,700,000	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	3,346,717						8,700,000	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	5,426,662						11,000,000	07/15/2012
3446		TAMPA	FL		09/28/2012	4.700	1,955,538						3,275,000	08/10/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,882,161						3,300,000	09/04/2012
3452		SEATTLE	WA		10/05/2012	4.350	5,329,623						8,700,000	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,926,334						4,075,000	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	6,897,848						13,500,000	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	6,187,227						10,900,000	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,433,853						2,650,000	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,353,604						3,800,000	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	5,745,208						10,700,000	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	4,787,654						8,150,000	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	2,943,125						5,536,000	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,533,212						5,345,000	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	1,932,445						3,200,000	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	2,367,913						5,300,000	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	4,129,622						9,500,000	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,816,620						5,830,000	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	11,880,699						20,000,000	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	3,793,325						10,970,000	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	981,682						4,700,000	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	6,933,954						12,600,000	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,853,566						4,320,000	10/04/2012

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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
3485		METAIRIE	LA		11/26/2012	4.670	2,389,289						3,860,000	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,164,612						1,920,000	09/04/2012
3487		ARLINGTON	TX		09/24/2012	4.550	5,255,257						8,800,000	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,520,846						5,900,000	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	3,230,883						6,300,000	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,693,863						2,600,000	08/31/2012
3495		PLANO	TX		02/08/2013	4.600	2,402,756						7,300,000	09/26/2012
3496		UKIAH	CA		12/19/2012	4.500	2,204,825						3,970,000	10/10/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,995,312						9,400,000	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,688,213						2,800,000	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,707,551						5,260,000	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	5,252,402						9,865,000	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	5,904,701						9,425,000	10/26/2012
3515		LIVONIA	MI		02/06/2013	4.800	2,828,593						5,000,000	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	3,149,432						6,200,000	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,958,850						3,300,000	09/30/2012
3526		ROCHESTER HILLS	MI		12/27/2012	4.950	3,011,473						5,800,000	10/15/2012
3529		RENO	NV		12/28/2012	4.450	941,801						4,880,000	11/07/2012
3530		ORLANDO	FL		12/06/2012	4.650	2,306,368						6,000,000	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	2,095,838						4,100,000	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	2,254,058						3,700,000	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	791,348						1,650,000	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	700,920						1,500,000	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,631,085						3,350,000	10/12/2012
3544		CINCINNATI	OH		05/31/2013	4.550	5,171,743						10,660,000	03/22/2013
3546		SANTA MONICA	CA		01/29/2013	4.500	2,971,688						6,740,000	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	4,612,131						8,560,000	10/26/2012
3555		TAMPA	FL		12/11/2012	4.700	2,298,786						4,000,000	11/12/2012
3556		OAKLAND	CA		01/29/2013	4.450	2,277,098						4,000,000	11/19/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,776,830						5,600,000	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,453,049						2,645,000	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	3,135,088						5,550,000	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	4,813,440						7,620,000	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	1,189,834						2,800,000	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,612,276						11,160,000	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	5,623,903						11,800,000	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,815,908						3,050,000	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	4,176,403						8,100,000	10/11/2012
3573		RANCHO CUCAMONGA	CA		02/07/2013	4.850	4,933,337						13,960,000	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	6,340,691						15,300,000	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	944,991						1,640,000	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	1,991,399						7,240,000	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	956,045						1,850,000	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,350,376						2,300,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,494,492						4,400,000	11/19/2012
3587		IRVING	TX		02/01/2013	4.850	1,263,840						2,240,000	11/13/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	1,287,003						2,600,000	01/02/2013
3590		MENTOR	OH		02/26/2013	4.750	4,721,372						10,125,000	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,889,389						3,350,000	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	1,155,019						3,650,000	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	1,060,032						1,600,000	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	702,682						1,000,000	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,416,813						2,900,000	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,438,755						2,550,000	10/18/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	7,208,934						12,500,000	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	914,955						1,650,000	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,465,676						2,795,000	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,639,160						5,100,000	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,410,394						3,150,000	01/04/2013
3647		TOLEDO	OH		04/24/2013	4.600	728,528						1,350,000	03/27/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	1,057,806						1,800,000	01/25/2013

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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
3650		SOUTH SAN FRANCISCO	CA		05/10/2013	4.100	1,265,894						2,620,000	02/21/2013
3651		MODESTO	CA		03/28/2013	4.700	5,150,198						9,040,000	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	960,011						5,100,000	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,438,765						2,770,000	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,859,142						3,900,000	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	3,327,420						7,200,000	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	435,820						2,190,000	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	621,377						2,035,000	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	4,505,059						8,200,000	02/04/2013
3666		MESA	AZ		06/27/2013	4.610	2,572,979						5,950,000	03/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,886,350						3,550,000	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,653,378						4,040,000	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	919,382						1,910,000	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,563,985						7,400,000	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,268,146						5,200,000	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	15,316,620						34,940,000	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	5,250,418						8,300,000	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	2,022,147						3,375,000	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,880,922						6,150,000	02/26/2013
3696		DENVER	CO		06/07/2013	4.200	3,324,738						7,460,000	05/10/2013
3698		HOMETOWN	IL		02/28/2013	4.050	3,920,402						9,800,000	02/14/2013
3701		FORT WAYNE	IN		04/25/2013	5.050	4,061,821						9,880,000	01/31/2013
3702		PEORIA	AZ		03/05/2013	4.400	3,578,614						7,680,000	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	10,248,405						18,600,000	03/21/2013
3704		LYNNWOOD	WA		03/18/2013	4.350	4,825,617						8,050,000	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	1,285,965						2,290,000	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	660,980						1,200,000	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	660,980						1,160,000	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	767,118						1,375,000	03/09/2013
3709		EL PASO	TX		04/11/2013	4.400	2,306,910						5,000,000	02/11/2013
3711		LODI	CA		07/10/2013	4.150	1,467,427						3,900,000	02/20/2013
3714		BRONX	NY		04/10/2013	5.250	7,327,191						28,100,000	02/19/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	4,335,488						10,500,000	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,333,734						2,260,000	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	11,332,359						19,400,000	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,353,266						2,700,000	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,548,418						4,200,000	02/08/2013
3721		RALEIGH	NC		05/03/2013	4.250	3,233,410						5,400,000	04/18/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	2,376,723						6,600,000	02/27/2013
3724		NORTH LAS VEGAS	NV		04/09/2013	4.500	4,436,489						7,300,000	03/01/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	950,427						1,600,000	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	1,025,355						1,700,000	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,754,873						8,120,000	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,566,177						4,600,000	03/08/2013
3739		FAIRFIELD	CT		11/15/2013	4.770	978,682						2,750,000	06/12/2013
3740		FORT WORTH	TX		06/20/2013	4.500	1,670,995						3,230,000	02/28/2013
3741		MIAMISBURG	OH		06/28/2013	4.550	1,557,374						2,780,000	04/26/2013
3742		KIRKLAND	WA		05/30/2013	4.290	9,153,682						16,000,000	03/25/2013
3743		ROME	GA		07/12/2013	4.770	3,835,256						8,000,000	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	7,511,680						12,800,000	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,519,911						3,100,000	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,501,557						2,410,000	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	3,127,471						6,300,000	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	1,423,824						3,300,000	04/17/2013
3755		BATON ROUGE	LA		07/15/2013	4.650	1,165,027						3,110,000	04/25/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,590,606						6,100,000	03/19/2013
3762		ALISO VIEJO	CA		06/07/2013	4.750	5,331,771						10,300,000	04/08/2013
3765		PORTLAND	OR		06/06/2013	4.520	1,304,476						4,200,000	03/28/2013
3766		WEST LANCASTER	CA		05/21/2013	5.000	1,909,227						3,650,000	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	3,108,562						5,430,000	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	1,766,847						5,720,000	05/01/2013

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3770		THORNTON	CO		05/01/2013	4.860	2,106,329						3,850,000	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	927,782						1,700,000	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,473,128						9,650,000	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,596,556						2,850,000	03/26/2013
3776		PONTIAC	MI		06/21/2013	4.440	1,676,448						3,200,000	04/15/2013
3777		SAN FRANCISCO	CA		04/04/2013	5.080	9,769,145						16,000,000	03/21/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	5,084,100						10,200,000	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,356,867						2,500,000	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,935,734						5,750,000	04/30/2013
3795		COLORADO SPRINGS	CO		07/09/2013	4.700	2,060,765						4,000,000	04/22/2013
3797		ATLANTA	GA		07/09/2013	4.550	2,729,790						4,400,000	05/28/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,345,640						2,100,000	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	6,401,996						10,900,000	04/18/2013
3802		CLEVELAND HEIGHTS	OH		11/01/2013	4.350	2,536,132						4,260,000	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	1,160,866						2,020,000	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,587,044						5,000,000	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,543,717						2,800,000	05/10/2013
3814		ELKO	NV		11/15/2013	5.250	2,473,510						5,681,250	07/02/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	4,548,056						8,050,000	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,637,400						2,500,000	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,660,063						5,700,000	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	3,125,914						5,250,000	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,484,027						3,140,000	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	742,544						1,540,000	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	1,015,266						1,770,000	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,444,306						2,800,000	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	3,005,627						6,200,000	07/12/2013
3850		AUSTIN	TX		09/20/2013	4.640	2,267,151						5,400,000	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,984,722						6,500,000	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,746,429						3,700,000	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	1,164,472						1,950,000	06/03/2013
3857		GOOSE CREEK	SC		07/30/2013	4.280	2,403,065						5,690,000	06/18/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	980,390						1,780,000	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	2,095,343						3,300,000	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	4,824,117						10,550,000	06/12/2013
3867		OLATHE	KS		09/30/2013	4.450	2,288,594						3,960,000	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,267,260						2,300,000	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,267,260						1,950,000	07/25/2013
3870		CHICAGO	IL		10/18/2013	5.130	2,917,900						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	3,081,301						7,450,000	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	3,019,574						4,650,000	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	2,246,406						3,900,000	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	2,098,086						3,620,000	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	965,105						1,550,000	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,553,500						3,150,000	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	863,030						1,600,000	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,816,385						4,500,000	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,634,348						2,760,000	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,923,801						4,330,000	07/09/2013
3894		HOUSTON	TX		10/30/2013	4.670	6,347,436						8,800,000	07/30/2013
3896		TACOMA	WA		09/30/2013	4.720	2,267,850						4,000,000	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	925,644						1,730,000	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	786,805						1,560,000	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	950,048						1,585,000	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	867,968						2,300,000	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,453,043						3,250,000	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,735,238						3,350,000	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,417,991						2,250,000	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,896,495						6,850,000	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	3,747,903						6,500,000	06/21/2013

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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
3917		DEER PARK	TX		09/11/2013	4.610	1,296,028						2,070,000	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,846,594						3,000,000	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	3,279,846						5,200,000	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,611,841						6,010,000	07/17/2013
3924		CANOGA PARK	CA		10/03/2013	4.700	1,562,608						3,250,000	07/22/2013
3929		FARMINGTON	NM		09/12/2013	4.860	3,472,052						5,500,000	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	871,094						1,600,000	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,646,604						5,800,000	08/20/2013
3940		TUPELO	MS		09/06/2013	4.900	756,001						1,350,000	07/26/2013
3941		TUPELO	MS		09/06/2013	4.900	614,551						1,105,000	07/26/2013
3942		COLUMBUS	MS		09/06/2013	4.900	824,288						1,480,000	07/26/2013
3944		MERCED	CA		09/30/2013	4.900	1,111,735						3,850,000	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,634,914						4,525,000	10/08/2013
3946		FRONT ROYAL	VA		11/05/2013	5.100	760,665						1,500,000	09/26/2013
3947		HENDERSON	NV		11/05/2013	5.100	706,267						1,800,000	09/23/2013
3948		MARYLAND HEIGHTS	MO		10/23/2013	4.900	6,352,387						10,510,000	08/08/2013
3952		JACKSON	MI		10/22/2013	5.000	2,118,783						3,780,000	08/30/2013
3953		PAW PAW	MI		10/22/2013	5.000	1,007,129						1,880,000	08/30/2013
3956		SAN DIEGO	CA		10/23/2013	4.600	2,245,466						4,100,000	08/09/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	3,323,332						6,300,000	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,276,006						2,315,000	10/15/2013
3972		SALT LAKE CITY	UT		02/05/2014	4.490	1,194,898						1,950,000	11/18/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,825,964						3,140,000	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,927,526						6,500,000	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	1,249,341						2,140,000	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,374,279						2,150,000	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	1,140,988						2,675,000	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,716,837						4,025,000	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,894,676						4,200,000	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,409,354						2,530,000	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,860,481						3,900,000	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	1,084,462						1,860,000	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	3,529,345						5,375,000	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,907,764						3,100,000	09/27/2013
3999		LA HABRA	CA		02/19/2014	5.150	2,560,912						4,900,000	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	5,550,209						9,230,000	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,436,464						2,200,000	11/07/2013
4005		TACOMA	WA		02/11/2014	4.790	2,191,630						5,380,000	11/14/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	686,678						1,150,000	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	1,030,018						1,550,000	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,468,078						6,100,000	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	2,144,339						4,100,000	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	1,219,214						1,950,000	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,356,669						3,800,000	11/08/2013
4016		SUGAR LAND	TX		11/26/2013	5.120	1,885,985						3,725,000	10/24/2013
4018		WESTLAKE VILLAGE	CA		02/03/2014	5.000	4,184,680						9,020,000	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	1,017,045						1,660,000	10/22/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,522,585						2,940,000	10/23/2013
4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,776,352						3,850,000	11/30/2013
4024		SAN FRANCISCO	CA		12/26/2013	5.100	637,915						1,570,000	12/01/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,245,330						2,430,000	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,942,214						5,960,000	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,700,369						3,800,000	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,922,609						15,000,000	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,480,644						3,400,000	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,895,783						9,020,000	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,174,996						3,980,000	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	982,790						2,350,000	10/31/2013
4039		NORCO	CA		11/26/2013	5.120	2,690,575						4,400,000	10/30/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,219,522						4,500,000	12/05/2013
4043		FRESNO	CA		04/01/2014	4.970	1,284,458						2,950,000	02/20/2014

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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
4045		HILLSBORO	OR		11/27/2013	5.080	2,155,157						3,565,000	10/20/2013
4046		FAIRFIELD	CT		11/15/2013	4.770	978,682						2,750,000	06/12/2013
4047		MILWAUKEE	WI		12/16/2013	4.910	1,319,635						3,000,000	11/22/2013
4048		ST CLOUD	MN		12/30/2013	4.550	956,453						2,570,000	11/18/2013
4049		DENVILLE	NJ		12/19/2013	5.050	5,274,349						10,660,000	12/05/2013
4051		AUSTIN	TX		12/20/2013	4.800	4,307,879						9,600,000	11/21/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	1,483,820						3,150,000	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	1,100,901						1,700,000	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,260,112						2,600,000	02/19/2014
4056		SAN MATEO	CA		12/13/2013	4.200	4,845,298						17,300,000	11/11/2013
4057		SEATTLE	WA		02/07/2014	4.750	4,133,068						7,000,000	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,636,522						9,440,000	12/03/2013
4059		NOVI	MI		01/24/2014	5.300	2,732,884						4,300,000	12/05/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,528,678						2,300,000	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	917,653						1,950,000	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,906,284						4,790,000	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	2,025,183						3,600,000	11/15/2013
4069		NEW YORK	NY		12/19/2013	4.030	5,380,839						9,000,000	11/27/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	10,140,214						21,550,000	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,962,275						5,750,000	11/25/2013
4072		SEATTLE	WA		12/24/2013	5.050	3,716,578						6,461,478	12/03/2013
4073		FLOWER MOUND	TX		12/20/2013	4.500	4,800,681						8,200,000	11/27/2013
4074		FORNEY	TX		12/20/2013	4.500	3,918,917						5,500,000	11/22/2013
4075		ARLINGTON HEIGHTS	IL		01/22/2014	4.500	11,043,087						16,650,000	11/27/2013
4076		MEDFORD	OR		01/07/2014	4.500	3,779,188						6,015,000	12/05/2013
4077		AMES	IA		01/16/2014	4.500	7,754,705						13,500,000	12/10/2013
4079		ALBUQUERQUE	NM		12/23/2013	4.600	1,337,724						2,275,000	11/26/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	2,191,599						3,450,000	12/17/2013
4084		KENOSHA	WI		01/21/2014	5.560	708,125						1,300,000	12/10/2013
4089		TEMPE	AZ		05/20/2014	4.400	2,472,221						3,900,000	04/15/2014
4094		RICHMOND	CA		07/10/2014	4.600	4,011,048						8,500,000	04/21/2014
4097		MONTCLAIR	CA		02/12/2014	4.970	1,452,006						2,380,000	01/06/2014
4098		LOS ANGELES	CA		02/05/2014	4.670	5,804,882						11,800,000	12/11/2013
4101		BALTIMORE	MD		12/31/2013	4.140	13,868,315						34,000,000	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	5,287,410						15,350,000	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	9,008,483						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	881,924						2,485,000	02/06/2014
4107		HENDERSON	CO		01/13/2014	5.240	2,502,766						3,900,000	12/23/2013
4111		CULVER CITY	CA		02/26/2014	4.970	1,063,330						1,800,000	01/29/2014
4114		SCOTTSDALE	AZ		02/28/2014	4.990	2,150,963						4,020,000	01/10/2014
4115		ROSEBURG	OR		02/28/2014	5.140	1,835,675						2,950,000	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	973,802						1,770,000	01/10/2014
4118		ANTIOCH	CA		03/03/2014	5.110	5,819,388						10,350,000	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,594,160						4,400,000	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,363,866						3,400,000	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	814,422						1,750,000	02/26/2014
4124		LOS ANGELES	CA		02/13/2014	5.060	2,363,440						5,430,000	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	1,177,091						2,400,000	01/31/2014
4126		CLERMONT	FL		07/17/2014	4.860	2,507,695						4,000,000	03/26/2014
4130		SACRAMENTO	CA		02/26/2014	5.020	2,363,226						4,150,000	12/06/2013
4131		MESA	AZ		04/02/2014	4.900	2,963,765						5,900,000	01/31/2014
4132		FOLSOM	CA		03/26/2014	5.150	3,453,329						6,350,000	02/14/2014
4134		SAN LUIS OBISPO	CA		05/30/2014	5.050	4,955,985						9,000,000	05/16/2014
4136		BEAVERTON	OR		04/01/2014	4.950	4,043,701						7,150,000	02/14/2014
4137		NIAGARA	NY		09/24/2014	4.650	8,930,533						15,950,000	08/21/2014
4138		DURHAM	NC		03/28/2014	4.950	2,450,348						6,170,000	02/18/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	2,857,292						10,400,000	02/12/2014
4140		SAN FRANCISCO	CA		04/15/2014	4.500	2,764,156						7,490,000	03/04/2014
4141		OAKDALE	PA		05/19/2014	5.200	2,012,559						6,600,000	03/12/2014
4142		INDIANAPOLIS	IN		04/18/2014	4.890	2,751,112						4,360,000	03/17/2014

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4144		BEAVER FALLS	PA		05/19/2014	5.200	1,611,038						5,410,000	03/14/2014
4145		WILKINSBURG	PA		05/21/2014	5.200	1,318,573						5,580,000	03/14/2014
4146		GREENSBORO	NC		05/19/2014	5.200	1,536,683						3,100,000	03/17/2014
4147		RAVENNA	OH		05/19/2014	5.200	1,229,346						3,010,000	03/13/2014
4148		PITTSBURGH	PA		05/21/2014	5.200	1,194,647						3,960,000	03/14/2014
4149		TURTLE CREEK	PA		05/19/2014	5.200	812,955						3,050,000	03/14/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	2,346,500						7,010,000	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,463,098						2,350,000	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	978,628						1,700,000	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	998,007						1,950,000	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	1,289,888						2,050,000	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	1,201,941						2,050,000	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	1,201,941						2,000,000	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	899,013						1,500,000	03/12/2014
4159		GILROY	CA		05/13/2014	4.800	4,957,999						10,300,000	03/28/2014
4160		TUKWILA	WA		03/27/2014	4.800	1,158,509						1,900,000	02/19/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	3,284,211						7,970,000	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	8,244,890						15,400,000	03/11/2014
4164		PORTLAND	OR		04/24/2014	4.570	7,118,791						14,970,000	03/13/2014
4168		POOLER	GA		07/22/2014	5.000	1,589,186						3,650,000	03/11/2014
4169		TINLEY PARK	IL		04/09/2014	5.200	3,843,774						9,130,000	03/10/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,939,422						11,500,000	02/20/2014
4174		TORRANCE	CA		04/16/2014	4.920	2,874,939						5,950,000	02/18/2014
4175		OLYMPIA	WA		07/10/2014	4.350	1,442,109						2,530,000	03/25/2014
4176		KERRVILLE	TX		04/28/2014	4.750	2,592,886						3,950,000	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	1,167,529						1,800,000	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	4,840,915						9,210,000	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	7,442,301						16,000,000	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,375,057						2,200,000	03/20/2014
4183		PONTIAC	MI		05/09/2014	4.820	5,813,012						13,100,000	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,887,854						4,300,000	03/24/2014
4188		OAKLAND	CA		04/28/2014	4.100	2,342,800						4,000,000	03/17/2014
4189		BEREA	OH		04/28/2014	4.990	653,519						1,235,000	03/14/2014
4191		WOODINVILLE	WA		05/01/2014	4.750	2,160,979						3,240,000	03/17/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,471,427						2,520,000	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	3,517,425						6,230,000	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,972,472						4,292,000	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,733,942						2,930,000	03/28/2014
4199		PORTLAND	OR		05/29/2014	4.400	1,919,477						6,660,000	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	801,881						6,500,000	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	5,146,903						10,200,000	03/25/2014
4202		MAYFIELD VILLAGE	OH		05/02/2014	4.400	3,149,504						4,760,000	03/31/2014
4203		COPLEY	OH		06/11/2014	4.600	2,280,920						4,200,000	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,906,929						5,550,000	03/31/2014
4205		PARK CITY	UT		05/28/2014	4.600	1,988,303						5,600,000	04/02/2014
4206		YUMA	AZ		05/27/2014	4.590	1,384,866						2,130,000	04/15/2014
4207		TACOMA	WA		05/30/2014	4.350	2,515,007						6,920,000	04/16/2014
4210		ARVADA	CO		06/13/2014	4.600	1,335,064						2,270,000	03/31/2014
4211		MARTINEZ	CA		04/29/2014	4.740	4,864,593						12,480,000	03/19/2014
4213		WESTBURY	NY		06/30/2014	4.530	6,169,151						11,000,000	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	3,312,319						5,250,000	04/03/2014
4218		PALM DESER	CA		05/30/2014	4.700	11,514,033						17,900,000	04/28/2014
4220		ROMULUS	MI		08/11/2014	4.750	1,389,442						6,500,000	05/12/2014
4221		SACRAMENTO	CA		04/30/2014	4.770	1,556,774						3,129,000	03/26/2014
4222		SAN FRANCISCO	CA		06/04/2014	4.700	2,180,534						4,400,000	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	3,458,998						6,300,000	07/18/2014
4225		MEMPHIS	TN		07/25/2014	4.620	5,758,543						10,100,000	05/16/2014
4226		QUEEN CREEK	AZ		04/15/2014	4.700	2,317,906						3,500,000	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,901,468						2,875,000	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	2,107,009						3,600,000	04/11/2014
4229		SAN MARCOS	TX		06/20/2014	4.550	990,956						3,000,000	05/07/2014

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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
4230		TUCSON	AZ		06/23/2014	4.720	2,838,597						5,965,000	04/29/2014
4231		NEW HARTFORD	NY		06/02/2014	4.900	2,468,984						6,900,000	04/07/2014
4232		JOLIET	IL		07/01/2014	4.650	2,177,582						4,200,000	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,447,570						2,120,000	04/08/2014
4234		ENGELWOOD	CO		05/06/2014	4.650	4,493,004						6,950,000	04/10/2014
4237		SAN FRANCISCO	CA		05/15/2014	4.780	3,067,404						4,900,000	04/23/2014
4238		DEER PARK	TX		09/02/2014	4.750	3,580,624						4,880,000	04/25/2014
4241		KALAMAZOO	MI		08/15/2014	4.700	2,870,616						5,600,000	05/05/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,908,702						3,170,000	04/11/2014
4245		COLORADO SPRINGS	CO		10/31/2014	4.700	1,038,174						1,550,000	05/08/2014
4246		RAEFORD	NC		06/11/2014	4.680	3,905,891						5,880,000	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	1,174,501						2,690,000	04/17/2014
4252		CHILLICOTHE	OH		06/19/2014	4.870	2,592,322						3,750,000	04/28/2014
4254		MESA	AZ		06/17/2014	4.720	1,853,503						2,660,000	04/24/2014
4257		ALEXANDRIA	LA		06/02/2014	4.950	781,668						1,470,000	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	1,237,416						1,775,000	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,844,212						2,590,000	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	1,234,510						2,530,000	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	1,141,715						2,650,000	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,494,727						3,665,000	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	1,182,400						1,800,000	04/25/2014
4274		ROCKFORD	IL		05/15/2014	4.500	1,023,664						2,570,000	04/25/2014
4276		WINTER PARK	FL		07/10/2014	4.750	2,870,782						5,530,000	05/14/2014
4278		DRAPER	UT		07/03/2014	4.730	1,685,024						4,000,000	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,189,460						4,100,000	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,638,344						4,300,000	05/27/2014
4281		RENO	NV		07/03/2014	4.900	6,237,599						12,200,000	01/31/2014
4282		RENO	NV		07/03/2014	4.900	5,643,542						10,200,000	01/31/2014
4284		RENO	NV		07/11/2014	4.900	7,425,713						16,500,000	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	3,644,050						6,150,000	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	2,953,698						4,930,000	05/22/2014
4288		AMHERST	NY		07/21/2014	4.700	6,205,847						9,500,000	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	2,140,888						4,800,000	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,877,754						5,100,000	07/10/2014
4299		CORAL GABLES	FL		06/12/2014	4.950	1,388,059						2,500,000	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	842,654						1,700,000	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	623,653						1,450,000	05/31/2014
4307		MIDVALE	UT		07/15/2014	4.710	1,067,417						1,950,000	05/03/2014
4309		WATSONVILLE	CA		07/14/2014	4.660	2,746,799						4,625,000	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	4,198,849						8,800,000	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,482,724						5,750,000	06/27/2014
4317		PANAMA CITY	FL		07/11/2014	4.560	1,682,500						2,820,000	06/06/2014
4318		CANASTOTA	NY		09/11/2014	4.800	4,664,170						7,150,000	08/04/2014
4319		SALAMANCA	NY		09/11/2014	4.800	4,862,645						8,150,000	08/05/2014
4320		JEFFERSON CITY	MO		07/31/2014	4.270	2,028,198						3,200,000	06/26/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	868,873						2,050,000	06/10/2014
4324		LONG BEACH	CA		07/09/2014	4.660	2,487,135						6,300,000	06/04/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	893,213						1,650,000	06/17/2014
4329		BURLINGAME	CA		09/12/2014	4.450	5,485,356						11,800,000	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,985,020						3,290,000	07/18/2014
4331		JACKSONVILLE	FL		07/09/2014	4.650	2,559,708						3,750,000	06/03/2014
4332		HOUSTON	TX		09/29/2014	4.780	996,523						2,300,000	07/17/2014
4337		JACKSON	TN		07/23/2014	4.610	4,418,146						6,900,000	06/10/2014
4339		COLLEGE STATION	TX		11/12/2014	4.450	1,300,000						5,200,000	08/06/2014
4340		SARATOGA	CA		07/02/2014	4.600	4,281,215						7,200,000	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,990,753						4,150,000	07/16/2014
4343		VICTORVILLE	CA		07/24/2014	4.310	1,885,793						4,200,000	06/20/2014
4344		CYPRESS	TX		07/10/2014	4.570	2,672,237						4,800,000	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,710,287						3,300,000	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	856,288						1,570,000	06/16/2014
4348		PORTLAND	OR		07/15/2014	4.640	676,904						1,240,000	06/16/2014

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4349		VANCOUVER	WA		07/15/2014	4.640	746,279						1,370,000	06/16/2014
4352		WEST CHESTER	OH		07/09/2014	4.560	2,397,586						3,450,000	06/25/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,966,572						14,340,000	07/01/2014
4355		FORT WAYNE	IN		08/29/2014	4.860	3,460,094						9,180,000	07/28/2014
4359		BRONX	NY		10/16/2014	4.510	4,491,874						12,130,000	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	1,482,485						2,180,000	06/26/2014
4362		DALLAS	TX		08/19/2014	4.580	2,619,082						3,870,000	07/15/2014
4364		SOUTH EUCLID	OH		09/10/2014	4.360	6,974,111						19,000,000	07/17/2014
4368		WAXHAW	NC		11/19/2014	4.500	2,200,000						4,200,000	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	947,617						1,500,000	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,419,794						3,510,000	07/11/2014
4371		NORTH CAANTON	OH		08/20/2014	5.120	1,393,043						2,692,000	07/18/2014
4375		MERCER ISLAND	WA		08/13/2014	4.670	1,591,502						2,800,000	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	4,568,124						8,420,000	07/08/2014
4379		TROY	MI		11/24/2014	4.630	1,550,000						2,600,000	07/30/2014
4380		RENTON	WA		10/30/2014	4.700	1,196,978						2,950,000	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	713,808						1,450,000	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	6,251,011						17,700,000	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	2,126,996						4,800,000	07/11/2014
4397		WHITESTONE	NY		10/23/2014	4.750	4,991,286						12,800,000	08/27/2014
4398		NORMANDY PARK	WA		08/15/2014	4.460	7,449,521						15,650,000	05/30/2014
4399		VAN NUYS	CA		08/29/2014	4.600	2,198,141						4,420,000	07/24/2014
4400		DENVER	CO		08/29/2014	4.310	1,636,921						3,410,000	07/29/2014
4401		INGLESIDE	TX		08/08/2014	4.460	1,190,648						1,875,000	07/21/2014
4402		FAIRVIEW HEIGHTS	IL		09/08/2014	4.420	2,331,515						4,540,000	07/24/2014
4403		BRIDGETON	MO		09/08/2014	4.420	2,381,122						4,400,000	07/24/2014
4404		PHOENIX	AZ		12/22/2014	4.450	850,000						2,830,000	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	3,402,206						7,500,000	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,989,884						3,620,000	08/19/2014
4410		PACIFIC PALISADES	CA		09/08/2014	4.800	3,810,480						9,700,000	07/24/2014
4411		THOUSAND OAKS	CA		09/11/2014	5.900	3,190,599						8,000,000	06/25/2014
4412		KANSAS CITY	MO		09/22/2014	4.950	657,762						1,200,000	08/15/2014
4413		COLUMBUS	OH		09/24/2014	4.500	5,332,328						8,480,000	08/11/2014
4416		PICO RIVERA	CA		12/12/2014	4.590	2,100,000						7,500,000	10/14/2014
4417		PALM HARBOR	FL		09/15/2014	4.470	1,544,359						2,497,000	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,387,215						5,420,000	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,993,522						4,600,000	08/20/2014
4421		TOMBALL	TX		09/26/2014	4.950	5,421,290						9,200,000	07/29/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	676,752						1,050,000	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,297,074						5,300,000	08/13/2014
4425		SAN BERNARDINO	CA		10/30/2014	4.530	798,560						1,820,000	08/13/2014
4427		DALLAS	TX		10/06/2014	4.460	2,495,453						3,740,000	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	708,202						1,240,000	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	708,202						1,300,000	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,693,098						4,300,000	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	3,676,074						6,400,000	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,755,000						2,700,000	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,597,190						3,400,000	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	898,419						2,150,000	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	1,289,833						3,300,000	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	2,088,480						3,300,000	08/12/2014
4449		LONG BEACH	CA		10/30/2014	4.410	6,388,272						12,750,000	09/09/2014
4450		ST CHARLES	IL		09/25/2014	4.470	1,295,268						2,210,000	08/18/2014
4451		MALVERN	PA		09/16/2014	4.100	1,992,318						4,600,000	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	9,000,000						19,570,000	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	6,339,867						12,800,000	09/03/2014
4457		AUBURNDALE	FL		11/14/2014	4.400	3,457,500						6,925,000	09/29/2014
4459		ALBUQUERQUE	NM		10/06/2014	4.500	1,796,744						2,600,000	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	8,677,327						17,500,000	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,780,000						17,050,000	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,500,000						2,300,000	08/27/2014

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4464		DAPHNE	AL		09/30/2014	4.530	2,860,207						4,300,000	08/25/2014
4465		COMPTON	CA		10/15/2014	5.350	3,088,736						5,820,000	08/27/2014
4466		CHARLOTTE	NC		10/01/2014	4.250	2,834,863						4,550,000	08/22/2014
4467		SAN ANTONIO	TX		10/30/2014	4.400	5,431,994						10,690,000	09/23/2014
4468		BATON ROUGE	LA		10/02/2014	4.450	2,839,596						4,800,000	09/03/2014
4469		GILBERT	AZ		09/26/2014	4.630	2,790,045						4,900,000	09/03/2014
4470		DAYTON	NV		10/23/2014	4.400	3,837,280						6,200,000	09/04/2014
4472		CONROE	TX		10/09/2014	4.450	1,297,631						2,000,000	08/18/2014
4475		JACKSONVILLE	FL		09/30/2014	4.500	1,358,061						2,800,000	08/29/2014
4476		LAS VEGAS	NV		09/29/2014	4.360	6,866,381						11,900,000	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	995,055						1,760,000	08/26/2014
4479		RICHMOND	VA		09/18/2014	4.480	2,117,277						4,200,000	08/27/2014
4482		BALTIMORE	MD		11/26/2014	4.500	2,925,000						5,000,000	10/17/2014
4484		MURRIETA	CA		10/01/2014	4.550	1,492,300						2,400,000	09/01/2014
4488		HOUSTON	TX		10/24/2014	4.200	2,490,006						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	1,996,462						3,390,000	09/16/2014
4495		LAS VEGAS	NV		11/25/2014	4.450	1,900,000						2,770,000	09/19/2014
4496		NEW PORT RICHEY	FL		10/03/2014	4.300	2,293,938						5,000,000	08/29/2014
4497		DEER PARK	TX		12/11/2014	4.320	1,975,000						2,810,000	11/19/2014
4498		HOUSTON	TX		12/11/2014	4.350	2,200,000						3,150,000	11/19/2014
4500		RICHMOND	VA		12/19/2014	4.650	1,528,000						2,275,000	11/17/2014
4501		ORLANDO	FL		11/10/2014	4.360	1,880,000						3,150,000	09/19/2014
4502		DINUBA	CA		09/29/2014	4.360	1,488,143						4,750,000	09/17/2014
4503		PORTLAND	OR		09/30/2014	4.500	1,893,115						3,000,000	08/22/2014
4506		BREA	CA		11/14/2014	4.490	798,152						3,200,000	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,528,638						3,750,000	09/09/2014
4516		SANTA ANA	CA		10/30/2014	4.420	923,308						6,000,000	09/16/2014
4517		EUGENE	OR		11/07/2014	4.680	1,900,000						2,900,000	09/11/2014
4518		GOODYEAR	AZ		10/30/2014	4.300	1,538,221						2,535,000	09/15/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,650,000						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	1,050,000						3,390,000	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,796,636						5,600,000	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,545,409						12,000,000	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,691,748						9,400,000	09/23/2014
4528		NASVILLE	TN		11/05/2014	4.510	1,450,000						3,160,000	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,600,000						2,800,000	10/22/2014
4532		GRETNA	LA		12/01/2014	4.500	4,300,000						6,920,000	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,500,000						3,200,000	11/19/2014
4536		SAN ANTONIO	TX		10/29/2014	4.460	698,188						1,525,000	09/04/2014
4537		BUFFALO	NY		11/18/2014	4.710	600,000						1,300,000	09/28/2014
4538		HUNTINGTON BEACH	CA		12/17/2014	4.650	6,000,000						8,600,000	10/24/2014
4539		HILLSBORO	OR		11/25/2014	4.550	7,000,000						10,000,000	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	2,100,000						3,700,000	11/20/2014
4542		ORLANDO	FL		12/23/2014	4.570	7,000,000						16,300,000	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	5,275,000						8,250,000	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	3,250,000						5,700,000	10/15/2014
4547		ROME	GA		10/23/2014	4.660	1,285,035						1,960,000	10/08/2014
4550		HOUSTON	TX		12/10/2014	4.940	1,300,000						3,210,000	10/22/2014
4551		UNION CITY	CA		12/02/2014	4.550	9,750,000						20,100,000	10/20/2014
4554		CLEVELAND	OH		12/31/2014	4.150	2,050,000						4,500,000	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	4,000,000						12,970,000	10/24/2014
4559		LAHAINA	HI		11/26/2014	4.100	12,000,000						30,050,000	09/29/2014
4563		VERO BEACH	FL		11/18/2014	4.880	900,000						3,100,000	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	10,053,374						22,900,000	11/10/2014
4567		WEST CHESTER	OH		12/17/2014	4.000	8,100,000						15,535,000	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	750,000						4,250,000	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	14,000,000						26,200,000	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,700,000						2,930,000	10/21/2014
4572		SAINT PETERS	MO		12/11/2014	4.350	1,950,000						3,800,000	11/20/2014

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
4573		UNION	MO		12/11/2014	4.350	1,600,000						3,075,000	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,350,000						2,625,000	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,600,000						2,450,000	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,575,000						4,000,000	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,650,000						3,050,000	11/10/2014
4584		DEER PARK	TX		12/30/2014	4.600	1,350,000						2,150,000	11/12/2014
4586		NOVI	MI		12/30/2014	4.500	4,400,000						6,700,000	11/05/2014
4588		SEATTLE	WA		12/18/2014	4.350	5,650,000						8,900,000	11/04/2014
4590		NEWPORT BEACH	CA		12/01/2014	4.520	1,250,000						3,150,000	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	975,000						1,920,000	11/13/2014
4594		SAN ANTONIO	TX		12/22/2014	4.450	1,650,000						3,765,000	11/04/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,900,000						5,780,000	11/26/2014
4598		OGDEN	UT		12/12/2014	4.350	3,500,000						5,630,000	11/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,620,000						4,530,000	11/18/2014
4605		SYLMAR	CA		12/31/2014	4.350	2,000,000						3,725,000	11/24/2014
4606		BATON ROUGE	LA		12/30/2014	4.450	700,000						4,790,000	12/02/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	1,100,000						1,650,000	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	1,300,000						2,800,000	11/10/2014
20145		PITTSBURGH	PA		07/20/1995	8.610	33,889						720,430	07/01/1995
20146		BERKELEY	CA		08/22/1995	8.430	37,522						989,000	08/01/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							3,800,170,333						8,128,736,491	XXX
0899999. Total Mortgages in good standing							3,800,170,333						8,128,736,491	XXX
1719		ELK RIVER	MN		10/12/2007	4.750	1,067,329						1,950,000	10/05/2007
3865		FRESNO	CA		08/26/2013	4.850	777,180						1,100,000	04/30/2013
1399999. Restructured mortgages - Commercial mortgages-all other							1,844,509						3,050,000	XXX
1699999. Total - Restructured Mortgages							1,844,509						3,050,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,802,014,842						8,131,786,491	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
4076	MEDFORD	OR		01/07/2014	4.500	3,850,000		6,015,000
4107	HENDERSON	CO		01/13/2014	5.240	2,600,000		3,900,000
4060	CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,580,000		2,300,000
4102	SANTA ROSA	CA		01/15/2014	5.250	5,350,000		15,350,000
4077	AMES	IA		01/16/2014	4.500	7,900,000		13,500,000
4041	ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,250,000		4,500,000
4084	KENOSHA	WI		01/21/2014	5.560	725,000		1,300,000
4075	ARLINGTON HEIGHTS	IL		01/22/2014	4.500	11,250,000		16,650,000
3945	TAMPA	FL		01/24/2014	5.250	2,700,000		4,525,000
4033	LAS VEGAS	NV		01/24/2014	4.750	3,000,000		9,020,000
4059	NOVI	MI		01/24/2014	5.300	2,800,000		4,300,000
4019	PFLUGERVILLE	TX		01/28/2014	5.140	1,050,000		1,660,000
4018	WESTLAKE VILLAGE	CA		02/03/2014	5.000	4,250,000		9,020,000
3972	SALT LAKE CITY	UT		02/05/2014	4.490	1,215,000		1,950,000
4098	LOS ANGELES	CA		02/05/2014	4.670	5,900,000		11,800,000
3296	VANCOUVER	WA		07/31/2012	4.650		351,887	5,800,000
4057	SEATTLE	WA		02/07/2014	4.750	4,200,000		7,000,000
4005	TACOMA	WA		02/11/2014	4.790	2,300,000		5,380,000
4065	PLAINFIELD	IL		02/12/2014	5.670	1,925,000		4,790,000
4097	MONTCLAIR	CA		02/12/2014	4.970	1,650,000		2,380,000
4124	LOS ANGELES	CA		02/13/2014	5.060	2,400,000		5,430,000
3864	HAWTHORNE	CA		09/12/2013	5.100		180,000	10,550,000
3999	LA HABRA	CA		02/19/2014	5.150	2,600,000		4,900,000
4082	ST LOUIS PARK	MN		02/20/2014	5.160	2,225,000		3,450,000
4111	CULVER CITY	CA		02/26/2014	4.970	1,080,000		1,800,000
4130	SACRAMENTO	CA		02/26/2014	5.020	2,400,000		4,150,000
4120	MANDEVILLE	LA		02/27/2014	5.140	2,400,000		3,400,000
4114	SCOTTSDALE	AZ		02/28/2014	4.990	2,200,000		4,020,000
4115	ROSEBURG	OR		02/28/2014	5.140	1,900,000		2,950,000
4170	SAN DIEGO	CA		02/28/2014	5.100	4,000,000		11,500,000
4118	ANTIOCH	CA		03/03/2014	5.110	6,000,000		10,350,000
3364	BROOKFIELD	WI		09/11/2012	4.600		300,000	9,700,000
4013	BRIGHTON	CO		03/05/2014	5.300	1,250,000		1,950,000
4062	BALTIMORE	MD		03/11/2014	5.180	930,000		1,950,000
4104	RICHARDSON	TX		03/12/2014	5.270	7,983,750		13,700,000
4125	KIRKLAND	WA		03/20/2014	5.300	1,200,000		2,400,000
4132	FOLSOM	CA		03/26/2014	5.150	3,500,000		6,350,000
4160	TUKWILA	WA		03/27/2014	4.800	1,175,000		1,900,000
4138	DURHAM	NC		03/28/2014	4.950	2,500,000		6,170,000
4151	LITTLETON	CO		03/28/2014	4.720	1,510,000		2,350,000
4152	DENVER	CO		03/28/2014	4.720	1,010,000		1,700,000
4153	COLORADO SPRINGS	CO		03/28/2014	4.720	1,030,000		1,950,000
4162	SACRAMENTO	CA		03/31/2014	5.050	3,350,000		7,970,000
4200	CHANDLER	AZ		03/31/2014	4.850	810,000		6,500,000
4043	FRESNO	CA		04/01/2014	4.970	1,300,000		2,950,000
4105	PHOENIX	AZ		04/01/2014	4.850	900,000		2,485,000
4136	BEAVERTON	OR		04/01/2014	4.950	4,100,000		7,150,000
4131	MESA	AZ		04/02/2014	4.900	3,000,000		5,900,000
3989	ANTIOCH	CA		10/08/2013	5.350		500,000	4,200,000
4150	FAYETTEVILLE	NC		04/04/2014	4.500	2,500,000		7,010,000
4122	REDONDO BEACH	CA		04/09/2014	5.450	830,000		1,750,000
4169	TINLEY PARK	IL		04/09/2014	5.200	3,900,000		9,130,000
4140	SAN FRANCISCO	CA		04/15/2014	4.500	2,800,000		7,490,000
4226	QUEEN CREEK	AZ		04/15/2014	4.700	2,360,000		3,500,000
4025	SAN FRANCISCO	CA		04/16/2014	5.150	1,260,000		2,430,000
4174	TORRANCE	CA		04/16/2014	4.920	2,900,000		5,950,000
4142	INDIANAPOLIS	IN		04/18/2014	4.890	2,800,000		4,360,000
4055	LANCASTER	CA		04/23/2014	5.130	1,275,000		2,600,000
4164	PORTLAND	OR		04/24/2014	4.570	7,250,000		14,970,000
4116	BRANDON	FL		04/28/2014	5.150	1,000,000		1,770,000
4176	KERRVILLE	TX		04/28/2014	4.750	2,665,000		3,950,000
4177	PFLUGERVILLE	TX		04/28/2014	4.750	1,200,000		1,800,000
4188	OAKLAND	CA		04/28/2014	4.100	2,375,000		4,000,000
4189	BEREA	OH		04/28/2014	4.990	665,000		1,235,000
4211	MARTINEZ	CA		04/29/2014	4.740	5,000,000		12,480,000

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
4221	SACRAMENTO	CA		04/30/2014	4.770	1,600,000		3,129,000
4182	PROVO	UT		05/01/2014	4.710	1,400,000		2,200,000
4185	GLENDALE	AZ		05/01/2014	4.750	2,940,000		4,300,000
4191	WOODINVILLE	WA		05/01/2014	4.750	2,200,000		3,240,000
4202	MAYFIELD VILLAGE	OH		05/02/2014	4.400	3,200,000		4,760,000
4234	ENGELWOOD	CO		05/06/2014	4.650	4,550,000		6,950,000
4139	LEMON GROVE	CA		05/08/2014	4.750	2,925,000		10,400,000
4201	AKRON	OH		05/08/2014	4.980	5,200,000		10,200,000
4247	TUCSON	AZ		05/08/2014	4.770	1,187,000		2,690,000
4183	PONTIAC	MI		05/09/2014	4.820	6,000,000		13,100,000
4233	PHOENIX	AZ		05/12/2014	4.700	1,470,000		2,120,000
4159	GILROY	CA		05/13/2014	4.800	5,075,000		10,300,000
4204	NILES	IL		05/14/2014	5.090	2,950,000		5,550,000
4237	SAN FRANCISCO	CA		05/15/2014	4.780	3,100,000		4,900,000
4274	ROCKFORD	IL		05/15/2014	4.500	1,035,000		2,570,000
4141	OAKDALE	PA		05/19/2014	5.200	2,030,000		6,600,000
4144	BEAVER FALLS	PA		05/19/2014	5.200	1,625,000		5,410,000
4146	GREENSBORO	NC		05/19/2014	5.200	1,550,000		3,100,000
4147	RAVENNA	OH		05/19/2014	5.200	1,240,000		3,010,000
4149	TURTLE CREEK	PA		05/19/2014	5.200	820,000		3,050,000
4180	MOUNTAIN VIEW	CA		05/19/2014	4.700	7,500,000		16,000,000
4089	TEMPE	AZ		05/20/2014	4.400	2,500,000		3,900,000
4145	WILKINSBURG	PA		05/21/2014	5.200	1,330,000		5,580,000
4148	PITTSBURGH	PA		05/21/2014	5.200	1,205,000		3,960,000
3994	LAYTON	UT		05/27/2014	5.380	1,100,000		1,860,000
4206	YUMA	AZ		05/27/2014	4.590	1,400,000		2,130,000
4285	SACRAMENTO	CA		05/27/2014	4.780	3,700,000		6,150,000
4205	PARK CITY	UT		05/28/2014	4.600	2,010,000		5,600,000
4199	PORTLAND	OR		05/29/2014	4.400	2,000,000		6,660,000
4273	TEMPLE TERRACE	FL		05/29/2014	5.050	1,200,000		1,800,000
4134	SAN LUIS OBISPO	CA		05/30/2014	5.050	5,000,000		9,000,000
4207	TACOMA	WA		05/30/2014	4.350	2,550,000		6,920,000
4218	PALM DESER	CA		05/30/2014	4.700	11,650,000		17,900,000
4265	PORT ARTHUR	TX		05/30/2014	4.580	1,275,000		1,775,000
4154	ARVADA	CO		06/02/2014	4.930	1,320,000		2,050,000
4155	CENTENNIAL	CO		06/02/2014	4.930	1,230,000		2,050,000
4156	THORNTON	CO		06/02/2014	4.930	1,230,000		2,000,000
4157	KETCHIKAN	AK		06/02/2014	4.930	920,000		1,500,000
4231	NEW HARTFORD	NY		06/02/2014	4.900	2,500,000		6,900,000
4257	ALEXANDRIA	LA		06/02/2014	4.950	800,000		1,470,000
4222	SAN FRANCISCO	CA		06/04/2014	4.700	2,200,000		4,400,000
4272	SCOTTSDALE	AZ		06/05/2014	4.400	2,518,000		3,665,000
4227	CLEVELAND	OH		06/06/2014	5.030	1,925,000		2,875,000
4291	SIOUX FALLS	SD		06/06/2014	4.700	2,160,000		4,800,000
4179	WOOSTER	OH		06/10/2014	5.150	4,900,000		9,210,000
4203	COPLEY	OH		06/11/2014	4.600	2,350,000		4,200,000
4246	RAEFORD	NC		06/11/2014	4.680	4,000,000		5,880,000
4299	CORAL GABLES	FL		06/12/2014	4.950	1,400,000		2,500,000
4192	GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,500,000		2,520,000
4210	ARVADA	CO		06/13/2014	4.600	1,350,000		2,270,000
4254	MESA	AZ		06/17/2014	4.720	1,870,000		2,660,000
4193	NORTHRIDGE	CA		06/18/2014	4.450	3,550,000		6,230,000
4194	NORTHRIDGE	CA		06/18/2014	4.450	3,000,000		4,292,000
4195	CANOGA PARK	CA		06/18/2014	4.450	1,750,000		2,930,000
4252	CHILLICOTHE	OH		06/19/2014	4.870	2,625,000		3,750,000
4229	SAN MARCOS	TX		06/20/2014	4.550	1,000,000		3,000,000
4230	TUCSON	AZ		06/23/2014	4.720	2,875,000		5,965,000
4300	STONE MOUNTAIN	GA		06/23/2014	4.860	850,000		1,700,000
4270	COLORADO SPRINGS	CO		06/27/2014	4.910	1,250,000		2,530,000
4213	WESTBURY	NY		06/30/2014	4.530	6,250,000		11,000,000
4228	FORT WALTON BEACH	FL		06/30/2014	5.000	2,125,000		3,600,000
4243	FORT WALTON BEACH	FL		06/30/2014	5.000	1,925,000		3,170,000
4232	JOLIET	IL		07/01/2014	4.650	2,200,000		4,200,000
4279	SILVERDALE	WA		07/01/2014	4.750	1,200,000		4,100,000
4345	ALLEN	TX		07/01/2014	4.950	1,725,000		3,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4340	SARATOGA	CA		07/02/2014	4.600	4,320,000		7,200,000
4278	DRAPER	UT		07/03/2014	4.730	1,700,000		4,000,000
4281	RENO	NV		07/03/2014	4.900	6,300,000		12,200,000
4282	RENO	NV		07/03/2014	4.900	5,700,000		10,200,000
4287	SACRAMENTO	CA		07/08/2014	4.700	3,000,000		4,930,000
4324	LONG BEACH	CA		07/09/2014	4.660	2,500,000		6,300,000
4331	JACKSONVILLE	FL		07/09/2014	4.650	2,600,000		3,750,000
4352	WEST CHESTER	OH		07/09/2014	4.560	2,415,000		3,450,000
4094	RICHMOND	CA		07/10/2014	4.600	4,300,000		8,500,000
4175	OLYMPIA	WA		07/10/2014	4.350	1,450,000		2,530,000
4276	WINTER PARK	FL		07/10/2014	4.750	2,900,000		5,530,000
4323	ROUND ROCK	TX		07/10/2014	4.760	875,000		2,050,000
4344	CYPRESS	TX		07/10/2014	4.570	2,700,000		4,800,000
4284	RENO	NV		07/11/2014	4.900	7,500,000		16,500,000
4317	PANAMA CITY	FL		07/11/2014	4.560	1,700,000		2,820,000
4309	WATSONVILLE	CA		07/14/2014	4.660	2,790,000		4,625,000
4307	MIDVALE	UT		07/15/2014	4.710	1,075,000		1,950,000
4347	LOS LUNAS	NM		07/15/2014	4.640	864,000		1,570,000
4348	PORTLAND	OR		07/15/2014	4.640	683,000		1,240,000
4349	VANCOUVER	WA		07/15/2014	4.640	753,000		1,370,000
4126	CLERMONT	FL		07/17/2014	4.860	2,535,000		4,000,000
4216	TEMPE	AZ		07/17/2014	5.020	3,345,000		5,250,000
4280	LOS ANGELES	CA		07/18/2014	4.700	1,650,000		4,300,000
4288	AMHERST	NY		07/21/2014	4.700	6,250,000		9,500,000
4168	POOLER	GA		07/22/2014	5.000	1,600,000		3,650,000
4337	JACKSON	TN		07/23/2014	4.610	4,450,000		6,900,000
4312	ROTHSCHILD	WI		07/24/2014	4.600	4,350,000		8,800,000
4343	VICTORVILLE	CA		07/24/2014	4.310	1,900,000		4,200,000
4225	MEMPHIS	TN		07/25/2014	4.620	5,800,000		10,100,000
4303	ANTIOCH	CA		07/25/2014	4.750	630,000		1,450,000
4163	LAKE FOREST	CA		07/31/2014	5.120	8,300,000		15,400,000
4320	JEFFERSON CITY	MO		07/31/2014	4.270	2,050,000		3,200,000
4315	DENVER	CO		08/01/2014	4.850	2,500,000		5,750,000
4392	VERO BEACH	FL		08/07/2014	4.540	2,150,000		4,800,000
4297	LAS VEGAS	NV		08/08/2014	4.600	2,900,000		5,100,000
4401	INGLESIDE	TX		08/08/2014	4.460	1,200,000		1,875,000
4220	ROMULUS	MI		08/11/2014	4.750	1,400,000		6,500,000
4341	EL CAJON	CA		08/13/2014	5.600	2,000,000		4,150,000
4360	MIAMI	FL		08/13/2014	4.570	1,500,000		2,180,000
4375	MERCER ISLAND	WA		08/13/2014	4.670	1,600,000		2,800,000
4241	KALAMAZOO	MI		08/15/2014	4.700	2,900,000		5,600,000
4326	AUBURN HILLS	MI		08/15/2014	4.750	900,000		1,650,000
4398	NORMANDY PARK	WA		08/15/2014	4.460	7,500,000		15,650,000
4362	EL PASO	TX		08/19/2014	4.580	2,650,000		3,870,000
4407	SHERWOOD	OR		08/19/2014	4.810	3,420,000		7,500,000
4371	NORTH CAANTON	OH		08/20/2014	5.120	1,400,000		2,692,000
4224	BROOKLYN	NY		08/22/2014	4.530	3,500,000		6,300,000
4330	SOUTH JORDAN	UT		08/28/2014	4.810	2,000,000		3,290,000
4390	BOTHELL	WA		08/28/2014	4.480	6,300,000		17,700,000
4418	MOUNTAIN VIEW	CA		08/28/2014	4.650	2,400,000		5,420,000
4440	TUCSON	AZ		08/28/2014	4.430	1,300,000		3,300,000
4443	TACOMA	WA		08/28/2014	4.450	2,100,000		3,300,000
4355	FORT WAYNE	IN		08/29/2014	4.860	3,500,000		9,180,000
4399	VAN NUYS	CA		08/29/2014	4.600	2,210,000		4,420,000
4400	DENVER	CO		08/29/2014	4.310	1,650,000		3,410,000
4238	DEER PARK	TX		09/02/2014	4.750	3,600,000		4,880,000
4271	MANSURA	LA		09/02/2014	5.150	1,150,000		2,650,000
4353	ST CHARLES	MO		09/02/2014	4.500	6,000,000		14,340,000
4370	SHAKER HEIGHTS	OH		09/02/2014	4.950	1,425,000		3,510,000
4402	FAIRVIEW HEIGHTS	IL		09/08/2014	4.420	2,350,000		4,540,000
4403	BRIDGETON	MO		09/08/2014	4.420	2,400,000		4,400,000
4410	PACIFIC PALISADES	CA		09/08/2014	4.800	3,825,741		9,700,000
4364	SOUTH EUCLID	OH		09/10/2014	4.360	7,000,000		19,000,000
4318	CANASTOTA	NY		09/11/2014	4.800	4,700,000		7,150,000
4319	FREDONIA	NY		09/11/2014	4.800	4,900,000		8,150,000

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
4378	PENSACOLA	FL		09/11/2014	5.940	4,600,000		8,420,000
4411	THOUSAND OAKS	CA		09/11/2014	5.900	3,200,000		8,000,000
4329	BURLINGAME	CA		09/12/2014	4.450	5,500,000		11,800,000
4369	PFLUGERVILLE	TX		09/12/2014	4.630	955,000		1,500,000
4422	FLOWERTY BRANCH	GA		09/12/2014	5.180	680,000		1,050,000
4417	PALM HARBOR	FL		09/15/2014	4.470	1,550,000		2,497,000
4451	MALVERN	PA		09/16/2014	4.100	2,000,000		4,600,000
4479	RICHMOND	VA		09/18/2014	4.480	2,125,000		4,200,000
4412	KANSAS CITY	MO		09/22/2014	4.950	660,000		1,200,000
4477	GREENSBORO	NC		09/22/2014	4.880	1,000,000		1,760,000
4137	NIAGARA FALLS	NY		09/24/2014	4.650	9,000,000		15,950,000
4413	WESTERVILLE	OH		09/24/2014	4.500	5,360,000		8,480,000
4119	CATHEDRAL CITY	CA		09/25/2014	4.450	1,600,000		4,400,000
4450	ST CHARLES	IL		09/25/2014	4.470	1,300,000		2,210,000
4421	TOMBALL	TX		09/26/2014	4.950	5,450,000		9,200,000
4469	GILBERT	AZ		09/26/2014	4.630	2,800,000		4,900,000
4332	HOUSTON	TX		09/29/2014	4.780	1,000,000		2,300,000
4476	LAS VEGAS	NV		09/29/2014	4.360	6,900,000		11,900,000
4502	DINUBA	CA		09/29/2014	4.360	1,500,000		4,750,000
4464	DAPHNE	AL		09/30/2014	4.530	2,875,000		4,300,000
4475	JACKSONVILLE	FL		09/30/2014	4.500	1,363,000		2,800,000
4503	PORTLAND	OR		09/30/2014	4.500	1,900,000		3,000,000
4466	CHARLOTTE	NC		10/01/2014	4.250	2,850,000		4,550,000
4484	MURRIETA	CA		10/01/2014	4.550	1,500,000		2,400,000
4468	BATON ROUGE	LA		10/02/2014	4.450	2,850,000		4,800,000
4496	NEW PORT RICHEY	FL		10/03/2014	4.300	2,300,000		5,000,000
4427	DALLAS	TX		10/06/2014	4.460	2,500,000		3,740,000
4459	ALBUQUERQUE	NM		10/06/2014	4.500	1,800,000		2,600,000
4526	GOODYEAR	AZ		10/08/2014	4.530	2,550,000		12,000,000
4472	CONROE	TX		10/09/2014	4.450	1,300,000		2,000,000
4507	HAVERHILL	MA		10/09/2014	4.750	2,537,500		3,750,000
4408	LAS VEGAS	NV		10/14/2014	4.680	2,000,000		3,620,000
4492	COLORADO SPRINGS	CO		10/14/2014	4.650	2,000,000		3,390,000
4465	COMPTON	CA		10/15/2014	5.350	3,100,000		5,820,000
4359	BRONX	NY		10/16/2014	4.510	4,500,000		12,130,000
4428	CLOVIS	CA		10/16/2014	4.650	710,000		1,240,000
4429	CLOVIS	CA		10/16/2014	4.650	710,000		1,300,000
4433	DES MOINES	IA		10/17/2014	4.570	2,700,000		4,300,000
4434	CEDAR RAPIDS	IA		10/17/2014	4.570	3,300,000	390,874	6,400,000
4269	COMMERCE CITY	CO		10/20/2014	4.970	1,850,000		2,590,000
4456	REDDING	CA		10/21/2014	4.350	6,365,000		12,800,000
4437	CHICAGO	IL		10/22/2014	4.700	1,600,000		3,400,000
4438	MORTON GROVE	IL		10/22/2014	4.700	900,000		2,150,000
4397	WHITESTONE	NY		10/23/2014	4.750	5,000,000		12,800,000
4461	CHULA VISTA	CA		10/23/2014	4.400	8,700,000		17,500,000
4470	DAYTON	NV		10/23/2014	4.400	3,850,000		6,200,000
4547	ROME	GA		10/23/2014	4.660	1,290,000		1,960,000
4488	HOUSTON	TX		10/24/2014	4.200	2,500,000		5,400,000
4527	SAN JOSE	CA		10/29/2014	4.700	4,700,000		9,400,000
4536	SAN ANTONIO	TX		10/29/2014	4.460	700,000		1,525,000
4380	RENTON	WA		10/30/2014	4.700	1,200,000		2,950,000
4420	COVINGTON	LA		10/30/2014	4.190	3,000,000		4,600,000
4425	SAN BERNARDINO	CA		10/30/2014	4.530	800,000		1,820,000
4449	LONG BEACH	CA		10/30/2014	4.410	6,400,000		12,750,000
4467	SAN ANTONIO	TX		10/30/2014	4.400	5,450,000		10,690,000
4516	SANTA ANA	CA		10/30/2014	4.420	925,000		6,000,000
4518	GOODYEAR	AZ		10/30/2014	4.300	1,550,000		2,535,000
4245	COLORADO SPRINGS	CO		10/31/2014	4.700	1,040,000		1,550,000
4389	MAYWOOD	IL		10/31/2014	5.050	715,000		1,450,000
4424	LOS ANGELES	CA		10/31/2014	4.690	2,300,000		5,300,000
4524	LYNNWOOD	WA		10/31/2014	5.000	2,800,000		5,600,000
4528	NASVILLE	TN		11/05/2014	4.510	1,450,000		3,160,000
4569	INDIANAPOLIS	IN		11/06/2014	4.710	14,000,000		26,200,000
4517	EUGENE	OR		11/07/2014	4.680	1,900,000		2,900,000
4501	ORLANDO	FL		11/10/2014	4.360	1,880,000		3,150,000

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
4568	HOUSTON	TX		11/10/2014	4.750	750,000		4,250,000
4339	COLLEGE STATION	TX		11/12/2014	4.450	1,300,000		5,200,000
4455	SAN FRANCISCO	CA		11/12/2014	4.410	9,000,000		19,570,000
4457	AUBURNDALE	FL		11/14/2014	4.400	3,457,500		6,925,000
4506	BREA	CA		11/14/2014	4.490	800,000		3,200,000
3814	ELKO	NV		11/15/2013	5.250		1,000,000	5,681,250
4436	AUSTIN	TX		11/17/2014	4.450	1,755,000		2,700,000
4537	BUFFALO	NY		11/18/2014	4.710	600,000		1,300,000
4563	VERO BEACH	FL		11/18/2014	4.880	900,000		3,100,000
4368	WAXHAW	NC		11/19/2014	4.500	2,200,000		4,200,000
4379	TROY	MI		11/24/2014	4.630	1,550,000		2,600,000
4463	LAS VEGAS	NV		11/24/2014	4.620	1,500,000		2,300,000
4576	TALLAHASSEE	FL		11/24/2014	4.640	1,600,000		2,450,000
4495	LAS VEGAS	NV		11/25/2014	4.450	1,900,000		2,770,000
4523	SPRING	TX		11/25/2014	4.460	1,050,000		3,390,000
4539	HILLSBORO	OR		11/25/2014	4.550	7,000,000		10,000,000
4571	DENVER	CO		11/25/2014	4.650	1,700,000		2,930,000
4482	BALTIMORE	MD		11/26/2014	4.500	2,925,000		5,000,000
4543	FOLSOM	CA		11/26/2014	4.660	5,275,000		8,250,000
4559	LAHAINA	HI		11/26/2014	4.100	12,000,000		30,050,000
4532	GRETNA	LA		12/01/2014	4.500	4,300,000		6,920,000
4578	CANOGA PARK	CA		12/01/2014	4.340	1,650,000		3,050,000
4590	NEWPORT BEACH	CA		12/01/2014	4.520	1,250,000		3,150,000
4551	UNION CITY	CA		12/02/2014	4.550	9,750,000		20,100,000
4490	LOS ANGELES	CA		12/04/2014	4.400	1,500,000		10,890,000
4557	SUNNYVALE	CA		12/04/2014	4.520	4,000,000		12,970,000
4533	COVINA	CA		12/08/2014	4.400	1,500,000		3,200,000
4550	HOUSTON	TX		12/10/2014	4.940	1,300,000		3,210,000
4462	CARSON CITY	NV		12/11/2014	4.720	6,780,000		17,050,000
4497	DEER PARK	TX		12/11/2014	4.320	1,975,000		2,810,000
4498	HOUSTON	TX		12/11/2014	4.350	2,200,000		3,150,000
4531	NORTHRIDGE	CA		12/11/2014	4.880	1,600,000		2,800,000
4540	LAWRENCEVILLE	GA		12/11/2014	4.450	2,100,000		3,700,000
4572	SAINT PETERS	MO		12/11/2014	4.350	1,950,000		3,800,000
4573	UNION	MO		12/11/2014	4.350	1,600,000		3,075,000
4574	SAINT PETERS	MO		12/11/2014	4.350	1,350,000		2,625,000
4416	PICO RIVERA	CA		12/12/2014	4.590	2,100,000		7,500,000
4598	OGDEN	UT		12/12/2014	4.350	3,500,000		5,630,000
4538	HUNTINGTON BEACH	CA		12/17/2014	4.650	6,000,000		8,600,000
4567	WEST CHESTER	OH		12/17/2014	4.000	8,100,000		15,535,000
4601	SANTA CLARITA	CA		12/17/2014	4.650	2,620,000		4,530,000
4577	PLAINFIELD	IN		12/18/2014	4.600	2,575,000		4,000,000
4588	SEATTLE	WA		12/18/2014	4.350	5,650,000		8,900,000
4592	EUGENE	OR		12/18/2014	4.350	975,000		1,920,000
4500	RICHMOND	VA		12/19/2014	4.650	1,528,000		2,275,000
4404	PHOENIX	AZ		12/22/2014	4.450	850,000		2,830,000
4520	MONROVIA	CA		12/22/2014	5.990	1,650,000		3,630,000
4594	SAN ANTONIO	TX		12/22/2014	4.450	1,650,000		3,765,000
4597	HOUSTON	TX		12/22/2014	4.500	3,900,000		5,780,000
4542	ORLANDO	FL		12/23/2014	4.570	7,000,000		16,300,000
4544	LAS VEGAS	NV		12/23/2014	4.730	3,250,000		5,700,000
4611	ALBERTVILLE	AL		12/29/2014	4.100	1,100,000		1,650,000
4584	DEER PARK	TX		12/30/2014	4.600	1,350,000		2,150,000
4586	NOVI	MI		12/30/2014	4.500	4,400,000		6,700,000
4606	BATON ROUGE	LA		12/30/2014	4.450	700,000		4,790,000
4612	FARMINGTON	UT		12/30/2014	4.350	1,300,000		2,800,000
4522	PAMPA	TX		12/31/2014	4.090	8,000,000		22,080,000
4554	CLEVELAND	OH		12/31/2014	4.150	2,050,000		4,500,000
4564	SEATTLE	WA		12/31/2014	4.650	10,053,374		22,900,000
4605	SYLMAR	CA		12/31/2014	4.350	2,000,000		3,725,000
0599999. Mortgages in good standing - Commercial mortgages-all other						897,118,865	2,722,761	1,831,086,250
0899999. Total Mortgages in good standing						897,118,865	2,722,761	1,831,086,250

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
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						897,118,865	2,722,761	1,831,086,250

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
1601	WILSONVILLE	OR		05/11/2006	01/14/2014	1,380,399								1,380,399			
1746	SPOKANE VALLEY	WA		01/18/2008	01/31/2014	1,681,886								1,681,886			
1889	PORTLAND	OR		08/11/2009	02/04/2014	944,361								944,361			
0778	KIRKLAND	WA		07/29/1996	02/07/2014	283,676								283,676			
1444	LOS ANGELES	CA		02/11/2004	02/18/2014	397,573								397,573			
1195	BOULDER	CO		04/10/2001	02/24/2014	547,026								547,026			
1007	FRESNO	CA		07/30/1999	02/28/2014	1,949,720								1,949,720			
2059	KIRKLAND	WA		07/30/2010	03/03/2014	6,184,578								6,184,578			
1310	RICHARDSON	TX		07/22/2002	03/12/2014	8,865,883								8,865,883			
1653	TRAVERSE CITY	MI		02/20/2007	03/18/2014	825,650								825,650			
3334	SPANISH FORK	UT		10/02/2012	03/27/2014	601,166								601,166			
2013	SOUTH SAN FRANCISCO	CA		06/02/2010	03/28/2014	5,259,658								5,259,658			
0983	SHERMAN OAKS	CA		03/31/1999	04/01/2014	17,346								17,346			
1513	MIDLOTHIAN	VA		06/01/2005	04/02/2014	546,217								546,217			
1000	SALINAS	CA		04/14/1999	04/07/2014	49,960								49,960			
2172	TINLEY PARK	IL		12/17/2010	04/09/2014	1,823,763								1,823,763			
2219	SUNNYVALE	CA		03/31/2011	04/10/2014	2,082,436								2,082,436			
1083	LINCOLN	NE		12/01/1999	04/11/2014	351,498								351,498			
1975	SAN FRANCISCO	CA		04/15/2010	04/15/2014	930,459								930,459			
0628	KENT	WA		12/11/1992	04/18/2014	415,084								415,084			
0984	INDIANAPOLIS	IN		04/09/1999	04/18/2014	696,429								696,429			
2157	PORTLAND	OR		12/15/2010	04/24/2014	5,171,912								5,171,912			
3197	FORT LAUDERDALE	FL		05/16/2012	05/02/2014	1,597,925								1,597,925			
1532	ISSAQUAH	WA		07/13/2005	05/06/2014	2,978,208								2,978,208			
1588	ALBUQUERQUE	NM		03/21/2006	05/07/2014	2,612,883								2,612,883			
1404	BAKERSFIELD	CA		08/28/2003	05/10/2014	55,673								55,673			
1867	GLENDALE	AZ		04/15/2009	05/16/2014	3,679,789								3,679,789			
1385	SAN DIEGO	CA		05/22/2003	05/22/2014	189,869								189,869			
1451	BOISE	ID		05/13/2004	06/02/2014	592,507								592,507			
1666	PORTLAND	OR		05/29/2007	06/02/2014	1,040,239								1,040,239			
1857	PASADENA	CA		06/11/2009	06/27/2014	4,145,775								4,145,775			
1201	GOLDEN	CO		04/19/2001	07/01/2014	49,305								49,305			
1967	LYNNWOOD	WA		04/28/2010	07/01/2014	3,925,281								3,925,281			
1986	HOUSTON	TX		04/09/2010	07/01/2014	4,170,767								4,170,767			
3014	FORT WORTH	TX		12/02/2011	07/01/2014	6,042,873								6,042,873			
2326	PARAMOUNT	CA		06/29/2011	07/02/2014	1,961,138								1,961,138			
1854	OLYMPIA	WA		02/05/2009	07/10/2014	987,791								987,791			
1661	DALLAS	TX		05/16/2007	07/14/2014	1,036,662								1,036,662			
3159	LOS ANGELES	CA		05/23/2012	07/17/2014	3,871,061								3,871,061			
1836	SEATTLE	WA		12/09/2008	07/24/2014	1,741,670								1,741,670			
1510	AUSTIN	TX		05/05/2005	07/30/2014	522,291								522,291			
1887	PORTLAND	OR		08/11/2009	07/31/2014	1,822,819								1,822,819			
1888	PORTLAND	OR		08/11/2009	07/31/2014	1,010,203								1,010,203			
1890	PORTLAND	OR		08/11/2009	07/31/2014	614,909								614,909			
1614	PLANO	TX		10/09/1999	08/01/2014	5,652,481								5,652,481			
1606	MERCER ISLAND	WA		06/10/2004	08/13/2014	1,008,582								1,008,582			
1804	SEATTLE	WA		08/22/2008	08/20/2014	461,639								461,639			
2441	HOFFMAN ESTATES	IL		10/13/2011	08/22/2014	5,640,450								5,640,450			
1046	GOLETA	CA		08/18/1999	08/26/2014	80,527								80,527			
1473	NORTH LAS VEGAS	NV		08/19/2004	08/26/2014	1,061,165								1,061,165			
1463	DENVER	CO		07/01/2004	08/29/2014	1,613,762								1,613,762			
2109	NAPERVILLE	IL		11/01/2010	08/29/2014	8,603,848								8,603,848			
1917	ST CHARLES	MO		10/19/2009	09/02/2014	4,178,922								4,178,922			
1536	MESA	AZ		06/29/2005	09/04/2014	846,663								846,663			
1630	GREENWOOD	MN		08/10/2006	09/04/2014	852,800								852,800			
1048	SAN ANGELO	TX		08/23/1999	09/08/2014	127,780								127,780			
1758	THOUSAND OAKS	CA		03/26/2008	09/11/2014	2,581,955								2,581,955			
3021	PENSACOLA	FL		12/22/2011	09/11/2014	3,192,617								3,192,617			
1478	SAN DIMAS	CA		10/21/2004	09/12/2014	872,954								872,954			
1920	BURLINGAME	CA		11/12/2009	09/12/2014	4,755,080								4,755,080			

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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					
1485	PORTAGE	IN		12/14/2004	09/16/2014	1,762,901								1,762,901			
0994	BOULDER	CO		03/26/1999	09/17/2014	570,101								570,101			
3337	MURRAY	UT		08/08/2012	09/29/2014	1,241,923								1,241,923			
1484	PHOENIX	AZ		12/10/2004	10/01/2014	934,081								934,081			
1487	DOWNEY	CA		12/27/2004	10/01/2014	774,554								774,554			
1505	SANTA ANA	CA		08/10/2005	10/02/2014	4,790,090								4,790,090			
2363	NEW CITY	NY		08/10/2011	10/07/2014	5,156,560								5,156,560			
2496	SAN FRANCISCO	CA		12/09/2011	10/07/2014	4,327,536								4,327,536			
1407	SIMI VALLEY	CA		09/18/2003	10/10/2014	564,709								564,709			
2068	ONTARIO	CA		08/12/2010	10/10/2014	5,815,449								5,815,449			
2399	SMYRNA	TN		07/21/2011	10/29/2014	1,418,524								1,418,524			
1605	PARAMOUNT	CA		06/22/2006	10/30/2014	1,813,215								1,813,215			
1500	CHARLESTON	SC		05/04/2005	10/31/2014	2,314,972								2,314,972			
1296	RANCHO DOMINGUEZ	CA		05/13/2002	11/01/2014	179,911								179,911			
1953	INDIANAPOLIS	IN		12/30/2009	11/06/2014	7,619,601								7,619,601			
2508	TROY	MI		01/18/2012	11/10/2014	4,795,898								4,795,898			
2307	LOUISVILLE	KY		06/30/2011	11/14/2014	7,039,506								7,039,506			
2308	LOUISVILLE	KY		06/30/2011	11/14/2014	7,372,439								7,372,439			
2309	LOUSIVILLE	KY		06/30/2011	11/14/2014	3,900,253								3,900,253			
1363	FRESNO	CA		04/03/2003	11/18/2014	88,328								88,328			
3124	COLUMBUS	OH		03/01/2012	11/26/2014	1,924,003								1,924,003			
3811	DAYTONA BEACH	FL		07/15/2013	12/12/2014	1,539,000								1,539,000			
1557	NASHVILLE	TN		11/18/2005	12/15/2014	693,819								693,819			
3147	CARY	NC		03/01/2012	12/16/2014	4,777,474								4,777,474			
1924	SUNNYVALE	CA		12/31/2009	12/17/2014	2,550,619								2,550,619			
1067	OREM	UT		12/14/1999	12/19/2014	86,396								86,396			
1878	MONROVIA	CA		09/29/2009	12/22/2014	1,161,312								1,161,312			
2372	ORLANDO	FL		11/22/2011	12/23/2014	3,823,624								3,823,624			
2517	NAPERVILLE	IL		12/28/2011	12/24/2014	1,920,594								1,920,594			
0199999. Mortgages closed by repayment						208,144,935								208,144,935			
0764	YORBA LINDA	CA		04/03/1996		102,891								43,925			
0830	TACOMA	WA		05/20/1997		301,853								30,395			
0901	CANOGA PARK	CA		03/27/1998		214,300								43,410			
0920	CLOVIS	CA		05/28/1998		248,389								48,266			
0931	LAGUNA NIGUEL	CA		10/06/1998		356,376								64,442			
0938	LITTLETON	CO		09/18/1998		902,331								67,358			
0963	CHATSWORTH	CA		10/20/1998		733,484								140,679			
0964	PACOIMA	CA		10/20/1998		463,162								88,860			
0966	El Segundo	CA		12/01/1998		224,741								65,620			
0980	LAKEWOOD	CA		02/22/1999		204,207								30,848			
1036	ALISO VIEJO	CA		07/01/1999		86,374								72,665			
1061	PLEASANTON	CA		09/20/1999		334,249								51,238			
1071	LITTLETON	CO		11/09/1999		514,158								33,028			
1077	ENGLEWOOD	CO		11/30/1999		1,042,203								64,778			
1085	BEAVERTON	OR		02/17/2000		918,457								35,120			
1096	FRESNO	CA		01/28/2000		447,110								58,375			
1104	LOUISVILLE	KY		02/01/2000		11,193,609								643,177			
1122	GULFPORT	MS		05/16/2000		902,411								108,685			
1133	KENT	WA		06/16/2000		250,203								149,952			
1141	DALLAS	TX		08/31/2000		1,195,900								149,467			
1143	AUSTIN	TX		10/18/2000		208,371								104,640			
1144	FRESNO	CA		08/01/2000		777,918								97,882			
1155	TUCSON	AZ		10/31/2000		1,575,848								57,757			
1173	CLOVIS	CA		01/22/2001		159,537								94,364			
1191	CLOVIS	CA		04/11/2001		576,838								60,149			
1192	LOUISVILLE	KY		05/18/2001		670,338								68,813			
1202	BELLEVUE	WA		05/31/2001		1,059,994								116,958			
1209	OXNARD	CA		06/14/2001		294,225								29,901			
1210	OXNARD	CA		06/14/2001		295,940								30,066			
1215	N HIGHLANDS	CA		06/28/2001		376,693								56,126			

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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					
1223	WESTMINSTER	CO		07/25/2001		621,537								62,105			
1246	VALENCIA	CA		12/18/2001		1,244,540								119,593			
1247	TARZANA	CA		12/18/2001		784,078								75,368			
1257	REDMOND	WA		10/30/2001		661,682								67,596			
1267	FORT BRAGG	CA		12/28/2001		405,814								118,215			
1282	SIGNAL HILL	CA		04/04/2002		532,433								52,520			
1295	CERRITOS	CA		05/09/2002		780,887								71,335			
1297	SAN DIEGO	CA		11/12/1998		687,071								123,298			
1313	COLUMBIA	SC		09/05/2002		3,931,628								345,187			
1318	LOGAN	UT		09/17/2002		597,229								54,028			
1340	FEDERAL WAY	WA		12/17/2002		1,728,324								195,901			
1345	FRESNO	CA		04/04/2003		432,319								35,641			
1349	AUSTIN	TX		03/31/2003		370,327								76,451			
1352	SAN ANTONIO	TX		02/10/2003		504,492								44,222			
1353	DENVER	CO		02/25/2003		969,776								69,404			
1358	ANAHEIM	CA		03/27/2003		280,626								59,308			
1367	MESA	AZ		05/06/2003		752,993								60,196			
1372	TUALATIN	OR		04/29/2003		1,297,709								63,734			
1375	CAMARILLO	CA		04/23/2003		216,144								80,361			
1378	LOS ANGELES	CA		04/24/2003		721,452								145,558			
1379	FRESNO	CA		06/30/2003		514,473								99,723			
1386	RANCHO CUCAMONGA	CA		05/29/2003		822,888								64,739			
1387	ARVADA	CO		06/20/2003		239,216								100,895			
1401	POMONA	CA		08/18/2003		3,084,895								139,646			
1406	TUSTIN	CA		08/28/2003		360,867								28,437			
1410	RENTON	WA		09/24/2003		3,472,593								287,939			
1417	OREM	UT		10/16/2003		1,624,340								121,436			
1423	SEATTLE	WA		03/26/2004		430,634								28,367			
1433	TURLOCK	CA		07/30/1997		2,616,422								730,927			
1434	TURLOCK	CA		08/14/2000		269,097								68,589			
1436	LAGUNA BEACH	CA		12/29/2003		764,729								35,270			
1437	PROVO	UT		12/29/2003		884,604								68,400			
1445	OREM	UT		02/11/2004		1,645,921								119,820			
1454	SAN DIEGO	CA		05/11/2004		329,115								50,784			
1464	VANCOUVER	WA		07/15/2004		1,191,529								186,456			
1469	PHOENIX	AZ		07/29/2004		401,692								104,061			
1472	REDONDO BEACH	CA		08/30/2004		570,091								25,675			
1480	TACOMA	WA		10/28/2004		900,221								59,460			
1482	PASADENA	CA		11/10/2004		829,114								55,309			
1483	KENT	WA		11/03/2004		502,485								73,111			
1488	FRESNO	CA		12/28/2004		1,905,930								73,322			
1491	BELLEVUE	NE		01/20/2005		610,795								39,662			
1493	FRESNO	CA		02/01/2005		283,615								74,707			
1495	LAKEWOOD	CO		03/24/2005		306,152								53,644			
1497	SAN DIEGO	CA		04/04/2005		2,370,505								180,641			
1499	FERNDALE	WA		05/17/2005		1,206,252								45,032			
1502	VERADALE	WA		05/03/2005		737,629								28,245			
1504	LITTLETON	CO		05/05/2005		512,472								32,469			
1506	BRIGHTON	MI		05/12/2005		2,332,816								147,761			
1508	GRAND ISLAND	NE		04/26/2005		2,592,421								96,675			
1511	TUCSON	AZ		05/26/2005		2,326,599								89,545			
1519	LOS ANGELES	CA		06/23/2005		906,705								34,171			
1520	LOS ANGELES	CA		06/23/2005		644,798								24,296			
1522	YAKIMA	WA		07/15/2005		1,215,478								44,413			
1524	BEND	OR		06/23/2005		711,481								44,505			
1535	LAS VEGAS	NV		07/06/2005		532,627								33,440			
1537	OAK HILL	WV		08/02/2005		2,102,152								268,593			
1538	CAMBRIDGE	MN		07/12/2005		998,281								35,171			
1539	GLENDALE	AZ		10/17/2005		710,405								86,032			
1540	SACRAMENTO	CA		03/14/2003		1,494,911								118,395			

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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					
1541	FRESNO	CA		08/18/2005		713,146								44,437			
1542	SEATTLE	WA		02/26/2002		806,566								75,625			
1545	FOLSOM	CA		01/18/2006		797,483								91,516			
1547	PHOENIX	AZ		09/20/2005		618,164								38,164			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,335,305								49,813			
1550	CHANDLER	AZ		09/29/2005		709,615								25,999			
1552	TUCSON	AZ		10/14/2005		2,370,853								154,145			
1553	CASPER	WY		11/16/2005		364,397								21,713			
1554	SPOTSYLVANIA	VA		12/16/2005		2,572,998								150,740			
1556	BLOOMINGTON	MN		10/24/2005		651,541								108,541			
1558	CAMDEN	SC		11/10/2005		3,327,444								118,174			
1559	WAYNEVILLE	NC		04/14/2004		4,136,820								153,374			
1566	EVERETT	WA		01/06/2006		2,478,210								85,723			
1567	KENT	WA		12/02/2005		842,301								49,757			
1568	TULSA	OK		12/27/2005		1,318,331								77,888			
1569	SUNNYVALE	CA		12/28/2005		819,868								29,124			
1570	BEND	OR		08/12/2003		92,081								67,379			
1574	EVERETT	WA		01/05/2006		1,279,977								75,828			
1575	RENTON	WA		03/28/2006		6,229,342								212,430			
1580	TROUTDALE	OR		02/23/2006		2,019,499								308,352			
1581	SEATTLE	WA		02/28/2006		1,489,190								84,926			
1582	BELLINGHAM	WA		04/18/2006		1,928,619								66,388			
1583	ESCONDIDO	CA		03/15/2006		893,717								50,942			
1584	LA MESA	CA		03/15/2006		860,271								49,021			
1586	FRESNO	CA		03/13/2006		1,077,673								37,049			
1589	SCOTTSDALE	AZ		03/09/2006		2,263,256								77,195			
1591	INDIANA	PA		04/27/2006		903,763								50,279			
1597	REDMOND	WA		04/18/2006		1,355,033								45,636			
1598	GRANADA HILLS	CA		04/19/2006		505,202								55,377			
1599	SAN DIEGO	CA		04/25/2006		3,242,289								119,627			
1600	PHILIPSBURG	PA		06/05/2006		1,866,890								100,898			
1602	ROY	UT		04/07/2006		1,510,414								49,507			
1603	LAKE FOREST	CA		05/17/2006		1,332,107								121,466			
1607	WESTLAND	MI		05/26/2006		340,590								68,373			
1609	OCEANSIDE	CA		05/31/2006		759,604								41,421			
1616	ARCADIA	CA		05/27/2004		2,755,540								105,639			
1617	FRESNO	CA		06/27/2006		893,964								27,614			
1619	BELLEVUE	WA		07/19/2006		2,502,346								78,969			
1621	LOCUST GROVE	GA		07/10/2006		1,026,291								30,521			
1623	FRESNO	CA		09/13/2006		2,138,984								65,280			
1624	SAN JOSE	CA		07/31/2006		1,871,216								58,293			
1625	MURFREESBORO	TN		07/21/2006		3,110,861								95,959			
1626	LIVINGSTON	TN		07/26/2006		1,661,936								51,271			
1634	TULSA	OK		09/15/2006		1,398,334								72,322			
1636	HEALDSBURG	CA		10/13/2006		1,862,201								96,880			
1638	CARROLLTON	TX		10/25/2006		371,825								37,061			
1639	FRESNO	CA		10/26/2006		638,307								40,593			
1640	BEVERLY HILLS	CA		10/23/2006		5,098,277								161,651			
1645	CAMPBELLSPORT	WI		12/28/2006		1,105,261								33,955			
1646	BELLEVUE	WA		12/21/2006		427,440								29,423			
1647	FEDERAL WAY	WA		01/12/2007		728,543								212,381			
1648	MEMPHIS	TN		02/08/2007		3,498,676								548,914			
1651	CENTERVILLE	UT		01/30/2007		1,647,736								51,113			
1652	RANCHO CORDOVA	CA		01/18/2007		1,558,268								48,948			
1655	MONTCLAIR	CA		03/29/2007		3,555,488								177,961			
1658	MALVERN	PA		04/11/2007		1,013,613								49,303			
1659	COLTON	CA		04/06/2007		261,777								73,029			
1664	ORLANDO	FL		05/15/2007		264,761								78,489			
1670	FRESNO	CA		05/02/2007		3,020,869								91,246			
1671	MONROE	WA		06/08/2007		353,833								238,943			

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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					
1673	CAMPBELL	CA		07/02/2007		4,908,866								234,148			
1675	TULSA	OK		07/09/2007		1,872,848								54,690			
1678	FORT WORTH	TX		08/10/2007		870,560								40,919			
1680	FLOWER MOUND	TX		06/29/2007		1,750,262								53,116			
1682	CENTENNIAL	CO		08/20/2007		1,493,303								41,698			
1683	MANTECA	CA		07/23/2007		1,047,291								30,243			
1684	SAGINAW	TX		07/18/2007		1,504,506								43,615			
1685	PORTLAND	OR		07/20/2007		943,486								26,335			
1686	AUSTIN	TX		07/20/2007		1,526,756								44,182			
1687	OCALA	FL		08/15/2007		941,458								42,519			
1688	OLYMPIA	WA		08/31/2007		1,043,927								30,902			
1690	SALEM	OR		08/29/2007		947,217								26,706			
1691	DANVILLE	CA		08/30/2007		340,296								82,700			
1692	SANTA ANA	CA		08/09/2007		573,504								15,488			
1694	BELLEVUE	WA		08/20/2007		5,421,708								116,456			
1696	FRESNO	CA		08/15/2007		1,922,143								55,467			
1697	VAN NUYS	CA		09/12/2007		1,303,789								60,196			
1698	LIBERTY LAKE	WA		09/10/2007		1,056,539								49,260			
1700	VENICE	CA		09/20/2007		700,453								13,050			
1701	VENICE	CA		09/20/2007		2,609,785								48,566			
1702	SANTA MONICA	CA		09/20/2007		2,060,385								38,335			
1703	SANTA MONICA	CA		09/20/2007		1,373,590								25,557			
1704	LYNNWOOD	WA		09/11/2007		1,956,453								90,199			
1705	BOGART	GA		09/17/2007		3,541,118								97,807			
1706	DANA POINT	CA		12/20/2007		1,271,658								26,919			
1707	CLACKAMAS	OR		09/24/2007		1,800,129								50,716			
1709	SAN JOSE	CA		08/30/2007		959,714								27,928			
1712	MODESTO	CA		10/11/2007		2,044,693								93,538			
1713	BELFAIR	WA		09/21/2007		2,475,824								115,939			
1714	BOISE	ID		10/17/2007		1,753,536								50,188			
1715	GARDNERVILLE	NV		10/04/2007		2,638,805								77,212			
1716	CENTENNIAL	CO		11/14/2007		1,607,583								30,124			
1717	SACRAMENTO	CA		09/26/2007		827,713								34,813			
1720	THOUSAND OAKS	CA		11/15/2007		1,480,826								29,292			
1722	BOZEMAN	MT		10/22/2007		1,197,336								33,389			
1723	POMONA	CA		10/31/2007		1,800,741								82,132			
1724	OXNARD	CA		11/02/2007		858,294								39,333			
1725	ODESSA	TX		10/09/2007		1,229,316								34,077			
1726	COLLEGE STATION	TX		10/09/2007		1,327,420								36,584			
1727	SANTA ANA	CA		10/22/2007		1,631,604								75,356			
1729	PORTLAND	OR		10/24/2007		1,541,149								42,898			
1730	CITY OF INDUSTRY	CA		10/15/2007		1,453,149								40,433			
1731	HOUSTON	TX		11/01/2007		483,890								146,611			
1733	BELL	CA		11/27/2007		1,630,347								138,614			
1734	CANTON TOWNSHIP	MI		11/14/2007		872,521								16,352			
1735	SHELBY TOWNSHIP	MI		11/20/2007		725,880								13,604			
1736	PEARSALL	TX		11/14/2007		641,568								12,022			
1737	FAIRBORN	OH		11/16/2007		536,164								23,856			
1738	CLEARWATER	FL		12/14/2007		2,100,763								94,394			
1739	REDWOOD CITY	CA		12/17/2007		4,699,624								126,728			
1741	HOUSTON	TX		12/03/2007		1,320,586								37,031			
1742	ORLANDO	FL		01/28/2008		781,868								34,844			
1743	ORLANDO	FL		02/05/2008		2,047,603								91,500			
1745	NEWPORT BEACH	CA		02/01/2008		1,485,046								18,615			
1747	PHOENIX	AZ		12/27/2007		1,670,222								47,684			
1748	OMAHA	NE		01/28/2008		1,078,386								30,720			
1749	ST MICHAEL	MN		04/15/2008		1,955,557								86,355			
1752	JACKSONVILLE	FL		01/03/2008		880,429								24,844			
1754	ORLANDO	FL		02/05/2008		1,079,875								89,447			
1755	SHORELINE	WA		03/11/2008		3,824,428								105,856			

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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					
1756	LAKE OSWEGO	OR		03/28/2008		1,906,788								84,984			
1757	OLYMPIA	WA		04/22/2008		4,063,920								73,502			
1759	WASHINGTON	DC		03/14/2008		916,258								17,814			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,752,263								76,488			
1762	BOCA RATON	FL		04/07/2008		2,498,245								65,992			
1763	JACKSONVILLE	FL		03/18/2008		1,476,412								26,709			
1764	DEVENS	MA		03/14/2008		579,734								25,952			
1765	AUSTIN	TX		04/01/2008		3,268,678								92,485			
1766	LOWELL	AR		04/10/2008		1,548,428								42,986			
1768	BURNSVILLE	MN		04/11/2008		2,693,828								235,088			
1769	DILWORTH	MN		04/11/2008		2,011,390								175,525			
1770	SHAKOPEE	MN		04/25/2008		3,636,078								296,227			
1771	SPOKANE VALLEY	WA		04/25/2008		2,074,624								92,691			
1772	KENT	WA		04/23/2008		1,430,264								37,579			
1773	FIFE	WA		04/22/2008		1,593,990								44,759			
1774	OKLAHOMA CITY	OK		04/23/2008		808,247								115,735			
1775	HILLSBORO	OR		05/13/2008		2,456,556								76,789			
1776	SAN JOSE	CA		05/16/2008		3,711,314								81,510			
1777	ST GEORGE	UT		06/12/2008		1,518,084								40,862			
1778	WOODINVILLE	WA		05/23/2008		8,130,509								147,772			
1779	MORGAN HILL	CA		05/23/2008		480,355								11,010			
1782	SEATTLE	WA		05/23/2008		3,223,644								60,929			
1784	PHOENIX	AZ		05/19/2008		2,414,736								63,698			
1785	TUCSON	AZ		05/15/2008		1,345,445								57,105			
1787	SPRINGFIELD	OH		06/16/2008		677,690								16,650			
1788	DAYTON	OH		06/16/2008		675,276								17,075			
1789	MORGAN HILL	CA		06/30/2008		895,822								23,631			
1790	CENTREVILLE	IL		06/30/2008		3,784,472								161,669			
1791	TURLOCK	CA		06/25/2008		2,761,603								57,659			
1792	EL PASO	TX		07/24/2008		1,014,154								40,957			
1797	GRAHAM	WA		06/24/2008		3,445,902								57,757			
1798	TUCSON	AZ		07/14/2008		2,469,460								64,254			
1799	JACKSONVILLE	FL		08/01/2008		1,210,409								92,131			
1802	MONTOGMERY	AL		08/15/2008		3,060,291								102,973			
1803	SALT LAKE CITY	UT		08/27/2008		906,530								22,019			
1806	GILROY	CA		09/19/2008		2,193,347								36,835			
1807	PHOENIX	AZ		09/11/2008		3,027,747								72,639			
1809	RANCHO CUCAMONGA	CA		10/02/2008		3,090,953								51,965			
1810	HOLLISTER	CA		08/27/2008		3,720,448								64,469			
1812	PLANO	TX		11/13/2008		1,466,232								14,310			
1814	SPARKS	NV		08/27/2008		1,266,742								95,337			
1815	AUSTIN	TX		09/19/2008		5,273,164								123,452			
1816	PORTLAND	OR		10/24/2008		856,294								34,506			
1820	KIRKLAND	WA		09/29/2008		1,798,511								321,906			
1821	SAN JOSE	CA		11/10/2008		4,025,571								231,210			
1822	TACOMA	WA		10/06/2008		949,673								71,225			
1824	COLLEGE PARK	GA		10/24/2008		1,889,783								74,917			
1825	VANCOUVER	WA		12/02/2008		2,061,829								56,383			
1827	DANBURY	CT		10/14/2008		3,154,577								52,504			
1828	COLORADO SPRINGS	CO		11/19/2008		2,062,837								33,319			
1831	MARION	IN		11/14/2008		1,909,331								46,517			
1832	OREGON CITY	OR		12/05/2008		1,440,744								254,012			
1833	ROYAL OAK	MI		11/21/2008		1,213,982								32,435			
1835	CANOGA PARK	CA		11/25/2008		2,505,231								59,970			
1838	LOS ANGELES	CA		01/30/2009		3,432,063								70,468			
1841	SAN FRANCISCO	CA		12/24/2008		2,080,834								48,435			
1842	NOVI	MI		01/22/2009		1,894,582								75,931			
1844	GRAND PRAIRIE	TX		01/23/2009		1,093,027								40,161			
1846	LOS ANGELES	CA		02/26/2009		2,232,872								45,554			
1847	MARINA DEL RAY	CA		02/26/2009		1,627,534								33,203			

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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					
1848	SANTA MONICA	CA		01/29/2009		1,948,885								40,022			
1849	SANTA MONICA	CA		01/29/2009		1,160,026								23,829			
1850	SANTA CLARA	CA		02/03/2009		3,239,665								94,987			
1853	BURLINGAME	CA		02/03/2009		3,896,464								276,409			
1858	PLANO	TX		02/27/2009		3,536,304								58,938			
1859	FIFE	WA		04/17/2009		2,574,930								51,717			
1869	ATLANTA	GA		06/01/2009		8,765,238								695,080			
1871	HOUSTON	TX		05/27/2009		2,910,392								67,956			
1872	KAHULUI	HI		05/15/2009		1,777,067								61,196			
1876	NORTH LAS VEGAS	NV		06/11/2009		1,894,999								28,546			
1877	SILVERDALE	WA		07/06/2009		1,063,315								26,289			
1880	WALNUT	CA		07/06/2009		2,396,076								83,591			
1883	PASADENA	TX		07/08/2009		3,220,111								49,412			
1884	PORTLAND	OR		07/30/2009		3,242,229								71,648			
1885	LONGVIEW	WA		07/30/2009		6,345,459								140,238			
1895	KENT	WA		09/01/2009		1,580,124								247,031			
1898	SIOUX FALLS	SD		09/11/2009		1,951,367								140,759			
1902	VIENNA	VA		09/21/2009		5,811,576								113,960			
1904	ATLANTA	GA		08/31/2009		4,086,373								120,580			
1905	HOUSTON	TX		08/31/2009		5,217,737								234,960			
1916	LAGUNA WOODS	CA		10/05/2009		2,138,077								27,700			
1921	WARREN	MI		11/04/2009		331,686								59,147			
1922	BUFFALO	NY		12/08/2009		3,602,904								495,295			
1923	TONAWANDA	NY		12/11/2009		5,129,888								705,194			
1925	MARIETTA	GA		12/28/2009		2,411,365								49,777			
1927	VAN NUYS	CA		12/03/2009		2,636,504								58,143			
1928	COEUR D'ALENE	ID		12/03/2009		2,796,292								61,283			
1931	BALTIMORE	MD		12/28/2009		5,387,427								168,249			
1933	LOS ANGELES	CA		12/16/2009		1,731,615								35,971			
1934	DANA POINT	CA		11/20/2009		4,007,287								193,178			
1936	TALLMADGE	OH		12/28/2009		4,855,954								305,789			
1938	SNOHOMISH	WA		12/22/2009		1,119,612								24,240			
1939	SAN DIEGO	CA		12/17/2009		4,482,299								65,262			
1949	NEWNAN	GA		01/19/2010		894,827								32,043			
1950	RENO	NV		12/30/2009		2,332,121								50,598			
1951	RENO	NV		12/30/2009		3,264,970								70,837			
1952	SAN JOSE	CA		01/20/2010		1,774,361								38,473			
1955	MONTEREY PARK	CA		02/08/2010		9,165,308								185,800			
1956	SEATTLE	WA		02/11/2010		4,639,118								614,638			
1957	RIO RANCHO	NM		01/29/2010		1,861,283								42,147			
1960	MOUNT VERNON	WA		02/17/2010		2,010,666								152,246			
1961	PITTSBURG	CA		01/29/2010		2,075,745								99,690			
1962	KENT	WA		02/25/2010		1,408,102								29,098			
1964	FEDERAL WAY	WA		05/03/2010		3,161,570								66,258			
1965	RENO	NV		02/26/2010		1,948,745								40,024			
1966	RENO	NV		02/26/2010		821,754								16,880			
1968	ROMULUS	MI		04/13/2010		2,202,669								71,408			
1969	LAS VEGAS	NV		04/12/2010		1,178,985								25,144			
1970	WORTHINGTON	OH		03/30/2010		3,359,196								121,075			
1971	DUBLIN	OH		03/30/2010		3,202,101								115,419			
1972	AUBURN	WA		03/23/2010		2,158,398								45,431			
1973	IRVINE	CA		03/31/2010		984,687								20,921			
1974	LOS ANGELES	CA		04/05/2010		1,273,809								74,412			
1976	PEORIA	AZ		03/31/2010		612,266								117,942			
1978	RENTON	WA		03/12/2010		4,500,306								95,932			
1979	SAN DIEGO	CA		04/05/2010		2,703,899								161,752			
1980	THOUSAND OAKS	CA		04/26/2010		4,003,072								84,136			
1981	WINTER HAVEN	FL		03/31/2010		2,465,333								89,418			
1982	SAN DIEGO	CA		04/07/2010		1,587,017								39,441			
1983	SAN DIEGO	CA		04/07/2010		3,684,939								78,431			

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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					
1984	VERO BEACH	FL		04/07/2010		2,013,362								93,802			
1985	STUDIO CITY	CA		04/19/2010		999,305								33,106			
1987	SUNNYVALE	CA		05/04/2010		5,841,201								120,066			
1988	ADDISON	IL		06/25/2010		1,126,325								24,208			
1989	FLORISSANT	MO		06/25/2010		1,482,350								31,493			
1991	BURBANK	CA		04/29/2010		2,154,709								47,217			
1992	LEWIS CENTER	OH		05/05/2010		2,086,426								71,001			
1993	UPLAND	CA		06/01/2010		2,497,282								84,200			
1995	ORANGE	CA		04/27/2010		2,809,936								61,739			
1997	IRVING	TX		05/18/2010		5,817,901								194,369			
1998	KANSAS CITY	MO		04/30/2010		1,877,674								39,965			
1999	CARLSBAD	CA		04/26/2010		4,327,265								89,560			
2000	MUKILTEO	WA		06/30/2010		10,397,591								348,159			
2002	RICHMOND	VA		05/19/2010		3,628,564								123,482			
2003	VIRGINIA BEACH	VA		05/19/2010		2,721,399								92,619			
2004	LOS ANGELES	CA		06/30/2010		4,054,473								83,849			
2006	LAS VEGAS	NV		05/05/2010		5,124,662								108,339			
2007	RIVERSIDE	CA		07/29/2010		2,511,874								82,911			
2008	MANHATTAN BEACH	CA		06/16/2010		3,664,542								115,791			
2010	PEARLAND	TX		07/30/2010		2,011,498								65,772			
2014	TORRANCE	CA		07/26/2010		771,992								44,547			
2015	SAN DIEGO	CA		06/21/2010		993,060								34,391			
2016	SAN JOSE	CA		05/24/2010		1,884,554								323,400			
2017	LOS ANGELES	CA		05/26/2010		940,686								19,774			
2019	EL CAJON	CA		05/17/2010		1,143,762								204,539			
2020	BRIDGEPORT	CT		05/28/2010		2,539,985								86,440			
2021	DRIGGS	ID		06/22/2010		943,118								19,438			
2022	CLOVIS	CA		06/29/2010		2,541,165								53,990			
2024	LANCASTER	CA		07/01/2010		1,457,374								183,153			
2025	SOUTH JORDAN	UT		07/01/2010		1,749,392								59,565			
2027	LITTLETON	CO		06/01/2010		1,127,730								24,034			
2029	SAN MATEO	CA		09/29/2010		2,928,422								98,248			
2030	DENVER	CO		07/28/2010		3,659,433								118,982			
2031	SUNRISE	FL		07/01/2010		1,707,666								99,579			
2033	REDWOOD CITY	CA		06/01/2010		2,451,846								82,679			
2035	KENT	WA		07/22/2010		3,381,617								75,103			
2037	LIVERMORE	CA		07/12/2010		3,009,651								65,658			
2038	MYRTLE BEACH	SC		09/14/2010		3,749,823								63,145			
2039	MYRTLE BEACH	SC		09/14/2010		7,262,370								122,275			
2040	MYRTLE BEACH	SC		09/14/2010		7,689,546								129,475			
2041	MERIDIAN	ID		08/12/2010		1,291,253								74,854			
2043	FEDERAL WAY	WA		07/22/2010		4,049,873								86,572			
2045	DAYTONA BEACH	FL		07/13/2010		3,768,953								80,054			
2046	GENEVA	IL		07/30/2010		5,016,003								134,750			
2047	SANTA MARIA	CA		08/17/2010		945,057								19,506			
2050	LOS ANGELES	CA		06/30/2010		2,540,034								54,314			
2051	SAN JOSE	CA		10/21/2010		1,629,125								24,341			
2053	TAMPA	FL		08/02/2010		3,881,208								131,086			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,944,214								55,962			
2055	SALT LAKE CITY	UT		10/27/2010		2,291,871								76,628			
2056	DEER PARK	IL		07/21/2010		1,132,621								23,446			
2057	MYRTLE BEACH	SC		09/24/2010		1,893,014								110,590			
2058	LITTLE RIVER	SC		09/30/2010		1,462,776								85,459			
2060	HOUSTON	TX		09/01/2010		2,640,714								56,262			
2065	SAN ANTONIO	TX		09/08/2010		4,503,407								144,792			
2066	SAN ANTONIO	TX		09/08/2010		1,275,351								153,272			
2067	ROCKWALL	TX		09/27/2010		1,345,570								19,610			
2069	ALLEN	TX		09/01/2010		1,262,651								83,743			
2070	GREENVILLE	SC		07/30/2010		3,409,761								117,341			
2071	MAGNOLIA	TX		09/15/2010		1,603,243								44,114			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2072	DULUTH	GA		10/04/2010		1,369,718								46,703			
2074	POMONA	CA		10/27/2010		3,287,100								114,669			
2075	EAST ELMHURST	NY		12/08/2010		5,213,050								111,132			
2076	EAST LANSING	MI		11/03/2010		3,846,145								133,074			
2078	SEATTLE	WA		10/15/2010		3,773,634								329,864			
2079	SANTA BARBARA	CA		11/01/2010		2,821,799								65,026			
2080	SAN FRANCISCO	CA		11/23/2010		1,440,175								22,409			
2081	SUMMERFIELD	FL		11/17/2010		2,277,385								46,696			
2082	PORTLAND	OR		09/17/2010		2,963,961								102,745			
2083	SANTA ROSA	CA		10/06/2010		2,309,763								49,857			
2084	ELK GROVE	CA		10/06/2010		6,585,732								146,691			
2086	SANTA MONICA	CA		09/27/2010		2,117,338								47,564			
2088	ALBANY	OR		07/26/2010		2,238,166								142,056			
2091	VENICE	FL		09/30/2010		2,828,576								62,896			
2092	SAN JOSE	CA		09/23/2010		3,887,925								88,018			
2095	HURST	TX		09/20/2010		1,076,874								37,096			
2096	LOS ANGELES	CA		09/09/2010		2,663,344								79,138			
2097	WINSTON-SALEM	NC		10/20/2010		2,453,903								53,730			
2098	STOCKTON	CA		10/19/2010		1,858,428								107,519			
2099	FORT MEYERS	FL		09/17/2010		646,023								37,524			
2100	CINCINATTI	OH		12/01/2010		7,786,868								455,718			
2101	FRANKLIN PARK	IL		09/30/2010		2,813,059								66,479			
2102	CHICAGO	IL		09/30/2010		2,344,229								55,394			
2103	SAN MATEO	CA		09/02/2010		5,276,904								113,595			
2104	CARROLLTON	TX		09/30/2010		1,467,545								51,118			
2105	TEMPE	AZ		10/07/2010		2,284,926								78,974			
2106	TUALATIN	OR		11/02/2010		1,197,539								70,501			
2107	WEST LINN	OR		11/02/2010		827,086								48,688			
2108	VISTA	CA		12/29/2010		5,726,527								200,873			
2111	SAN DIEGO	CA		11/16/2010		1,883,265								43,640			
2112	SANTA ANA	CA		11/19/2010		10,256,047								279,749			
2113	SAN FRANCISCO	CA		12/17/2010		2,158,886								34,776			
2115	DEVENS	MA		10/29/2010		4,508,961								153,294			
2118	HOUSTON	TX		11/01/2010		7,834,283								273,284			
2119	HOUSTON	TX		11/01/2010		1,691,494								59,004			
2120	LOS ANGELES	CA		12/29/2010		3,616,659								90,564			
2123	FAYETTEVILLE	NC		01/21/2011		1,287,647								44,323			
2128	LAS VEGAS	NV		10/28/2010		1,381,544								169,388			
2129	INDIANAPOLIS	IN		12/30/2010		1,118,307								67,285			
2130	INDIANAPOLIS	IN		12/30/2010		1,234,868								74,306			
2131	INDIANAPOLIS	IN		12/30/2010		777,200								46,762			
2132	NORTH CANTON	OH		11/05/2010		2,616,160								67,095			
2134	SAN JOSE	CA		12/13/2010		2,562,701								149,030			
2136	BEDMINISTER	NJ		12/09/2010		1,834,632								63,606			
2139	VERNON	CA		12/16/2010		1,267,180								29,757			
2140	DALLAS	TX		12/03/2010		3,373,221								52,034			
2141	MT JULIET	TN		12/13/2010		1,330,346								20,918			
2142	CYPRESS	CA		11/29/2010		2,070,693								48,292			
2143	NASHVILLE	TN		02/01/2011		2,651,513								96,896			
2144	BEDFORD	TX		12/10/2010		3,035,470								140,513			
2145	SPOKANE VALLEY	WA		11/18/2010		1,735,681								61,488			
2146	DOWNERS GROVE	IL		12/14/2010		3,342,754								195,000			
2147	LAKEWOOD	WA		12/10/2010		4,767,797								127,617			
2150	CHARLOTTE	NC		12/10/2010		2,862,929								167,784			
2152	WEST SAINT PAUL	MN		12/27/2010		2,243,373								97,889			
2153	TAMPA	FL		01/31/2011		3,210,154								74,410			
2155	BINGHAM FARMS	MI		02/14/2011		2,585,142								86,246			
2156	DENVER	CO		12/29/2010		7,198,749								422,552			
2159	AKRON	OH		01/10/2011		3,920,748								142,408			
2160	RENO	NV		12/22/2010		1,784,203								63,448			

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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					
2161	TEMPE	AZ		12/30/2010		2,473,275								86,960			
2162	SANTA MONICA	CA		01/21/2011		7,578,792								166,336			
2163	SACRAMENTO	CA		10/29/2010		1,607,091								34,302			
2164	NEWPORT BEACH	CA		01/27/2011		2,270,178								51,091			
2165	SAN CLEMENTE	CA		01/27/2011		1,888,804								43,606			
2166	IRVINE	CA		01/27/2011		2,833,206								65,409			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,650,919								60,538			
2168	LOS ANGELES	CA		03/22/2011		665,619								14,434			
2169	SANTA CLARITA	CA		03/22/2011		589,536								12,790			
2170	LOS ANGELES	CA		03/22/2011		1,616,479								35,065			
2171	TRENTON	TN		12/07/2010		771,559								67,832			
2174	GOLDEN	CO		01/03/2011		2,926,440								68,002			
2177	LA JOLLA	CA		01/31/2011		2,263,222								51,663			
2178	LOS ANGELES	CA		03/01/2011		1,613,832								35,231			
2179	ALISO VIEJO	CA		12/23/2010		3,876,619								86,016			
2180	SPRING	TX		01/26/2011		2,975,223								291,172			
2181	SALEM	OR		01/25/2011		1,133,906								25,951			
2182	SAN DIEGO	CA		12/16/2010		1,467,023								51,100			
2183	SALEM	OR		02/22/2011		2,621,407								153,037			
2184	VENTURA	CA		12/29/2010		1,537,395								23,983			
2192	DALLAS	TX		05/25/2012		9,100,000								95,877			
2193	HOUSTON	TX		05/25/2012		2,060,000								21,709			
2194	HOUSTON	TX		05/25/2012		3,715,000								39,143			
2195	HOUSTON	TX		05/25/2012		4,200,000								44,254			
2196	SAN MATEO	CA		01/20/2011		8,797,517								281,050			
2197	DRAPER	UT		01/26/2011		2,247,678								51,891			
2198	LADY LAKE	FL		06/03/2011		2,384,888								52,718			
2200	SHOREWOOD	IL		01/26/2011		1,250,562								19,400			
2201	GENEVA	IL		05/31/2011		5,134,330								163,780			
2202	DALLAS	TX		02/15/2011		1,879,254								109,504			
2203	FARMINGTON HILLS	MI		03/17/2011		3,365,449								97,791			
2204	NEW YORK	NY		12/30/2010		4,939,760								118,155			
2205	BROOKFIELD	WI		12/30/2010		2,940,950								61,735			
2206	VENTURA	CA		02/17/2011		1,138,015								65,700			
2207	PADUCAH	KY		02/08/2011		4,054,442								94,413			
2210	KIRKLAND	WA		02/25/2011		9,514,880								217,300			
2213	CLEARWATER	FL		05/25/2011		3,121,166								255,497			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		915,897								14,238			
2215	FULLERTON	CA		01/31/2011		4,406,165								134,248			
2217	MOUNT VERNON	WA		02/01/2011		6,257,089								369,572			
2218	CULVER CITY	CA		02/10/2011		2,210,198								194,079			
2220	AUSTIN	TX		03/01/2011		2,313,934								54,931			
2221	HAZELHURST	MS		04/06/2011		2,328,342								71,961			
2222	AKRON	OH		01/10/2011		3,647,201								132,475			
2224	ELIZABETH	NJ		02/22/2011		1,058,593								58,187			
2225	ATLANTA	GA		03/17/2011		1,576,067								52,125			
2226	SAN JOSE	CA		05/12/2011		1,900,224								43,974			
2227	CULVER CITY	CA		03/21/2011		2,659,523								58,813			
2228	NORTH OAKS	MN		02/28/2011		3,367,139								106,299			
2229	SAN DIEGO	CA		03/10/2011		2,374,549								52,522			
2230	PORTLAND	OR		02/18/2011		1,449,359								31,018			
2231	STERLING HEIGHTS	MI		02/24/2011		5,010,589								160,642			
2232	SEATTLE	WA		03/18/2011		3,989,552								88,124			
2233	SANTA CLARA	CA		04/05/2011		1,510,556								49,606			
2234	PALMDALE	CA		03/22/2011		1,231,855								70,191			
2235	SANTA CLARITA	CA		04/28/2011		4,927,546								161,500			
2236	SAN JOSE	CA		02/28/2011		1,606,246								37,886			
2237	ST JOHN	IN		03/25/2011		1,047,092								22,275			
2239	RANCHO CORDOVA	CA		03/14/2011		6,532,291								152,720			
2240	TULSA	OK		03/24/2011		1,461,839								120,545			

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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					
2241	SAN DIEGO	CA		03/01/2011		3,327,358								70,851			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,802,504								40,697			
2244	WOODBURY	MN		03/14/2011		2,264,591								48,534			
2247	SALINAS	CA		05/10/2011		2,288,406								49,620			
2248	NEWPORT BEACH	CA		04/07/2011		3,420,760								77,102			
2249	TORRANCE	CA		07/05/2011		1,744,931								26,045			
2250	HOUSTON	TX		03/29/2011		5,490,032								128,690			
2251	ANAHEIM	CA		04/19/2011		4,832,157								72,548			
2252	WESTLAKE VILLAGE	CA		03/31/2011		3,082,290								69,953			
2253	CRESTWOOD	IL		06/13/2011		3,731,507								123,280			
2255	CERRITOS	CA		04/04/2011		2,849,882								62,872			
2256	SEATTLE	WA		05/12/2011		5,222,556								121,095			
2257	FOLSOM	CA		03/30/2011		2,189,235								46,625			
2258	SEATTLE	WA		05/12/2011		4,272,979								99,078			
2259	ALSIP	IL		05/04/2011		1,426,187								32,589			
2260	LAS VEGAS	NV		04/14/2011		2,185,170								94,340			
2261	VISTA	CA		04/25/2011		2,667,362								57,431			
2262	DALY CITY	CA		04/28/2011		4,178,756								95,047			
2263	RIALTO	CA		04/27/2011		2,388,356								48,714			
2266	BENICIA	CA		05/11/2011		1,478,427								183,111			
2269	SAN ANTONIO	TX		03/31/2011		1,103,979								23,572			
2274	POWAY	CA		04/18/2011		2,890,224								91,544			
2275	LOS ANGELES	CA		06/28/2011		1,907,916								42,171			
2276	NORCROSS	GA		07/21/2011		2,346,425								49,205			
2279	INDIANAPOLIS	IN		04/29/2011		1,146,863								39,927			
2280	INDIANAPOLIS	IN		04/29/2011		1,211,589								42,188			
2281	SPENCER	IN		04/29/2011		2,335,232								49,768			
2282	PUNTA GORDA	FL		05/26/2011		1,953,771								65,004			
2283	AUSTIN	TX		04/21/2011		7,131,820								158,674			
2284	ELMHURST	IL		06/13/2011		2,818,203								60,585			
2285	SOUTHLAKE	TX		06/13/2011		1,652,306								90,679			
2288	SAN LUIS OBISPO	CA		07/29/2011		4,474,994								196,347			
2289	BROOKFIELD	WI		05/13/2011		1,955,101								108,683			
2290	SALT LAKE CITY	UT		05/31/2011		7,157,016								240,867			
2291	CHICAGO	IL		07/05/2011		2,851,940								44,049			
2292	STANTON	CA		05/04/2011		3,869,493								57,973			
2293	SIERRA VISTA	AZ		05/27/2011		5,341,494								115,047			
2294	CITRUS HEIGHTS	CA		05/31/2011		4,052,424								87,852			
2295	CARRBORO	NC		05/25/2011		1,676,001								55,218			
2300	PLEASANT VALLEY	MO		08/01/2011		1,507,746								34,010			
2301	LIVERMORE	CA		04/29/2011		4,183,988								93,094			
2302	CRANBERRY	PA		06/10/2011		1,145,926								24,831			
2303	MCDONOUGH	GA		06/30/2011		2,234,374								75,705			
2306	CANOGA PARK	CA		07/28/2011		3,347,087								72,364			
2310	SOUTHAMPTON	PA		06/17/2011		2,705,133								89,458			
2311	SPRING	TX		06/30/2011		1,334,108								44,037			
2312	MELROSE PARK	IL		04/15/2011		6,153,399								228,143			
2314	BURNSVILLE	MN		12/22/2011		1,447,206								29,967			
2315	EDMONDS	WA		06/10/2011		1,115,443								61,614			
2317	SAN JOSE	CA		08/01/2011		1,308,767								43,177			
2318	SOLON	OH		05/04/2011		3,344,787								113,113			
2319	SPRINGFIELD	GA		06/09/2011		3,967,139								107,322			
2320	HOUSTON	TX		06/24/2011		3,451,395								114,128			
2321	CHARLOTTE	NC		03/09/2012		8,717,304								182,991			
2322	RICHARDSON	TX		08/01/2011		2,069,383								47,281			
2325	OAKLAND	CA		07/06/2011		3,102,667								69,420			
2327	IRVING	TX		06/14/2011		3,243,010								71,871			
2328	HOUSTON	TX		06/01/2011		1,489,405								49,223			
2329	COLORADO SPRINGS	CO		06/17/2011		4,452,764								67,513			
2332	THE WOODLANDS	TX		06/23/2011		1,744,475								454,576			

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2333	AUSTIN	TX		05/18/2011		2,193,078								47,543			
2334	PORTLAND	OR		08/25/2011		3,049,218								98,392			
2335	BAKERSFIELD	CA		10/17/2011		3,313,664								71,403			
2336	EGG HARBOR	NJ		08/05/2011		1,534,094								32,277			
2337	MILWAUKEE	WI		07/26/2011		1,762,390								56,013			
2338	WEST JORDAN	UT		07/01/2011		5,491,263								118,832			
2339	ALGONQUIN	IL		06/02/2011		1,980,182								66,364			
2340	HIALEAH	FL		07/27/2011		2,806,375								91,773			
2341	MONROVIA	CA		06/30/2011		1,241,559								26,845			
2342	HANFORD	CA		08/16/2011		697,281								74,180			
2343	LAKE WYLIE	SC		06/30/2011		3,679,227								78,572			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,281,416								48,444			
2345	ROHNERT PARK	CA		06/30/2011		2,175,073								46,034			
2346	GARDENA	CA		06/23/2011		4,551,177								68,316			
2347	MOREHEAD CITY	NC		06/21/2011		1,240,989								27,073			
2348	ELIZABETHTOWN	PA		07/01/2011		1,242,653								26,404			
2351	SAND CITY	CA		08/09/2011		3,255,521								70,513			
2353	CLEBURNE	TX		09/23/2011		1,318,975								41,321			
2354	MESQUITE	TX		09/23/2011		1,460,311								45,739			
2355	MIDLAND	TX		09/23/2011		1,271,882								39,838			
2356	MAPLE GROVE	MN		07/01/2011		2,325,617								79,569			
2357	LYNWOOD	CA		06/21/2011		2,286,426								75,171			
2358	GREENVILLE	SC		07/26/2011		1,672,213								36,739			
2360	AUSTIN	TX		07/11/2011		984,571								54,430			
2361	AUSTIN	TX		07/08/2011		3,876,851								134,456			
2362	ROSEVILLE	CA		09/01/2011		1,392,363								149,022			
2364	THOUSAND OAKS	CA		08/09/2011		1,821,424								38,464			
2365	ARVADA	CO		06/30/2011		2,401,477								54,134			
2366	HILLSBORO	OR		06/30/2011		8,894,006								503,237			
2369	MARRERO	LA		10/07/2011		2,734,127								87,254			
2370	MANDEVILLE	LA		10/07/2011		2,211,767								72,434			
2371	SAN ANTONIO	TX		07/01/2011		1,135,789								38,492			
2373	GREEN BAY	WI		04/05/2012		3,263,624								229,262			
2374	GREEN BAY	WI		04/05/2012		4,428,710								321,209			
2375	BRENHAM	TX		08/05/2011		2,332,428								129,907			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,544,471								50,089			
2378	GARDEN GROVE	CA		09/28/2011		11,485,481								259,086			
2379	CHICAGO	IL		08/25/2011		913,434								30,075			
2380	PORTLAND	OR		09/20/2011		2,485,175								57,628			
2381	KALAMAZOO	MI		08/01/2011		1,290,846								52,777			
2382	SACRAMENTO	CA		08/30/2011		3,080,331								58,269			
2383	FRESNO	CA		08/31/2011		1,748,120								59,256			
2384	COLORADO SPRINGS	CO		08/05/2011		1,738,564								40,515			
2385	SAN BERNARDINO	CA		08/09/2011		3,414,655								114,602			
2387	CONCORD	CA		08/18/2011		3,913,551								175,751			
2388	STONE MOUNTAIN	GA		08/19/2011		1,867,562								64,236			
2390	HAWTHORNE	CA		07/26/2011		2,371,371								59,689			
2391	LOS ANGELES	CA		08/18/2011		1,241,463								28,385			
2392	FOX LAKE	IL		09/30/2011		1,199,355								25,664			
2393	SACRAMENTO	CA		08/01/2011		2,619,790								61,034			
2394	PARAMOUNT	CA		08/02/2011		5,700,667								197,974			
2395	MADISON	WI		08/19/2011		6,150,324								170,664			
2396	BROOKLYN	NY		08/04/2011		3,975,173								85,406			
2398	CANOGA PARK	CA		12/15/2011		1,443,382								31,923			
2400	SPOKANE	WA		11/29/2011		1,765,196								61,176			
2401	TWIN FALLS	ID		11/09/2011		6,631,819								145,771			
2402	OAKLAND	CA		09/27/2011		5,944,361								203,894			
2404	DENVER	CO		09/20/2011		1,147,064								26,572			
2406	LARAMIE	WY		11/09/2011		6,053,041								134,116			
2407	PALATINE	IL		09/02/2011		596,917								37,760			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2408	LAKELAND	FL		11/08/2011		2,200,316								78,536			
2410	RENO	NV		12/30/2011		2,687,978								91,158			
2411	HAPEVILLE	GA		09/28/2011		1,316,109								42,568			
2412	RANCHO CUCAMONGA	CA		09/23/2011		2,137,907								117,046			
2413	ROWLAND HEIGHTS	CA		09/26/2011		5,897,551								202,291			
2416	WASHINGTON	DC		09/01/2011		1,933,376								32,155			
2417	PHOENIX	AZ		08/22/2011		2,058,897								68,765			
2418	COLORADO SPRINGS	CO		10/04/2011		1,630,875								36,096			
2419	RIVERSIDE	CA		10/12/2011		3,476,785								102,421			
2421	ANAHEIM	CA		09/27/2011		10,250,855								226,704			
2422	FORT LAUDERDALE	FL		11/01/2011		4,693,097								159,860			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,756,029								72,679			
2425	SEATTLE	WA		09/27/2011		6,213,325								143,899			
2426	SEATTLE	WA		09/27/2011		5,257,425								121,763			
2427	HOUSTON	TX		09/15/2011		4,579,247								110,284			
2428	ALVIN	TX		10/14/2011		6,804,987								231,799			
2429	POTTSTOWN	PA		09/30/2011		1,767,322								61,519			
2430	ENID	OK		09/30/2011		1,673,817								58,262			
2431	DOVER	DE		09/30/2011		1,912,247								66,571			
2432	CLEVELAND	OH		09/30/2011		4,974,697								173,157			
2433	AUSTELL	GA		09/30/2011		3,099,842								107,894			
2434	SOLON	OH		09/30/2011		1,916,942								66,724			
2435	ST PETERSBURG	FL		09/30/2011		1,524,197								53,056			
2436	WILLOW GROVE	PA		09/30/2011		2,146,038								74,699			
2437	ZANESVILLE	OH		09/30/2011		1,416,663								49,312			
2438	FAYETTEVILLE	NC		10/11/2011		5,871,844								326,567			
2442	NEW YORK	NY		10/28/2011		10,056,628								230,601			
2443	TYLER	TX		11/28/2011		5,764,151								128,045			
2444	PEARLAND	TX		12/29/2011		1,553,886								82,654			
2447	SARASOTA	FL		09/07/2011		1,651,549								37,015			
2448	EMERYVILLE	CA		09/29/2011		2,935,761								95,872			
2449	BARRINGTON	IL		12/30/2011		2,832,168								94,619			
2450	INDIANAPOLIS	IN		10/19/2011		323,834								7,375			
2451	EDEN PRAIRIE	MN		08/05/2011		2,466,479								53,746			
2453	LINTHICUM	MD		09/29/2011		1,533,781								33,477			
2454	CHICAGO	IL		10/20/2011		1,975,425								65,199			
2455	NORTH LAS VEGAS	NV		10/27/2011		6,637,842								188,891			
2456	VENICE	CA		10/20/2011		3,356,507								74,864			
2457	ROHNERT PARK	CA		09/22/2011		1,122,917								38,715			
2460	DUNEDIN	FL		10/25/2011		1,876,587								64,236			
2461	WALNUT CREEK	CA		12/08/2011		5,292,166								117,168			
2462	THOUSAND OAKS	CA		12/15/2011		1,145,025								25,355			
2464	IRVINE	CA		11/07/2011		1,437,873								31,742			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,443,743								30,160			
2468	DOWNERS GROVE	IL		11/03/2011		2,164,406								46,629			
2469	FARMINGTON	NM		11/29/2011		1,496,438								51,866			
2470	SALT LAKE CITY	UT		11/29/2011		2,567,693								88,983			
2471	NORTH LITTLE ROCK	AR		11/29/2011		1,051,966								36,463			
2472	BOISE	ID		11/29/2011		824,102								28,561			
2473	LISLE	IL		09/02/2011		685,375								43,341			
2474	CHICAGO	IL		09/02/2011		840,114								53,140			
2475	EDINBURGH	IN		10/19/2011		2,858,094								65,022			
2476	INDIANAPOLIS	IN		10/19/2011		523,116								11,913			
2477	LA CROSSE	WI		12/08/2011		7,228,418								153,735			
2478	COSTA MESA	CA		11/17/2011		1,954,914								45,907			
2479	SANTA MONICA	CA		11/28/2011		2,641,629								86,272			
2480	HOUSTON	TX		12/21/2011		2,100,128								112,832			
2481	AZUSA	CA		10/03/2011		3,680,249								83,798			
2482	DAYTON	OH		01/06/2012		1,686,418								90,926			
2483	RENTON	WA		11/14/2011		2,282,644								333,316			

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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
2484	GASTONIA	NC		11/07/2011		3,106,507								50,525			
2485	BOISE	ID		09/30/2011		3,264,300								117,546			
2486	BOISE	ID		09/30/2011		2,891,241								104,110			
2490	PALATINE	IL		10/26/2012		4,732,653								161,613			
2492	CARRBORO	NC		12/28/2011		2,008,799								107,929			
2497	CHICAGO	IL		12/21/2011		10,371,340								353,432			
2498	COLORADO SPRINGS	CO		12/09/2011		2,244,603								121,415			
2499	ST LOUIS	MO		10/31/2011		2,107,355								48,200			
2500	AUSTIN	TX		11/17/2011		4,654,157								106,026			
2501	HELOTES	TX		12/12/2011		4,526,128								98,223			
2504	INDIAN WELLS	CA		11/28/2011		3,740,727								86,125			
2505	BROWNSTOWN	MI		10/28/2011		3,039,706								108,980			
2507	TEMPLE TERRACE	FL		09/22/2011		2,943,897								68,408			
2509	EAGAN	MN		10/31/2011		1,210,713								125,093			
2510	RICHMOND	VA		12/01/2011		5,845,292								134,264			
2511	ROGERS	MN		05/18/2012		2,491,473								127,524			
2512	ANNANDALE	VA		03/12/2012		7,733,036								172,674			
2513	DALLAS	TX		10/05/2011		3,899,467								90,361			
2514	PORTLAND	OR		10/25/2011		2,543,042								58,941			
2515	CHICAGO	IL		12/12/2011		1,057,226								24,048			
2518	MADISON	TN		01/31/2012		1,501,650								116,025			
2519	HICKSVILLE	NY		01/05/2012		1,166,599								18,386			
2520	PORTLAND	OR		01/31/2012		1,780,714								40,527			
3002	CLINTON TOWNSHIP	MI		02/29/2012		1,907,216								(20,697)			
3006	RALEIGH	NC		11/22/2011		1,882,238								63,795			
3009	LAWRENCE	KS		12/15/2011		1,998,464								81,939			
3011	LOS ANGELES	CA		03/02/2012		2,890,955								66,668			
3012	BROOKLYN	NY		12/23/2011		1,601,681								55,190			
3016	LYNNWOOD	WA		01/11/2012		8,177,273								188,530			
3019	BELLEVUE	WA		12/30/2011		4,100,505								97,633			
3020	CAMPBELL	CA		12/29/2011		1,367,670								74,486			
3023	NAMPA	ID		01/30/2012		2,838,704								94,654			
3026	TEMPLETON	CA		02/17/2012		1,871,025								140,856			
3028	FERNLEY	NV		01/17/2012		2,473,382								73,784			
3031	INDIANAPOLIS	IN		12/27/2011		1,624,282								54,001			
3032	WEST VALLEY CITY	UT		12/29/2011		2,200,461								66,453			
3036	KENT	WA		01/10/2012		8,951,782								203,679			
3037	MONTEREY PARK	CA		04/19/2012		2,512,165								59,144			
3039	HENDERSON	NC		12/19/2011		3,602,169								82,999			
3040	APPLE VALLEY	CA		11/16/2011		1,797,222								61,073			
3041	APPLE VALLEY	CA		11/16/2011		1,712,548								58,188			
3043	HAUPPAUGE	NY		01/24/2012		1,830,818								99,188			
3045	PORTLAND	OR		12/14/2011		7,099,024								393,171			
3047	LITTLETON	CO		12/09/2011		1,760,656								60,306			
3048	EVERETT	WA		01/17/2012		2,196,964								119,032			
3049	TORRANCE	CA		12/29/2011		2,429,920								39,313			
3050	CHANDLER	AZ		01/03/2012		1,986,408								44,281			
3052	WASHINGTON	DC		12/14/2011		1,079,209								150,010			
3053	ARROYO GRANDE	CA		12/27/2011		1,055,127								109,108			
3059	TORRANCE	CA		01/09/2012		2,263,825								50,501			
3063	HOUSTON	TX		01/18/2012		1,987,335								65,694			
3066	TWINSBURG	OH		02/22/2012		5,678,977								196,507			
3068	WOODINVILLE	WA		12/21/2011		4,043,510								88,347			
3072	KANSAS CITY	MO		03/14/2012		1,143,059								62,106			
3080	PORTLAND	OR		02/29/2012		5,698,498								186,058			
3082	COLUMBIA	SC		03/05/2012		5,328,671								287,387			
3083	MARTINSVILLE	VA		04/17/2012		7,787,334								170,199			
3089	WOODSIDE	NY		03/23/2012		3,089,770								103,051			
3092	WESTMINSTER	CO		02/13/2012		5,874,454								138,129			
3094	ALSIP	IL		05/09/2012		4,763,058								167,242			

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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		2,485,141								81,725			
3096	PORT ARTHUR	TX		01/31/2012		3,844,722								208,285			
3100	PORTLAND	OR		01/20/2012		3,254,455								55,525			
3111	BRYAN	TX		02/17/2012		1,424,365								46,656			
3114	LAYTON	UT		03/05/2012		3,180,991								72,034			
3121	COLUMBUS	OH		02/29/2012		3,541,500								118,944			
3122	SEATTLE	WA		05/03/2012		1,356,590								29,470			
3125	DOVER	NJ		03/23/2012		3,381,053								76,450			
3126	DOVER	NJ		03/23/2012		1,642,212								37,142			
3127	ALTADENA	CA		07/31/2012		3,250,054								103,772			
3130	SARASOTA	FL		04/27/2012		2,538,677								76,270			
3132	LAS VEGAS	NV		01/13/2012		3,453,899								56,050			
3133	NEW YORK	NY		04/16/2012		9,343,495								222,922			
3136	LONG ISLAND CITY	NY		06/22/2012		1,749,935								37,798			
3138	ST LOUIS	MO		03/20/2012		1,985,688								105,685			
3140	RENO	NV		02/23/2012		1,839,315								98,731			
3141	BELLEVUE	WA		03/15/2012		3,466,114								117,955			
3142	SACRAMENTO	CA		02/21/2012		1,352,123								29,550			
3145	SEATTLE	WA		03/14/2012		2,282,316								75,746			
3155	SAN ANTONIO	TX		10/05/2012		2,687,098								61,065			
3156	ORLANDO	FL		03/30/2012		4,828,249								110,269			
3157	ORLANDO	FL		05/18/2012		1,437,010								44,680			
3161	WINCHESTER	VA		04/10/2012		1,909,207								61,633			
3167	LANCASTER	TX		03/01/2012		2,075,434								45,958			
3169	PHOENIX	AZ		03/15/2012		1,421,626								210,220			
3171	CHARLOTTESVILLE	VA		06/12/2012		3,451,213								112,112			
3174	KIRKLAND	WA		01/18/2013		1,521,487								35,654			
3176	OVERLAND PARK	KS		07/13/2012		1,878,796								96,608			
3178	SAN ANTONIO	TX		03/28/2012		4,153,861								93,918			
3180	PLANO	TX		05/21/2012		2,205,220								49,584			
3188	COLLEGE STATION	TX		04/20/2012		5,086,571								277,770			
3189	BEAUMONT	TX		03/13/2012		1,879,371								45,124			
3191	SCOTTSDALE	AZ		03/15/2012		1,037,996								153,588			
3192	YUKON	OK		05/31/2012		1,674,354								89,132			
3195	KENOSHA	WI		05/22/2012		960,350								28,072			
3196	WISCONSIN RAPIDS	WI		05/22/2012		1,335,409								45,731			
3199	CLEARWATER	FL		04/27/2012		1,111,684								25,835			
3200	LOS ANGELES	CA		06/07/2012		1,943,163								42,829			
3202	HAZEL CREST	IL		10/23/2012		2,039,721								105,422			
3205	SAN DIEGO	CA		05/03/2012		5,788,698								140,815			
3214	FAYETTEVILLE	NC		04/24/2012		1,633,023								78,928			
3223	PANAMA CITY BEACH	FL		05/18/2012		4,396,336								144,875			
3233	GREENWOOD	IN		07/05/2012		3,170,271								103,334			
3237	GREENVILLE	NC		04/26/2012		1,618,927								54,707			
3240	SANTA ANA	CA		07/18/2012		1,824,094								60,372			
3242	FLINT	MI		06/26/2012		4,128,092								130,018			
3245	BURIEN	WA		07/31/2012		2,129,734								55,886			
3246	TEMPE	AZ		05/22/2012		1,911,645								62,866			
3252	VALDOSTA	GA		05/23/2012		2,150,275								70,930			
3254	HALF MOON BAY	CA		05/30/2012		3,968,766								112,729			
3255	MIRA LOMA	CA		06/13/2012		3,360,022								67,521			
3259	BUFFALO GROVE	IL		06/04/2012		1,290,420								44,561			
3263	OAKBROOK TERRACE	IL		06/29/2012		1,522,286								80,092			
3264	LAS VEGAS	NV		07/31/2012		2,036,395								50,194			
3265	LAS VEGAS	NV		07/31/2012		3,054,592								75,291			
3266	ADDISON	IL		06/29/2012		569,966								30,046			
3267	CHICAGO	IL		06/29/2012		712,938								37,573			
3268	MINOOKA	IL		06/29/2012		569,966								30,046			
3269	MOUNT PROSPECT	IL		06/29/2012		1,027,819								54,174			
3270	OAK PARK	IL		06/29/2012		665,286								35,060			

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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					
3271	OSWEGO	IL		06/29/2012		665,286								35,060			
3272	WILLOWBROOK	IL		06/29/2012		807,307								42,550			
3273	CHESAPEAKE	VA		06/28/2012		6,134,359								198,451			
3275	CARPENTERSVILLE	IL		06/11/2012		1,297,751								43,031			
3276	SAN MARCOS	CA		06/04/2012		2,711,528								90,425			
3279	LITTLETON	CO		04/18/2012		1,064,633								23,926			
3285	HOUSTON	TX		05/23/2012		5,038,782								160,065			
3296	VANCOUVER	WA		07/31/2012		3,529,986								71,056			
3297	LAS VEGAS	NV		06/22/2012		2,868,363								61,532			
3298	SAN JUAN CAPISTRANO	CA		05/29/2012		2,754,167								67,554			
3300	NEW CASTLE	DE		08/28/2012		2,597,974								86,280			
3301	NEW CASTLE	DE		08/28/2012		1,154,650								38,351			
3302	NEW CASTLE	DE		08/28/2012		2,020,641								67,111			
3307	ARCADIA	CA		07/24/2012		7,530,476								174,194			
3309	ELKO	NV		06/27/2012		12,725,416								205,848			
3310	VENICE	FL		05/10/2012		1,936,877								44,743			
3311	SAN ANTONIO	TX		07/25/2012		4,180,777								94,769			
3312	SAN DIEGO	CA		05/03/2012		2,415,945								59,251			
3313	ESCONDIDO	CA		05/03/2012		1,642,829								40,300			
3316	NILES	IL		09/28/2012		1,447,493								47,504			
3317	BRADENTON	FL		08/21/2012		1,334,044								156,563			
3319	TUCSON	AZ		06/29/2012		1,121,670								58,792			
3320	TUCSON	AZ		06/08/2012		1,245,980								40,679			
3321	MESA	AZ		06/26/2012		2,477,371								54,612			
3325	HOUSTON	TX		08/17/2012		4,051,508								210,260			
3329	RICHMOND	KY		07/30/2012		4,324,133								140,201			
3333	VALENCIA	CA		07/12/2012		3,688,487								88,230			
3335	SCOTTSDALE	AZ		05/30/2012		1,304,894								42,783			
3336	MIDVALE	UT		06/29/2012		7,750,947								185,870			
3338	SANDY SPRINGS	GA		08/03/2012		1,555,943								32,053			
3339	NAPERVILLE	IL		08/31/2012		5,763,198								199,362			
3341	GOLDSBORO	NC		09/28/2012		3,280,345								108,196			
3343	RENO	NV		07/25/2012		4,576,239								241,177			
3344	SAN DIEGO	CA		06/29/2012		2,038,445								46,174			
3346	BEVERLY HILLS	CA		05/23/2013		1,477,999								45,701			
3348	TORRANCE	CA		07/18/2012		2,303,599								76,628			
3349	BROOKINGS	OR		07/20/2012		2,110,167								71,284			
3350	MEDFORD	OR		10/10/2012		2,612,306								133,812			
3351	MESA	AZ		06/22/2012		1,862,470								28,262			
3352	ST PAUL	MN		07/31/2012		827,664								17,832			
3359	CHESAPEAKE	VA		08/29/2012		1,994,888								46,503			
3360	SANTA CRUZ	CA		07/26/2012		2,399,582								79,822			
3361	STRONGSVILLE	OH		03/15/2013		3,477,083								113,694			
3362	GREEN BAY	WI		12/21/2012		604,041								29,778			
3364	BROOKFIELD	WI		09/11/2012		6,017,223								154,219			
3365	GREEN BAY	WI		12/21/2012		5,004,957								246,675			
3366	NEWARK	DE		11/02/2012		3,374,978								72,645			
3367	SANTA MARIA	CA		09/13/2012		1,832,760								60,767			
3370	HOUSTON	TX		09/07/2012		3,653,390								86,982			
3373	ARDEN HILLS	MN		10/17/2012		3,323,881								74,011			
3374	HIRAM	GA		09/24/2012		3,181,287								107,113			
3375	TUCSON	AZ		09/10/2012		2,925,420								67,328			
3377	JENNINGS	MO		08/01/2012		1,624,367								55,349			
3378	DOLTON	IL		08/01/2012		2,893,116								98,569			
3379	SAN ANTONIO	TX		09/21/2012		3,343,878								95,803			
3380	GRAND PRAIRIE	TX		07/16/2012		2,643,996								44,388			
3382	Santa Clarita	CA		11/08/2012		1,468,837								32,741			
3384	THORNTON	CO		08/08/2012		1,577,973								35,561			
3385	NILES	IL		08/30/2012		2,612,457								74,032			
3387	NAGS HEAD	NC		10/10/2012		2,930,385								67,512			

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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					
3394	ST PETERSBURG	FL		09/20/2012		1,471,541								138,239			
3395	NAPLES	FL		08/30/2012		2,675,542								62,791			
3397	NEW YORK	NY		12/31/2012		1,249,913								113,990			
3398	PANORAMA CITY	CA		09/20/2012		1,418,636								73,532			
3401	DENVILLE	NJ		09/20/2012		4,079,084								128,365			
3402	DRAPER	UT		09/28/2012		2,892,083								97,372			
3407	TEMECULA	CA		08/30/2012		4,015,749								94,241			
3410	HILLSBORO	OR		08/16/2012		1,077,768								102,848			
3411	DALLAS	TX		09/25/2012		1,182,535								19,808			
3413	LEESBURG	FL		12/19/2012		8,066,810								266,217			
3416	MARIETTA	GA		12/07/2012		3,109,598								103,156			
3420	STERLING HEIGHTS	MI		09/20/2012		2,161,630								34,695			
3424	FARMINGTON	NM		11/30/2012		1,240,272								62,784			
3426	COLUMBUS	OH		12/12/2012		6,103,541								167,601			
3428	PHOENIX	AZ		10/31/2012		3,168,469								78,618			
3433	FISHERS	IN		10/12/2012		1,676,726								46,913			
3434	FISHERS	IN		10/12/2012		947,719								26,512			
3435	AUSTIN	TX		11/30/2012		1,906,798								45,187			
3436	BLUFFTON	SC		10/03/2012		3,321,990								172,632			
3437	DALLAS	TX		08/20/2012		7,886,735								137,375			
3439	ST PETERSBURG	FL		09/07/2012		1,031,505								34,733			
3442	WASHINGTON	DC		11/28/2012		3,425,175								78,458			
3444	BELLEVUE	WA		08/31/2012		5,560,700								134,039			
3446	TAMPA	FL		09/28/2012		2,024,039								68,501			
3451	PITTSBURGH	PA		11/16/2012		1,942,658								60,498			
3452	SEATTLE	WA		10/05/2012		5,462,458								132,835			
3454	DISTRICT HEIGHTS	MD		09/19/2012		1,961,196								34,862			
3455	ABINGDON	MD		11/01/2012		7,282,219								384,371			
3458	NOVI	MI		11/19/2012		6,526,285								339,059			
3459	SALT LAKE CITY	UT		11/09/2012		1,467,702								33,849			
3460	CHANHASSEN	MN		11/05/2012		2,408,086								54,483			
3463	SAN DIEGO	CA		12/31/2012		5,880,969								135,760			
3465	LOS ANGELES	CA		12/28/2012		4,900,798								113,144			
3466	FRESNO	CA		10/17/2012		3,109,055								165,930			
3467	GRAPEVINE	TX		12/13/2012		2,622,022								88,810			
3470	ELGIN	IL		10/26/2012		1,978,012								45,568			
3474	ORLANDO	FL		01/24/2013		2,496,872								128,959			
3476	AUSTIN	TX		12/05/2012		4,273,623								144,001			
3477	SAN RAFAEL	CA		12/18/2012		2,914,308								97,688			
3478	COLUMBIA	MD		11/01/2012		12,299,568								418,869			
3479	HAMPSTEAD	MD		11/01/2012		4,001,360								208,035			
3480	PHOENIX	AZ		10/24/2012		1,022,302								40,620			
3481	CANTON	OH		11/16/2012		7,172,488								238,534			
3483	BOTHELL	WA		11/05/2012		2,924,798								71,232			
3485	METAIRIE	LA		11/26/2012		2,445,935								56,645			
3486	WEATHERFORD	TX		10/09/2012		1,191,889								27,276			
3487	ARLINGTON	TX		09/24/2012		5,442,278								187,021			
3489	AUSTIN	TX		10/17/2012		2,609,003								88,156			
3490	SAN ANGELO	TX		11/15/2012		3,307,683								76,800			
3491	ALGONQUIN	IL		10/26/2012		1,733,809								39,946			
3495	PLANO	TX		02/08/2013		2,459,279								56,523			
3496	UKIAH	CA		12/19/2012		2,282,126								77,302			
3497	FALLSTON	MD		11/27/2012		6,247,515								3,252,203			
3498	WHEATON	IL		12/11/2012		1,747,723								59,510			
3503	ODESSA	FL		10/30/2012		2,802,244								94,693			
3504	SAN ANTONIO	TX		11/30/2012		5,379,012								126,610			
3512	OGDEN	UT		12/21/2012		6,115,045								210,344			
3515	LIVONIA	MI		02/06/2013		2,923,951								95,358			
3516	LANDOVER	MD		06/17/2013		3,256,684								107,252			
3517	GRAND PRAIRIE	TX		10/29/2012		2,003,773								44,923			

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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
3526	ROCHESTER HILLS	MI		12/27/2012		3,112,060								100,587			
3529	RENO	NV		12/28/2012		999,401								57,600			
3530	ORLANDO	FL		12/06/2012		2,409,540								103,173			
3533	SANTA ANA	CA		12/31/2012		2,145,812								49,974			
3535	AUSTIN	TX		12/28/2012		2,331,820								77,762			
3536	BURNSVILLE	MN		01/14/2013		835,135								43,786			
3537	EDINA	MN		01/14/2013		739,696								38,776			
3539	GARLAND	TX		12/26/2012		1,721,007								89,923			
3544	MASON	OH		05/31/2013		6,737,671								1,565,928			
3546	SANTA MONICA	CA		01/29/2013		3,042,984								71,296			
3554	FAYETTEVILLE	NC		12/19/2012		4,898,211								286,080			
3555	TAMPA	FL		12/11/2012		2,352,728								53,942			
3556	OAKLAND	CA		01/29/2013		2,345,375								68,276			
3557	SHERWOOD	OR		12/27/2012		2,842,458								65,629			
3559	RALEIGH	NC		12/20/2012		1,478,055								25,006			
3561	NASHVILLE	TN		04/05/2013		3,239,884								104,796			
3562	DOWNERS GROVE	IL		02/11/2013		4,979,941								166,501			
3563	SANTA ANA	CA		02/28/2013		1,253,856								64,022			
3566	SANTA MONICA	CA		12/06/2012		4,699,579								87,303			
3567	TUKWILA	WA		12/04/2012		5,824,039								200,136			
3568	BELLEVUE	WA		12/14/2012		1,860,655								44,747			
3570	RANCHO CORDOVA	CA		12/21/2012		4,348,748								172,345			
3573	BREA	CA		02/07/2013		5,717,543								784,206			
3577	AUSTIN	TX		12/28/2012		6,691,598								350,906			
3579	SHAKER HEIGHTS	OH		02/27/2013		976,977								31,985			
3580	FRESNO	CA		05/28/2013		2,054,590								63,191			
3582	ONTARIO	CA		06/27/2013		987,377								31,332			
3583	FRESNO	CA		04/03/2013		1,380,634								30,258			
3584	BELLEVUE	WA		12/14/2012		2,555,955								61,464			
3587	IRVING	TX		02/01/2013		1,306,218								42,378			
3589	NORTHRIDGE	CA		02/28/2013		1,352,826								65,823			
3590	BEACHWOOD	OH		02/26/2013		5,101,499								380,128			
3592	SAN FRANCISCO	CA		02/27/2013		1,953,693								64,304			
3594	ROCHESTER	NY		03/15/2013		1,182,410								27,392			
3601	CLOVIS	CA		02/28/2013		1,106,530								46,498			
3612	DALLAS	TX		12/05/2012		714,574								11,892			
3619	FRESNO	CA		02/28/2013		1,465,170								48,356			
3620	PRAIRIE VILLAGE	KS		02/25/2013		1,474,308								35,553			
3623	FORT COLLINS	CO		04/05/2013		7,459,041								250,107			
3627	SALT LAKE CITY	UT		02/05/2013		964,369								49,414			
3630	PORT ARTHUR	TX		03/01/2013		1,500,158								34,482			
3631	MURRAY	UT		02/01/2013		2,728,621								89,461			
3639	SEGUIN	TX		02/01/2013		1,443,534								33,140			
3647	TOLEDO	OH		04/24/2013		745,470								16,943			
3648	BURNSVILLE	MN		02/28/2013		1,082,340								24,534			
3650	SOUTH SAN FRANCISCO	CA		05/10/2013		1,288,863								22,969			
3651	MODESTO	CA		03/28/2013		5,324,520								174,323			
3653	BUENA PARK	CA		02/28/2013		983,238								23,226			
3654	HIGH POINT	NC		01/11/2013		1,472,804								34,039			
3655	ORANGE	CA		03/28/2013		1,902,313								43,171			
3656	PLAINFIELD	IN		04/15/2013		3,437,920								110,500			
3660	TUCSON	AZ		03/20/2013		477,951								42,130			
3662	TUCSON	AZ		03/20/2013		681,438								60,061			
3664	GRAPEVINE	TX		03/20/2013		4,745,594								240,534			
3666	MESA	AZ		06/27/2013		2,706,254								133,274			
3671	COMMERCE	MI		03/11/2013		1,986,062								99,711			
3673	CONROE	TX		03/26/2013		1,742,636								89,258			
3676	KENTWOOD	MI		08/06/2013		984,240								64,859			
3677	SAN JOSE	CA		04/11/2013		2,651,023								87,039			
3683	FONTANA	CA		02/27/2013		2,304,145								35,998			

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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					
3686	WESTMINSTER	CA		05/23/2013		15,844,522								527,902			
3691	HOUSTON	TX		03/22/2013		5,432,792								182,374			
3692	ISLANDIA	NY		03/22/2013		2,130,452								108,305			
3695	LACEY	WA		05/01/2013		2,005,063								124,141			
3696	DENVER	CO		06/07/2013		3,663,135								338,397			
3698	HOMETOWN	IL		02/28/2013		4,139,764								219,362			
3701	FORT WAYNE	IN		04/25/2013		4,150,370								88,549			
3702	PEORIA	AZ		03/05/2013		3,713,385								134,771			
3703	INGLEWOOD	CA		06/17/2013		10,783,885								535,480			
3704	LYNNWOOD	WA		03/18/2013		4,994,145								168,528			
3705	DU QUOIN	IL		03/22/2013		1,355,385								69,420			
3706	DOTHAN	AL		04/24/2013		676,353								15,373			
3707	AUGUSTA	GA		04/24/2013		676,353								15,373			
3708	LAKEWOOD	NY		04/24/2013		784,963								17,845			
3709	EL PASO	TX		04/11/2013		2,430,419								123,509			
3711	LODI	CA		07/10/2013		1,605,298								137,871			
3714	BRONX	NY		04/10/2013		7,758,591								431,400			
3715	PIKESVILLE	MD		04/01/2013		4,435,728								100,240			
3716	PIKESVILLE	MD		05/29/2013		1,378,418								44,683			
3717	PORTLAND	OR		04/30/2013		11,599,577								267,218			
3718	SANTA CLARITA	CA		05/08/2013		1,384,774								31,508			
3720	OCALA	FL		05/06/2013		1,600,063								51,645			
3721	RALEIGH	NC		05/03/2013		3,311,958								78,548			
3723	MILWAUKIE	OR		04/30/2013		2,455,655								78,932			
3724	NORTH LAS VEGAS	NV		04/09/2013		4,541,108								104,618			
3726	SALT LAKE CITY	UT		04/10/2013		982,163								31,736			
3733	RAYTOWN	MO		03/22/2013		1,060,403								35,049			
3734	EMERYVILLE	CA		03/27/2013		3,820,917								66,043			
3735	SEATTLE	WA		04/12/2013		2,653,776								87,600			
3739	FAIRFIELD	CT		11/15/2013		1,000,000								21,318			
3740	FORT WORTH	TX		06/20/2013		1,727,283								56,288			
3741	MIAMISBURG	OH		06/28/2013		1,658,999								101,625			
3742	KIRKLAND	WA		05/30/2013		9,471,246								317,563			
3743	ROME	GA		07/12/2013		3,959,789								124,533			
3744	JEFFERSON CITY	MO		09/20/2013		7,759,731								248,051			
3745	SAMMAMISH	WA		04/05/2013		1,571,170								51,259			
3746	SANFORD	FL		05/08/2013		1,551,097								49,540			
3750	MT PLEASANT	TX		06/03/2013		3,310,602								183,131			
3753	LILBURN	GA		05/29/2013		1,609,898								186,075			
3755	BATON ROUGE	LA		07/15/2013		1,191,459								26,432			
3758	SAN JOSE	CA		05/30/2013		2,630,694								40,088			
3762	ALISO VIEJO	CA		06/07/2013		5,451,688								119,917			
3765	PORTLAND	OR		06/06/2013		1,372,536								68,060			
3766	WEST LANCASTER	CA		05/21/2013		1,970,494								61,267			
3768	CANOGA PARK	CA		06/28/2013		3,209,400								100,838			
3769	REDWOOD CITY	CA		06/28/2013		1,932,915								166,068			
3770	THORNTON	CO		05/01/2013		2,153,514								47,185			
3771	SPARKS	NV		05/03/2013		976,472								48,690			
3774	SANTA MONICA	CA		09/26/2013		1,496,253								23,124			
3775	SHEBOYGAN	WI		04/04/2013		1,650,161								53,604			
3776	PONTIAC	MI		06/21/2013		1,764,463								88,015			
3777	SAN FRANCISCO	CA		04/04/2013		9,981,184								212,040			
3778	MILL VALLEY	CA		10/15/2013		5,191,307								107,206			
3782	SAN DIEGO	CA		06/18/2013		1,387,610								30,743			
3789	SANTA MONICA	CA		06/13/2013		1,981,512								45,777			
3795	COLORADO SPRINGS	CO		07/09/2013		2,128,212								67,447			
3797	ATLANTA	GA		07/09/2013		2,820,626								90,836			
3800	MADISON HEIGHTS	MI		08/19/2013		1,389,382								43,741			
3801	COLLEGE STATION	TX		06/24/2013		6,650,061								248,064			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,595,193								59,061			

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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
3805	CLIFFSIDE PARK	NJ		12/31/2013		1,212,000								51,134			
3808	ALBUQUERQUE	NM		05/30/2013		2,663,172								76,127			
3809	DOWNEY	CA		06/04/2013		1,581,255								37,538			
3814	ELKO	NV		11/15/2013		1,500,000								26,490			
3818	LAS VEGAS	NV		07/30/2013		4,783,756								235,701			
3819	VALLEJO	CA		08/01/2013		1,684,696								47,296			
3821	VALLEJO	CA		08/01/2013		3,765,789								105,725			
3825	SEATTLE	WA		06/28/2013		3,592,219								466,305			
3826	WESTFIELD	IN		05/30/2013		1,562,207								78,180			
3827	ASHTABULA	OH		08/30/2013		780,721								38,177			
3837	FLORENCE	KY		07/30/2013		1,079,307								64,041			
3838	CHINO HILLS	CA		08/28/2013		1,489,143								44,837			
3849	LONGVIEW	TX		08/08/2013		3,070,955								65,328			
3850	AUSTIN	TX		09/20/2013		2,381,458								114,307			
3851	ANGELS CAMP	CA		07/22/2013		4,117,173								132,450			
3853	SANTA BARBARA	CA		07/30/2013		1,786,907								40,477			
3854	WEST VALLEY CITY	UT		08/01/2013		1,225,308								60,836			
3857	GOOSE CREEK	SC		07/30/2013		2,627,344								224,279			
3859	BLOOMFIELD HILLS	MI		08/19/2013		1,012,263								31,872			
3860	BEVERLY HILLS	MI		08/19/2013		2,163,463								68,120			
3864	HAWTHORNE	CA		09/12/2013		4,880,542								236,425			
3865	FRESNO	CA		08/26/2013		807,618								30,438			
3867	OLATHE	KS		09/30/2013		2,341,421								52,828			
3868	CHULA VISTA	CA		09/19/2013		1,295,432								28,172			
3869	CARLSBAD	CA		09/23/2013		1,295,432								28,172			
3870	CHICAGO	IL		10/18/2013		2,993,845								75,945			
3872	SONOMA	CA		09/09/2013		3,237,163								155,862			
3874	EL CAJON	CA		09/12/2013		3,088,767								69,193			
3876	GRESHAM	OR		09/18/2013		2,292,543								46,137			
3881	AUSTIN	TX		09/05/2013		2,185,777								87,691			
3886	SAN ANTONIO	TX		09/11/2013		995,139								30,035			
3887	HOUSTON	TX		07/31/2013		1,588,645								35,144			
3888	SAN ANTONIO	TX		09/11/2013		894,850								31,820			
3889	NEW BRAUNFELS	TX		09/26/2013		2,931,376								114,990			
3891	SOLON	OH		08/22/2013		1,687,179								52,831			
3893	LAKEWOOD	OH		09/18/2013		2,989,365								65,564			
3894	HOUSTON	TX		10/30/2013		6,488,536								141,100			
3896	TACOMA	WA		09/30/2013		2,424,587								156,737			
3897	PENDLETON	OR		09/30/2013		989,626								63,982			
3898	PORTLAND	OR		09/30/2013		841,183								54,379			
3899	PFLUGERVILLE	TX		08/29/2013		990,238								40,189			
3900	VAN NUYS	CA		09/04/2013		895,534								27,566			
3901	BRIGHTON	MI		10/04/2013		1,496,483								43,440			
3904	HOLLYWOOD	CA		09/25/2013		1,790,966								55,728			
3906	DEPEW	NY		09/20/2013		1,488,563								70,572			
3914	KENNEWICK	WA		10/01/2013		2,985,588								89,095			
3916	HENDERSON	NV		08/02/2013		3,870,283								122,381			
3917	DEER PARK	TX		09/11/2013		1,325,257								29,230			
3918	KENNESAW	GA		09/11/2013		1,888,242								41,649			
3920	MIAMI	FL		07/31/2013		3,370,675								90,830			
3923	LAS VEGAS	NV		08/27/2013		2,972,995								361,155			
3924	CANOGA PARK	CA		10/03/2013		1,597,190								34,584			
3929	FARMINGTON	NM		09/12/2013		3,582,161								110,110			
3932	BAY SHORE	NY		10/30/2013		897,832								26,738			
3936	NANTUCKET	MA		10/15/2013		1,696,000								49,396			
3940	TUPELO	MS		09/06/2013		772,351								16,351			
3941	TUPELO	MS		09/06/2013		627,846								13,295			
3942	COLUMBUS	MS		09/06/2013		842,112								17,825			
3944	MERCED	CA		09/30/2013		1,187,696								75,962			
3945	TAMPA	FL		01/24/2014										65,086			

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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
3946	FRONT ROYAL	VA		11/05/2013		797,000								36,335			
3947	HENDERSON	NV		11/05/2013		740,000								33,733			
3948	MARYLAND HEIGHTS	MO		10/23/2013		6,488,920								136,534			
3952	JACKSON	MI		10/22/2013		2,221,656								102,873			
3953	PAW PAW	MI		10/22/2013		1,056,033								48,905			
3956	SAN DIEGO	CA		10/23/2013		2,295,900								50,435			
3960	SANTA ROSA	CA		10/15/2013		3,394,247								70,915			
3964	GLENDALE	AZ		12/02/2013		1,300,000								23,994			
3972	SALT LAKE CITY	UT		02/05/2014										20,102			
3973	WOODMERE	OH		12/04/2013		1,900,000								74,036			
3977	PLEASANTON	CA		09/30/2013		2,989,903								62,377			
3979	CLEVELAND	OH		12/04/2013		1,300,000								50,659			
3980	CLEVELAND	OH		12/04/2013		1,430,000								55,721			
3986	LAS VEGAS	NV		10/23/2013		1,195,577								54,589			
3987	BIRMINGHAM	AL		11/01/2013		2,803,004								86,167			
3989	ANTIOCH	CA		10/08/2013		2,490,762								96,086			
3990	GREENVILLE	TX		10/24/2013		1,437,705								28,351			
3993	AVONDALE	AZ		11/22/2013		1,900,000								39,519			
3994	LAYTON	UT		05/27/2014										15,538			
3997	SIOUX FALLS	SD		11/14/2013		3,700,000								170,655			
3998	TUCSON	AZ		12/06/2013		2,000,000								92,237			
3999	LA HABRA	CA		02/19/2014										39,088			
4000	EL SEGUNDO	CA		12/10/2013		5,700,000								149,791			
4004	NORCROSS	GA		12/10/2013		1,500,000								63,536			
4005	TACOMA	WA		02/11/2014										108,370			
4006	LOS ANGELES	CA		12/04/2013		700,000								13,322			
4007	VAN NUYS	CA		12/04/2013		1,050,000								19,982			
4009	COLORADO SPRINGS	CO		10/29/2013		1,497,610								29,531			
4011	VACAVILLE	CA		11/27/2013		2,200,000								55,661			
4013	BRIGHTON	CO		03/05/2014										30,786			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,400,000								43,331			
4016	SUGAR LAND	TX		11/26/2013		1,925,000								39,015			
4018	WESTLAKE VILLAGE	CA		02/03/2014										65,320			
4019	PFLUGERVILLE	TX		01/28/2014										32,955			
4020	BLYTHE	CA		12/11/2013		1,550,000								27,415			
4022	SAN FRANCISCO	CA		12/26/2013		1,810,000								33,648			
4024	SAN FRANCISCO	CA		12/26/2013		650,000								12,085			
4025	SAN FRANCISCO	CA		04/16/2014										14,670			
4027	FORT MEYERS	FL		12/05/2013		2,000,000								57,786			
4029	GREENSBORO	NC		12/30/2013		1,850,000								149,631			
4030	VENTURA	CA		12/26/2013		6,000,000								77,391			
4031	TUCSON	AZ		12/30/2013		1,500,000								19,356			
4033	LAS VEGAS	NV		01/24/2014										104,217			
4035	TEMPLE	TX		11/21/2013		1,200,000								25,004			
4038	EL DORADO HILLS	CA		12/02/2013		1,030,000								47,210			
4039	NORCO	CA		11/26/2013		2,730,000								39,425			
4041	ROCKVILLE CENTRE	NY		01/21/2014										30,478			
4043	FRESNO	CA		04/01/2014										15,542			
4045	HILLSBORO	OR		11/27/2013		2,200,000								44,843			
4046	FAIRFIELD	CT		11/15/2013		1,000,000								21,318			
4047	MILWAUKEE	WI		12/16/2013		1,400,000								80,365			
4048	ST CLOUD	MN		12/30/2013		1,000,000								43,547			
4049	DENVILLE	NJ		12/19/2013		5,375,000								100,651			
4051	AUSTIN	TX		12/20/2013		4,500,000								192,121			
4052	CEDAR PARK	TX		12/20/2013		1,550,000								66,180			
4053	AUSTIN	TX		12/20/2013		1,150,000								49,099			
4055	LANCASTER	CA		04/23/2014										14,888			
4056	SAN MATEO	CA		12/13/2013		4,950,000								104,703			
4057	SEATTLE	WA		02/07/2014										66,932			
4058	DENVILLE	NJ		12/19/2013		4,725,000								88,478			

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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					
4059	NOVI	MI		01/24/2014										67,117			
4060	CLINTON TOWNSHIP	MI		01/15/2014										51,322			
4062	BALTIMORE	MD		03/11/2014										12,347			
4065	PLAINFIELD	IL		02/12/2014										18,716			
4067	PHOENIX	OR		12/04/2013		2,100,000								74,817			
4069	NEW YORK	NY		12/19/2013		5,500,000								119,161			
4070	INDIANAPOLIS	IN		12/20/2013		10,350,000								209,786			
4071	WEST HOLLYWOOD	CA		12/20/2013		2,000,000								37,725			
4072	SEATTLE	WA		12/24/2013		3,787,500								70,922			
4073	FLOWER MOUND	TX		12/20/2013		4,900,000								99,319			
4074	FORNEY	TX		12/20/2013		4,000,000								81,083			
4075	ARLINGTON HEIGHTS	IL		01/22/2014										206,913			
4076	MEDFORD	OR		01/07/2014										70,812			
4077	AMES	IA		01/16/2014										145,295			
4079	ALBUQUERQUE	NM		12/23/2013		1,365,000								27,276			
4082	ST LOUIS PARK	MN		02/20/2014										33,401			
4084	KENOSHA	WI		01/21/2014										16,875			
4089	TEMPE	AZ		05/20/2014										27,779			
4094	RICHMOND	CA		07/10/2014										288,952			
4097	MONTCLAIR	CA		02/12/2014										197,994			
4098	LOS ANGELES	CA		02/05/2014										95,118			
4101	BALTIMORE	MD		12/31/2013		15,000,000								1,131,685			
4102	SANTA ROSA	CA		01/15/2014										62,590			
4103	SAN MARCOS	CA		12/23/2013		9,720,667								712,184			
4105	PHOENIX	AZ		04/01/2014										18,076			
4107	HENDERSON	CO		01/13/2014										97,234			
4111	CULVER CITY	CA		02/26/2014										16,670			
4114	SCOTTSDALE	AZ		02/28/2014										49,037			
4115	ROSEBURG	OR		02/28/2014										64,325			
4116	BRANDON	FL		04/28/2014										26,198			
4118	ANTIOCH	CA		03/03/2014										180,612			
4119	CATHEDRAL CITY	CA		09/25/2014										5,840			
4120	MANDEVILLE	LA		02/27/2014										36,134			
4122	REDONDO BEACH	CA		04/09/2014										15,578			
4124	LOS ANGELES	CA		02/13/2014										36,560			
4125	KIRKLAND	WA		03/20/2014										22,909			
4126	CLERMONT	FL		07/17/2014										27,305			
4130	SACRAMENTO	CA		02/26/2014										36,774			
4131	MESA	AZ		04/02/2014										36,235			
4132	FOLSOM	CA		03/26/2014										46,671			
4134	SAN LUIS OBISPO	CA		05/30/2014										44,015			
4136	BEAVERTON	OR		04/01/2014										56,299			
4137	NIAGARA	NY		09/24/2014										69,467			
4138	DURHAM	NC		03/28/2014										49,652			
4139	LEMON GROVE	CA		05/08/2014										67,708			
4140	SAN FRANCISCO	CA		04/15/2014										35,844			
4141	OAKDALE	PA		05/19/2014										17,441			
4142	INDIANAPOLIS	IN		04/18/2014										48,888			
4144	BEAVER FALLS	PA		05/19/2014										13,962			
4145	WILKINSBURG	PA		05/21/2014										11,427			
4146	GREENSBORO	NC		05/19/2014										13,317			
4147	RAVENNA	OH		05/19/2014										10,654			
4148	PITTSBURGH	PA		05/21/2014										10,353			
4149	TURTLE CREEK	PA		05/19/2014										7,045			
4150	FAYETTEVILLE	NC		04/04/2014										153,500			
4151	LITTLETON	CO		03/28/2014										46,902			
4152	DENVER	CO		03/28/2014										31,372			
4153	COLORADO SPRINGS	CO		03/28/2014										31,993			
4154	ARVADA	CO		06/02/2014										30,112			
4155	CENTENNIAL	CO		06/02/2014										28,059			

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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					
4156	THORNTON	CO		06/02/2014										28,059			
4157	KETCHIKAN	AK		06/02/2014										20,987			
4159	GILROY	CA		05/13/2014										117,001			
4160	TUKWILA	WA		03/27/2014										16,491			
4162	SACRAMENTO	CA		03/31/2014										65,789			
4163	LAKE FOREST	CA		07/31/2014										55,110			
4164	PORTLAND	OR		04/24/2014										131,209			
4168	POOLER	GA		07/22/2014										10,814			
4169	TINLEY PARK	IL		04/09/2014										56,226			
4170	SAN DIEGO	CA		02/28/2014										60,578			
4174	TORRANCE	CA		04/16/2014										25,061			
4175	OLYMPIA	WA		07/10/2014										7,891			
4176	KERRVILLE	TX		04/28/2014										72,114			
4177	PFLUGERVILLE	TX		04/28/2014										32,471			
4179	WOOSTER	OH		06/10/2014										59,085			
4180	MOUNTAIN VIEW	CA		05/19/2014										57,699			
4182	PROVO	UT		05/01/2014										24,943			
4183	PONTIAC	MI		05/09/2014										186,988			
4185	GLENDALE	AZ		05/01/2014										52,146			
4188	OAKLAND	CA		04/28/2014										32,200			
4189	BEREA	OH		04/28/2014										11,481			
4191	WOODINVILLE	WA		05/01/2014										39,021			
4192	GREENWOOD VILLAGE	CO		06/13/2014										28,573			
4193	NORTHRIDGE	CA		06/18/2014										32,575			
4194	NORTHRIDGE	CA		06/18/2014										27,528			
4195	CANOGA PARK	CA		06/18/2014										16,058			
4199	PORTLAND	OR		05/29/2014										80,523			
4200	CHANDLER	AZ		03/31/2014										8,119			
4201	AKRON	OH		05/08/2014										53,097			
4202	MAYFIELD VILLAGE	OH		05/02/2014										50,496			
4203	COPLEY	OH		06/11/2014										69,080			
4204	NILES	IL		05/14/2014										43,071			
4205	PARK CITY	UT		05/28/2014										21,697			
4206	YUMA	AZ		05/27/2014										15,134			
4207	TACOMA	WA		05/30/2014										34,993			
4210	ARVADA	CO		06/13/2014										14,936			
4211	MARTINEZ	CA		04/29/2014										135,407			
4213	WESTBURY	NY		06/30/2014										80,849			
4216	TEMPE	AZ		07/17/2014										32,681			
4218	PALM DESER	CA		05/30/2014										135,967			
4220	ROMULUS	MI		08/11/2014										10,558			
4221	SACRAMENTO	CA		04/30/2014										43,226			
4222	SAN FRANCISCO	CA		06/04/2014										19,466			
4224	BROOKLYN	NY		08/22/2014										41,002			
4225	MEMPHIS	TN		07/25/2014										41,457			
4226	QUEEN CREEK	AZ		04/15/2014										42,094			
4227	CLEVELAND	OH		06/06/2014										23,532			
4228	FORT WALTON BEACH	FL		06/30/2014										17,991			
4229	SAN MARCOS	TX		06/20/2014										9,044			
4230	TUCSON	AZ		06/23/2014										36,403			
4231	NEW HARTFORD	NY		06/02/2014										31,016			
4232	JOLIET	IL		07/01/2014										22,418			
4233	PHOENIX	AZ		05/12/2014										22,430			
4234	ENGELWOOD	CO		05/06/2014										56,996			
4237	SAN FRANCISCO	CA		05/15/2014										32,596			
4238	DEER PARK	TX		09/02/2014										19,376			
4241	KALAMAZOO	MI		08/15/2014										29,384			
4243	FORT WALTON BEACH	FL		06/30/2014										16,298			
4245	COLORADO SPRINGS	CO		10/31/2014										1,826			
4246	RAEFORD	NC		06/11/2014										94,109			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4247	TUCSON	AZ		05/08/2014										12,499			
4252	CHILLICOTHE	OH		06/19/2014										32,678			
4254	MESA	AZ		06/17/2014										16,497			
4257	ALEXANDRIA	LA		06/02/2014										18,332			
4265	PORT ARTHUR	TX		05/30/2014										37,584			
4269	COMMERCE CITY	CO		10/20/2014										5,788			
4270	COLORADO SPRINGS	CO		06/27/2014										15,490			
4271	MANSURA	LA		09/02/2014										8,285			
4272	SCOTTSDALE	AZ		06/05/2014										23,273			
4273	TEMPLE TERRACE	FL		05/29/2014										17,600			
4274	ROCKFORD	IL		05/15/2014										11,336			
4276	WINTER PARK	FL		07/10/2014										29,218			
4278	DRAPER	UT		07/03/2014										14,976			
4279	SILVERDALE	WA		07/01/2014										10,540			
4280	LOS ANGELES	CA		07/18/2014										11,656			
4281	RENO	NV		07/03/2014										62,401			
4282	RENO	NV		07/03/2014										56,458			
4284	RENO	NV		07/11/2014										74,287			
4285	SACRAMENTO	CA		05/27/2014										55,950			
4287	SACRAMENTO	CA		07/07/2014										46,302			
4288	AMHERST	NY		07/21/2014										44,153			
4291	SIOUX FALLS	SD		06/06/2014										19,112			
4297	LAS VEGAS	NV		08/08/2014										22,246			
4299	CORAL GABLES	FL		06/12/2014										11,941			
4300	STONE MOUNTAIN	GA		06/23/2014										7,346			
4303	ANTIOCH	CA		07/25/2014										6,347			
4307	MIDVALE	UT		07/15/2014										7,583			
4309	WATSONVILLE	CA		07/14/2014										43,201			
4312	ROTHSCHILD	WI		07/23/2014										151,151			
4315	DENVER	CO		08/01/2014										17,276			
4317	PANAMA CITY	FL		07/11/2014										17,500			
4318	CANASTOTA	NY		09/11/2014										35,830			
4319	SALAMANCA	NY		09/11/2014										37,355			
4320	JEFFERSON CITY	MO		07/31/2014										21,802			
4323	ROUND ROCK	TX		07/10/2014										6,127			
4324	LONG BEACH	CA		07/09/2014										12,865			
4326	AUBURN HILLS	MI		08/15/2014										6,787			
4329	BURLINGAME	CA		09/12/2014										14,645			
4330	SOUTH JORDAN	UT		08/28/2014										14,980			
4331	JACKSONVILLE	FL		07/09/2014										40,292			
4332	HOUSTON	TX		09/29/2014										3,477			
4337	JACKSON	TN		07/23/2014										31,854			
4340	SARATOGA	CA		07/02/2014										38,785			
4341	EL CAJON	CA		08/13/2014										9,247			
4343	VICTORVILLE	CA		07/24/2014										14,207			
4344	CYPRESS	TX		07/10/2014										27,763			
4345	ALLEN	TX		07/01/2014										14,713			
4347	LOS LUNAS	NM		07/15/2014										7,712			
4348	PORTLAND	OR		07/15/2014										6,096			
4349	VANCOUVER	WA		07/15/2014										6,721			
4352	WEST CHESTER	OH		07/09/2014										17,414			
4353	ST CHARLES	MO		09/02/2014										33,428			
4355	FORT WAYNE	IN		08/29/2014										39,906			
4359	BRONX	NY		10/16/2014										8,126			
4360	MIAMI	FL		08/13/2014										17,515			
4362	DALLAS	TX		08/19/2014										30,918			
4364	SOUTH EUCLID	OH		09/10/2014										25,889			
4369	PFLUGERVILLE	TX		09/12/2014										7,383			
4370	SHAKER HEIGHTS	OH		08/29/2014										5,206			
4371	NORTH CAANTON	OH		08/20/2014										6,957			

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					
4375	MERCER ISLAND	WA		08/13/2014										8,498			
4378	PENSACOLA	FL		09/11/2014										31,876			
4380	RENTON	WA		10/30/2014										3,022			
4389	MAYWOOD	IL		10/31/2014										1,192			
4390	BOTHELL	WA		08/28/2014										48,989			
4392	VERO BEACH	FL		08/07/2014										23,004			
4397	WHITESTONE	NY		10/23/2014										8,714			
4398	NORMANDY PARK	WA		08/15/2014										50,479			
4399	VAN NUYS	CA		08/29/2014										11,859			
4400	DENVER	CO		08/29/2014										13,079			
4401	INGLESIDE	TX		08/08/2014										9,352			
4402	FAIRVIEW HEIGHTS	IL		09/08/2014										18,485			
4403	BRIDGETON	MO		09/08/2014										18,878			
4407	SHERWOOD	OR		08/19/2014										17,794			
4408	LAS VEGAS	NV		10/14/2014										10,116			
4410	PACIFIC PALISADES	CA		09/08/2014										15,261			
4411	THOUSAND OAKS	CA		09/11/2014										9,401			
4412	KANSAS CITY	MO		09/22/2014										2,238			
4413	COLUMBUS	OH		09/24/2014										27,672			
4417	PALM HARBOR	FL		09/15/2014										5,641			
4418	MOUNTAIN VIEW	CA		08/28/2014										12,785			
4420	COVINGTON	LA		10/30/2014										6,478			
4421	TOMBALL	TX		09/26/2014										28,710			
4422	FLOWERTY BRANCH	GA		09/12/2014										3,248			
4424	LOS ANGELES	CA		10/31/2014										2,926			
4425	SAN BERNARDINO	CA		10/30/2014										1,440			
4427	DALLAS	TX		10/06/2014										4,547			
4428	CLOVIS	CA		10/16/2014										1,798			
4429	CLOVIS	CA		10/16/2014										1,798			
4433	DES MOINES	IA		10/17/2014										6,901			
4434	CEDAR RAPIDS	IA		10/17/2014										14,799			
4437	CHICAGO	IL		10/22/2014										2,809			
4438	MORTON GROVE	IL		10/22/2014										1,580			
4440	TUCSON	AZ		08/28/2014										10,166			
4443	TACOMA	WA		08/28/2014										11,519			
4449	LONG BEACH	CA		10/30/2014										11,727			
4450	ST CHARLES	IL		09/25/2014										4,731			
4451	MALVERN	PA		09/16/2014										7,681			
4456	REDDING	CA		10/21/2014										25,132			
4459	ALBUQUERQUE	NM		10/06/2014										3,256			
4461	CHULA VISTA	CA		10/23/2014										22,673			
4464	DAPHNE	AL		09/30/2014										14,793			
4465	COMPTON	CA		10/15/2014										11,264			
4466	CHARLOTTE	NC		10/01/2014										15,137			
4467	SAN ANTONIO	TX		10/30/2014										18,004			
4468	BATON ROUGE	LA		10/02/2014										10,404			
4469	GILBERT	AZ		09/26/2014										9,955			
4470	DAYTON	NV		10/23/2014										12,720			
4472	CONROE	TX		10/09/2014										2,369			
4475	JACKSONVILLE	FL		09/30/2014										4,939			
4476	LAS VEGAS	NV		09/29/2014										33,620			
4477	GREENSBORO	NC		09/22/2014										4,945			
4479	RICHMOND	VA		09/18/2014										7,723			
4484	MURRIETA	CA		10/01/2014										7,701			
4488	HOUSTON	TX		10/24/2014										9,995			
4492	COLORADO SPRINGS	CO		10/14/2014										3,539			
4496	NEW PORT RICHEY	FL		10/03/2014										6,063			
4502	DINUBA	CA		09/29/2014										11,858			
4503	PORTLAND	OR		09/30/2014										6,886			
4506	BREA	CA		11/14/2014										1,849			

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					
4507	HAVERHILL	MA		10/09/2014										8,863			
4516	SANTA ANA	CA		10/30/2014										1,693			
4518	GOODYEAR	AZ		10/30/2014										11,780			
4524	LYNNWOOD	WA		10/31/2014										3,364			
4526	GOODYEAR	AZ		10/08/2014										4,591			
4527	SAN JOSE	CA		10/29/2014										8,252			
4536	SAN ANTONIO	TX		10/29/2014										1,812			
4547	ROME	GA		10/23/2014										4,965			
20145	PITTSBURGH	PA		07/20/1995		81,222								47,333			
20146	BERKELEY	CA		08/22/1995		84,013								46,491			
0299999. Mortgages with partial repayments						3,020,672,894								123,267,007			
0599999 - Totals						3,228,817,829								331,411,942			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
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	17,601,568	14,231,734		(14,743)				1,152,938		0.000
2399999. Surplus Debentures, etc - Unaffiliated									14,379,192	17,601,568	14,231,734		(14,743)				1,152,938		XXX
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		22,432,811	7,641,950	6,869,584		(2,272,263)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		23,436,184	9,080,101	8,547,199		(2,118,948)						4.900
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		13,773,145	3,850,475	3,016,001		(1,139,431)						9.400
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		10,027,708	1,779,551	1,661,671		(676,930)						15.600
000000-00-0	CENTERLINE XXIV		NEW YORK	NY	Direct		06/14/2007		10,823,532	4,262,379	4,103,254		(905,600)						4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	6,533,903	6,433,563		(1,410,151)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		9,999,998	6,554,949	5,875,229		(971,551)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		25,000,000	17,993,210	16,780,174		(2,242,752)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	24,645,267	20,082,461		(2,712,233)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	17,526,341	16,587,135		(1,839,240)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,026,248	12,210,071	11,524,391		(1,663,417)						49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	16,055,452	15,899,448		(2,027,383)						27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2		SCOTTSDALE	AZ	Direct		09/15/2011		1,641,892	998,031	1,045,394		(322,630)						100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	16,781,856	16,977,975		(1,893,922)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct		03/15/2012		24,404,033	13,344,796	12,420,327		(4,307,881)						100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,084,857	12,764,136	12,936,922		(1,720,015)						99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct		12/13/2013		27,778,433	20,433,661	20,327,842		(11,692,742)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		28,892,974	25,432,768	26,250,627		(2,616,321)						34.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									344,684,201	217,888,898	207,339,199		(42,533,411)						XXX
000000-00-0	MISSOURI		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		08/26/2006		420,000	330,290	143,282		(37,135)						0.218
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		263,804	218,738	93,576		(28,785)						3.230
000000-00-0	MISSOURI IIII		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/08/2010		42,000	97,917	42,000								0.218
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		395,213	488,910	315,922		(34,842)						12.200
000000-00-0	Virginia Historic 2012		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		03/06/2012		259,000				(53,338)						1.045
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,380,017	1,135,855	594,780		(154,100)						XXX
44044K-11-9	HORIZON LINES INC s- Unaffiliated			NC	Taxable Exchange	L	10/05/2011		1,462,998	210,442	210,442	(118,374)							0.000
000000-00-0	JLP Credit Opportunity Fund II		New York	NY	Direct		08/01/2014		25,000,000	20,104,401	20,104,401	(4,895,599)							9.200
000000-00-0	50 Washington		Lynchberg	VA	Direct		12/16/2011		61,326	47,764				42,023					99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		796,417	248,846	229,693		(81,327)						99.000
000000-00-0	La Vogue		Detroit	MI	JOE FOSS AND COMPANY		09/21/2012		61,374	(2,170)			(578,144)						99.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		1,520,977	177,443	346,019		(364,507)						99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		709,664	184,003	521,167								99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		605,445	375,211	349,011		(180,764)						99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		1,924,352	876,445	597,044		(6,993,109)						99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014			(85,051)			(820,001)	258,154					99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		1,660,865	1,563,050	1,558,924			101,941					99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		700,827	697,931	700,827								99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		4,014,724	3,410,883	4,014,724								99.000
4299999. Any Other Class of Assets - Unaffiliated									38,518,970	27,809,198	28,632,252	(5,013,973)	(9,017,853)	402,119					XXX
4499999. Total - Unaffiliated									398,962,380	264,435,519	250,797,964	(5,013,973)	(51,720,107)	402,119			1,152,938		XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									398,962,380	264,435,519	250,797,964	(5,013,973)	(51,720,107)	402,119			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	ALLIANT TAX CREDIT FUND 60	Woodland Hills	CA	Direct	08/06/2010			36,727		22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX	Boston	MA	Direct	10/12/2010			114,191		49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1	ALEXANDRIA	VA	Direct	09/06/2011			55,180		27.500
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX	Boston	MA	Direct	12/22/2011			95,921		49.900
000000-00-0	CREA XXXVII	Boston	MA	Direct	09/30/2013			1,108,772		99.000
000000-00-0	ALLIANT FUND 74	Palm Beach	FL	Direct	12/19/2013			2,161,679		34.000
000000-00-0	HCPTCF 11	Los Angeles	CA	Direct	12/13/2013		5,160,298			99.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							5,160,298	3,572,471		XXX
000000-00-0	HCP FUND 2011-1 GEORGIA	SAN FRANCISCO	CA	Direct	11/28/2011			11,440		12.200
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								11,440		XXX
000000-00-0	50 Washington	Lynchberg	VA	Direct	12/16/2011			5,577		99.000
000000-00-0	Garden Theater	Detroit	MI	Direct	05/02/2012			50,971		99.000
000000-00-0	La Vogue	Detroit	MI	JOE FOSS AND COMPANY	09/21/2012			578,144		99.000
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012			710,526		99.000
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013			24,531		99.000
000000-00-0	619 Western	Bellevue	WA	Direct	09/30/2013			181,970		99.000
000000-00-0	Kirby Center	Detroit	MI	Direct	02/21/2014		288,206	789,949		99.000
000000-00-0	Forest Arms	Detroit	MI	Direct	07/24/2014		458,613	1,202,252		99.000
000000-00-0	JLP Credit Opportunity Fund II	New York	NY	Direct	08/01/2014		25,000,000			9.200
000000-00-0	711 Alexandrine	Okemos	MI	Direct	12/04/2014		251,985	448,842		99.000
000000-00-0	Chisca	Memphis	TN	Direct	12/05/2014		1,798,438	2,216,286		99.000
4299999. Any Other Class of Assets - Unaffiliated							27,797,242	6,209,048		XXX
4499999. Total - Unaffiliated							32,957,540	9,792,958		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							32,957,540	9,792,958		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
74252N-AB-5	PRINCIPAL MUTUAL INSURANCE CO SURPL NTS SERIES 144A 8.000% 03/01/44		IA	Call 102.3173	06/30/1997	03/01/2014	20,620,174		(3,419)			(3,419)		20,616,755	20,882,961		266,206	266,206	816,400
2399999. Surplus Debentures, etc - Unaffiliated							20,620,174		(3,419)			(3,419)		20,616,755	20,882,961		266,206	266,206	816,400
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Reduction in Principal	10/12/2010	12/31/2014	65,570							65,570	65,570				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							65,570							65,570	65,570				
4499999. Total - Unaffiliated							20,685,744		(3,419)			(3,419)		20,682,325	20,948,531		266,206	266,206	816,400
4599999. Total - Affiliated																			
4699999 - Totals							20,685,744		(3,419)			(3,419)		20,682,325	20,948,531		266,206	266,206	816,400

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
042498-AE-1	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT				1	9,000,000	102.8860	9,259,767	9,000,000	9,000,000					2.500	2.500	FA	75,625	225,000	12/08/2011	02/28/2017
233383-AA-6	DYB LEASING LLC			2	1	13,750,002	99.8480	13,729,074	13,750,002	13,750,002					2.565	2.573	FMAN	34,289	338,972	12/03/2013	11/26/2025
912810-DV-7	US TREASURY N/B	SD			1	187,195	109.9300	164,895	150,000	154,030		(3,352)			9.250	6.721	FA	5,241	13,875	10/27/1999	02/15/2016
912810-DW-5	US TREASURY N/B BOND	SD			1	4,064,742	109.2340	4,795,390	4,390,000	4,351,155		25,870			7.250	7.945	MN	41,323	318,275	07/28/1999	05/15/2016
912810-DW-5	US TREASURY N/B BOND				1	93,500	109.2340	92,849	85,000	86,069		(726)			7.250	6.277	MN	800	6,163	07/28/1999	05/15/2016
912810-EQ-7	US TREASURY N/B N/B	SD			1	1,140,328	133.1480	1,411,373	1,060,000	1,102,778		(3,759)			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	137.0550	68,527	50,000	53,606		(235)			6.000	5.140	FA	1,133	3,000	07/21/2003	02/15/2026
912828-B9-0	US TREASURY N/B				1	29,168,073	100.6880	29,527,616	29,326,000	29,190,488		22,844	18,510		2.000	2.068	FA	199,287	146,800	12/17/2014	02/28/2021
912828-D5-6	US TREASURY N/B	SD			1	110,125	101.8520	112,037	110,000	110,125			34		2.375	2.358	FA	987		11/14/2014	08/15/2024
912828-D5-6	US TREASURY N/B				1	21,398,016	101.8520	21,898,094	21,500,000	21,401,022		3,006	5,332		2.375	2.426	FA	192,872		11/14/2014	08/15/2024
912828-F9-6	US TREASURY N/B				1	13,071,369	100.2580	13,133,772	13,100,000	13,071,819		450			2.000	2.034	AO	44,873		11/21/2014	10/31/2021
912828-G3-8	US TREASURY N/B				1	43,195,873	100.6720	43,490,261	43,200,000	43,195,908		35			2.250	2.251	MN	126,199		12/26/2014	11/15/2024
912828-G5-3	US TREASURY N/B				1	42,592,478	99.4140	42,847,477	43,100,000	42,593,665		1,187			1.875	2.058	MN	71,044		12/26/2014	11/30/2021
912828-SF-8	US TREASURY N/B				1	10,016,837	100.2500	10,025,000	10,000,000	10,016,535		302			2.000	1.975	FA	75,543		10/27/2014	02/15/2022
912828-SV-3	US TREASURY N/B				1	727,096	98.3050	712,709	725,000	726,722		217			1.750	1.718	MN	1,647	12,688	06/12/2012	05/15/2022
912828-TY-6	US TREASURY N/B				1	63,580,226	97.0080	63,079,322	65,025,000	63,822,891		144,519			1.625	1.878	MN	139,406	1,089,156	06/18/2013	11/15/2022
912828-TY-6	US TREASURY N/B	C			1	1,955,563	97.0080	1,940,156	2,000,000	1,963,026					1.625	1.878	MN	4,220		06/18/2013	11/15/2022
912828-VJ-6	US TREASURY N/B				1	6,660,980	100.6720	6,745,017	6,700,000	6,668,416		5,356			1.875	1.965	JD	347	125,625	09/10/2013	06/30/2020
912828-VS-6	US TREASURY N/B				1	5,281,716	103.2110	5,676,600	5,500,000	5,301,720		20,004			2.500	2.962	FA	51,936	137,500	08/20/2013	08/15/2023
912828-VV-9	US TREASURY N/B				1	2,056,915	101.7730	2,086,355	2,050,000	2,058,774		1,860			2.125	2.042	FA	14,802	23,375	12/17/2014	08/31/2020
912828-WC-0	US TREASURY N/B				1	24,096,239	99.5550	24,888,675	25,000,000	24,221,660		123,549			1.750	2.315	AO	74,931	437,500	12/02/2013	10/31/2020
912828-WE-6	US TREASURY N/B				1	7,117,941	105.2730	7,579,685	7,200,000	7,125,348		7,263	4,601		2.750	2.875	MN	25,707	198,000	01/31/2014	11/15/2023
912828-WJ-5	US TREASURY N/B				1	13,360,562	103.0160	13,907,106	13,500,000	13,367,102		6,541			2.500	2.619	MN	43,819	168,750	07/15/2014	05/15/2024
912828-WR-7	US TREASURY N/B				1	9,923,478	101.2110	10,121,090	10,000,000	9,928,516		5,039			2.125	2.244	JD	587	106,250	07/03/2014	06/30/2021
716540-BC-5	PETROLEOS MEXICANOS		F	2	1	4,000,000	98.6620	3,946,464	4,000,000	4,000,000					2.000	2.000	JD	2,444	80,000	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		F		1	2,000,000	98.4620	1,969,246	2,000,000	2,000,000					1.950	1.950	JD	1,192	39,000	06/28/2012	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS		F		1	43,149,000	101.7060	43,884,949	43,149,000	43,149,000					2.830	2.830	FA	461,311	1,105,789	09/10/2013	02/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						371,753,953	XXX	377,093,506	375,670,002	372,410,377		358,932	28,477		XXX	XXX	XXX	1,716,589	4,641,968	XXX	XXX
36179M-EK-2	GNMA POOL MA0138			2	1	2,378,178	102.7450	2,446,662	2,381,292	2,378,177		(1)			2.500	2.513	MON	4,961	59,532	06/22/2012	06/20/2027
36202C-QX-4	GNMA POOL 002270			2	1	9,889	122.4710	11,988	9,788	9,844		(22)			8.000	7.872	MON	65	783	09/14/2000	08/20/2026
36202F-BK-1	GNMA POOL 004542			2	1	1,108,000	113.3160	1,193,884	1,053,592	1,105,752		(694)			5.500	4.167	MON	4,829	57,948	09/30/2009	09/20/2039
36203G-HA-4	GNMA POOL 348625			2	1	20,720	104.5810	21,079	20,156	20,348		(6)			7.500	7.265	MON	126	1,512	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL 357208			2	1	44,177	104.0060	44,400	42,690	43,179		(64)			7.500	7.226	MON	267	3,202	05/07/1993	05/15/2023
36204G-KR-2	GNMA POOL 369404			2	1	9,899	114.1100	13,083	11,465	10,772		61			6.500	8.092	MON	62	745	12/05/1994	02/15/2024
3620A2-T5-5	GNMA POOL 717072			2	1	2,712,476	110.5820	2,955,636	2,672,802	2,711,042		(295)			5.000	4.441	MON	11,137	133,640	06/23/2009	05/15/2039
3620AC-6M-1	GNMA POOL 726376			2	1	78,416	110.5830	82,943	75,006	78,308		(21)			5.000	3.429	MON	313	3,750	11/20/2009	10/15/2039
3620AC-DA-9	GNMA POOL 725597			2	1	22,675,063	104.7910	23,058,515	22,004,205	22,718,293		(256)			5.470	5.068	MON	100,303	1,203,630	06/23/2009	07/20/2059
3620AC-DB-7	GNMA POOL 725598			2	1	12,219,967	104.5660	12,333,775	11,795,195	12,244,689		2,755			5.470	4.937	MON	53,766	645,197	07/16/2009	08/20/2059
36224L-J7-3	GNMA POOL 331586			2	1	8,214	100.3620	8,018	7,989	8,179		96			7.500	(2.864)	MON	50	599	04/28/1993	04/15/2023
36224P-VF-2	GNMA POOL 334614			2	1	23,783	100.3780	23,220	23,132	23,378		(25)			7.500	7.220	MON	145	1,735	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL 336957			2	1	15,242	110.2900	16,590	15,042	15,141		(41)			7.000	6.766	MON	88	1,053	09/16/1993	05/15/2023
36295P-U2-6	GNMA POOL 676601			2	1	525,555	114.1100	569,221	498,836	524,253		(127)			6.500	4.196	MON	2,702	32,425	05/05/2009	11/15/2037
36295Q-KU-3	GNMA POOL 677207			2	1	30,815	114.1100	34,030	29,822	30,780		(9)			6.500	5.273	MON	162	1,938	09/17/2008	08/15/2038
36296F-MQ-3	GNMA POOL 689867			2	1	862,951	120.5600	1,006,408	834,778	858,528		(3,471)			6.500	6.242	MON	4,522	54,261	09/16/2008	09/15/2038
36296N-W7-7	GNMA POOL 696470			2	1	62,621	117.4900	71,204	60,604	62,500		(65)			6.500	5.810	MON	328	3,939	09/17/2008	08/15/2038
36296Q-3N-7	GNMA POOL 698405			2	1	5,065,684	110.6040	5,470,342	4,945,900	5,061,570		(545)			5.000	4.166	MON	20,608	247,295	08/18/2009	07/15/2039
36297A-KW-2	GNMA POOL 706009			2	1	272,952	111.6860	295,969	265,002	272,524		(80)			5.500	3.755	MON	1,215	14,575	02/10/2009	01/15/2039
36297E-YU-3	GNMA POOL 710023			2	1	53,904,284	105.2170	53,730,420	51,066,292	54,036,604		(28,493)			5.461	4.967	MON	232,394	2,788,730	09/03/2009	08/20/2059
36297E-YV-1	GNMA POOL 710024			2	1	62,728,580	105.6610	62,564,167	59,211,942	62,820,766		(60,179)			5.460	4.890	MON	269,414	3,232,944	01/01/2014	08/20/2059
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ			2	1	3,403,301	115.9080	3,967,240	3,422,738	3,402,989		(534)			5.500	5.607	MON	15,688	182,760	12/01/2014	06/16/2033
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ			2	1	751,634	112.6030	837,198	743,493	746,251		(467)			5.250	5.165	MON	3,253	37,946	12/01/2014	02/20/2033
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ			2	1	9,620,850	112.2040	11,000,121	9,803,662	9,689,217		4,560			6.000	6.308	MON	49,018	569,540	12/01/2014	09/20/2033
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK			2	1	1,175,474	124.4310	1,449,327	1,164,763	1,172,799		(542)			6.000	5.976	MON	5,824	67,667	12/01/2014	11/20/2033
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ			2	1	6,930,747	116.0780	8,130,715	7,004,533	6,940,681		1,959			5.500	5.657	MON	32,104	374,013	12/01/2014	09/20/2035
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z			2	1	9,377,878	113.3080	11,623,722	10,258,491	9,644,422		19,705			5.000	5.990	MON	42,744	499,299	12/01/2014	10/16/2035
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA			2	1	8,390,616	114.6880	9,952,384	8,677,813	8,464,111		6,587			5.500	5.912	MON	39,773	463,360	12/01/2014	01/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB			2	1	10,716,703	106.7040	11,844,122	11,100,000	10,875,051		30,685			4.000	4.447	MON	37,000	444,000	02/04/2010	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP			2	1	191,844	106.7420	213,485	200,000	195,074		558			4.000	4.515	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	109.7670	25,967,542	23,657,009	24,084,477		(132,273)			5.000	4.531	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	106.6610	10,881,031	10,201,489	10,004,660		23,950			4.000	4.405	MON	34,005	408,060	02/08/2010	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW			2	1	11,450,268	105.6570	12,156,906	11,506,000	11,472,669		6,611			4.500	4.595	MON	43,148	517,770	04/28/2010	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B			2	1	9,759,791	106.4490	10,813,273	10,158,182	9,919,351		16,493			4.000	4.500	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	107.8950	14,091,677	13,060,607	13,072,115		(7,201)			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	107.0930	10,530,445	9,833,000	9,815,424		(1,332)			4.500	4.527	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	107.7330	16,092,746	14,937,648	14,824,776		12,897			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	109.3530	10,303,249	9,422,000	9,529,933		(39,269)			5.000	4.673	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	110.1190	7,157,761	6,500,000	6,600,522		(21,579)			5.000	4.695	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	108.8740	2,508,448	2,304,000	2,355,819		(17,642)			5.000	4.275	MON	9,600	115,200	05/12/2010	08/20/2029
38377D-XJ-0	GNMA SERIES 2010-104 CLASS PB			2	1	572,146	107.2400	598,401	558,000	566,446		(1,929)			4.500	4.159	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	107.7120	1,465,958	1,361,000	1,376,653		(1,760)			4.000	3.841	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	106.6340	7,139,140	6,695,000	6,746,934		(24,923)			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	109.0360	11,282,652	10,347,649	10,181,924		23,790			4.000	4.310	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	107.6540	8,780,805	8,156,483	8,517,824		(89,224)			4.500	3.558	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	107.7100	3,904,519	3,625,026	3,562,893		7,198			4.500	4.802	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE			2	1	4,089,802	104.4050	4,931,083	4,723,029	4,176,055		40,130			4.000	5.285	MON	15,743	184,891	12/01/2014	11/16/2040
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV			2	1	4,655,322	104.6010	4,734,790	4,526,529	4,646,199		(9,123)			3.500	2.537	MON	13,202	158,428	04/09/2013	02/20/2025
3837H0-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z			2	1	779,490	111.4160	957,463	859,360	817,112		(2,159)			7.000	8.517	MON	5,013	60,155	04/18/1996	05/16/2026
3837H0-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z			2	1	1,407,849	111.5400	1,754,024	1,572,546	1,482,650		(4,353)			7.000	8.648	MON	9,173	110,078	05/10/1996	05/16/2026
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z			2	1	430,376	113.7090	492,031	432,712	430,852		64			7.750	7.924	MON	2,795	33,535	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z			2	1	4,426,714	108.1190	5,132,965	4,747,536	4,599,865		13,379			7.250	8.409	MON	28,683	344,197	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB			2	1	7,326,686	111.9510	9,641,585	8,612,310	7,972,262		47,553			6.500	9.050	MON	46,650	559,800	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z			2	1	6,296,199	117.6910	7,598,620	6,456,443	6,349,411		(12,582)			7.750	8.190	MON	41,698	500,374	10/25/1996	10/15/2026
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV			2	1	6,673,164	106.5810	6,842,890	6,420,366	6,582,745		(23,942)			4.250	3.224	MON	22,739	272,866	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						394,619,129	XXX	420,729,872	390,074,947	395,854,793		(226,197)			XXX	XXX	XXX	1,657,026	19,813,954	XXX	XXX
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z			2	1	12,125,938	118.5250	14,372,243	12,125,938	12,125,938					5.905	5.966	MON	59,665	693,593	12/01/2014	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ			2	1	1,580,770	111.3540	1,535,443	1,378,886	1,534,286		(4,410)			6.750	5.697	MON	7,756	93,075	06/13/2003	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z			2	1	3,142,610	105.6460	3,601,028	3,408,573	3,181,192		6,966			6.366	7.260	MON	18,083	216,577	12/07/2001	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			2	1	1,307,408	111.0580	1,427,705	1,285,546	1,301,835		(624)			6.722	6.633	MON	7,201	86,390	01/13/2003	06/16/2042
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B			2	1	7,694,339	103.1910	7,105,025	6,885,314	7,096,650		(132,319)			5.301	2.686	MON	30,416	364,990	09/23/2010	04/16/2037
38373M-YG-9	GNMA SERIES 2007-12 CLASS B			2	1	4,579,717	100.3360	4,225,366	4,211,220	4,251,478		(102,052)			5.140	2.814	MON	18,038	216,457	04/08/2011	12/16/2036
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z			2	1	13,216,980	106.7920	12,827,662	12,011,774	13,093,697		(80,565)			5.702	4.949	MON	57,081	694,091	06/23/2003	06/16/2043
38376G-4H-0	GNMA SERIES 2011-126 CLASS AE			2	1	15,264,600	102.1840	15,143,669	14,820,000	14,994,590		(98,267)			3.131	2.528	MON	38,674	464,084	09/07/2011	01/16/2045
38376G-RK-8	GNMA SERIES 2010-71 CLASS C			2	1	10,100,000	109.0830	10,908,280	10,000,000	10,052,665		(16,173)			4.717	4.611	MON	39,304	471,650	05/27/2010	10/16/2047
38376G-ZK-9	GNMA SERIES 2011-1 CLASS B			2	1	2,035,051	100.6580	1,950,901	1,938,144	1,945,424		(30,777)			4.344	3.016	MON	7,016	84,196	01/11/2011	06/16/2041
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						71,047,413	XXX	73,097,322	68,065,395	69,577,755		(458,221)			XXX	XXX	XXX	283,234	3,385,103	XXX	XXX
0599999. Total - U.S. Government Bonds						837,420,495	XXX	870,920,700	833,810,344	837,842,925		(325,486)	28,477		XXX	XXX	XXX	3,656,849	27,841,025	XXX	XXX
669812-BQ-1	NOVA SCOTIA POWER CORP DEBS		A		1FE	4,495,500	138.3910	6,227,613	4,500,000	4,497,819		247			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	132.7890	1,659,864	1,250,000	1,371,444		(9,913)			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	109.8040	1,098,037	1,000,000	994,575		3,958			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	59,754,867	102.2860	61,120,863	59,754,867	59,754,867					3.179	3.192		290,218	1,899,607	09/17/2013	05/06/2025
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A		F	2	1FE	400,000	99.3090	397,237	400,000	400,000					7.420	7.420	AO	6,266	29,680	10/02/1996	10/15/2016
906609-AA-0	UNION 15 SPC SERIES 144A		R	2	1	16,374,837	100.4670	16,451,307	16,374,837	16,374,837					2.785	2.795	MJSD	38,003	456,039	10/15/2013	12/01/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						83,437,784	XXX	86,954,921	83,279,704	83,393,542		(5,708)			XXX	XXX	XXX	542,867	2,987,389	XXX	XXX
1099999. Total - All Other Government Bonds						83,437,784	XXX	86,954,921	83,279,704	83,393,542		(5,708)			XXX	XXX	XXX	542,867	2,987,389	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD				1FE	4,810,000	111.2330	5,350,307	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	114.8700	689,220	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,410,000	XXX	6,039,527	5,410,000	5,410,000					XXX	XXX	XXX	26,822	321,852	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1799999. Total - U.S. States, Territories and Possessions Bonds						5,410,000	XXX	6,039,527	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				1	1,550,633	84.0360	3,109,332	3,700,000	2,938,574		167,883			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	75.7320	783,826	1,035,000	687,160		37,745			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	90.7450	9,110,798	10,040,000	8,189,760		463,380			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	79.2140	9,513,601	12,010,000	8,087,204		477,551			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	114.5630	5,728,150	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	28,245,707	31,785,000	24,902,698		1,146,559			XXX	XXX	XXX	746	268,650	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						15,023,152	XXX	28,245,707	31,785,000	24,902,698		1,146,559			XXX	XXX	XXX	746	268,650	XXX	XXX
010781-CK-6	ALAMEDA CALIF CMNTY IMPT COMMN TAXABLE INSD MERGED IMPT A2			1	1FE	2,560,000	100.8770	2,582,451	2,560,000	2,560,000					6.130	6.130	MS	52,309	156,928	12/11/2003	03/01/2023
066836-AA-5	BAPTIST HEALTH SOUTH FL				1FE	57,412,448	109.9440	60,141,293	54,702,000	56,701,810		(240,833)			4.590	3.948	FA	948,533	2,414,432	10/16/2014	08/15/2021
11506K-CS-8	BROWARD CNTY FL PORT FA				1FE	2,730,000	101.7720	2,778,376	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	102.8290	1,871,488	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	104.1190	6,012,872	5,775,000	5,802,412		(9,174)			3.239	3.062	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	105.3110	3,685,885	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	106.6360	3,998,850	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	107.7880	2,667,753	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	103.1080	6,872,148	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	103.5180	3,783,583	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	98.8680	4,943,400	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	121.4640	12,146,400	10,000,000	12,352,460		(212,645)			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	101.6950	2,033,900	2,000,000	2,003,711		(620)			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	102.4890	19,544,652	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	102.3560	15,353,400	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	103.1680	2,393,498	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	102.7940	1,027,940	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				1	30,000,000	101.1800	30,354,000	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	102.8800	17,489,600	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	103.0870	6,185,220	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	103.9190	10,391,900	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	104.0160	11,441,760	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	105.0080	5,775,440	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	67.8050	2,034,150	3,000,000	1,756,793		104,221			0.000	6.210	N/A			04/21/2003	10/01/2023
378294-BQ-4	GLENDALE AZ MUN PPTY CORP EXCISE REV TAX SERIES 2003B			1	1FE	5,225,000	100.5720	5,254,887	5,225,000	5,225,000					5.280	5.280	JJ	137,940	275,880	05/16/2003	07/01/2023
392274-A8-9	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	10,780,000	105.7400	11,398,772	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	107.1010	7,497,070	7,000,000	7,000,000					3.733	3.733	AO	65,328	261,310	09/28/2011	10/01/2020
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI			2	3FE	998,580	100.2650	892,359	890,000	898,869		(11,313)			7.250	5.864	AO	16,131	64,525	02/27/2003	10/01/2015
441110-CU-5	HOT SPRINGS ARK INDL DEV REV TAXABLE MAGIC SPRINGS DEV PJ B			1	1FE	2,555,325	100.2370	2,576,091	2,570,000	2,561,677		683			6.350	6.399	MN	27,199	163,195	08/07/2003	11/01/2023
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B			2	1FE	12,303,472	116.6510	14,056,446	12,050,000	12,233,852		(7,769)			5.980	5.824	MS	240,197	720,590	01/23/2003	09/01/2029
452874-EF-3	IMPERIAL IRR DIST CA TAXABLE WTR SYS PRJ CTFS PARTN			1	1FE	5,000,000	109.8590	5,492,950	5,000,000	5,000,000					5.840	5.840	JJ	146,000	292,000	04/06/2004	07/01/2027
455054-AM-8	INDIANA ST FIN AUTH REF-IMPT-U REF-IMPT-US STEEL CORP			1	3FE	236,540	112.4150	281,038	250,000	238,747		608			6.000	6.550	JD	1,250	15,000	01/21/2011	12/01/2026
492279-AN-4	KERN CO CA PENS FNDG BNDS SERIES 1995				1FE	7,538,436	98.6960	32,130,483	32,555,000	31,085,998		2,223,298			0.000	7.560	N/A			11/10/1995	08/15/2015
492279-AP-9	KERN CO CA PENS FNDG BNDS SERIES 1995				1FE	7,652,245	95.9530	34,355,972	35,805,000	31,729,268		2,277,788			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	92.5630	35,414,604	38,260,000	31,462,841		2,261,494			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	88.8130	4,911,359	5,530,000	4,232,239		301,240			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	84.7570	13,243,281	15,625,000	11,097,906		791,754			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	101.4370	3,002,535	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	101.5490	6,585,453	6,485,000	6,485,000					3.407	3.407	MS	9,206		12/04/2014	09/01/2021
542690-3L-4	LONG ISLAND NY PWR AUTH SERIES B				1FE	12,500,000	102.0650	12,758,125	12,500,000	12,500,000					3.633	3.633	MS	18,922		12/04/2014	09/01/2022
542690-3M-2	LONG ISLAND NY PWR AUTH SERIES B				1FE	8,906,900	102.8450	9,132,636	8,880,000	8,906,751		(149)			3.883	3.846	MS	14,367		12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND NY PWR AUTH SERIES B				1FE	2,514,300	102.9030	2,572,575	2,500,000	2,514,228		(73)			3.983	3.918	MS	4,149		12/05/2014	09/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542690-3P-5	LONG ISLAND NY PWR AUTH SERIES B				1FE	1,509,030	103.1030	1,546,545	1,500,000	1,508,987		(43)			4.133	4.068	MS	2,583		12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND NY PWR AUTH				1FE	4,226,460	109.8890	4,093,365	3,725,000	4,099,515		(43,776)			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	2	2,565,000	99.1020	2,541,966	2,565,000	2,565,000					6.230	6.230	MS	53,267	159,800	08/27/2003	09/01/2023
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	1,500,000	102.0340	1,530,510	1,500,000	1,500,000					3.283	3.283	JJ	25,306		06/11/2014	07/01/2022
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	4,000,000	102.6400	4,105,600	4,000,000	4,000,000					3.483	3.483	JJ	71,595		06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH SERIES C				1FE	6,645,000	105.1270	6,985,689	6,645,000	6,645,000					3.833	3.833	JJ	130,889		06/11/2014	07/01/2025
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A			2	1FE	7,922,456	118.4510	9,138,495	7,715,000	7,890,576		(9,851)			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	108.6210	2,987,078	2,750,000	2,782,898		(2,944)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATED TAX FUND				1FE	2,147,915	115.4500	2,072,328	1,795,000	2,070,734		(30,573)			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	110.6490	3,109,237	2,810,000	3,263,927		(50,866)			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	130.5100	2,505,792	1,920,000	2,462,122		(4,713)			6.547	4.009	MN	16,062	62,851	10/23/2014	11/15/2031
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE TAXABLE SERIES C				1FE	11,441,100	122.1430	12,214,300	10,000,000	11,340,296		(82,630)			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	100.7770	3,905,109	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	102.3790	3,716,358	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	103.0260	3,889,232	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	103.4970	1,122,942	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	3,055,000	114.2050	3,488,963	3,055,000	3,055,000					5.360	5.360	AO	40,937	163,748	01/16/2004	04/01/2024
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS			2	1FE	5,671,886	116.9870	5,328,758	4,555,000	5,189,100		(121,621)			8.650	3.441	JJ	197,004	394,008	05/19/2011	07/01/2019
61075T-GG-7	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	1,825,000	103.7810	1,894,003	1,825,000	1,825,000					3.627	3.627	JJ	33,096	51,851	09/11/2013	07/01/2020
61075T-GH-5	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	1,865,000	105.0950	1,960,022	1,865,000	1,865,000					3.946	3.946	JJ	36,796	57,648	09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	2,300,000	107.1460	2,464,358	2,300,000	2,300,000					4.446	4.446	JJ	51,129	80,102	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	4,745,000	108.0810	5,128,443	4,745,000	4,745,000					4.596	4.596	JJ	109,040	170,829	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY NY INDL DEV TXBL REF SERIES C				1FE	4,315,000	109.0280	4,704,558	4,315,000	4,315,000					4.746	4.746	JJ	102,395	160,419	09/11/2013	07/01/2026
64989K-FB-7	NEW YORK ST POWER AUTH TAXABLE- SERIES A			2	1FE	4,329,080	118.3140	4,732,560	4,000,000	4,233,186		(28,035)			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	115.8880	4,861,502	4,195,000	4,330,425		(8,393)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
677557-AC-4	OHIO ST ENVIRONMENTAL FACS REV AMT-FORD MOTOR CO PROJ			1	2FE	942,785	99.9870	1,049,864	1,050,000	951,088		2,284			5.750	6.600	AO	15,094	60,375	01/21/2011	04/01/2035
67756A-2N-1	OHIO ST HGR EDUCTNL FAC				1FE	3,730,000	106.4930	3,972,189	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	107.1240	8,243,192	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	107.7130	9,268,704	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B			2	1FE	200,000	100.1600	200,320	200,000	200,000					4.850	4.850	MS	3,233	9,700	02/20/2003	03/01/2015
73358T-R9-4	PORT AUTH N Y & N J				1FE	5,192,985	108.8220	5,169,045	4,750,000	4,951,768		(70,403)			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	114.0230	23,215,083	20,360,000	21,802,948		(265,724)			5.309	3.708	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	123.2050	7,989,844	6,485,000	7,953,284		(124,211)			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	100.2370	3,357,940	3,350,000	3,347,793		76			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	100.1720	751,290	750,000	741,144		511			6.500	6.650	MN	8,125	48,750	01/21/2011	05/01/2026
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI			2	1FE	422,216	103.4250	460,241	445,000	443,711		2,421			8.000	8.604	JJ	17,800	35,600	01/11/2000	07/01/2015
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SERIES B			2	1FE	7,485,000	112.1370	8,393,454	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	101.4510	2,384,099	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	102.3180	1,023,180	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	102.2500	3,302,675	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	102.6620	1,175,480	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	91.8520	26,453,376	28,800,000	23,653,514		1,710,769			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	2,177,392	100.0900	2,242,016	2,240,000	2,191,758		3,897			6.140	6.390	JD	11,461	137,536	12/12/2003	12/01/2023
796825-AW-7	SAN BERNARDINO CO CA PENS OBL REV CAB MBIA	@			1FE	4,895,800	99.4450	19,889,000	20,000,000	19,176,964		1,332,896			0.000	7.335	N/A			01/12/1996	08/01/2015
797300-D8-0	SAN DIEGO CALIF REDEV AGY CITY HEIGHTS			1	1FE	2,912,712	100.0450	2,981,341	2,980,000	2,924,394		1,469			6.500	6.676	MS	64,567	193,700	01/08/2004	09/01/2033
798147-UW-2	SAN JOSE CA REDEV AGCY TAXABLE MERGED AREA REDEV PJ-J			1	1FE	6,677,250	100.0150	7,501,125	7,500,000	6,851,143		47,591			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	758,427	107.7190	818,664	760,000	759,578		76			7.700	7.723	AO	14,630	58,520	03/21/1997	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV			2	1FE	17,290,000	118.6950	20,522,366	17,290,000	17,290,000					9.350	9.350	MS	476,003	1,616,615	03/28/1990	03/15/2022
875301-EZ-2	TAMPA ETC EXPWY-C-TXB				1FE	2,000,000	99.3520	1,987,040	2,000,000	2,000,000					2.220	2.220	JJ	22,200	44,400	12/13/2012	07/01/2018

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
875301-FA-6	TAMPA ETC EXPWY-C-TXB				1FE	2,500,000	99.1230	2,478,075	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	99.4080	1,988,160	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	99.7830	1,247,288	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	100.2740	1,504,110	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	99.4910	3,223,508	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	127.3070	1,273,065	1,000,000	989,765		197			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	95.2440	10,857,839	11,400,000	10,467,582		766,416			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	90.8840	34,626,652	38,100,000	32,508,515		2,342,493			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	86.2030	3,879,135	4,500,000	3,517,709		266,801			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	100.5470	1,553,451	1,545,000	1,545,000					3.088	3.088	AO	11,927		09/25/2014	10/01/2019
927063-CH-8	VLG CENTER FL CDD UTILITY REVE SERIES B			2	1FE	3,250,000	102.3600	3,326,700	3,250,000	3,250,000					4.156	4.155	AO	33,768		09/25/2014	10/01/2024
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE SERIES B			2	1FE	5,000,000	103.0480	5,152,400	5,000,000	5,000,000					5.015	5.014	AO	62,688		09/25/2014	10/01/2036
927063-CK-1	VLG CENTER FL CDD UTILITY REVE SERIES B			2	1FE	2,000,000	104.9350	2,098,700	2,000,000	2,000,000					4.756	4.756	AO	23,780		09/25/2014	10/01/2029
927063-CR-6	VLG CENTER FL CDD UTILITY REVE SERIES A			2	1FE	1,700,000	101.3730	1,723,341	1,700,000	1,700,000					3.956	3.955	AO	16,813		09/25/2014	10/01/2023
95648X-AN-5	WEST VIRGINIA ECON DEV AUTH EXCESS LOTTERY -TAX			2	1FE	2,000,000	121.4560	2,429,120	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	113.5380	6,244,590	5,500,000	5,459,257		1,850			7.670	7.763	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	118.6980	2,730,054	2,300,000	2,295,202		294			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	100.0360	1,040,374	1,040,000	973,881		5,222			5.700	6.650	JJ	29,640	59,280	01/21/2011	01/01/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						597,288,437	XXX	786,822,398	763,557,000	741,602,326		13,119,990			XXX	XXX	XXX	8,004,062	21,375,347	XXX	XXX
31288E-Y3-5	FHLMC POOL C76130			2	1	246,741	110.5810	274,564	248,293	246,853		52			5.000	5.173	MON	1,035	12,415	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL C77673			2	1	952,332	110.9050	1,062,825	958,322	952,721		53			5.000	5.185	MON	3,993	47,916	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL 406430			2	1	30,184	100.9390	30,582	30,297	30,203		1			2.375	2.393	MON	60	719	03/26/1992	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z			2	1	69,651	108.6770	85,791	78,941	75,448		694			8.500	11.297	MON	298	6,710	08/15/1991	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L			2	1	488,728	109.1220	587,667	538,543	523,438		(1,522)			6.500	7.636	MON	2,917	35,005	06/01/1993	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z			2	1	960,547	111.8930	1,138,959	1,017,900	990,525		300			7.000	7.908	MON	5,938	71,253	01/10/2001	07/15/2023
31292G-L8-7	FHLMC POOL 000351			2	1	17,538	118.9680	21,023	17,671	17,568		1			8.000	8.223	MON	118	1,414	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL A12226			2	1	312,897	110.9200	350,606	316,089	313,060		(491)			5.000	5.373	MON	1,317	15,804	12/23/2003	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED			2	1	772	104.0870	806	774	772					6.000	6.105	MON	4	47	04/26/2002	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K			2	1	225,195	111.3500	263,496	236,637	232,367		335			6.900	7.567	MON	1,361	16,328	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z			2	1	4,376,425	110.0930	5,256,133	4,774,284	4,574,505		(12,793)			7.000	8.534	MON	27,850	334,201	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ			2	1	1,093,528	113.6160	1,357,299	1,194,638	1,147,354		(17,082)			7.000	8.385	MON	6,969		01/28/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G			2	1	495,322	105.0280	639,787	609,159	582,917		2,313			6.000	7.974	MON	3,046	36,550	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ			2	1	2,172,750	109.5360	2,603,903	2,377,212	2,280,152		1,886			6.500	7.949	MON	12,877	154,519	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J			2	1	1,526,072	107.9980	1,967,913	1,822,176	1,734,199		(13,868)			6.000	7.795	MON	9,111	109,331	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z			2	1	2,849,259	109.9530	3,525,529	3,206,405	3,011,075		4,289			6.500	8.679	MON	17,368	208,416	04/28/1994	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H			2	1	647,121	109.9140	901,781	820,439	763,393		(17,706)			6.250	8.534	MON	4,273	51,277	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N			2	1	266,690	112.0010	407,776	364,082	342,248		(7,577)			6.000	9.945	MON	1,820	21,845	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D			2	1	333,798	108.1280	388,095	358,922	348,599		1,009			6.500	7.277	MON	1,944	23,330	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G			2	1	215,998	108.6520	250,832	230,859	224,622		(319)			6.500	7.249	MON	1,250	15,006	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z			2	1	797,627	109.8960	1,007,723	916,983	852,655		(5,729)			7.000	9.171	MON	5,349	64,189	06/20/1996	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z			2	1	118,575	115.0500	150,566	130,870	124,866		291			7.000	8.702	MON	763	9,161	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU			2	1	1,571,121	115.1570	1,762,078	1,530,149	1,550,005		5,301			8.000	7.720	MON	10,201	122,412	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E			2	1	216,420	114.0260	253,957	222,719	219,690		678			7.500	8.054	MON	1,392	16,704	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD			2	1	688,511	112.1020	827,291	737,978	711,973		(1,780)			6.500	7.436	MON	3,997	47,969	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB			2	1	230,269	111.1470	274,693	247,144	239,958		(241)			6.000	7.489	MON	1,236	14,829	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E			2	1	278,331	112.0260	333,869	298,028	283,628		566			6.600	7.951	MON	1,639	19,670	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE			2	1	398,466	115.0670	459,364	399,214	398,320		6			7.500	7.603	MON	2,495	29,941	10/31/2000	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ			2	1	2,916,165	111.8590	3,503,218	3,131,810	3,001,296		(26,470)			6.500	7.628	MON	16,964	203,568	06/19/2001	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z			2	1	264,751	115.2240	339,394	294,552	281,168		1,826			8.500	10.598	MON	2,086	25,037	09/01/1991	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ			2	1	95,138	108.8290	105,394	96,843	96,098		48			8.500	8.792	MON	686	8,232	11/26/2001	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E			2	1	317,547	110.9720	345,404	311,255	312,201		(210)			7.500	7.339	MON	1,945	23,344	08/03/1998	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z			2	1	2,937,549	109.8430	3,421,769	3,115,148	3,025,518		558			7.000	7.970	MON	18,172	218,060	06/03/1993	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z			2	1	495,337	112.2030	612,835	546,184	521,969		(586)			6.900	8.420	MON	3,141	37,687	01/31/2000	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H			2	1	1,032,348	113.1830	1,175,613	1,038,683	1,033,242		(21)			7.250	7.373	MON	6,275	75,304	04/28/1998	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E			2	1	229,399	112.8080	284,815	252,477	245,741		1,613			6.500	7.682	MON	1,368	16,411	07/01/1993	07/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ			2	1	244,182	110.0140	279,419	253,986	248,819		(426)			7.000	7.645	MON	1,482	17,779	10/24/2003	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ			2	1	1,691,678	109.8170	1,915,443	1,744,210	1,714,967		(3,847)			7.000	7.527	MON	10,175	122,095	08/06/1993	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H			2	1	126,079	112.1340	154,273	137,580	132,619		340			6.500	7.983	MON	745	8,943	03/31/2000	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M			2	1	1,214,787	109.1250	1,535,185	1,406,810	1,351,733		(9,850)			6.500	7.988	MON	7,620	91,442	02/28/2000	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA			2	1	334,144	111.9610	388,999	347,442	340,531		(189)			7.000	7.657	MON	2,027	24,320	04/27/2000	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB			2	1	1,785,702	112.3790	2,096,613	1,865,656	1,822,891		(3,112)			7.000	7.703	MON	10,883	130,596	06/08/1999	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW			2	1	9,293,597	112.1020	10,161,078	9,064,161	9,090,430		(3,297)			7.000	6.844	MON	52,874	634,491	09/01/1993	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA			2	1	5,774,932	109.2780	6,462,427	5,913,727	5,859,326		(3,171)			6.500	6.756	MON	32,033	384,392	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA			2	1	3,058,269	109.1510	3,417,531	3,131,023	3,103,432		261			6.500	6.763	MON	16,960	203,516	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z			2	1	446,833	109.2270	521,198	477,169	463,597		275			6.500	7.559	MON	2,585	31,016	03/29/2000	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK			2	1	1,855,366	112.9560	2,637,023	2,334,562	2,193,188		(4,973)			6.500	8.736	MON	12,646	151,747	12/12/1997	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN			2	1	1,822,381	110.6890	2,085,605	1,884,206	1,859,618		(421)			8.000	8.411	MON	12,561	150,736	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ			2	1	434,863	111.0440	492,115	443,173	438,486		(297)			7.000	7.261	MON	2,585	31,022	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA			2	1	3,403,430	110.8760	4,368,603	3,940,080	3,697,602		406			7.000	9.467	MON	22,984	275,806	11/10/1994	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C			2	1	11,491	108.5210	12,349	11,379	11,334		(9)			10.000	9.977	MON	95	1,138	05/31/1989	06/25/2018
31362N-YL-4	FNMA POOL 066415			2	1	21,238	106.4100	22,849	21,472	21,362		(22)			3.757	4.034	MON	67	820	09/16/1993	07/01/2017
31364H-FQ-5	FNMA SERIES 56 CLASS 1			2	1	587	105.7210	829	784	710		9			6.000	13.028	MON	4	47	09/22/1989	04/25/2019
3136AF-AZ-7	FNMA SERIES 2013-79 CLASS VB			2	1	6,374,241	102.6410	6,987,512	6,807,700	6,413,088		30,749			3.500	4.222	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	98.4310	9,130,497	9,276,000	8,759,178		39,738			3.000	3.758	MON	23,190	208,710	02/27/2014	04/25/2037
3136AH-3K-4	FNMA SERIES 2014-7 CLASS VB			2	1	11,677,291	102.8610	11,874,061	11,543,816	11,672,038		(5,254)			3.500	3.366	MON	33,669	134,678	07/31/2014	06/25/2034
3136AK-YF-4	FNMA SERIES 2014-56 CLASS VB			2	1	1,898,359	102.6970	1,930,711	1,880,000	1,897,560		(800)			3.500	3.340	MON	5,483	16,450	09/10/2014	09/25/2034
31371N-MG-7	FNMA POOL 256959			2	1	1,148,992	113.5690	1,292,781	1,138,321	1,148,338		26			6.000	5.548	MON	5,692	68,299	10/29/2007	11/01/2037
3137A4-HG-5	FHLMC SERIES 3772 CLASS HB			2	1	13,457,068	103.6450	15,070,175	14,540,199	13,823,529		84,026			3.500	4.445	MON	42,409	508,907	01/10/2011	12/15/2025
3137AF-ZL-9	FHLMC SERIES 3949 CLASS JM			2	1	4,999,444	101.1370	5,097,320	5,040,000	5,007,644		2,751			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	3,312,812	101.4390	3,302,693	3,255,835	3,307,227		(4,086)			3.000	2.585	MON	8,140	97,675	10/03/2013	05/15/2026
3137BA-G7-1	FREDDIE MAC SERIES 4323 CLASS WB			2	1	1,989,106	105.0610	2,073,565	1,973,687	1,988,412		(695)			3.500	3.432	MON	5,757	34,540	06/03/2014	04/15/2029
3137BD-3U-8	FREDDIE MAC SERIES 4379 CLASS VB			2	1	9,975,406	103.9490	10,145,374	9,760,000	9,966,998		(8,408)			3.500	3.194	MON	28,467	113,867	08/20/2014	08/15/2039
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM			2	1	3,998,266	104.8010	4,349,242	4,150,000	4,052,873		5,994			3.500	3.970	MON	12,104	145,250	12/01/2010	10/15/2025
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ			2	1	9,603,647	108.0420	11,054,464	10,231,645	9,974,755		(44,723)			5.500	6.441	MON	46,895	562,740	12/04/2002	11/25/2032
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG			2	1	77,220	99.9610	73,492	73,521	73,369		(178)			6.000	5.377	MON	368	4,411	09/20/2002	03/15/2022
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ			2	1	442,945	105.5840	481,987	456,497	450,945		10			5.500	5.978	MON	2,092	25,107	04/14/2003	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ			2	1	11,616,197	110.6610	13,645,881	12,331,246	11,997,165		39,456			5.000	5.775	MON	51,380	600,183	12/01/2014	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ			2	1	9,769,978	110.6640	12,467,393	11,265,978	10,538,572		15,572			5.000	6.856	MON	46,942	548,335	12/01/2014	09/25/2033
31393M-A9-2	FHLMC REMIC SERIES 2579 CLASS DB			2	1	779,321	107.6490	967,766	899,000	839,901		6,246			4.000	5.144	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ			2	1	674,972	105.6030	734,066	695,116	686,301		(1,300)			5.500	5.949	MON	3,186	38,231	04/14/2003	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE			2	1	789,044	104.8050	850,476	811,487	806,799		1,431			5.000	5.353	MON	3,381	40,574	04/19/2004	04/15/2018
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ			2	1	970,489	113.4340	1,106,533	975,489	969,295		(840)			6.000	6.109	MON	4,877	56,671	12/01/2014	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ			2	1	2,382,346	108.4970	2,749,614	2,534,274	2,473,167		(8,302)			5.000	5.844	MON	10,559	126,665	02/01/2014	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ			2	1	5,542,591	109.1020	6,223,364	5,704,186	5,623,083		4,176			5.000	5.388	MON	23,767	277,633	12/01/2014	07/15/2033
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ			2	1	3,702,464	123.1940	4,712,010	3,824,882	3,714,675		(26)			6.000	6.395	MON	19,124	222,205	12/01/2014	03/25/2034
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP			2	1	1,373,282	109.1020	1,596,790	1,463,581	1,423,965		(4,868)			5.000	5.850	MON	6,098	72,277	08/01/2014	08/15/2033
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ			2	1	13,912,955	112.6370	18,599,648	16,512,955	14,777,453		44,356			4.500	6.282	MON	61,924	725,283	12/01/2014	10/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ			2	1	10,717,805	112.0240	13,424,368	11,983,432	11,230,006		52,292			5.000	6.325	MON	49,931	583,255	12/01/2014	10/15/2033
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ			2	1	1,660,092	111.9930	2,322,387	2,073,697	1,809,488		5,425			4.500	6.956	MON	7,776	91,081	12/01/2014	10/15/2033
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ			2	1	7,091,791	108.6680	8,327,245	7,663,050	7,406,746		(69,110)			5.000	6.019	MON	31,929	379,473	07/01/2014	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB			2	1	2,444,613	103.6350	2,812,048	2,713,410	2,669,669		6,798			4.000	5.315	MON	9,045	108,536	12/29/2003	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ			2	1	12,276,646	110.1950	13,913,869	12,626,646	12,386,178		(2,365)			5.500	5.869	MON	57,872	674,211	12/01/2014	03/15/2034
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ			2	1	1,632,362	119.2550	1,928,935	1,617,487	1,627,799		(756)			6.000	5.971	MON	8,087	93,967	12/01/2014	03/15/2034
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG			2	1	3,982,500	107.8930	4,855,190	4,500,000	4,283,222		8,169			5.000	6.229	MON	18,750	225,000	06/01/2004	06/15/2034
31395U-AG-6	FHLMC SERIES 2981 CLASS XB			2	1	5,566,832	100.2580	5,552,547	5,528,275	5,528,304		(5,258)			5.000	4.958	MON	23,076	276,914	05/13/2005	11/15/2017
31395U-AH-4	FHLMC SERIES 2981 CLASS XC			2	1	27,251,333	102.3430	28,004,601	27,363,502	27,304,821		7,426			5.000	5.080	MON	114,015	1,368,175	05/13/2005	02/15/2023
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ			2	1	17,014,253	114.1800	19,741,727	17,290,019	17,118,430		2,242			6.000	6.281	MON	86,450	1,004,458	12/01/2014	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O			2	1	703,450	98.8080	929,466	940,676	824,766		45,284			0.000	10.509	N/A			06/02/2008	12/15/2036
31397S-2Z-6	FNMA SERIES 2011-45 CLASS TY			2	1	3,179,839	100.6150	3,536,610	3,515,000	3,263,594		23,894			3.000	4.039	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	100.5620	4,759,595	4,733,000	4,374,976		34,065			3.000	4.119	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	100.6610	3,883,883	3,858,371	3,435,018		38,886			3.000	4.572	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	105.6050	1,812,184	1,716,000	1,630,305		5,961			4.000	4.518	MON	5,720	68,640	05/23/2011	05/25/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB			2	1	4,788,150	103.7000	4,832,406	4,660,000	4,741,397		(12,590)			3.500	3.142	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	109.2430	1,132,264	1,036,461	1,042,466		(1,116)			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	103.0850	8,998,041	8,728,801	8,544,711		35,623			3.500	4.051	MON	25,459	305,508	06/07/2010	03/25/2025
31407N-B2-8	FNMA POOL 835357			2	1	3,836,411	109.1130	4,436,244	4,065,745	3,853,182		(10,223)			4.500	5.991	MON	15,247	182,959	10/12/2005	09/01/2035
31410K-C3-6	FNMA POOL 889390			2	1	1,421,140	109.6860	1,534,101	1,398,630	1,414,917		(2,582)			6.000	5.400	MON	6,993	83,918	07/25/2008	03/01/2023
31412U-H3-7	FNMA POOL 935050			2	1	535,531	110.4030	574,023	519,933	534,863		123			5.000	3.506	MON	2,166	25,997	05/06/2009	03/01/2039
31413Y-J7-7	FNMA POOL 959386			2	1	741,049	109.2270	786,699	720,245	736,355		(2,268)			5.500	4.337	MON	3,301	39,613	12/22/2008	12/01/2022
31413Y-L6-6	FNMA POOL 959449			2	1	3,466,945	109.2260	3,680,483	3,369,612	3,441,570		(8,874)			5.500	4.505	MON	15,444	185,329	12/22/2008	12/01/2022
31414P-4Z-9	FNMA POOL 972540			2	1	69,212	111.7430	75,224	67,318	69,126		(20)			5.500	4.538	MON	309	3,703	02/13/2009	02/01/2038
31416M-KD-5	FNMA POOL AA3891			2	1	110,233	110.4030	118,551	107,380	109,787		(330)			5.000	4.787	MON	447	5,369	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						317,666,375	XXX	361,014,995	335,401,205	325,409,018		232,849			XXX	XXX	XXX	1,380,304	15,687,668	XXX	XXX
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D			2	1	15,523,275	107.2150	17,054,686	15,907,041	15,800,126		174,107			6.460	6.765	MON	85,633	1,027,595	07/19/2001	02/25/2031
31362W-TC-0	FNMA POOL 073447			2	1	1,304,185	110.8460	1,359,402	1,226,386	1,262,909		(3,184)			7.400	6.816	MON	7,563	90,753	11/20/1998	05/01/2026
31363T-QF-5	FNMA POOL 109070			2	1	1,707,177	103.9260	1,718,353	1,653,440	1,651,066		(3,994)			6.640	6.221	MON	9,149	109,788	08/25/1998	02/01/2016
31377L-SE-4	FNMA POOL 380417			2	1	4,103,135	112.0040	4,544,560	4,057,488	4,066,243		(2,726)			6.470	6.389	MON	21,877	262,520	06/24/1998	07/01/2023
31377N-4G-1	FNMA POOL 382523			2	1	683,425	103.6160	696,066	671,774	670,051		(1,103)			7.770	7.541	MON	4,350	52,197	08/17/2000	06/01/2016
31377S-A4-0	FNMA POOL 385327			1	1	859,782	106.4070	865,126	813,033	819,568		(3,553)			6.160	5.307	MON	4,174	50,083	09/10/2002	08/01/2017
31377S-VH-8	FNMA POOL 385916			1	1	2,221,271	106.4740	2,330,128	2,188,444	2,196,136		(2,334)			5.370	5.189	MON	9,793	117,519	01/27/2003	03/01/2021
31377T-B5-4	FNMA POOL 386260			2	1	1,221,356	108.0380	1,287,149	1,191,385	1,200,845		(1,923)			4.700	4.388	MON	4,666	55,995	05/23/2003	06/01/2021
31377T-RF-5	FNMA POOL 386686			2	1	1,539,656	107.3630	1,595,198	1,485,796	1,505,604		(3,381)			5.520	5.066	MON	6,835	82,016	01/14/2004	12/01/2021
31377T-RG-3	FNMA POOL 386687			2	1	1,142,869	107.8640	1,181,071	1,094,965	1,112,981		(2,960)			5.600	5.052	MON	5,110	61,318	01/13/2004	12/01/2021
31377T-RH-1	FNMA POOL 386688			2	1	1,495,649	107.8640	1,545,642	1,432,957	1,456,534		(3,874)			5.600	5.052	MON	6,687	80,246	01/13/2004	12/01/2021
31377T-SZ-0	FNMA POOL 386736			2	1	3,444,205	111.1520	3,803,344	3,421,750	3,434,256		(1,032)			5.480	5.451	MON	16,147	190,116	11/20/2003	01/01/2034
31381G-U9-7	FNMA POOL 460608			2	1	2,259,775	107.5100	2,254,736	2,097,239	2,159,116		(9,082)			6.150	5.238	MON	10,748	128,980	10/08/2002	03/01/2022
36184*-9A-2	FHA POOL 000056			2	1	28,748	100.0000	28,640	28,640	28,611		(13)			7.430	7.433	MON	177	2,278	12/26/2001	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM			1	1	1,175,493	108.8190	1,313,945	1,207,462	1,199,557		6,789			8.930	9.424	MON	8,986	107,826	02/14/1991	07/01/2019
380992-GM-3	FHA POOL 000012			2	1	45,029	100.0000	44,898	44,898	44,820		(20)			7.430	7.437	MON	278	3,336	01/24/2002	06/20/2021
664355-9W-6	FHA POOL 0000851			2	1	30,749	105.6530	33,063	31,294	30,999		16			8.548	8.928	MON	223	2,747	04/30/2013	12/25/2020
917991-8U-8	FHA POOL 000132			2	1	60,417	100.0000	107,469	107,469	83,923		1,786			7.430	14.174	MON	665	7,974	06/21/1984	12/01/2023
917991-8Y-0	FHA POOL 002055			2	1	193,356	109.2220	225,452	206,417	202,057		574			8.930	9.804	MON	1,536	18,433	09/13/1990	10/01/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						39,039,552	XXX	41,988,928	38,867,878	38,925,402		144,093			XXX	XXX	XXX	204,597	2,451,720	XXX	XXX
65537Y-AE-0	NON-PROFIT PFD FD TR I VAR STS REVENUE BOND SERIES 144A CDO				5*	37,000	12.5340	106,539	850,000	37,000		(1,256)	237,679		0.000	0.195	MS		12,877	02/20/2007	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						37,000	XXX	106,539	850,000	37,000		(1,256)	237,679		XXX	XXX	XXX		12,877	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						954,031,364	XXX	1,189,932,860	1,138,676,083	1,105,973,746		13,495,676	237,679		XXX	XXX	XXX	9,588,963	39,527,612	XXX	XXX
000000-00-0	COMMSCOPE BANK LOAN				3FE	108,195	98.7920	108,369	109,695	108,590		358			3.771	0.555		391	3,001	12/03/2013	01/21/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOAN				3FE	5,311,222	99.5830	5,463,165	5,486,025	5,354,682		42,199			3.608	4.998		35,735	203,563	12/23/2013	05/24/2017
000000-00-0	COMMSCOPE BANK LOAN				3FE	162,901	98.8330	162,622	164,542	163,104		172			3.441	0.390		535	5,351	12/03/2013	01/14/2018
000000-00-0	KINETIC CONCEPTS BANK LOAN				3FE	1,135,678	98.7080	1,158,914	1,174,079	1,125,426		(10,252)			12.000	3.367		391	44,745	01/22/2014	05/04/2018
000000-00-0	SAMSON INVESTMENT BANK LOAN				4FE	1,542,749	78.4170	1,218,145	1,553,425	1,545,015		2,181			0.408	4.881		2,000	80,476	12/18/2013	09/25/2018
000000-00-0	IAP BANK LOAN				6Z	64,705	89.0000	63,986	71,894	63,151		(1,554)			24.000	2.142		48	2,837	09/01/2014	07/18/2019
000000-00-0	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN				3FE	2,744,280	99.6250	2,761,605	2,772,000	2,728,961		(15,383)			6.250	5.906		481	180,353	12/19/2013	12/18/2019
000000-00-0	ALLIANT HOLDINGS BANK LOAN				4FE	240,023	98.3130	238,356	242,448	234,255		(5,782)			12.750	3.736		86	10,447	12/20/2013	12/20/2019
000000-00-0	CAMPING WORLD BANK LOAN				4FE	1,930,500	99.1250	1,932,938	1,950,000	1,906,008		(24,605)			9.280	5.097		15,583	105,410	11/19/2013	02/20/2020
000000-00-0	FIELDWOOD ENERGY LLC BANK LOAN				4FE	1,366,079	72.6000	987,225	1,359,814	1,367,622		1,042			0.269	0.781		946	64,095	08/21/2014	09/30/2020
000000-00-0	GRIFOLS BANK LOAN				3FE	213,388	98.5000	210,187	213,388	213,388					9.508	0.000		56	4,206	03/07/2014	04/01/2021
000000-00-0	FTS INTERNATIONAL BANK LOAN				4FE	179,100	78.3330	141,000	180,000	178,027		(1,073)			6.900	1.090		851	5,880	04/11/2014	04/14/2021
000000-00-0	JONAH ENERGY LLC BANK LOAN				4FE	607,193	85.0000	523,974	616,440	601,096		(6,097)			9.000	6.881		1,541	28,254	05/08/2014	05/08/2021
000000-00-0	CATALENT PHARMA SOLUTION BANK LOAN				4FE	988,935	99.2500	986,451	993,905	972,268		(16,668)			12.750	4.108		352	23,315	05/08/2014	05/08/2021
000000-00-0	MPG HOLDCO I INC BANK LOAN				3FE	696,195	99.2500	694,446	699,693	696,211		16			3.729	3.812	JAJO	5,798	563	10/10/2014	10/13/2021
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN				4FE	605,980	99.0830	612,679	618,347	594,027		(6,139)			11.582	0.333		11,936	63,260	04/02/2012	04/03/2018
000000-00-0	IMMUCOR INC BANK LOAN				4FE	616,507	98.6880	630,356	638,739	596,861		(20,128)			15.000	2.081		266	32,381	02/19/2013	08/19/2018

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
000000-00-0	REMY INTERNATIONAL INC BANK LOAN				4FE	328,522	99.0000	324,831	328,112	317,219		(10,938)			12.750	(0.018)		116	14,138	03/05/2013	03/05/2020
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS				4FE	641,648	98.5310	642,096	651,667	629,112		(12,441)			12.750	4.330		231	28,080	04/15/2013	03/23/2018
000000-00-0	EMDEON INC BANK LOAN				4FE	996,677	98.0830	970,792	989,763	973,504		(20,697)			11.250	3.294		309	37,749	04/25/2013	11/02/2018
000000-00-0	DYNCORP INTERNATIONAL LLC BANK LOAN				4FE	163,154	99.2080	160,260	161,539	158,717		(2,704)			18.750	(0.176)		84	10,236	12/07/2010	07/07/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN BANK LOAN				4Z	328,708	78.0000	394,449	505,704	367,678		27,491			2.055	4.051		3,666	38,087	12/17/2010	12/22/2016
000000-00-0	TARGUS GROUP INTL INC BANK LOAN				5FE	1,606,456	85.0000	1,393,284	1,639,158	1,611,974		20,746			12.706	0.428		19,670	199,018	11/28/2014	05/24/2016
000000-00-0	TEMPLAR ENERGY BANK LOAN				4FE	1,846,050	71.5000	1,329,900	1,860,000	1,835,550		(10,500)			8.970	0.117		17,148	51,908	07/02/2014	11/25/2020
000000-00-0	SELECT MEDICAL BANK LOAN				3FE	777,797	97.2500	816,650	839,743	786,948		9,151			3.813	5.472		8,093	18,548	03/04/2014	06/01/2018
00003#-AB-9	A&E TV NETWORKS				2	8,300,000	101.0010	8,383,066	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				2	14,000,000	101.1310	14,158,326	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				2	11,000,000	101.7030	11,187,297	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	5Z	1,135,000	97.0000	1,100,950	1,135,000	1,135,000					12.000	12.000	JJ	68,100		06/17/2014	07/01/2019
00036A-AB-1	AARP DEBS SERIES 144A				1FE	4,958,850	141.2630	7,063,135	5,000,000	4,967,487		985			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	100.5000	29,144,971	29,000,000	28,607,772		46,739			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	107.5990	25,393,293	23,600,000	24,112,493		(69,342)			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	102.3570	40,882,409	39,941,000	37,441,472		448			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	101.0000	3,843,050	3,805,000	3,814,146		(3,525)			8.250	8.132	AO	66,270	313,913	09/20/2011	04/15/2019
0010EQ-A#-3	AEP TEXAS NORTH CO PRIVATE PLACEMENT				2	15,000,000	96.3470	14,452,050	15,000,000	15,000,000					3.090	3.090	FA	155,788	463,500	04/03/2013	02/28/2023
00111@-AA-2	AES HAWAII PRVT PLACEMENT			2	5	5,664,999	95.2300	5,394,779	5,664,999	5,664,999					6.870	6.929	MJSD	1,081	389,185	07/29/2003	06/30/2022
001192-AE-3	AGL CAPITAL CORP				2FE	13,333,305	100.0880	13,311,717	13,300,000	13,300,165		(4,275)			4.950	4.917	JJ	303,573	658,350	02/10/2005	01/15/2015
00130H-BU-8	AES CORP			1	3FE	575,000	101.4800	583,510	575,000	575,000					5.500	5.500	MS	9,312	16,515	03/04/2014	03/15/2024
002824-AU-4	ABBOTT LABORATORIES				1FE	37,581,258	112.0910	42,311,028	37,747,000	37,667,730		16,296			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	108.3780	26,877,694	24,800,000	24,823,085		(3,750)			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	121.9610	18,294,135	15,000,000	14,892,410		1,959			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
00287Y-AJ-8	ABBVIE INC				2FE	4,991,043	100.2170	5,010,865	5,000,000	4,993,966		2,049			1.750	1.794	MN	13,368	87,500	08/05/2013	11/06/2017
00287Y-AL-3	ABBVIE INC				2FE	51,971,101	98.4530	51,195,404	52,000,000	51,956,622		(8,358)			2.900	2.911	MN	230,389	1,392,000	07/29/2014	11/06/2022
00389C-AC-8	ACADEMICA CHARTER SCHOOL SERIES 144A			2	4Z	7,585,200	100.5230	7,780,480	7,740,000	7,635,433		6,920			8.000	8.206	FA	233,920	619,200	04/15/2004	08/15/2024
00507V-AC-3	ACTIVISION BLIZZARD SERIES 144A			1	3FE	1,000,000	105.0000	1,050,000	1,000,000	1,000,000					5.625	5.625	MS	16,563	55,625	09/12/2013	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD SERIES 144A			1	3FE	1,775,000	107.7500	1,912,563	1,775,000	1,775,000					6.125	6.125	MS	32,012	107,511	09/12/2013	09/15/2023
007903-AX-5	ADVANCED MICRO DEVICES				4FE	2,741,295	90.0000	2,682,000	2,980,000	2,768,213		17,412			7.500	8.753	FA	84,433	223,500	06/07/2013	08/15/2022
007903-AZ-0	ADVANCED MICRO DEVICES				4FE	440,000	94.0000	413,600	440,000	440,000					6.750	6.750	MS	9,900		09/17/2014	03/01/2019
007903-BC-0	ADVANCED MICRO DEVICES			1	4FE	1,106,250	84.7500	1,059,375	1,250,000	1,108,393		2,143			7.000	8.783	JJ	47,396		10/16/2014	07/01/2024
00828K-AF-2	AFFINION GROUP BANK LOAN				4FE	459,595	93.4000	451,753	483,676	461,260		1,665			7.057	7.599		4,172	17,749	05/20/2014	04/30/2018
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A			2	3FE	1,194,000	102.0200	1,218,119	1,194,000	1,194,000					6.080	6.082	AO	18,149	72,595	11/01/2006	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B			2	3FE	745,000	102.0200	760,049	745,000	745,000					6.440	6.442	AO	11,995	47,978	05/31/2007	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A			2	3FE	693,000	101.6910	704,719	693,000	693,000					6.350	6.346	AO	11,001	44,006	02/07/2008	10/01/2015
008685-AB-5	AHOLD FINANCE USA INC				2FE	28,556,533	128.7810	32,452,711	25,200,000	28,051,445		(126,177)			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	97.3750	2,434,375	2,500,000	2,100,536		119,954			6.960	11.283	JD	14,500	174,000	12/18/2007	08/01/2017
013817-AP-6	ALCOA INC BASIC				3FE	14,129,763	109.6520	15,304,102	13,957,000	14,031,236		(15,527)			5.720	5.574	FA	283,854	798,340	05/02/2007	02/23/2019
014477-AD-5	ALERIS INTL INC				6Z	8	0.0010	8	760,000	8					9.000	8,888.000	JD			08/23/2007	12/15/2014
014477-AG-8	ALERIS INTL INC				6*		0.0010	15	1,450,000						10.000	0.000	JD			08/23/2007	12/15/2016
017475-AB-0	ALLEGIANCE CORP DEBS				2FE	7,044,620	110.4710	7,732,935	7,000,000	7,006,908		(3,558)			7.800	7.739	AO	115,267	546,000	01/27/1998	10/15/2016
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	130.3240	12,243,893	9,395,000	10,146,374		(42,832)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
018772-AS-2	ALLIANCE ONE INTL INC			1	5FE	2,716,256	89.2500	2,472,225	2,770,000	2,721,562		5,179			9.875	10.249	JJ	126,131	261,380	12/27/2013	07/15/2021
01877K-AC-7	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	2FE	9,419,963	129.7480	11,716,262	9,030,000	9,245,769		(21,172)			7.877	7.455	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A			2	2FE	1,575,616	107.5240	1,694,161	1,575,616	1,575,616					4.591	4.591	JD	201	72,337	05/20/2003	12/31/2025
020039-AJ-2	ALLTEL CORP				2FE	2,100,000	125.0160	3,750,480	3,000,000	2,222,660		23,094			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
02076X-AB-8	ALPHA NATURAL RESOURCES			1	5FE	1,667,813	31.0000	550,250	1,775,000	1,700,704		13,565			6.000	7.108	JD	8,875	106,500	06/06/2012	06/01/2019
02076X-AC-6	ALPHA NATURAL RESOURCES			1	5FE	595,000	28.0000	166,600	595,000	595,000					6.250	6.250	JD	3,099	37,188	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				2FE	46,721,193	111.2330	46,773,266	42,050,000	44,137,849		(697,532)			6.085	4.171	AO	540,179	2,558,743	01/23/2012	10/15/2017
03040W-AK-1	AMERICAN WATER CAP CORP			1	2FE	43,824,440	105.2870	46,326,412	44,000,000	43,838,531		13,269			3.850	3.898	MS	564,667	1,322,261	11/08/2013	03/01/2024
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	2,540,000	103.5000	2,628,900	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	103.2500	1,806,875	1,750,000	1,750,000					6.250	6.250	FA	39,800	109,375	07/27/2011	08/20/2019
031100-C@-7	AMETEK INC PRIVATE PLACEMENT				2	14,250,000	115.9990	16,529,886	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	110.1500	24,144,770	21,920,000	23,026,885		(431,115)			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	113.8210	10,283,700	9,035,000	9,820,724		(213,385)			6.150	3.429	JD	46,304	555,653	06/30/2010	06/01/2018

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
031162-AZ-3	AMGEN INC				2FE	5,691,700	112.4880	5,624,390	5,000,000	5,376,377		(83,900)			5.700	3.697	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BB-5	AMGEN INC				2FE	2,499,684	109.2180	2,402,796	2,200,000	2,432,571		(41,594)			4.500	2.330	MS	29,150	99,000	05/14/2013	03/15/2020
031162-BD-1	AMGEN INC				2FE	18,070,270	103.9000	18,701,928	18,000,000	18,043,517		(6,795)			3.450	3.403	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BG-4	AMGEN INC				2FE	9,127,810	107.3220	9,122,370	8,500,000	9,076,613		(51,197)			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	105.6510	38,232,072	36,187,000	37,409,889		(141,922)			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	99.0000	1,183,050	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	96.5000	665,850	690,000	706,205		(2,889)			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	104.8750	13,654,738	13,020,000	13,615,198		(20,595)			4.000	3.249	FA	217,000		10/10/2014	02/01/2022
032095-AE-1	AMPHENOL CORP-CL A			1	2FE	18,501,080	100.9440	18,674,696	18,500,000	18,501,088		8			3.125	3.124	MS	175,043		09/29/2014	09/15/2021
032511-AN-7	ANADARKO PETROLEUM CORP UNSEC'D DEBS				2FE	15,922,944	124.4990	18,612,556	14,950,000	15,662,098		(29,707)			7.200	6.674	MS	316,940	1,076,400	01/30/2003	03/15/2029
035229-BP-7	ANHEUSER-BUSCH CO UNSEC'D DEBS				1FE	3,425,253	126.9400	3,897,064	3,070,000	3,319,902		(12,706)			6.750	5.843	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH CO UNSEC'D SR DEBS				1FE	1,544,786	134.6460	1,858,116	1,380,000	1,526,670		(2,189)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CR-2	ANHEUSER-BUSCH CO NTS				1FE	2,023,700	100.2980	2,005,964	2,000,000	2,000,231		(2,698)			4.625	4.485	FA	38,542	92,500	03/26/2004	02/01/2015
035229-CW-1	ANHEUSER-BUSCH CO UNSEC'D NTS				1FE	11,384,020	111.2010	13,344,120	12,000,000	11,750,059		51,994			5.000	5.567	MS	200,000	600,000	12/13/2006	03/01/2019
035229-CY-7	ANHEUSER-BUSCH COS INC BASIC				1FE	19,957,600	100.1780	20,035,500	20,000,000	19,999,800		5,182			5.000	5.027	JJ	461,111	1,000,000	08/11/2004	01/15/2015
035229-DD-2	ANHEUSER-BUSCH CO BASIC				1FE	12,206,745	111.2270	16,350,310	14,700,000	13,662,960		289,088			5.500	8.166	JJ	372,808	808,500	11/19/2008	01/15/2018
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR				1FE	22,508,417	111.8070	23,814,934	21,300,000	22,058,938		(125,637)			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	127.6200	12,762,040	10,000,000	10,334,562		(2,575)			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	111.7890	11,178,860	10,000,000	9,911,312		24,619			7.000	7.325	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				2FE	4,634,280	119.4940	4,779,744	4,000,000	4,297,782		(56,515)			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	101.0920	2,021,844	2,000,000	1,986,838		1,893			3.625	3.747	FA	30,208	72,500	11/30/2010	02/01/2021
037833-AK-6	APPLE COMPUTER INC				1FE	36,473,998	97.2000	36,741,487	37,800,000	36,647,098		117,858			2.400	2.805	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC				1FE	42,264,468	104.7260	44,299,267	42,300,000	42,266,443		1,975			3.450	3.460	MN	222,956	729,675	04/29/2014	05/06/2024
03834A-AA-1	APPROACH RESOURCES INC			1	4FE	2,500,000	74.0000	1,850,000	2,500,000	2,500,000					7.000	7.000	JD	7,778	175,000	06/06/2013	06/15/2021
03834L-AA-7	APPVION INC SERIES 144A			1	5FE	3,447,535	68.5000	2,397,500	3,500,000	3,454,679		6,558			9.000	9.310	JD	26,250	325,500	11/13/2013	06/01/2020
039380-AE-0	ARCH COAL INC			1	5FE	616,550	29.5000	616,550	2,090,000	616,550		81,875	1,100,262		7.000	11.809	JD	6,502	146,300	06/12/2012	06/15/2019
039483-AH-5	ARCHER DANIELS MIDLAND CO				1FE	8,223,636	115.7550	7,657,180	6,615,000	7,168,886		(225,384)			8.375	4.478	AO	116,957	554,006	11/17/2009	04/15/2017
039483-AM-4	ARCHER DANIELS MIDLAND CO NTS				1FE	2,960,368	133.1320	3,408,174	2,560,000	2,836,082		(14,756)			7.500	6.225	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER DANIELS MIDLAND CO				1FE	5,998,050	127.4850	6,374,240	5,000,000	5,837,684		(39,293)			6.625	4.976	MN	55,208	331,250	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS MIDLAND CO NOTES				1FE	13,619,702	128.4830	18,071,176	14,065,000	13,690,668		11,246			5.935	6.183	AO	208,689	834,758	06/27/2007	10/01/2032
039483-AY-8	ARCHER DANIELS MIDLAND CO BASIC				1FE	32,954,643	111.3900	35,589,201	31,950,000	32,437,502		(150,097)			5.450	4.902	MS	512,709	1,741,275	10/27/2010	03/15/2018
039483-BB-7	ARCHER DANIELS MIDLAND CO				1FE	19,500,610	110.5040	19,890,774	18,000,000	19,173,304		(172,795)			4.479	3.285	MS	268,740	806,220	02/13/2013	03/01/2021
043436-AM-6	ASBURY AUTOMOTIVE GROUP 144A			1	4FE	1,875,000	101.7500	1,907,813	1,875,000	1,875,000					6.000	6.000	JD	8,438		11/19/2014	12/15/2024
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	129.4760	12,947,560	10,000,000	9,983,031		2,001			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
04939M-AM-1	ATLAS PIPELINE LP/FIN CO			1	4FE	1,285,000	101.7500	1,307,488	1,285,000	1,285,000					6.625	6.625	AO	21,283	85,131	10/16/2013	10/01/2020
049560-AA-3	ATMOS ENERGY DEB				1FE	9,911,500	125.6070	12,560,700	10,000,000	9,938,791		2,684			6.750	6.820	JJ	311,250	675,000	07/22/1998	07/15/2028
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	2,485,000	91.0000	2,261,350	2,485,000	2,485,000					6.500	6.500	FA	67,302	161,525	01/12/2012	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN SERIES 144A			1	3FE	2,817,500	103.0000	2,884,000	2,800,000	2,814,364		(2,766)			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	103.6530	26,431,566	25,500,000	25,500,000					3.510	3.510	AO	169,065	447,525	03/12/2014	04/23/2021
053611-AF-6	AVERY DENNISON CORP				2FE	27,015,763	108.9260	28,979,762	26,605,000	26,848,401		(39,482)			5.375	5.174	AO	301,893	1,430,019	05/17/2010	04/15/2020
05366#-AF-0	AVIATION CAPITAL PRIVATE PLACEMENT				2	12,000,000	100.6130	12,073,560	12,000,000	12,000,000					5.710	5.710	AO	157,977	685,200	03/12/2010	04/08/2015
05366#-AJ-2	AVIATION CAPITAL GROUP CORP				2	12,500,000	104.8300	13,103,725	12,500,000	12,500,000					6.000	6.000	AO	179,167	750,000	03/02/2012	04/05/2018
053810-AB-3	AVIV HLTH PROP/AVIV HLTH			1	3FE	2,887,792	104.2000	2,969,700	2,850,000	2,866,936		(7,143)			7.750	7.441	FA	83,442	220,875	06/11/2012	02/15/2019
054937-AE-7	BBT CORPORATION NTS				1FE	3,237,098	103.9880	3,379,623	3,250,000	3,248,627		1,338			5.200	5.245	JD	3,756	169,000	12/16/2003	12/23/2015
05523U-AD-2	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	18,996,200	102.6230	19,498,275	19,000,000	18,999,764		365			5.200	5.202	FA	373,244	988,000	07/20/2005	08/15/2015
05523U-AJ-9	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	50,068,638	115.4520	52,265,211	45,270,000	47,837,294		(509,615)			6.375	4.928	JD	240,497	2,885,963	05/11/2011	06/01/2019
05523U-AK-6	BAE SYSTEMS HOLDINGS SERIES 144A				2FE	23,497,125	102.5080	24,089,357	23,500,000	23,497,181		56			3.800	3.801	AO	208,367		09/30/2014	10/07/2024
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A			1	5FE	1,567,813	85.5000	1,346,625	1,575,000	1,568,547		734			7.000	7.084	FA	45,938	90,125	02/26/2014	02/01/2021
059165-EC-0	BALTIMORE GAS & ELEC BASIC				2FE	10,338,716	136.5170	13,651,740	10,000,000	10,299,748		(6,491)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS & ELEC			1	2FE	7,684,275	105.0170	7,876,245	7,500,000	7,636,168		(18,164)			3.500	3.194	MN	33,542	262,500	04/03/2012	11/15/2021
059438-AG-6	BANC ONE CORP SUB DEBS				1FE	10,534,650	132.0180	13,201,780	10,000,000	10,318,103		(19,884)			7.750	7.308	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				1FE	5,652,763	132.5160	5,797,575	4,375,000	5,212,605		(49,723)			7.625	5.407	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	BANC ONE CORP DEBS				1FE	9,864,700	134.9190	13,491,940	10,000,000	9,906,887		4,275			8.000	8.121	AO	137,778	800,000	04/24/1997	04/29/2027
06051G-DX-4	BANK OF AMERICA CORP				1FE	28,854,250	111.0970	27,774,325	25,000,000	27,527,030		(719,225)			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				1FE	34,082,280	100.7340	34,249,390	34,000,000	34,071,824		(10,456)			2.650	2.597	AO	225,250	450,500	04/24/2014	04/01/2019
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	23,179,225	113.3700	22,532,228	19,875,000	21,683,368		(379,756)			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	101.9050	6,114,306	6,000,000	5,999,639		339			2.500	2.506	JJ	69,167	150,000	12/02/2010	01/15/2016

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
06647F-AB-8	BANKRATE INC SERIES 144A			1	4FE	989,380	93.0000	930,000	1,000,000	992,031		1,910			6.125	6.375	FA	23,139	63,861	08/02/2013	08/15/2018
06877#-AC-7	BARRY-WEHMILLER COMPANIES INC				2	10,000,000	103.3630	10,336,290	10,000,000	10,000,000					5.640	5.640	AO	112,800	564,000	09/29/2005	10/19/2015
06985P-AH-3	BASIC ENERGY SERVICES			1	4FE	5,937,233	77.0000	4,585,350	5,955,000	5,940,001		309			7.750	7.776	FA	174,349	461,513	08/01/2013	02/15/2019
06985P-AK-6	BASIC ENERGY SERVICES			1	4FE	1,940,000	75.0000	1,455,000	1,940,000	1,940,000					7.750	7.750	AO	31,741	150,350	01/17/2013	10/15/2022
071813-AU-3	BAXTER INTERNATIONAL INC BASIC				1FE	12,473,960	100.8170	13,106,249	13,000,000	12,986,615		64,859			4.625	5.149	MS	177,035	601,250	03/18/2005	03/15/2015
071813-AY-5	BAXTER INTERNATIONAL INC				1FE	4,947,765	111.3920	4,734,177	4,250,000	4,633,084		(105,950)			5.375	2.599	JD	19,036	228,438	12/09/2011	06/01/2018
071813-BC-2	BAXTER INTERNATIONAL INC				1FE	3,984,480	107.5320	4,301,268	4,000,000	3,991,140		1,490			4.250	4.298	MS	50,056	170,000	03/04/2010	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL INC				1FE	499,705	101.1390	505,693	500,000	499,880		57			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	50,308,525	100.8130	50,325,850	49,920,000	50,300,010		(8,516)			3.000	2.875	AO	345,280		11/24/2014	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC SERIES 144A				1FE	36,876,505	101.7570	37,141,378	36,500,000	36,870,481		(6,024)			3.375	3.252	AO	284,016		10/24/2014	10/08/2024
073730-AA-1	BEAM INC				2FE	8,161,976	126.3700	8,845,886	7,000,000	7,866,480		(97,821)			8.625	6.372	MN	77,146	603,750	10/04/2011	11/15/2021
073730-AB-9	BEAM INC				2FE	2,020,973	127.5410	2,550,812	2,000,000	2,016,941		(1,474)			7.875	7.732	JJ	72,625	157,500	10/04/2011	01/15/2023
075887-AW-9	BECTON DICKINSON AND CO BASIC				1FE	41,483,912	101.7280	41,881,253	41,170,000	41,472,871		(50,689)			3.250	3.103	MN	182,120	1,338,025	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO				2FE	21,426,019	100.3720	20,626,487	20,550,000	21,209,557		(86,953)			3.125	2.610	MN	94,544	642,188	07/02/2012	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			1	2FE	20,117,850	102.9580	20,591,500	20,000,000	20,117,371		(479)			3.734	3.661	JD	33,191		12/09/2014	12/15/2024
078167-AZ-6	BELL TEL CO OF PA DEBS				2FE	1,909,563	137.3590	2,506,800	1,825,000	1,887,419		(1,976)			8.350	7.963	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	BELL TEL CO OF PA DEBS				2FE	15,564,100	145.5350	21,830,205	15,000,000	15,435,964		(12,211)			8.750	8.419	FA	495,833	1,312,500	06/23/1994	08/15/2031
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE				1FE	5,890,079	121.9700	7,135,263	5,850,000	5,876,266		(1,705)			7.000	6.938	AO	102,375	409,500	11/08/2001	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS				1FE	44,428,800	130.8850	58,898,025	45,000,000	44,431,976		(8)			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	117.6570	43,533,238	37,000,000	38,390,103		(260,207)			6.800	5.848	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
085789-AE-5	BERRY PETROLEUM CO				4FE	950,000	80.0000	760,000	950,000	950,000					6.750	6.750	MN	10,688	64,125	10/27/2010	11/01/2020
09069N-AD-0	BIOSCRIP INC SERIES 144A			1	5FE	1,350,000	90.0000	1,215,000	1,350,000	1,350,000					8.875	8.875	FA	45,263	61,238	02/06/2014	02/15/2021
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SERIES AE				1FE	10,000,000	139.9620	13,996,180	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
097014-AL-8	BOEING CAPITAL CORP				1FE	10,930,800	111.3150	11,131,540	10,000,000	10,574,158		(107,937)			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	158.3270	9,705,470	6,130,000	7,527,816		(45,375)			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	158.9530	18,279,607	11,500,000	12,576,179		(13,648)			7.875	7.087	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO DEBS				1FE	393,980	132.9340	531,738	400,000	396,370		224			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	143.0060	33,077,265	23,130,000	21,512,771		13,325			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	115.4100	12,925,920	11,200,000	11,812,518		(129,548)			6.000	4.555	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO				1FE	8,688,656	112.7280	9,486,036	8,415,000	8,571,801		(26,693)			4.875	4.464	FA	154,976	410,231	03/23/2010	02/15/2020
097793-AB-9	BONANZA CREEK ENERGY INC			1	4FE	725,000	88.0000	638,000	725,000	725,000					6.750	6.750	AO	10,331	48,938	06/28/2013	04/15/2021
099599-AJ-1	BORDEN INC BONDS				6FE	311,500	61.0000	1,900,150	3,115,000	321,891		3,284			7.875	78.662	FA	92,671	245,306	02/11/1993	02/15/2023
10115P-AA-3	BOSTON UNIVERSITY DEBS			1	1FE	4,966,400	130.5040	6,525,215	5,000,000	4,966,830		5			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
10138M-AD-7	BOTTLING GROUP LLC UNSEC'D SR NTS SERIES B				1FE	6,940,119	101.6090	7,691,832	7,570,000	7,528,804		87,573			4.125	5.358	JD	13,878	312,263	12/14/2006	06/15/2015
10138M-AG-0	BOTTLING GROUP LLC BASIC				1FE	4,927,750	105.8040	5,290,195	5,000,000	4,985,772		10,720			5.500	5.740	AO	68,750	275,000	10/01/2008	04/01/2016
106777-AD-7	BREITBURN ENER/BREIT FIN			1	4FE	1,182,950	77.2500	911,550	1,180,000	1,182,670		(280)			7.875	7.823	AO	19,618	92,925	11/19/2013	04/15/2022
109043-AG-4	BRIGGS & STRATTON				3FE	2,100,000	107.5000	2,257,500	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	130.4720	23,484,870	18,000,000	18,439,466		(40,787)			7.150	6.750	JD	57,200	1,287,000	03/10/2010	06/15/2023
110394-AE-3	BRISTOW GROUP INC			1	3FE	1,205,000	99.5000	1,198,975	1,205,000	1,205,000					6.250	6.250	AO	15,899	75,313	09/27/2012	10/15/2022
11041R-AL-2	BAE SYSTEMS FINANCE INC SERIES 144A				2FE	4,805,200	134.2080	5,368,324	4,000,000	4,679,019		(36,704)			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	4,344,373	77.6710	3,439,214	4,427,925	4,389,704		5,045			7.420	7.607	AO	82,138	328,552	07/07/2000	10/01/2020
115736-AE-0	BROWN SHOE CO INC			1	4FE	2,929,660	104.5000	3,161,125	3,025,000	2,964,400		11,234			7.125	7.672	MN	27,540	215,531	09/06/2011	05/15/2019
115885-AK-1	BROWNING FERRIS DEBS				2FE	9,146,610	141.4370	12,729,303	9,000,000	9,123,235		(2,509)			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	108.5000	5,425,000	5,000,000	4,826,374		13,511			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	107.0000	18,163,250	16,975,000	16,945,442		1,406			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
120111-BL-2	BUILDING MATERIALS CORP SERIES 144A			1	3FE	1,691,297	105.7500	1,861,200	1,760,000	1,710,105		5,965			6.750	7.316	MN	19,800	118,800	08/11/2011	05/01/2021
120568-AQ-3	BUNGE LTD FINANCE CORP				2FE	13,983,145	102.1720	14,304,024	14,000,000	13,998,874		2,015			5.100	5.115	JJ	329,233	714,000	12/12/2005	07/15/2015
120568-AT-7	BUNGE LTD FINANCE CORP				2FE	3,999,880	122.5540	4,902,160	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	133.3870	13,338,650	10,000,000	10,715,693		(77,695)			8.750	7.407	FA	306,250	875,000	11/20/2002	02/25/2022
12189L-AB-7	BURLINGTN NORTH SANTA FE			1	1FE	9,366,480	104.9460	9,445,131	9,000,000	9,297,712		(50,002)			3.600	2.935	MS	108,000	324,000	08/09/2013	09/01/2020
12189L-AQ-4	BURLINGTN NORTH SANTA FE			1	1FE	29,898,300	105.4810	31,644,420	30,000,000	29,910,186		8,729			3.850	3.891	MS	385,000	1,183,875	08/13/2013	09/01/2023
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS				1FE	2,767,410	130.3760	3,911,277	3,000,000	2,854,169		8,261			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	139.8770	419,632	300,000	299,880		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	141.0750	4,232,253	3,000,000	3,405,494		(139)			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	123.9890	6,447,418	5,200,000	5,700,490		(78,421)			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	130.2370	15,628,416	12,000,000	12,339,274		(7,559)			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	110.5430	11,054,270	10,000,000	9,990,749		1,701			4.700	4.722	AO	117,500	470,000	09/21/2009	10/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
122014-AH-6	BURLINGTON RESOURCES DEBS				1FE	995,190	133.9270	1,339,269	1,000,000	997,071		178			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AA-1	CBS CORP				2FE	8,350,370	106.7260	7,470,799	7,000,000	7,164,428		(150,292)			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	99.7260	29,917,830	30,000,000	29,930,126		2,126			3.700	3.729	FA	407,000		08/11/2014	08/15/2024
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	4FE	2,583,395	103.7500	2,697,500	2,600,000	2,590,361		1,996			7.000	7.107	JJ	83,922	182,000	11/03/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP				4FE	2,650,000	105.0000	2,782,500	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	4FE	2,000,000	101.2500	2,025,000	2,000,000	2,000,000					5.750	5.750	MS	38,333	57,500	03/10/2014	09/01/2023
125152-AC-2	CE GENERATION LLC				3FE	47,393	99.0000	47,155	47,632	47,533		21			7.416	7.477	JD	157	3,532	07/19/2006	12/15/2018
12527G-AA-1	CF INDUSTRIES INC				2FE	500,000	113.6830	568,415	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	97.7550	42,034,435	43,000,000	42,140,175		58,985			3.450	3.728	JD	123,625	1,259,250	09/05/2014	06/01/2023
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	1,492,513	106.7500	1,483,825	1,390,000	1,461,348		(22,149)			8.000	6.025	MN	14,209	111,200	07/23/2013	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	2,720,000	106.6250	2,900,200	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	105.9380	916,359	865,000	865,000					6.875	6.875	FA	24,779		10/28/2014	02/01/2022
12589Y-AF-6	PANHANDLE EASTERN SR NTS				2FE	4,951,700	116.9330	5,846,670	5,000,000	4,965,304		1,333			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12621E-AG-8	CNO FINANCIAL GROUP INC SERIES 144A			1	3FE	900,000	105.5000	949,500	900,000	900,000					6.375	6.375	AO	14,344	57,375	09/20/2012	10/01/2020
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,985,960	126.2070	3,786,210	3,000,000	2,988,638		305			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	114.1540	1,571,905	1,377,000	1,419,467		(16,387)			7.900	6.453	MN	18,131	108,783	02/01/1999	05/01/2017
126408-GH-0	CSX CORP				2FE	10,066,450	125.7250	12,572,450	10,000,000	10,058,990		(1,311)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GJ-6	CSX CORP				2FE	4,990,850	109.4280	5,471,380	5,000,000	4,997,416		1,011			5.600	5.624	MN	46,667	280,000	04/20/2007	05/01/2017
126408-GK-3	CSX CORP				2FE	21,175,800	129.3400	25,867,960	20,000,000	21,093,572		(23,788)			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	105.5320	7,387,240	7,000,000	6,743,253		37,862			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	132.3740	2,501,872	1,890,000	2,106,181		(31,473)			9.750	7.175	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC BASIC BASIC				2FE	14,043,999	152.7620	21,172,841	13,860,000	14,029,463		(1,618)			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	127.3400	12,734,010	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 CAREMARK CORP				2FE	22,166,941	107.8860	21,399,129	19,835,000	20,519,579		(401,424)			6.125	3.907	FA	458,960	1,214,894	02/16/2011	08/15/2016
126650-BH-2	CVS CAREMARK CORP BASIC				2FE	4,947,550	110.3650	5,518,225	5,000,000	4,984,468		5,824			5.750	5.890	JD	23,958	287,500	05/22/2007	06/01/2017
126650-BJ-8	CVS CAREMARK CORP BASIC				2FE	14,569,950	126.1590	18,923,910	15,000,000	14,673,876		16,658			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BN-9	CVS CAREMARK CORP				2FE	11,534,700	117.1120	11,711,230	10,000,000	10,868,877		(184,884)			6.600	4.316	MS	194,333	660,000	03/02/2011	03/15/2019
126650-BU-3	CVS CAREMARK CORP				2FE	8,214,320	110.7800	8,862,432	8,000,000	8,128,563		(20,757)			4.750	4.411	MN	45,389	380,000	07/07/2010	05/18/2020
126650-BZ-2	CVS CAREMARK CORP			1	2FE	13,084,240	97.3980	13,635,748	14,000,000	13,197,786		85,106			2.750	3.581	JD	32,083	385,000	09/13/2013	12/01/2022
12681#-AA-5	CABELA'S INCORPORATED SENIOR UNSECURED				2	15,000,000	105.1160	15,767,445	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	5,714,286	107.8310	6,161,772	5,714,286	5,714,286					7.200	7.200	JJ	188,571	411,429	12/21/2007	01/14/2018
127055-AG-6	CABOT CORP				2FE	24,475,730	106.0250	25,976,223	24,500,000	24,493,235		3,613			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	100.7320	2,014,648	2,000,000	2,033,159		(10,487)			2.550	1.985	JJ	23,517	51,000	05/22/2013	01/15/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT			2	2FE	9,589,213	114.9870	11,026,387	9,589,213	9,589,213					5.710	5.710	JJ	252,479	547,544	01/15/2009	01/15/2032
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR NOTES				2FE	5,000,000	149.0110	7,450,545	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
12958R-AC-1	CALFRAC HOLDINGS LP SERIES 144A			1	4FE	2,687,100	84.5000	2,687,100	3,180,000	2,687,100		(3,639)	510,011		7.500	7.341	JD	19,875	238,500	06/13/2013	12/01/2020
131477-AM-3	CALUMET SPECIALTY PROD SERIES 144A			1	4FE	1,852,188	89.0000	1,646,500	1,850,000	1,851,939		(248)			6.500	6.472	AO	25,386	65,135	03/27/2014	04/15/2021
13201A-AA-5	CAMBIUM LEARNING GRP INC			1	5FE	554,400	98.0000	617,400	630,000	581,457		18,477			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	130.8750	15,050,625	11,500,000	12,201,361		(84,604)			8.875	7.633	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP CO				1FE	39,736,473	107.7400	39,434,064	36,601,000	38,305,273		(380,784)			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	103.3960	5,169,785	5,000,000	4,994,429		2,079			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	108.0940	33,509,047	31,000,000	30,918,254		11,101			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	2Z	6,000,000	107.5580	6,453,462	6,000,000	6,000,000					9.000	8.996	JJ	270,000	270,000	07/01/2009	07/01/2016
14149Y-AT-5	CARDINAL HEALTH INC				2FE	28,152,628	109.4590	28,974,998	26,471,000	27,993,213		(163,312)			4.625	3.530	JD	54,413	1,224,284	04/14/2014	12/15/2020
14149Y-AZ-1	CARDINAL HEALTH INC				2FE	12,975,690	99.6750	12,957,724	13,000,000	12,976,233		543			2.400	2.440	MN	36,400		11/07/2014	11/15/2019
14149Y-BA-5	CARDINAL HEALTH INC			1	2FE	7,958,640	99.7180	7,977,416	8,000,000	7,959,048		408			3.500	3.562	MN	32,667		11/07/2014	11/15/2024
141781-AC-8	CARGILL INC SERIES 144A				1FE	8,808,384	133.5330	11,243,453	8,420,000	8,653,315		(14,204)			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	139.3280	10,031,616	7,200,000	7,004,033		3,747			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	136.4560	12,267,367	8,990,000	9,992,850		(57,431)			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	131.9130	13,191,270	10,000,000	9,802,605		4,181			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	111.7480	15,644,692	14,000,000	14,815,906		(261,414)			6.000	3.856	MN	79,333	840,000	08/24/2011	11/27/2017
141781-F@-8	CARGILL INC				1	5,000,000	140.9920	7,049,600	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	149.6710	7,483,550	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	126.0240	6,301,190	5,000,000	4,721,120		12,735			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	128.4490	2,215,737	1,725,000	1,640,258		3,616			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	135.4790	2,005,083	1,480,000	1,500,911		(2,312)			8.625	8.342	MS	37,586	127,650	05/14/2001	09/15/2021
149123-BQ-3	CATERPILLAR INC BASIC				1FE	20,388,640	121.9240	21,336,700	17,500,000	18,847,427		(296,132)			7.900	5.697	JD	61,444	1,382,500	01/14/2009	12/15/2018

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	
		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
149123-CC-3	CATERPILLAR INC			1	1FE	24,995,750	102.7740	25,693,575	25,000,000	24,996,119		369			3.400	3.402	MN	108,611	441,528	05/05/2014	05/15/2024
14912L-3U-3	CATERPILLAR FINL SVCS MTN				1FE	17,801,298	111.6110	19,252,932	17,250,000	17,592,435		(102,232)			5.450	4.759	AO	198,471	940,125	01/18/2012	04/15/2018
14912L-4D-0	CATERPILLAR FINL SVCS BASIC				1FE	16,203,450	117.9710	17,695,605	15,000,000	15,546,288		(126,830)			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	119.6300	43,066,764	36,000,000	36,967,520		(208,454)			7.150	6.379	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AC-8	CATHOLIC HEALTH INITIATI				1FE	10,871,006	97.9820	10,680,049	10,900,000	10,876,599		2,617			2.950	2.981	MN	53,592	321,550	10/25/2012	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATI				1FE	38,803,423	105.6440	40,926,486	38,740,000	38,798,455		(4,968)			4.200	4.179	FA	677,950	1,150,513	02/06/2014	08/01/2023
150890-AC-8	CELANESE US HOLDINGS LLC				3FE	875,000	106.0000	927,500	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	139.5980	9,771,846	7,000,000	7,634,161		(18,596)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
15643U-AA-2	CENTRUS ENERGY CORP				6Z	3,173,962	52.0000	3,173,962	6,103,774	3,173,962		71,327	792,182		8.000	19.705	MS	123,432		09/30/2014	09/30/2019
156700-AX-4	CENTURYLINK INC W				3FE	1,500,000	109.5000	1,642,500	1,500,000	1,500,000					6.750	6.750	JD	8,438	102,375	11/14/2013	12/01/2023
163893-AD-2	CHEMTURA CORP			1	3FE	905,000	97.5000	882,375	905,000	905,000					5.750	5.750	JJ	23,995	50,881	07/18/2013	07/15/2021
165069-AP-0	CHES & POTOMAC TEL CO MD DEBS				2FE	853,200	131.9080	1,042,072	790,000	834,740		(1,632)			8.000	7.365	AO	13,342	63,200	01/15/1993	10/15/2029
165167-BZ-9	CHESAPEAKE ENERGY CORP BASIC			1	3FE	994,464	97.1250	1,651,125	1,700,000	1,444,306		91,798			2.500	9.768	MN	5,431	42,500	10/24/2008	05/15/2037
165167-CB-1	CHESAPEAKE ENERGY CORP			1	3FE	1,529,297	89.8130	1,796,250	2,000,000	1,740,139		56,681			2.250	5.990	JD	2,000	45,000	12/08/2010	12/15/2038
166764-AH-3	CHEVRON CORP			1	1FE	1,400,000	101.8670	1,426,139	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	113.2550	12,458,083	11,000,000	11,000,000					6.790	6.786	JJ	344,404	746,900	09/25/2009	10/26/2017
167885-A*-3	CHICAGO PARKING METERS, LLC PRIVATE PLACEMENT				2FE	26,600,000	99.1310	26,368,846	26,600,000	26,600,000					4.520	4.520	JD	3,340	551,063	07/03/2014	07/15/2024
170031-AB-4	CHIQUITA BRANDS INTL / L			1	4FE	815,584	107.5000	882,575	821,000	816,141		557			7.875	8.000	FA	26,939	32,327	02/04/2014	02/01/2021
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	1,918,857	110.7500	2,215,000	2,000,000	1,937,741		6,888			8.250	8.894	JD	7,333	165,000	02/01/2012	06/15/2021
171871-AN-6	CINCINNATI BELL INC			1	4FE	2,379,925	105.0000	2,496,900	2,378,000	2,379,225		(268)			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	115.3560	3,460,677	3,000,000	2,994,438		172			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	130.3270	13,032,710	10,000,000	10,543,685		(12,518)			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	112.0230	7,841,617	7,000,000	7,610,443		(197,660)			6.125	2.978	JD	35,729	428,750	01/05/2012	12/01/2017
17252M-AJ-9	CINTAS CORPORATION NO				1FE	5,073,225	102.5270	5,126,355	5,000,000	5,023,863		(16,438)			2.850	2.504	JD	11,875	142,500	12/01/2011	06/01/2016
17252M-AK-6	CINTAS CORPORATION NO				1FE	28,313,426	107.7680	28,774,109	26,700,000	27,930,067		(170,928)			4.300	3.484	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO			1	1FE	19,020,164	101.7680	19,615,801	19,275,000	19,056,773		25,139			3.250	3.423	JD	52,203	626,438	09/12/2013	06/01/2022
172967-AL-5	CITIGROUP INC NOTES				1FE	4,524,000	133.3230	5,332,908	4,000,000	4,379,547		(24,844)			7.875	6.597	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				1FE	29,555,995	103.9400	31,182,060	30,000,000	29,593,204		37,209			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	86.5000	26,815,000	31,000,000	29,094,250		14,179			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	105.2500	1,299,838	1,235,000	1,228,918		941			8.750	8.875	JD	4,803	108,063	12/11/2012	12/15/2019
189054-AT-6	CLOROX COMPANY			1	2FE	13,355,800	99.1580	13,882,092	14,000,000	13,429,903		61,327			3.050	3.662	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX COMPANY			1	2FE	6,993,490	100.2140	7,014,973	7,000,000	6,993,520		30			3.500	3.511	JD	14,972		12/04/2014	12/15/2024
18975F-AC-3	CNL LIFESTYLE PROPERTIES SERIES WI			1	4FE	2,498,164	101.5000	2,562,875	2,525,000	2,508,462		3,165			7.250	7.431	AO	38,647	183,063	08/12/2011	04/15/2019
191098-AH-5	COCA-COLA BOTTLING CO CONSOL				2FE	18,569,408	104.7190	20,629,682	19,700,000	19,457,129		155,032			5.000	5.897	JD	43,778	985,000	08/11/2008	06/15/2016
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	153.1540	47,324,648	30,900,000	29,373,972		(43)			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	16,855,782	135.7700	20,759,202	15,290,000	16,084,518		(87,864)			8.500	7.509	FA	541,521	1,299,650	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA ENTERPRISES UNSEC'D DEBS				1FE	8,560,372	128.2440	10,105,588	7,880,000	8,275,213		(33,735)			6.750	6.002	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AX-2	COCA-COLA ENTERPRISES UNSEC'D BASIC				1FE	21,923,132	139.9660	28,553,003	20,400,000	21,737,013		(28,790)			6.700	6.149	AO	288,547	1,366,800	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA ENTERPRISES UNSEC'D NTS				1FE	7,080,741	133.4870	8,503,147	6,370,000	6,880,170		(28,823)			6.950	5.997	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA ENTERPRISES UNSEC'D DEB				1FE	12,904,553	138.3760	17,296,988	12,500,000	12,864,084		(9,111)			6.750	6.486	JJ	389,063	843,750	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA ENTERPRISES UNSEC'D UNSEC'D DEBS				1FE	4,980,449	134.7310	6,332,362	4,700,000	4,906,261		(9,288)			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	110.1620	37,399,999	33,950,000	34,306,901		(45,617)			4.500	4.316	MS	509,250	1,527,750	05/23/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES			1	2FE	13,128,930	102.2930	13,298,051	13,000,000	13,120,116		(8,814)			3.250	3.089	FA	154,917	211,250	06/12/2014	08/19/2021
20029P-AG-4	COMCAST CABLE CORP NTS				1FE	15,506,480	117.0200	14,042,436	12,000,000	12,883,689		(346,514)			8.875	5.466	MN	177,500	1,065,000	08/12/2005	05/01/2017
20030N-AB-7	COMCAST CORP BASIC				1FE	3,115,320	100.2300	3,006,885	3,000,000	3,000,627		(16,215)			6.500	5.934	JJ	89,917	195,000	03/03/2006	01/15/2015
20030N-AG-6	COMCAST CORP				1FE	7,446,725	105.9340	7,945,073	7,500,000	7,491,211		5,691			4.950	5.035	JD	16,500	371,250	06/28/2005	06/15/2016
20030N-AR-2	COMCAST CORP				1FE	10,632,400	112.5120	11,251,230	10,000,000	10,276,418		(80,071)			5.875	4.909	FA	221,944	587,500	02/11/2010	02/15/2018
20030N-AZ-4	COMCAST CORP				1FE	8,978,670	114.8080	10,332,693	9,000,000	8,989,078		2,073			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
200339-CG-2	COMERICA BANK				1FE	10,173,350	108.2880	10,828,840	10,000,000	10,040,470		(19,835)			5.750	5.521	MN	63,889	575,000	11/30/2006	11/21/2016
20035C-AB-6	COMERICA BANK				1FE	387,952	108.6900	434,760	400,000	396,529		1,189			5.200	5.558	FA	7,453	20,800	02/16/2006	08/22/2017
202608-AL-9	COMMERCIAL VEHICLE GROUP			1	4FE	1,471,227	103.2500	1,517,775	1,470,000	1,470,633		(244)			7.875	7.854	AO	24,439	115,763	04/26/2012	04/15/2019
20337X-AA-7	COMMSCOPE HOLDINGS INC SERIES 144A			1	4FE	3,003,750	103.0000	3,090,000	3,000,000	3,002,712		(687)			6.625	6.595	JD	16,563	198,750	05/23/2013	06/01/2020
205768-AH-7	COMSTOCK RESOURCES INC			1	4FE	1,345,500	71.0000	969,150	1,365,000	1,351,823		2,450			7.750	8.019	AO	26,447	105,788	03/19/2012	04/01/2019
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	2,627,516	68.0000	1,802,000	2,650,000	2,644,017		5,716			9.500	9.318	JD	11,189	204,250	10/30/2014	06/15/2020
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	18,497,658	129.0300	21,416,366	16,598,000	17,505,759		(110,345)			9.750	8.594	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	127.6920	10,726,103	8,400,000	9,158,831		(44,384)			7.125	6.029	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	117.7490	1,177,490	1,000,000	1,119,167		(6,481)			6.700	5.384	FA	27,917	67,000	06/29/2005	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
205887-AR-3	CONAGRA FOODS INC SR NTS				2FE	5,146,640	127.9910	6,399,555	5,000,000	5,118,014		(5,092)			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	145.6990	32,053,736	22,000,000	25,451,020		(131,629)			8.250	6.591	MS	534,417	1,815,000	06/29/2005	09/15/2030
205887-BF-8	CONAGRA FOODS INC				2FE	36,677,215	116.4820	39,021,336	33,500,000	35,244,151		(355,066)			7.000	5.607	AO	495,056	2,345,000	02/09/2011	04/15/2019
20605P-AC-5	CONCHO RESOURCES INC			1	3FE	1,030,000	104.5000	1,076,350	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	113.6780	20,461,950	18,000,000	18,415,717		(89,391)			5.750	5.116	FA	431,250	1,035,000	06/24/2009	02/01/2019
20825C-AU-8	CONOCOPHILLIPS				1FE	6,214,000	116.1940	5,809,710	5,000,000	5,796,052		(146,030)			6.000	2.607	JJ	138,333	300,000	01/20/2012	01/15/2020
20854P-AH-2	CONSOL ENERGY INC			1	4FE	680,000	100.0000	680,000	680,000	680,000					6.375	6.375	MS	14,450	43,350	03/02/2012	03/01/2021
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SERIES 03-C				1FE	863,240	110.1720	1,101,724	1,000,000	888,839		3,188			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	139.0650	12,029,105	8,650,000	10,438,660		(59,764)			7.600	5.701	AO	164,350	657,400	06/30/2005	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GRP BASIC				2FE	16,978,210	101.6150	18,290,664	18,000,000	17,941,461		124,421			4.550	5.286	JD	36,400	819,000	10/26/2005	06/15/2015
21038T-AA-6	CONSTELLATION ENTERPRISE SERIES 144A			1	5FE	936,539	78.5000	745,750	950,000	946,457		2,928			10.625	11.000	FA	42,057	100,938	01/20/2011	02/01/2016
210518-CE-4	CONSUMERS ENERGY CO BASIC				1FE	2,473,030	107.2990	2,641,701	2,462,000	2,464,038		(1,171)			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	96.7500	1,204,538	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	443,305	98.7500	444,097	449,719	445,780		2,060			0.129	4.439		150	18,239	10/01/2013	12/22/2016
216871-AC-7	COOPER US INC BASIC				2FE	31,868,724	110.1890	31,574,572	28,655,000	29,941,402		(484,101)			6.100	4.179	JJ	873,978	1,747,955	01/05/2011	07/01/2017
216871-AE-3	COOPER US INC			1	2FE	9,971,600	105.8420	10,584,160	10,000,000	9,981,872		2,655			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	108.6110	494,179	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				2Z	10,900,000	97.2040	10,595,236	10,900,000	10,900,000					4.070	4.070	MJSD	34,505		11/21/2014	12/03/2024
217204-B*-6	COPART, INC. PRIVATE PLACEMENT				2Z	11,200,000	96.2970	10,785,264	11,200,000	11,200,000					4.350	4.350	MJSD	37,893		11/21/2014	12/03/2029
219350-AS-4	CORNING INC				1FE	19,727,981	117.3080	20,417,475	17,405,000	18,644,284		(249,401)			6.625	4.799	MN	147,338	1,153,081	05/19/2010	05/15/2019
219350-AU-9	CORNING INC				1FE	17,580,630	109.1070	18,548,207	17,000,000	17,373,124		(59,066)			4.250	3.810	FA	272,944	722,500	03/26/2012	08/15/2020
219350-AZ-8	CORNING INC				1FE	25,960,120	103.0230	26,785,902	26,000,000	25,963,889		3,374			3.700	3.719	MN	122,922	953,983	11/20/2013	11/15/2023
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	22,981,400	109.4300	21,885,960	20,000,000	21,047,609		(453,647)			5.500	3.022	MS	323,889	1,100,000	06/30/2010	03/15/2017
22282E-AF-9	COVANTA HOLDING CORP			1	4FE	345,000	101.7500	351,038	345,000	345,000					5.875	5.875	MS	6,756	9,853	02/20/2014	03/01/2024
224044-AG-2	COX COMMUNICATIONS INC				2FE	21,888,305	127.5970	27,752,304	21,750,000	21,822,378		(5,209)			7.625	7.575	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-BQ-9	COX COMMUNICATIONS INC SERIES 144A				2FE	10,420,290	108.0920	9,728,298	9,000,000	9,533,784		(268,215)			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	95.8940	43,152,390	45,000,000	44,320,867		50,442			2.950	3.151	JD	3,687	1,327,500	04/23/2014	06/30/2023
226373-AJ-7	CRESTWOOD MIDSTREAM PART			1	4FE	1,760,000	95.7500	1,685,200	1,760,000	1,760,000					6.000	6.000	JD	4,693	105,600	12/05/2013	12/15/2020
23320A-AA-0	DFC FINANCE CORP 144A			1	4FE	847,500	84.7500	847,500	1,000,000	847,500			152,500		10.500	7.163	JD	4,667	53,083	06/06/2014	06/15/2020
23331A-BH-1	DR HORTON INC			1	3FE	1,730,000	106.0000	1,833,800	1,730,000	1,730,000					5.750	5.750	FA	37,579	102,238	07/31/2013	08/15/2023
233331-AJ-6	DTE ENERGY COMPANY BASIC				2FE	24,965,508	128.6650	29,335,620	22,800,000	24,548,288		(53,590)			6.375	5.693	AO	306,850	1,453,500	02/08/2005	04/15/2033
233331-AS-6	DTE ENERGY COMPANY C			1	2FE	28,487,464	101.7340	28,892,541	28,400,000	28,483,139		(4,325)			3.500	3.463	JD	82,833	546,700	05/09/2014	06/01/2024
233331-AT-4	DTE ENERGY COMPANY			1	2FE	4,994,100	100.0170	5,000,825	5,000,000	4,994,207		107			2.400	2.425	JD	12,333		11/17/2014	12/01/2019
233851-AR-5	DAIMLER FINANCE NA LLC SERIES 144A				1FE	3,909,120	99.6930	3,987,716	4,000,000	3,926,971		14,809			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	101.4030	52,729,560	52,000,000	52,031,045		(8,078)			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	100.8950	25,223,650	25,000,000	24,957,761		5,011			2.875	2.905	MS	221,615	359,375	03/03/2014	03/10/2021
235825-AB-2	DANA HOLDING CORP			1	3FE	2,615,000	105.7500	2,765,363	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	104.5000	726,275	695,000	695,000					6.000	6.000	MS	12,278	46,681	07/30/2013	09/15/2023
235851-AG-7	DANAHER CORP				1FE	11,870,516	111.6410	11,700,008	10,480,000	11,127,393		(198,758)			5.625	3.465	JJ	271,825	589,500	04/29/2011	01/15/2018
235851-AH-5	DANAHER CORP				1FE	60,935,943	112.7210	66,899,973	59,350,000	60,198,792		(183,504)			5.400	5.010	MS	1,068,300	3,204,900	05/26/2011	03/01/2019
235851-AM-4	DANAHER CORP				1FE	16,550,991	107.8110	16,776,439	15,561,000	16,248,109		(94,291)			3.900	3.141	JD	13,486	606,879	08/29/2011	06/23/2021
237266-AG-6	DARLING INGREDIENTS IN			1	4FE	1,425,000	98.5000	1,403,625	1,425,000	1,425,000					5.375	5.375	JJ	35,318		09/09/2014	01/15/2022
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	135.2420	15,552,830	11,500,000	11,540,351		(6,007)			9.875	9.786	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	133.5580	13,355,800	10,000,000	10,092,436		(8,684)			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	125.8090	629,047	500,000	517,156		(782)			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	106.7500	5,395,145	5,054,000	4,727,890		97,905			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	105.2290	2,841,178	2,700,000	2,683,343		15,434			6.750	7.401	JJ	91,125	182,250	07/17/1996	01/01/2016
244199-AU-9	DEERE & CO DEBS				1FE	54,715	131.9770	56,750	43,000	49,132		(685)			8.500	5.983	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BE-4	DEERE & CO			1	1FE	26,332,944	98.3780	25,971,660	26,400,000	26,348,519		6,194			2.600	2.629	JD	43,853	686,400	06/05/2012	06/08/2022
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN				1FE	5,327,000	111.5730	5,578,665	5,000,000	5,138,791		(38,866)			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	113.5780	13,345,427	11,750,000	11,782,088		(7,612)			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	103.6850	10,368,490	10,000,000	10,179,528		(23,658)			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	101.6900	15,253,515	15,000,000	14,993,139		3,274			2.000	2.023	JJ	140,000	300,000	11/29/2011	01/13/2017
250847-DU-1	DETROIT EDISON CO FMB				1FE	827,200	132.9340	1,063,470	800,000	821,518		(657)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
254010-AA-9	DIGNITY HEALTH				1FE	7,228,025	98.9780	7,354,028	7,430,000	7,233,092		5,067			3.125	3.515	MN	38,698	116,094	10/07/2014	11/01/2022
254010-AC-5	DIGNITY HEALTH				1FE	2,820,000	100.7700	2,841,703	2,820,000	2,820,000					2.637	2.637	MN	15,699		10/07/2014	11/01/2019
254010-AD-3	DIGNITY HEALTH				1FE	10,701,763	103.0400	10,937,664	10,615,000	10,700,210		(1,553)			3.812	3.713	MN	85,425		10/10/2014	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-AH-9	THE WALT DISNEY CO MTN			1	1FE	10,467,725	127.8040	13,866,723	10,850,000	10,468,082		34			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	114.1360	33,099,527	29,000,000	28,985,834		2,918			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	112.2640	5,613,195	5,000,000	5,597,315		(119,287)			5.625	2.848	FA	106,250	281,250	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS				2FE	27,006,700	109.8630	25,817,735	23,500,000	25,891,531		(401,060)			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	105.7810	5,289,045	5,000,000	5,338,277		(46,483)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS				2FE	36,846,740	98.8770	36,584,416	37,000,000	36,882,146		13,876			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	107.5000	1,343,750	1,250,000	1,242,102		951			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	133.6280	9,086,704	6,800,000	7,356,844		(16,924)			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	114.1570	5,707,840	5,000,000	5,680,679		(187,385)			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	108.3470	10,834,670	10,000,000	11,055,524		(154,964)			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	96.9920	19,398,320	20,000,000	19,032,584		104,544			2.750	3.471	MS	161,944	550,000	02/13/2014	09/15/2022
257867-AR-2	RR DONNELLEY & SONS CO BASIC				3FE	32,985,977	101.0000	34,407,670	34,067,000	33,938,400		330,231			5.500	5.958	MN	239,415	1,873,685	12/13/2005	05/15/2015
260003-AC-2	DOVER CORP BASIC				1FE	12,016,200	128.2000	12,819,980	10,000,000	11,719,823		(88,978)			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	129.4670	5,825,997	4,500,000	4,945,497		(55,153)			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	133.1220	6,656,090	5,000,000	6,104,628		(48,371)			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	111.0150	37,301,107	33,600,000	33,177,175		105,823			5.700	6.111	MN	244,720	1,915,200	12/02/2008	05/15/2018
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	26,137,895	106.9130	26,995,558	25,250,000	26,129,367		(65,159)			4.250	3.534	MN	137,122	860,625	09/11/2014	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			1	2FE	3,174,180	105.6610	3,169,821	3,000,000	3,160,071		(14,109)			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	97.7060	7,816,496	8,000,000	7,548,883		48,258			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	89.8750	2,547,956	2,835,000	2,800,602		1,127			8.000	8.245	JD	18,900	112,140	10/01/2014	06/01/2021
263534-BG-3	DUPONT EI DE NEMOURS DEBS				1FE	9,955,000	129.5300	12,952,980	10,000,000	9,969,575		1,444			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	113.8840	27,673,861	24,300,000	25,161,221		(222,225)			6.000	4.885	JJ	672,300	1,458,000	02/01/2011	07/15/2018
263534-CB-3	DUPONT EI DE NEMOURS				1FE	19,754,400	106.0040	21,200,700	20,000,000	19,835,172		23,867			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	109.2950	10,820,225	9,900,000	9,886,008		1,916			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	122.5850	4,903,384	4,000,000	3,847,611		4,443			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	111.7610	43,446,933	38,875,000	40,560,743		(321,957)			5.050	4.024	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			1	2FE	14,993,350	104.3980	15,659,655	15,000,000	14,995,513		583			3.550	3.555	MS	156,792	532,500	08/22/2011	09/15/2021
26483E-AE-0	DUN & BRADSTREET CORP				2FE	6,973,046	100.7260	7,000,422	6,950,000	6,954,262		(4,776)			2.875	2.803	MN	25,532	199,813	11/29/2010	11/15/2015
26613T-AE-0	DUPONT FABROS TECH LP			1	3FE	900,000	101.8750	916,875	900,000	900,000					5.875	5.875	MS	15,569	51,553	12/17/2013	09/15/2021
267482-AE-7	DYCOM INVESTMENTS INC			1	3FE	1,755,565	105.0000	1,811,250	1,725,000	1,747,552		(4,770)			7.125	6.747	JJ	56,673	122,906	04/05/2013	01/15/2021
26817C-AB-7	DYNCORP INTERNTL INC			1	5FE	516,767	85.0000	518,500	610,000	521,866		5,315			10.375	17.668	JJ	31,644	11,413	10/20/2014	07/01/2017
268787-AB-4	EP ENER/EVEREST ACQ FIN			1	4FE	1,500,000	93.5000	1,402,500	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 CO NOTES SERIES 144A				2FE	18,630,030	128.6390	23,798,271	18,500,000	18,608,953		(2,756)			6.700	6.645	JD	103,292	1,239,500	08/03/2004	06/01/2034
26882P-AS-1	ERAC USA FINANCE CO SERIES 144A				2FE	9,984,600	101.5710	10,157,080	10,000,000	9,999,356		1,881			5.600	5.620	MN	93,333	560,000	04/13/2005	05/01/2015
26882P-AT-9	ERAC USA FINANCE CO SERIES 144A				2FE	9,969,400	104.3360	10,433,640	10,000,000	9,996,576		3,732			5.900	5.941	MN	75,389	590,000	11/07/2005	11/15/2015
26882P-BB-7	ERAC USA FINANCE CO SERIES 144A				2FE	7,377,913	112.2800	7,376,809	6,570,000	6,941,113		(123,131)			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	114.0730	10,354,379	9,077,000	8,797,521		85,792			7.125	8.388	AO	136,533	646,736	12/11/2000	10/15/2017
26884L-AA-7	EQT CORP				2FE	62,200,755	120.5570	69,884,714	57,968,000	60,297,120		(449,115)			8.125	7.033	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	112.5840	18,013,472	16,000,000	16,978,904		(140,647)			5.250	4.034	AO	210,000	840,000	02/04/2014	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A				2FE	13,722,270	99.1570	13,882,036	14,000,000	13,745,386		23,325			3.300	3.568	AO	97,533	363,000	05/06/2014	10/15/2022
26884T-AK-8	ERAC USA FINANCE LLC SERIES 144A				2FE	5,016,420	102.1440	5,107,195	5,000,000	5,012,740		(3,130)			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	3,494,050	101.4150	3,549,518	3,500,000	3,494,313		263			3.850	3.870	MN	17,218	64,755	05/19/2014	11/15/2024
26926X-AB-9	EV ENERGY PARTNERS/FINA			1	4FE	3,548,846	85.0000	3,013,250	3,545,000	3,543,138		(2,492)			8.000	7.931	AO	59,871	283,600	06/27/2012	04/15/2019
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	127.1690	26,322,773	20,699,000	20,251,750		29,152			7.250	7.565	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-DH-2	EATON CORP				2FE	5,824,500	116.3910	5,819,560	5,000,000	5,422,395		(88,631)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
278062-AC-8	EATON CORP				2FE	39,689,940	98.2400	39,787,079	40,500,000	39,780,491		78,735			2.750	3.003	MN	182,531	1,113,750	11/07/2013	11/02/2022
278062-AE-4	EATON CORP				2FE	4,734,030	99.2510	4,833,543	4,870,000	4,734,219		190			4.150	4.323	MN	33,123		12/04/2014	11/02/2042
278865-AL-4	ECOLAB INC				2FE	28,181,110	108.9590	28,329,314	26,000,000	27,708,153		(216,462)			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	103.9810	23,915,584	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	125.3250	62,662,550	50,000,000	50,613,347		(15,570)			6.000	5.895	MN	383,333	3,000,000	06/29/2005	05/15/2035
283695-AZ-7	KINDER MORGAN ENERGY PARTNERS DEBS				2FE	18,535,050	126.6500	22,797,072	18,000,000	18,256,715		(26,828)			8.625	8.348	JJ	715,875	1,552,500	03/27/1996	01/15/2022
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS PRIVATE PLACEMENT				2	10,000,000	98.7420	9,874,230	10,000,000	10,000,000					2.500	2.500	JD	12,500	250,000	05/24/2013	06/13/2019
291011-AZ-7	EMERSON ELECTRIC CO				1FE	4,987,650	100.9710	5,048,535	5,000,000	4,999,342		2,254			4.125	4.172	AO	43,542	206,250	04/14/2009	04/15/2015
291011-BA-1	EMERSON ELECTRIC CO				1FE	4,952,750	111.4520	5,572,580	5,000,000	4,976,793		4,731			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	113.4720	11,347,180	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	124.0630	3,213,242	2,590,000	2,699,858		(2,998)			6.750	6.359	MS	51,476	174,825	12/30/2003	09/15/2033
29270R-AA-0	ENERGY AND EXPLORATION 144A				4Z	539,000	35.0000	539,000	1,540,000	539,000		(310)	1,004,540		8.000	7.939	JJ	54,413		07/16/2014	07/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29271L-AA-2	ENDO FINANCE CO SERIES 144A			1	4FE	700,000	100.0000	700,000	700,000	700,000					5.750	5.750	JJ	18,560	23,032	12/11/2013	01/15/2022
29273R-AB-5	ENERGY TRANSFER PARTNERS				2FE	27,264,929	100.3300	27,089,127	27,000,000	27,002,972		(34,647)			5.950	5.816	FA	669,375	1,606,500	08/19/2005	02/01/2015
29273R-BB-4	ENERGY TRANSFER PARTNERS			1	2FE	10,387,831	122.4150	12,241,490	10,000,000	10,359,371		(27,560)			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	136.8380	13,683,840	10,000,000	10,570,996		(19,844)			8.250	7.597	MN	105,417	825,000	12/13/2013	11/15/2029
29273V-AC-4	ENERGY TRANSFER EQUITY				3FE	500,000	111.0000	555,000	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	4FE	2,791,627	54.0000	1,503,900	2,785,000	2,791,118		(509)			7.500	7.446	JD	9,283	208,875	05/23/2014	12/15/2021
29276K-AT-8	ENERGY XXI GULF COAST IN 144A			1	4FE	315,000	54.0000	170,100	315,000	315,000					6.875	6.875	MS	6,377	6,497	05/12/2014	03/15/2024
29355X-AC-1	ENPRO INDUSTRIES INC 144A			1	4FE	1,126,090	101.0000	1,146,350	1,135,000	1,126,350		260			5.875	6.000	MS	19,449		09/11/2014	09/15/2022
293562-AD-6	ENRON OIL AND GAS NTS				1FE	2,795,266	127.7090	3,920,654	3,070,000	2,872,068		8,558			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	15,000	03/25/2014	04/01/2022
29364D-AJ-9	ENTERGY ARKANSAS INC FMB				1FE	2,990,430	100.1750	3,005,235	3,000,000	2,992,318		226			5.900	5.923	JD	14,750	177,000	06/04/2003	06/01/2033
293791-AR-0	ENTERPRISE PRODUCTS OPER BASIC				2FE	5,665,862	100.6460	5,736,833	5,700,000	5,699,278		4,342			5.000	5.080	MS	95,000	285,000	08/17/2005	03/01/2015
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	125.8550	6,292,735	5,000,000	4,986,828		685			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	112.5340	14,303,071	12,710,000	12,339,237		97,457			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	2,900,000	101.0000	2,929,000	2,900,000	2,900,000					9.375	9.375	MN	45,313	271,875	11/27/2012	05/01/2020
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A			2	2FE	2,124,738	102.9040	2,192,852	2,130,975	2,130,497		341			7.430	7.467	MN	26,389	158,331	01/28/2000	11/01/2015
302182-AE-0	EXPRESS SCRIPTS INC				2FE	30,610,749	120.0660	34,933,115	29,095,000	29,883,682		(150,581)			7.250	6.532	JD	93,751	2,109,388	07/14/2009	06/15/2019
30219G-AD-0	EXPRESS SCRIPTS HOLDING				2FE	14,879,133	102.2490	15,337,410	15,000,000	14,935,733		28,975			2.650	2.860	FA	150,167	397,500	01/11/2013	02/15/2017
30219G-AF-5	EXPRESS SCRIPTS HOLDING				2FE	23,602,056	104.1330	24,158,879	23,200,000	23,536,541		(41,689)			3.900	3.663	FA	341,813	904,800	08/15/2013	02/15/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING			1	2FE	1,585,712	99.6490	1,594,387	1,600,000	1,586,268		556			3.500	3.608	JD	2,489	29,556	08/05/2014	06/15/2024
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	479,055	98.0000	490,000	500,000	486,876		2,753			7.250	8.045	JD	3,021	36,250	12/06/2011	12/01/2018
30227C-AB-3	EXTERRAN PARTNERS/EXLP			1	4FE	295,685	87.0000	261,000	300,000	296,196		511			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	120.3050	3,007,613	2,500,000	2,554,293		(10,094)			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	137.3490	30,216,736	22,000,000	23,955,471		(79,728)			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	1,945,976	100.0000	1,945,976	1,945,976	1,945,976					6.639	6.533	JUN	68,544	129,193	06/27/2003	06/20/2023
302941-AM-1	FTI CONSULTING INC			1	3FE	900,000	102.2500	920,250	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	104.5000	992,750	950,000	956,388		(1,705)			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	148.9400	31,940,140	21,445,000	21,364,481		1			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	97.9160	10,770,771	11,000,000	10,309,076		78,024			2.625	3.578	FA	120,313	288,750	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP				2FE	9,973,000	97.3920	9,739,150	10,000,000	9,977,166		2,425			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP				2FE	47,774,650	106.4390	48,961,710	46,000,000	47,698,416		(76,234)			4.000	3.519	JJ	848,444	640,667	09/04/2014	01/15/2024
315292-AM-4	FERRELLGAS LP/FERRELLGAS			1	4FE	500,000	97.5000	487,500	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	107.7230	3,985,744	3,700,000	3,661,914		9,772			4.500	4.826	JD	13,875	166,500	12/18/2007	06/01/2018
318069-A*-2	FINNING INTERNIONAL INC PRIVATE PLACEMENT		G		2FE	25,000,000	105.2300	26,307,450	25,000,000	25,000,000					3.980	3.980	JJ	453,278	995,000	12/16/2011	01/19/2022
319963-AY-0	FIRST DATA CORP SERIES 144A			1	5FE	776,803	107.0000	1,010,080	944,000	823,523		13,357			8.250	11.217	JJ	35,911	77,880	12/15/2010	01/15/2021
319963-BB-9	FIRST DATA CORP			1	5FE	785,475	118.7500	1,121,000	944,000	816,248		11,795			12.625	16.224	JJ	54,955	119,180	12/29/2011	01/15/2021
319963-BC-7	FIRST DATA CORP SERIES 144A			1	3FE	1,343,250	105.2500	1,420,875	1,350,000	1,345,583		809			7.375	7.463	JD	4,425	99,563	03/09/2012	06/15/2019
337158-AE-9	FIRST TENNESSEE BANK				3FE	4,567,164	103.3380	4,753,534	4,600,000	4,594,838		3,889			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	102.5840	37,340,612	36,400,000	36,595,504		(6,328)			4.350	4.283	JJ	976,430		05/20/2014	01/15/2025
340630-AA-0	FLORIDA EAST COAST HLDGS SERIES 144A			1	4FE	1,545,000	99.0000	1,529,550	1,545,000	1,545,000					6.750	6.750	MN	17,381	54,461	04/15/2014	05/01/2019
340711-AG-5	FLORIDA GAS TRANS CO SERIES 144A			2	2FE	9,331,250	128.3840	11,554,587	9,000,000	9,217,271		(14,187)			9.190	8.810	MN	137,850	827,100	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANS CO SERIES 144A				2FE	42,672,615	120.1750	48,670,875	40,500,000	41,636,063		(215,844)			7.900	7.139	MN	408,825	3,199,500	06/23/2009	05/15/2019
341081-FD-4	FLORIDA POWER & LIGHT			1	1FE	9,975,200	124.1290	12,412,920	10,000,000	9,976,086		421			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	111.8040	5,590,200	5,000,000	4,995,563		1,476			5.800	5.836	MS	85,389	290,000	09/13/2007	09/15/2017
341100-AL-2	FL PWR CORP NOTES				1FE	5,927,400	123.8170	7,429,044	6,000,000	5,948,344		2,358			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	119.7240	32,953,921	27,525,000	26,519,351		42,689			8.050	8.527	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VC-4	FORD MOTOR CREDIT CO				2FE	629,261	111.9150	716,257	640,000	637,168		1,286			8.000	8.250	JD	2,276	51,200	12/11/2006	12/15/2016
345397-VR-1	FORD MOTOR CREDIT CO				2FE	17,363,100	114.5930	17,188,980	15,000,000	17,193,859		(169,241)			5.750	3.094	FA	359,375	431,250	06/18/2014	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO				2FE	950,000	115.7790	1,099,899	950,000	950,000					5.875	5.875	FA	23,100	55,813	07/27/2011	08/02/2021
346232-AB-7	FORESTAR GROUP INC				2Z	479,683	95.3130	405,078	425,000	471,001		(8,496)			3.750	1.560	MS	5,313	15,938	12/19/2013	03/01/2020
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A				3FE	2,613,510	110.5000	2,928,250	2,650,000	2,628,631		4,930			6.500	6.750	MS	50,718	172,250	09/08/2011	09/15/2018
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	250,000	103.0000	257,500	250,000	250,000					7.625	7.625	AO	4,024	19,063	03/28/2013	04/15/2024
35914P-AK-1	FRONTIER OIL CORP			1	2FE	500,000	102.0000	510,000	500,000	500,000					6.875	6.875	MN	4,392	34,375	11/09/2010	11/15/2018
361448-AQ-6	GATX CORP				2FE	10,487,824	103.9070	10,806,359	10,400,000	10,483,021		(4,803)			3.900	3.786	MS	102,527	327,600	06/02/2014	03/30/2023
361448-AT-0	GATX CORP				2FE	2,995,980	99.2450	2,977,362	3,000,000	2,996,530		550			2.500	2.527	JJ	31,458	30,417	02/27/2014	07/30/2019
36155W-AH-9	GCI INC			1	4FE	2,086,625	98.2500	2,073,075	2,110,000	2,089,076		2,451			6.750	6.943	JD	11,869	142,425	01/17/2014	06/01/2021
362320-AT-0	GTE CORP DEBS				2FE	6,973,200	130.4200	7,825,188	6,000,000	6,455,636		(49,864)			8.750	7.317	MN	87,500	525,000	10/24/1997	11/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
362333-AH-9	GTE FLA INC DEBS				2FE	3,997,920	120.6500	4,826,008	4,000,000	3,998,612		64			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	106.0000	2,718,900	2,565,000	2,543,809		384			6.375	6.500	AO	34,521		10/16/2014	10/15/2023
369300-AL-2	GENERAL CABLE CORP				5FE	461,527	72.1880	353,719	490,000	465,957		19,446			4.500	4.971	MN	2,818	22,499	12/18/2009	11/15/2029
369300-AN-8	GENERAL CABLE CORP			1	4FE	614,426	73.0000	438,000	600,000	613,561		(865)			5.750	5.289	AO	8,625	18,696	07/17/2014	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	5,308,000	107.3870	5,369,355	5,000,000	5,210,668		(29,844)			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	146.5540	15,388,212	10,500,000	10,559,874		(1,419)			7.500	7.443	FA	284,375	787,500	04/29/2004	08/21/2035
369604-BC-6	GENERAL ELECTRIC CO				1FE	26,432,250	110.9310	27,732,800	25,000,000	25,605,399		(189,863)			5.250	4.360	JD	91,146	1,312,500	04/08/2010	12/06/2017
36962G-3P-7	GENERAL ELEC CAP CORP BASIC				1FE	51,354,550	126.5360	69,594,855	55,000,000	51,708,822		61,715			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	104.1880	20,837,560	20,000,000	20,397,214		(378,284)			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	109.2500	10,034,576	9,185,000	9,337,026		(66,680)			5.700	4.868	FA	197,784	523,545	04/15/2010	02/15/2017
370334-BF-0	GENERAL MILLS INC BASIC				2FE	12,509,247	100.9390	12,889,859	12,770,000	12,759,755		47,838			5.200	5.600	MS	191,834	664,040	02/25/2009	03/17/2015
370334-BH-6	GENERAL MILLS INC				2FE	23,429,730	113.5250	24,975,434	22,000,000	22,765,095		(166,520)			5.650	4.705	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC				2FE	4,933,150	118.0250	5,901,240	5,000,000	4,937,352		1,112			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	103.3160	8,265,312	8,000,000	7,976,228		3,008			3.150	3.198	JD	11,200	252,000	11/17/2011	12/15/2021
37247A-AB-8	GENTIVA HEALTH SERVICES			1	5FE	1,494,750	106.4000	1,516,200	1,425,000	1,449,329		(12,956)			11.500	10.349	MS	54,625	163,875	12/16/2010	09/01/2018
37249U-AJ-5	GENTIVA HEALTH BANK LOAN				4FE	3,025,709	99.8130	3,050,541	3,056,271	3,004,794		(18,778)			6.882	0.166		19,866	202,608	10/21/2013	10/18/2019
372917-AQ-7	GENZYME CORP				1FE	14,955,587	101.3810	15,207,165	15,000,000	14,995,388		9,917			3.625	3.694	JD	24,167	543,750	10/21/2010	06/15/2015
372917-AS-3	GENZYME CORP				1FE	14,881,141	112.6440	16,896,615	15,000,000	14,926,444		11,430			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	140.8060	4,104,507	2,915,000	2,713,314		6,497			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	101.7500	1,002,238	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	112.6530	36,269,599	32,196,000	32,518,775		(89,768)			5.650	5.312	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	133.1490	39,944,610	30,000,000	30,986,699		(20,326)			6.375	6.104	MN	244,375	1,912,500	04/12/2010	05/15/2038
37952T-AB-2	GLOBAL BRASS AND COPPER			1	4FE	2,025,000	108.0000	2,187,000	2,025,000	2,025,000					9.500	9.500	JD	16,031	192,375	10/04/2013	06/01/2019
37954F-AA-2	GLOBAL PART/ GLP FINANCE SERIES 144A			1	4FE	1,885,000	97.0000	1,828,450	1,885,000	1,885,000					6.250	6.250	JJ	61,197		06/19/2014	07/15/2022
382388-AL-0	GOODRICH CORPORATION BASIC UNSEC'D NTS				1FE	10,042,295	143.6910	16,524,431	11,500,000	10,203,412		18,533			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	110.6930	22,411,971	20,247,000	20,951,273		(120,589)			4.875	4.118	MS	329,014	987,041	03/28/2011	03/01/2020
382550-BC-4	GOODYEAR TIRE & RUBBER CO			1	4FE	1,296,844	108.0000	1,409,400	1,305,000	1,298,966		605			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	132.2200	13,221,960	10,000,000	10,849,732		(84,950)			8.000	6.556	MS	235,556	800,000	09/24/2003	09/15/2022
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT			2	1	12,055,814	111.8590	13,485,525	12,055,814	12,055,814					5.810	5.811	JJ	350,221	700,443	08/13/2009	07/01/2021
402635-AC-0	GULFPORT ENERGY CORP SERIES 144A			1	4FE	1,060,000	97.7500	977,500	1,000,000	1,055,397		(4,603)			7.750	6.106	MN	12,917	38,750	08/13/2014	11/01/2020
404030-AE-8	H&E EQUIPMENT SERVICES BASIC			1	4FE	1,580,000	102.8750	1,625,425	1,580,000	1,580,000					7.000	7.000	MS	36,867	110,600	04/29/2013	09/01/2022
404121-AC-9	HCA INC				3FE	1,850,000	112.0500	2,072,925	1,850,000	1,850,000					6.500	6.500	FA	45,428	120,250	07/26/2011	02/15/2020
40429C-CR-1	HSBC FINANCE CORP BASIC				1FE	23,005,059	101.3100	22,845,360	22,550,000	22,566,341		(55,710)			5.250	4.990	AO	249,929	1,183,875	04/28/2005	04/15/2015
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS MBIA			2	1	5,338,584	134.1780	9,715,868	7,241,006	5,731,250		71,230			7.950	11.614	MON	47,972	575,660	05/07/1996	06/01/2028
41163G-AD-3	HARCOURT GEN INC				2FE	12,809,847	122.8720	12,901,571	10,500,000	11,875,487		(139,833)			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	118.0560	6,138,886	5,200,000	5,495,055		(14,811)			7.200	6.531	FA	156,000	374,400	05/22/2006	08/01/2027
41242*-AG-7	HARDWOOD FUND PRIVATE PLACEMENT				2	20,000,000	108.4000	21,679,920	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	125.7800	12,578,000	10,000,000	9,969,669		1,769			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AK-1	HARRIS CORPORATION BASIC				2FE	10,094,850	111.5080	10,035,702	9,000,000	9,517,844		(164,864)			5.950	3.844	JD	44,625	535,500	04/20/2011	12/01/2017
413875-AL-9	HARRIS CORPORATION				2FE	33,317,704	114.0910	36,395,029	31,900,000	32,670,668		(152,196)			6.375	5.742	JD	90,383	2,033,625	11/08/2010	06/15/2019
413875-AM-7	HARRIS CORPORATION				2FE	4,236,480	106.7790	4,271,148	4,000,000	4,203,242		(30,264)			4.400	3.449	JD	7,822	176,000	11/20/2013	12/15/2020
413875-AN-5	HARRIS CORPORATION				2FE	7,459,050	121.2860	9,096,435	7,500,000	7,461,488		589			6.150	6.190	JD	20,500	461,250	11/30/2010	12/15/2040
416515-AP-9	HARTFORD FINANCIAL SVCS GRP				2FE	6,494,540	124.9000	8,118,474	6,500,000	6,494,900		75			6.100	6.106	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AP-2	HASBRO INC				2FE	30,185,875	110.6860	30,438,733	27,500,000	28,630,770		(384,414)			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	99.8330	14,475,727	14,500,000	14,522,850		(2,075)			3.150	3.122	MN	58,363	230,913	05/08/2014	05/15/2021
427093-AG-4	HERCULES OFFSHORE INC SERIES 144A			1	4FE	830,300	46.0000	830,300	1,805,000	830,300			974,700		8.750	8.750	JJ	72,827	161,009	06/28/2013	07/15/2021
427093-AH-2	HERCULES OFFSHORE INC SERIES 144A			1	4FE	330,000	44.0000	330,000	750,000	330,000		(2,120)	432,492		7.500	7.081	AO	14,063	56,250	10/16/2013	10/01/2021
427093-AJ-8	HERCULES OFFSHORE INC SERIES 144A			1	4FE	492,350	43.0000	492,350	1,145,000	492,350			652,650		6.750	6.750	AO	19,322	39,717	03/12/2014	04/01/2022
43129T-AA-0	HILAND PART LP SERIES 144A			1	4FE	980,000	95.0000	931,000	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
436440-AF-8	HOLOGIC INC			1	4FE	2,100,000	104.0000	2,184,000	2,100,000	2,100,000					6.250	6.250	FA	54,688	131,250	03/22/2013	08/01/2020
437076-AP-7	HOME DEPOT INC				1FE	40,840,427	105.5320	38,238,284	36,234,000	37,349,970		(932,886)			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	108.0570	15,127,910	14,000,000	14,032,872		(5,904)			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	111.2480	53,677,112	48,250,000	48,787,487		(74,818)			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	106.8100	6,408,576	6,000,000	5,927,803		6,452			3.750	3.908	FA	85,000	209,375	09/13/2013	02/15/2024
438516-AX-4	HONEYWELL INC BASIC				1FE	7,916,357	110.9280	8,707,809	7,850,000	7,880,516		(9,574)			5.300	5.157	MS	138,683	416,050	10/07/2009	03/01/2018
438516-AZ-9	HONEYWELL INC				1FE	20,582,700	112.0920	22,418,320	20,000,000	20,285,412		(62,281)			5.000	4.613	FA	377,778	1,000,000	10/02/2009	02/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
441060-AJ-9	HOSPIRA INC				2FE	40,003,740	107.8170	40,078,628	37,173,000	38,307,826		(479,717)			6.050	4.587	MS	568,489	2,248,967	03/21/2011	03/30/2017
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	135.1000	27,357,689	20,250,000	20,310,992		(7,173)			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	103.2640	8,261,112	8,000,000	7,914,662		9,151			3.625	3.783	MN	37,056	290,000	11/09/2010	11/15/2022
444454-AA-0	HUGHES SATELLITE SYSTEM				4FE	605,000	110.0000	665,500	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				4FE	1,080,000	107.2500	1,158,300	1,080,000	1,080,000					6.500	6.500	JD	3,120	70,200	02/27/2012	06/15/2019
446413-AB-2	HUNTINGTON INGALLS INDUS			1	3FE	430,000	104.7500	450,425	430,000	430,000					6.875	6.875	MS	8,705	29,563	02/03/2012	03/15/2018
446413-AD-8	HUNTINGTON INGALLS INDUS			1	3FE	345,000	108.0000	372,600	345,000	345,000					7.125	7.125	MS	7,238	24,581	02/03/2012	03/15/2021
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	104.3340	22,953,458	22,000,000	21,817,599		25,965			4.500	4.661	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			1	2FE	20,130,350	104.4350	20,886,900	20,000,000	20,096,338		(12,587)			4.200	4.116	JD	37,333	840,000	02/15/2012	12/15/2021
451866-SX-6	ILLINOIS CENTRAL RR DEBS			1	1FE	10,105,200	133.7070	13,370,730	10,000,000	10,098,791		(734)			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	116.5830	57,825,317	49,600,000	49,632,316		(6,464)			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	116.0870	48,175,939	41,500,000	43,550,399		(526,671)			6.875	5.313	FA	1,077,847	2,853,125	01/27/2012	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GL HLD CO				2FE	25,023,778	105.4100	25,779,119	24,456,000	24,993,922		(29,855)			4.250	3.940	JD	46,195	1,039,380	06/10/2014	06/15/2023
45687A-AL-6	INGERSOLL-RAND GL HLD CO SERIES WI		E		2FE	4,917,755	101.5770	4,919,389	4,843,000	4,909,172		(8,583)			2.875	2.517	JJ	64,203	69,618	06/10/2014	01/15/2019
45867U-AB-6	INTERFACE SEC SYS HDGS L			1	4FE	1,130,000	101.0000	1,141,300	1,130,000	1,130,000					9.250	9.250	JJ	48,198		08/27/2014	01/15/2018
459200-AM-3	INTL BUSINESS MACHINES NTS				1FE	16,412,100	131.8810	19,782,150	15,000,000	15,921,530		(58,230)			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	103.5720	51,604,749	49,825,000	49,468,097		52,302			3.500	3.635	MS	513,474	1,743,875	01/18/2012	09/15/2020
460146-BU-6	INTERNATIONAL PAPER CO NOTES				2FE	4,933,558	101.0540	4,975,899	4,924,000	4,924,300		(1,184)			5.300	5.275	AO	65,243	260,972	07/01/2005	04/01/2015
460146-CJ-0	INTERNATIONAL PAPER CO			1	2FE	27,924,430	99.9280	27,979,896	28,000,000	27,928,324		3,894			3.650	3.682	JD	45,422	525,194	07/16/2014	06/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	1,610,000	104.0000	1,674,400	1,610,000	1,610,000					6.000	6.000	FA	36,493	97,137	08/08/2013	08/15/2023
465685-AC-9	ITC HOLDINGS CORP SERIES 144A				2FE	20,356,830	107.3280	21,894,953	20,400,000	20,390,614		4,964			5.875	5.903	MS	302,954	1,249,500	01/22/2007	09/30/2016
465685-AD-7	ITC HOLDINGS CORP BASIC SERIES 144A				2FE	26,003,770	127.6850	32,240,437	25,250,000	25,912,642		(14,372)			6.375	6.154	MS	406,893	1,672,813	06/22/2007	09/30/2036
465685-AE-5	ITC HOLDINGS CORP SERIES 144A				2FE	14,578,582	111.8750	16,949,017	15,150,000	14,930,669		55,169			6.050	6.545	JJ	384,452	916,575	01/18/2011	01/31/2018
465685-AJ-4	ITC HOLDINGS CORP			1	2FE	3,986,640	101.4060	4,056,244	4,000,000	3,987,324		684			3.650	3.690	JD	6,489	77,461	05/28/2014	06/15/2024
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	109.1750	10,262,469	9,400,000	9,362,370		4,423			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	104.2430	5,212,170	5,000,000	5,002,659		(141)			3.875	3.868	FA	80,729	98,490	02/05/2014	02/01/2024
466313-AF-0	JABIL CIRCUIT INC				2FE	3,810,000	105.9400	4,036,314	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	103.5000	3,519,000	3,400,000	3,400,000					9.250	9.250	JD	26,208	314,500	06/07/2013	06/01/2020
470355-AG-3	JAMES RIVER COAL CO			1	6Z	7,500	0.2500	1,250	500,000	1,250	(6,250)		127,500		7.875	37.554	AO			10/13/2011	04/01/2019
471109-AE-8	JARDEN CORP			1	3FE	1,700,000	104.5000	1,776,500	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	93.0000	1,674,000	1,800,000	1,790,667		1,394			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	95.0000	2,037,750	2,145,000	2,148,320		(878)			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	96.2580	8,254,124	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
478366-AE-7	JOHNSON CONTROLS INC DEB				2FE	1,118,090	101.1390	1,011,386	1,000,000	1,002,934		(17,583)			7.700	5.847	MS	25,667	77,000	01/23/2007	03/01/2015
478366-AF-4	JOHNSON CONTROLS INC DEBS				2FE	13,418,000	132.5450	19,881,750	15,000,000	13,530,219		11,218			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	104.7230	6,806,963	6,500,000	6,678,776		(167,464)			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	109.7460	50,522,623	46,036,000	48,018,977		(334,512)			5.000	4.076	MS	581,844	2,301,800	02/09/2012	03/30/2020
478366-AX-5	JOHNSON CONTROLS INC				2FE	24,591,650	108.0880	27,022,025	25,000,000	24,729,242		37,372			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	107.6250	1,953,394	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	100.9510	15,899,783	15,750,000	15,673,200		28,156			2.000	2.164	FA	119,000	315,000	10/25/2012	08/15/2017
483007-AE-0	KAISER ALUMINUM CORP			1	3FE	1,200,000	108.5000	1,302,000	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	9,321,531	105.8800	9,835,767	9,289,542	9,306,055		(2,162)			5.647	5.613	MS	134,059	524,580	11/16/2005	03/29/2021
48666K-AR-0	KB HOME				4FE	1,405,000	106.0000	1,489,300	1,405,000	1,405,000					7.500	7.500	MS	31,027	105,375	07/24/2012	09/15/2022
48666K-AT-6	KB HOME			1	4FE	2,150,000	105.1880	2,261,531	2,150,000	2,150,000					7.000	6.998	JD	6,689	169,731	10/15/2013	12/15/2021
487526-AA-3	KEHE DISTRIBUTORS LLC/FI SERIES 144A			1	4FE	1,405,000	106.2500	1,492,813	1,405,000	1,405,000					7.625	7.625	FA	40,472	109,810	07/30/2013	08/15/2021
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SERIES B				2FE	35,606,488	134.7550	37,151,898	27,570,000	34,542,677		(269,548)			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	105.1680	5,258,415	5,000,000	4,997,023		2,000			4.450	4.494	MN	19,160	222,500	05/18/2009	05/30/2016
487836-BD-9	KELLOGG COMPANY				2FE	47,481,485	107.0310	50,839,725	47,500,000	47,580,604		(13,992)			4.000	3.964	JD	84,444	1,900,000	09/10/2013	12/15/2020
491674-BE-6	KENTUCKY UTILITIES			1	1FE	9,964,124	103.2910	10,329,090	10,000,000	9,976,523		3,596			3.250	3.295	MN	54,167	325,000	06/30/2011	11/01/2020
492914-AS-5	KEY ENERGY SERVICES INC			1	4FE	567,300	62.0000	567,300	915,000	567,300			347,700		6.750	6.750	MS	20,588	61,763	03/01/2011	03/01/2021
49306B-NR-0	KEY BANK SR BNK NTS				1FE	3,208,342	101.0170	3,384,056	3,350,000	3,344,502		23,018			5.091	5.819	MS	45,006	170,549	12/18/2007	03/26/2015
49337W-AC-4	KEYSPAN CORP GAS SR NOTES				2FE	9,188,750	137.8940	11,307,267	8,200,000	8,990,689		(26,594)			8.000	7.021	MN	83,822	656,000	10/10/2001	11/15/2030
494550-AL-0	KINDER MORGAN ENERGY SR UNSEC'D BONDS				2FE	13,537,732	123.2020	15,387,880	12,490,000	13,324,417		(25,504)			7.750	7.064	MS	285,015	967,975	01/15/2004	03/15/2032
49457Q-AA-5	KINDRED ESCROW CORP II SERIES 144A				4FE	685,000	106.2500	727,813	685,000	685,000					8.000	8.000	JJ	1,979		12/11/2014	01/15/2020
494580-AC-7	KINDRED HEALTHCARE INC SERIES 144A			1	4FE	2,058,488	95.2500	1,971,675	2,070,000	2,058,773		285			6.375	6.467	AO	27,859	68,181	10/01/2014	04/15/2022
500255-AR-5	KOHLS CORPORATION			1	2FE	44,895,253	103.8410	44,340,022	42,700,000	44,322,594		(216,841)			4.000	3.352	MN	284,667	1,708,000	05/16/2012	11/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
50075N-AS-3	KRAFT FOOD INC				2FE	34,268,300	111.9980	33,599,280	30,000,000	31,855,697		(661,761)			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	113.6830	28,420,625	25,000,000	26,547,884		(384,837)			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	133.2740	3,998,205	3,000,000	3,196,148		(3,304)			6.500	5.993	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL				2FE	37,371,775	113.2800	35,683,326	31,500,000	36,035,173		(827,637)			5.375	2.362	FA	663,141	1,693,125	09/13/2013	02/10/2020
50077D-AB-0	KRATON POLYMERS LLC/CAP			1	4FE	1,035,000	102.2500	1,058,288	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	114.5670	18,903,605	16,500,000	16,703,793		(54,887)			7.000	6.573	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	134.5060	6,725,320	5,000,000	5,411,734		(16,429)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO				2FE	9,680,872	137.7940	10,871,954	7,890,000	9,452,405		(65,006)			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	111.7740	20,678,135	18,500,000	18,446,193		17,397			6.400	6.520	FA	447,289	1,184,000	03/31/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	16,696,400	115.5770	17,336,610	15,000,000	15,976,545		(168,445)			6.150	4.683	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CM-1	KROGER CO				2FE	5,259,400	102.1480	5,107,375	5,000,000	5,044,971		(58,868)			3.900	2.675	AO	48,750	195,000	03/17/2011	10/01/2015
501044-CS-8	KROGER CO			1	2FE	22,910,800	103.6880	23,848,125	23,000,000	22,921,328		7,679			3.850	3.897	FA	368,958	900,258	01/14/2014	08/01/2023
501044-CX-7	KROGER CO			1	2FE	4,010,080	101.4790	4,059,168	4,000,000	4,009,287		(793)			3.300	3.257	JJ	60,867	74,067	04/09/2014	01/15/2021
502079-AA-4	LMI AEROSPACE INC 144A			1	4FE	1,375,000	97.5000	1,340,625	1,375,000	1,375,000					7.375	7.375	JJ	54,083		06/12/2014	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		10/06/2014	01/15/2024
516545-AC-4	LANTHEUS MEDICAL IMAGING			1	5FE	1,354,886	96.0000	1,281,600	1,335,000	1,341,372		(4,178)			9.750	9.370	MN	16,632	130,163	05/10/2011	05/15/2017
521ESC-9Q-8	LEAR CORP BASIC BASIC				6*	0	0.0000	0	2,750,000						0.000	0.000	JD			11/18/2009	12/01/2016
524660-AW-7	LEGGETT & PLATT INC			1	2FE	10,865,032	100.6330	11,270,918	11,200,000	10,908,823		32,134			3.400	3.794	FA	143,858	380,800	08/27/2013	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1	2FE	16,742,796	101.6210	16,970,657	16,700,000	16,742,495		(301)			3.800	3.768	MN	89,902		11/21/2014	11/15/2024
524678-AY-1	KOHLS DEPARTMENT STORES			2	2	6,898,778	121.8060	7,366,228	6,047,528	6,646,625		(35,094)			7.500	6.070	MON	20,158	451,085	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JR UNIV CALIF REV TAXABLE				1FE	2,617,190	129.7920	2,952,773	2,275,000	2,472,858		(16,286)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024
531359-AA-5	LIBERTY TIRE RECYCLING SERIES 144A			1	5FE	666,000	83.2500	666,000	800,000	666,000		1,523	130,911		11.000	8.331	AO	22,000	88,000	09/23/2010	10/01/2016
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	12,838,849	114.2470	12,532,841	10,970,000	12,629,321		(209,528)			6.000	2.830	MS	219,400	329,100	04/14/2014	03/01/2020
53217V-AE-9	LIFE TECHNOLOGIES CORP			1	2FE	11,110,100	110.5200	11,051,950	10,000,000	11,011,098		(99,002)			5.000	3.080	JJ	230,556	250,000	05/12/2014	01/15/2021
532457-AM-0	LILLY ELI & CO NTS				1FE	1,998,216	131.6440	2,172,126	1,650,000	1,869,676		(15,336)			7.125	5.434	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	LILLY ELI & CO DEBS				1FE	16,448,380	140.2700	23,845,849	17,000,000	16,543,638		8,890			6.770	7.013	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	LILLY ELI & CO				1FE	5,770,325	121.0630	6,658,487	5,500,000	5,748,776		(5,853)			5.550	5.204	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	LILLY ELI & CO BASIC				1FE	9,847,420	130.5380	11,095,739	8,500,000	9,733,463		(28,821)			5.950	4.889	MN	64,624	505,750	09/09/2010	11/15/2037
536022-AJ-5	LINN ENERGY LLC/FIN CORP SERIES WI			1	4FE	4,520,586	84.5000	3,844,750	4,550,000	4,523,165		2,579			6.250	6.391	MN	47,396	149,542	06/28/2014	11/01/2019
536022-AK-2	LINN ENERGY LLC/FIN CORP			1	4FE	849,384	85.5000	731,025	855,000	851,035		759			6.500	6.624	MN	7,101	55,575	10/23/2012	05/15/2019
538034-AF-6	LIVE NATION ENTERTAINMENT SERIES 144A			1	4FE	1,400,000	105.5000	1,477,000	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				1FE	7,302,100	136.8120	8,892,761	6,500,000	7,207,384		(15,508)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				1FE	18,292,850	135.7000	20,354,925	15,000,000	17,702,622		(178,004)			7.750	5.526	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B				2FE	41,957,754	130.5370	54,815,139	41,992,000	41,966,207		558			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	109.0040	12,807,935	11,750,000	12,016,002		(49,402)			4.250	3.734	MN	63,809	499,375	03/23/2011	11/15/2019
543859-AH-5	LORAL CORP DEBS				2FE	10,350,950	124.5500	12,455,010	10,000,000	10,207,478		(17,731)			7.000	6.676	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				2FE	12,199,330	129.4750	12,947,450	10,000,000	11,770,068		(130,196)			7.625	5.335	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND&EXP-BURL RES DEBS				1FE	17,890,227	129.6020	21,379,113	16,496,000	17,272,241		(61,773)			7.650	6.930	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				1FE	8,114,440	130.0300	8,816,034	6,780,000	7,874,999		(57,155)			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	125.7680	1,886,523	1,500,000	1,554,788		(1,278)			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	110.2400	32,272,701	29,275,000	29,627,520		(58,510)			4.625	4.366	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	14,994,000	107.4930	16,123,935	15,000,000	14,995,826		579			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC				1FE	13,453,875	107.1170	13,389,563	12,500,000	13,197,526		(90,526)			3.800	2.898	MN	60,694	475,000	01/31/2012	11/15/2021
54866N-AU-3	LOWE'S COMPANIES INC MTN				1FE	3,268,599	126.1720	4,226,772	3,350,000	3,308,621		3,649			8.190	8.410	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES INC MTN				1FE	5,000,000	126.8820	6,344,115	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	124.8470	51,174,826	40,990,000	46,951,031		(1,288,791)			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	96.7500	1,475,438	1,525,000	1,525,000					5.500	5.500	JJ	38,676	41,938	01/07/2014	01/15/2024
552953-BY-6	MGM RESORTS INTL				4FE	800,000	105.0000	840,000	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	100.5000	2,316,525	2,305,000	2,305,000					6.000	6.000	MS	13,830		11/20/2014	03/15/2023
55616X-AF-4	MACYS RETAIL HOLDINGS			1	2FE	18,805,169	103.9370	18,724,269	18,015,000	18,757,375		(47,793)			3.875	3.195	JJ	321,893	251,875	08/05/2014	01/15/2022
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS				2FE	5,201,500	121.0360	6,051,815	5,000,000	5,162,377		(5,027)			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	110.2270	7,991,443	7,250,000	7,850,987		(207,537)			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	111.1500	20,784,957	18,700,000	19,313,467		(183,595)			5.900	4.747	MS	324,861	1,103,300	01/23/2012	03/15/2018
565849-AH-9	MARATHON OIL CORP				2FE	35,393,596	117.6760	41,010,051	34,850,000	35,122,881		(54,963)			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	93.6500	9,645,929	10,300,000	9,705,739		63,885			2.800	3.649	MN	48,067	288,400	09/09/2013	11/01/2022
570254-AA-0	NEIMAN MARCUS SERIES 144A			1	5FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					8.000	8.000	AO	16,889	78,667	10/16/2013	10/15/2021
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	792,000	103.5000	819,720	792,000	792,000					6.250	6.250	JD	2,200	49,500	10/25/2011	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	1,465,422	101.2500	1,498,500	1,480,000	1,468,048		1,133			5.500	5.625	FA	30,751	81,400	08/06/2012	02/15/2023
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	115.8380	25,484,250	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	102.3850	7,678,898	7,500,000	7,500,000					3.340	3.340	AO	55,667	250,500	09/19/2012	10/11/2022
571900-AZ-2	MARRIOTT INTERNATIONAL				2FE	35,378,318	104.1080	34,147,424	32,800,000	33,240,679		(495,788)			5.810	4.194	MN	269,971	1,905,680	05/06/2010	11/10/2015
571903-AG-8	MARRIOTT INTERNATIONAL				2FE	27,047,491	110.6240	27,435,833	24,801,000	25,852,474		(407,077)			6.375	4.506	JD	70,270	1,581,064	07/27/2012	06/15/2017
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	7,259,640	102.6530	7,324,277	7,135,000	7,230,281		(22,747)			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	100.4020	2,008,036	2,000,000	1,996,754		365			3.250	3.274	MS	19,139	65,000	09/05/2012	09/15/2022
574599-BH-8	MASCO CORP				3FE	797,600	111.0000	888,000	800,000	798,142		201			5.950	5.990	MS	14,016	47,600	03/06/2012	03/15/2022
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE				5	95,678	1.0000	23,244	2,324,449	95,678			365,031		6.500	15.752	MS		144,374	09/30/2014	07/01/2036
577081-AT-9	MATTEL INC				2FE	9,681,370	106.8090	10,199,153	9,549,000	9,636,995		(13,345)			4.350	4.168	AO	103,845	415,382	06/21/2011	10/01/2020
577081-AV-4	MATTEL INC				2FE	7,555,909	102.1010	7,586,075	7,430,000	7,481,127		(27,113)			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	98.4060	21,649,408	22,000,000	21,403,995		60,241			3.150	3.526	MS	204,050	693,000	11/18/2013	03/15/2023
577778-AT-0	MAY DEPT STORES CO DEB			2	2FE	298,678	117.4970	316,948	269,750	281,609		(1,492)			9.500	7.890	AO	5,410	25,626	08/08/2000	04/15/2021
579780-AF-4	MCCORMICK & CO				1FE	5,899,850	112.0690	5,603,445	5,000,000	5,394,619		(126,109)			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	107.7620	21,369,105	19,830,000	21,441,230		(233,781)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EE-0	MCDONALD'S CORP MTN				1FE	9,999,200	111.1290	11,112,930	10,000,000	9,999,707		83			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN				1FE	8,455,530	111.2760	8,902,112	8,000,000	8,240,238		(54,655)			5.000	4.177	FA	166,667	400,000	11/09/2010	02/01/2019
581557-AV-7	MCKESSON CORP				2FE	11,752,975	108.5990	12,488,839	11,500,000	11,613,456		(50,974)			5.700	5.199	MS	218,500	655,500	01/25/2012	03/01/2017
581557-AX-3	MCKESSON CORP				2FE	18,162,287	119.4750	19,743,293	16,525,000	17,435,482		(197,873)			7.500	5.937	FA	468,208	1,239,375	06/10/2011	02/15/2019
581557-BE-4	MCKESSON CORP			1	2FE	41,559,685	102.7280	42,478,193	41,350,000	41,549,854		(9,831)			3.796	3.731	MS	462,174	806,624	07/22/2014	03/15/2024
58155Q-AD-5	MCKESSON CORP				2FE	7,742,575	110.5680	8,292,563	7,500,000	7,724,785		(21,444)			4.750	4.178	MS	118,750	296,875	04/29/2014	03/01/2021
58155Q-AG-8	MCKESSON CORP			1	2FE	12,262,690	95.5140	11,461,644	12,000,000	12,221,778		(24,786)			2.850	2.592	MS	100,700	342,000	04/29/2013	03/15/2023
584045-AC-2	MEDASSETS INC			1	4FE	1,922,443	104.0000	2,002,000	1,925,000	1,923,429		334			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	106.1870	21,104,567	19,875,000	21,030,933		(164,483)			4.125	3.005	MS	241,398	732,188	05/22/2014	09/15/2020
585055-AZ-9	MEDTRONIC INC				1FE	43,931,015	97.2300	42,878,386	44,100,000	43,957,619		15,148			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	103.8040	13,494,481	13,000,000	12,976,789		2,009			3.625	3.648	MS	138,757	259,188	02/20/2014	03/15/2024
589331-AC-1	MERCK AND CO INC UNSEC'D DEBS				1FE	1,049,850	125.7740	1,257,737	1,000,000	1,032,442		(2,047)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK AND CO INC DEBS				1FE	1,318,607	134.7870	1,594,524	1,183,000	1,278,217		(4,813)			6.400	5.531	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK AND CO INC DEBS				1FE	2,694,051	128.2040	3,256,389	2,540,000	2,650,640		(5,183)			5.950	5.498	JD	12,594	151,130	02/24/2004	12/01/2028
589331-AN-7	MERCK AND CO INC				1FE	11,841,342	112.8900	12,812,992	11,350,000	11,610,565		(51,320)			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	108.2050	5,410,270	5,000,000	5,454,889		(72,918)			3.875	2.193	JJ	89,340	193,750	05/15/2013	01/15/2021
589433-G@-4	MEREDITH CORPORATION PRIVATE PLACEMENT				2Z	18,800,000	96.2640	18,097,632	18,800,000	18,800,000					1.730	1.730	JAJO	70,469		10/07/2014	10/15/2022
59001A-AQ-5	MERITAGE HOMES CORP				3FE	805,000	106.0000	853,300	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	104.5000	1,045,000	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	164.6880	3,293,750	2,000,000	1,818,369		8,778			7.875	9.194	JD	13,125	159,083	01/30/2014	03/01/2026
59001K-AD-2	MERITOR INC			1	4FE	1,565,000	101.5000	1,588,475	1,565,000	1,565,000					6.250	6.250	FA	36,951	49,450	02/10/2014	02/15/2024
59018Y-RZ-6	MERRILL LYNCH & CO NTS SERIES B				1FE	4,985,900	103.2340	5,161,690	5,000,000	4,998,852		1,480			5.300	5.332	MS	66,986	265,000	09/23/2003	09/30/2015
59022C-AJ-2	MERRILL LYNCH & CO				2FE	29,703,700	118.0750	35,422,620	30,000,000	29,739,542		5,420			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	101.7500	1,195,563	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				1FE	10,735,432	126.7960	13,567,161	10,700,000	10,716,841		(1,828)			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	128.0520	3,841,569	3,000,000	2,911,804		2,629			5.700	5.946	MS	50,350	171,000	11/29/2005	03/15/2033
595112-AZ-6	MICRON TECHNOLOGY INC SERIES 144A			1	3FE	400,000	105.0000	420,000	400,000	400,000					5.875	5.875	FA	8,878	12,076	02/05/2014	02/15/2022
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC				1FE	7,500,000	132.7570	9,956,798	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	1,050,000	50.0000	525,000	1,050,000	1,050,000					9.250	9.250	JD	8,094	97,125	10/28/2013	06/01/2021
59870X-AA-8	MICRON FINANCE SUB LLC/MC SERIES 144A			1	4FE	880,000	106.0000	932,800	880,000	880,000					8.375	8.375	MN	9,417	73,700	04/20/2012	05/15/2019
607059-AT-9	MOBIL CORP DEBENTURES				1FE	5,030,350	135.6600	6,782,985	5,000,000	5,014,922		(1,617)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021
608753-AG-4	MOLYCORP INC			1	5FE	333,000	55.5000	333,000	600,000	333,000			267,000		10.000	10.000	JD	5,000	60,000	03/14/2013	06/01/2020
61166W-AH-4	MONSANTO CO			1	1FE	5,777,793	94.6220	5,819,222	6,150,000	5,780,547		2,754			2.200	3.100	JJ	62,388		12/05/2014	07/15/2022
61166W-AT-8	MONSANTO CO				1FE	13,909,980	99.6800	13,955,256	14,000,000	13,911,071		1,091			2.750	2.857	JJ	192,500		12/02/2014	07/15/2021
617446-HD-4	MORGAN STANLEY NOTES				1FE	2,210,980	136.9020	2,738,038	2,000,000	2,167,673		(5,193)			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	2Z	3,500,000	100.7450	3,526,075	3,500,000	3,500,000					6.900	6.902	MS	80,500	241,500	03/26/2008	03/01/2018
625383-AA-2	MULTI-COLOR CORP 144A			1	4FE	2,225,000	100.0000	2,225,000	2,225,000	2,225,000					6.125	6.125	JD	15,142		11/17/2014	12/01/2022
626738-AC-2	MURPHY OIL USA INC			1	3FE	1,250,000	104.5000	1,306,250	1,250,000	1,250,000					6.000	6.000	FA	28,333	37,500	06/16/2014	08/15/2023
62704P-AD-5	MURRAY ENERGY CORP SERIES 144A			1	5FE	700,000	95.5000	668,500	700,000	700,000					8.625	8.625	JD	2,683	60,375	05/17/2013	06/15/2021
628530-AV-9	MYLAN INC 144A				2FE	12,601,940	96.6880	12,569,440	13,000,000	12,618,367		16,427			3.125	3.548	JJ	187,326		08/05/2014	01/15/2023
62886E-AS-7	NCR CORPORATION			1	3FE	950,000	104.0000	988,000	950,000	950,000					6.375	6.375	JD	2,692	30,281	07/21/2014	12/15/2023
628931-AB-3	NBD BANK NA MICHIGAN SUB DEBS				1FE	5,430,660	134.9640	5,398,568	4,000,000	4,858,128		(64,655)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
629377-BJ-0	NRG ENERGY INC AI			1	4FE	1,175,000	106.7500	1,254,313	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	102.2500	1,278,125	1,250,000	1,250,000					6.250	6.250	JJ	36,024		10/24/2014	07/15/2022
629377-BX-9	NRG ENERGY INC SERIES 144A			1	4FE	975,000	101.7500	992,063	975,000	975,000					6.250	6.250	MN	10,156	32,161	04/04/2014	05/01/2024
629527-AU-6	NABISCO INC DEBS				2FE	4,211,780	102.4080	3,584,287	3,500,000	3,533,829		(72,091)			7.550	5.361	JD	11,744	264,250	10/04/2002	06/15/2015
63000W-AA-5	NANA DEVELOPMENT CORP SERIES 144A			1	5FE	2,725,000	90.0000	2,452,500	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	107.3700	26,842,600	25,000,000	25,005,044		(843)			4.534	4.530	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				2FE	4,465,189	117.4760	5,615,343	4,780,000	4,667,504		21,039			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	120.3240	6,016,195	5,000,000	4,938,704		5,229			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	91.0000	2,707,250	2,975,000	2,934,632		2,415			6.500	6.717	JJ	96,688	148,688	05/08/2014	07/01/2021
63860U-AL-4	NATIONSTAR MORT/CAP CORP			1	4FE	1,406,943	91.2500	1,291,188	1,415,000	1,407,654		712			6.500	6.589	JD	7,665	91,975	01/17/2014	06/01/2022
63934E-AM-0	NAVISTAR INTL CORP			1	5FE	3,496,638	98.6250	3,599,813	3,650,000	3,527,108		12,519			8.250	8.917	MN	50,188	301,125	06/12/2012	11/01/2021
63946B-AB-6	NBCUNIVERSAL MEDIA LLC				1FE	7,487,404	101.0220	7,576,665	7,500,000	7,498,848		3,450			3.650	3.698	AO	46,385	273,750	08/19/2011	04/30/2015
63946B-AD-2	NBCUNIVERSAL MEDIA LLC				1FE	41,442,327	113.4800	47,094,242	41,500,000	41,463,873		5,756			5.150	5.169	AO	362,145	2,137,250	08/19/2011	04/30/2020
640ESC-S9-1	NELL AF SARL ESC PRIVATE PLACEMENT				6*	0	0.0000		500,000						8.375	0.000	FA			05/04/2010	08/01/2015
64126X-AC-6	NEUSTAR INC			1	4FE	1,305,350	87.2500	1,313,113	1,505,000	1,318,567		13,217			4.500	6.503	JJ	31,229	33,863	04/09/2014	01/15/2023
64128X-AA-8	NEUBERGER BERMAN GROUP SERIES 144A			1	2FE	500,000	104.5000	522,500	500,000	500,000					5.625	5.625	MS	8,281	28,125	03/12/2012	03/15/2020
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A			1	2FE	1,250,000	105.2500	1,315,625	1,250,000	1,250,000					5.875	5.875	MS	21,623	73,438	03/12/2012	03/15/2022
641423-BK-3	NEVADA POWER CO BASIC				1FE	807,964	100.1340	801,072	800,000	800,042		(1,076)			5.875	5.734	JJ	21,672	47,000	09/16/2005	01/15/2015
651229-AN-6	NEWELL RUBBERMAID INC				2FE	6,021,180	99.6950	5,981,724	6,000,000	6,013,354		(4,409)			2.050	1.971	JD	10,250	123,000	03/07/2013	12/01/2017
651229-AP-1	NEWELL RUBBERMAID INC			1	2FE	9,988,800	100.0380	10,003,760	10,000,000	9,989,004		204			2.875	2.899	JD	33,542		11/14/2014	12/01/2019
652478-AU-2	NEWS AMERICA HOLDINGS NTS				2FE	1,998,465	127.7260	2,235,198	1,750,000	1,901,332		(11,930)			7.750	6.475	FA	56,510	135,625	02/24/2004	02/01/2024
652478-BA-5	NEWS AMERICA HOLDINGS SR UNSEC'D DEBS				2FE	7,621,556	150.4300	12,560,922	8,350,000	7,657,919		4,047			7.750	8.507	JD	53,927	647,125	06/02/2000	12/01/2045
652478-BZ-0	NEWS AMERICA HOLDINGS BONDS				2FE	10,290,410	141.9400	14,903,711	10,500,000	10,290,661		19			8.250	8.418	AO	178,063	866,250	03/08/2001	10/17/2096
652482-AM-2	NEWS AMERICA INC DEBS				2FE	1,044,780	117.0700	1,170,704	1,000,000	1,012,568		(3,207)			7.250	6.827	MN	8,660	72,500	02/17/1999	05/18/2018
65339V-AB-2	NEXEO SOLUTIONS LLC/CORP			1	5FE	465,000	97.0000	451,050	465,000	465,000					8.375	8.375	MS	12,981	38,944	06/13/2012	03/01/2018
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	3,999,960	105.7950	4,231,784	4,000,000	3,999,976		16			4.278	4.278	AO	45,632		09/22/2014	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	11,999,880	102.9880	12,358,524	12,000,000	11,999,913		33			3.508	3.508	AO	112,256		09/22/2014	10/01/2024
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	120.5060	5,995,164	4,975,000	4,989,715		(1,427)			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	112.5310	13,785,072	12,250,000	11,677,128		80,843			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				1FE	22,787,262	131.7760	27,878,509	21,156,000	22,327,446		(55,621)			6.950	6.324	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AK-6	NORDSTROM INC				1FE	49,601,918	112.7830	49,201,671	43,625,000	46,240,820		(792,781)			6.250	4.129	JJ	1,257,248	2,726,563	08/18/2010	01/15/2018
655664-AN-0	NORDSTROM INC BASIC				1FE	20,692,600	110.6110	22,122,220	20,000,000	20,422,962		(69,240)			4.750	4.302	MN	158,333	950,000	04/07/2011	05/01/2020
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	822,686	139.1210	1,080,969	777,000	810,495		(1,635)			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	161.8690	46,796,444	28,910,000	29,660,652		(56)			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	119.8210	33,817,194	28,223,000	26,646,255		59,503			5.640	6.210	MN	194,551	1,591,777	05/25/2011	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP				2FE	9,047,520	114.7780	9,182,256	8,000,000	8,564,223		(113,139)			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	133.3370	3,480,085	2,610,000	2,908,536		(43,463)			9.750	7.175	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	157.5120	30,147,816	19,140,000	19,374,021		(2,234)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043
664675-AE-5	NORTHEASTERN UNIVERSITY				1FE	925,000	102.1730	945,101	925,000	925,000					3.249	3.249	MS	10,018	18,199	01/10/2014	03/01/2020
664675-AF-2	NORTHEASTERN UNIVERSITY				1FE	1,100,000	102.8790	1,131,672	1,100,000	1,100,000					3.599	3.599	MS	13,196	23,973	01/10/2014	03/01/2021
664675-AH-8	NORTHEASTERN UNIVERSITY				1FE	850,000	104.5570	888,736	850,000	850,000					4.181	4.181	MS	11,846	21,521	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY				1FE	3,000,000	105.0030	3,150,078	3,000,000	3,000,000					4.311	4.311	MS	43,110	78,317	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY				1FE	1,380,000	106.3550	1,467,699	1,380,000	1,380,000					4.611	4.611	MS	21,211	38,533	01/10/2014	03/01/2026
665228-CA-8	NORTHERN ILLINOIS GAS FMB				1FE	696,626	116.9400	818,583	700,000	698,027		165			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	105.7570	2,432,402	2,300,000	2,423,394		(19,423)			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	115.2880	14,497,466	12,575,000	13,912,229		(341,751)			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	107.4270	6,445,596	6,000,000	5,975,671		19,219			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	137.9460	34,486,425	25,000,000	26,333,546		(76,867)			7.875	7.169	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP				2FE	33,817,997	110.9920	35,628,272	32,100,000	33,065,426		(186,947)			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	104.1020	20,820,460	20,000,000	18,813,466		161,877			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	100.7530	20,553,632	20,400,000	20,206,404		13,081			3.250	3.377	FA	276,250	76,014	09/11/2014	08/01/2023
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	126.0510	5,042,040	4,000,000	3,990,210		576			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
667748-AM-9	NORTHWEST PIPELINE CORP				2FE	511,250	108.5630	542,814	500,000	502,187		(1,389)			7.000	6.679	JD	1,556	35,000	10/10/2006	06/15/2016
67019E-AB-3	NSTAR				2FE	4,958,350	108.7540	5,437,700	5,000,000	4,977,340		4,064			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	105.7500	1,385,325	1,310,000	1,310,000					6.750	6.750	FA	36,844	84,004	08/14/2013	02/01/2021
674215-AE-8	OASIS PETROLEUM INC			1	4FE	2,145,000	91.0000	1,951,950	2,145,000	2,145,000					6.875	6.875	JJ	67,999	147,469	06/27/2012	01/15/2023
674215-AG-3	OASIS PETROLEUM INC			1	4FE	1,900,000	91.0000	1,729,000	1,900,000	1,900,000					6.875	6.875	MS	38,462	65,313	08/14/2014	03/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674599-CC-7	OCCIDENTAL PETROLEUM CO			1	1FE	6,866,510	98.8420	6,918,926	7,000,000	6,904,434		11,703			3.125	3.342	FA	82,639	218,750	08/15/2011	02/15/2022
675746-AE-1	OCWEN FINANCIAL CORP SERIES 144A			1	5FE	1,575,000	91.5000	1,441,125	1,575,000	1,575,000					6.625	6.625	MN	13,333	53,041	05/07/2014	05/15/2019
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			2	1FE	11,666,667	116.0390	13,537,907	11,666,667	11,666,667					6.210	6.210	JD	60,375	724,500	12/12/2002	12/01/2028
681904-AL-2	OMNICARE INC BASIC			1	4FE	1,280,570	107.5000	2,026,375	1,885,000	1,779,130		101,471			3.250	9.560	JD	2,723	61,263	07/23/2009	12/15/2035
68210*-AC-7	OMEGA LEASING LLC PRIVATE PLACEMENT			2	1	4,821,808	107.1040	5,164,349	4,821,808	4,821,808					5.980	6.014	JAJO	63,276	288,344	06/03/2009	07/12/2016
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG				2FE	25,529,900	126.6650	31,666,300	25,000,000	25,288,762		(28,151)			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	140.3980	21,003,496	14,960,000	16,236,707		(40,397)			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	2,854,400	112.2350	3,203,627	2,854,400	2,854,400					8.175	8.259	MJSD	10,371	233,347	03/21/1997	03/15/2022
690070-AA-5	OUTERWALL INC			1	3FE	970,000	98.5000	955,450	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	103.0000	1,802,500	1,750,000	1,762,230		(5,436)			7.250	6.876	JJ	58,503	126,875	01/16/2013	01/15/2018
69327R-AC-5	PDC ENERGY INC			1	4FE	1,400,000	95.0000	1,330,000	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	126.3800	1,263,804	1,000,000	970,420		780			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	111.3490	9,464,699	8,500,000	8,804,690		(88,452)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
69349H-AB-3	PNM RESOURCES INC BASIC				2FE	1,757,875	102.7900	1,803,965	1,755,000	1,755,226		(577)			9.250	9.214	MN	20,743	162,338	09/17/2008	05/15/2015
693506-AQ-0	PPG INDUSTRIES DEBS				1FE	4,873,350	133.6680	6,683,405	5,000,000	4,940,936		6,612			9.000	9.251	MN	75,000	450,000	05/14/1991	05/01/2021
693506-BB-2	PPG INDUSTRIES				1FE	8,697,273	114.3510	9,851,330	8,615,000	8,649,807		(9,494)			6.650	6.508	MS	168,686	572,898	01/27/2009	03/15/2018
693627-AJ-0	PSI ENERGY INC FMB				1FE	5,563,400	129.3600	6,467,975	5,000,000	5,294,060		(30,427)			8.850	7.750	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	PSI ENERGY INC				1FE	5,964,013	155.1100	9,306,594	6,000,000	5,969,802		730			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	126.7110	6,335,550	5,000,000	4,997,312		258			8.240	8.250	FA	155,644	412,000	08/20/1992	08/22/2022
693659-AC-8	PVNGS II FNDG CORP SLOB			2	1FE	538,100	100.9990	546,402	541,000	540,841		185			8.000	8.058	JD	120		04/13/1993	12/30/2015
694032-AT-0	PACIFIC BELL DEBENTURES				1FE	28,136,315	127.4040	36,310,055	28,500,000	28,270,081		12,174			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	127.3100	10,184,832	8,000,000	7,710,983		7,406			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	148.2860	26,691,516	18,000,000	18,306,834		(9,361)			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	130.2580	6,512,875	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	130.2580	5,210,300	4,000,000	4,032,958		(2,765)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
695160-AA-9	PACKAGING DYNAMICS CORP SERIES 144A			1	4FE	1,050,821	100.0000	1,032,000	1,032,000	1,032,453		(5,236)			8.750	8.208	FA	37,625	90,300	01/27/2011	02/01/2016
69563A-GD-7	PAINE WEBBER GROUP SR NTS SERIES C				1FE	2,062,678	110.3230	1,875,484	1,700,000	1,778,496		(34,134)			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	111.4150	1,515,247	1,360,000	1,426,864		(21,607)			7.390	5.467	MS	33,501	100,504	04/28/2004	10/16/2017
696429-AC-3	PALL CORP				2FE	17,593,802	108.9540	18,631,066	17,100,000	17,398,392		(47,960)			5.000	4.630	JD	38,000	855,000	08/30/2010	06/15/2020
701081-AY-7	PARKER DRILLING CO			1	4FE	820,000	80.0000	820,000	1,025,000	820,000			205,000		7.500	7.500	FA	32,031	38,438	03/10/2014	08/01/2020
70109H-AH-8	PARKER - HANNIFIN CORP				1FE	19,858,579	111.8870	19,686,500	17,595,000	18,698,288		(303,567)			5.500	3.510	MN	123,654	967,725	02/23/2011	05/15/2018
70109H-AL-9	PARKER - HANNIFIN CORP MTN			1	1FE	6,984,600	102.0540	7,143,808	7,000,000	6,984,748		148			3.300	3.326	MN	25,667		11/18/2014	11/21/2024
70213H-AB-4	PARTNERS HEALTHCARE SYST				1FE	32,658,764	105.5260	32,845,030	31,125,000	32,301,353		(162,906)			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	101.3870	19,010,006	18,750,000	18,750,000					3.590	3.590	JD	43,005	673,125	11/10/2011	12/08/2021
705322-AD-7	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	20,000,000	120.4850	24,096,960	20,000,000	20,000,000					8.550	8.552	MN	218,500	1,710,000	01/21/1993	11/15/2020
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A			2	1FE	12,650,000	114.2850	14,457,027	12,650,000	12,650,000					5.952	5.951	MN	96,207	752,928	10/10/2002	11/15/2022
707882-AC-0	PENN VIRGINIA CORP			1	5FE	1,843,000	78.0000	1,482,000	1,900,000	1,864,773		6,696			7.250	7.767	AO	29,081	137,750	06/23/2011	04/15/2019
707882-AE-6	PENN VIRGINIA CORP			1	5FE	1,774,027	80.0000	1,388,000	1,735,000	1,766,285		(5,837)			8.500	7.999	MN	24,579	147,475	07/31/2013	05/01/2020
713291-AH-5	PEPCO HOLDINGS INC BASIC				2FE	11,661,300	136.2970	13,629,690	10,000,000	11,339,056		(41,078)			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	108.7580	32,627,250	30,000,000	29,939,105		23,607			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	122.7560	12,981,458	10,575,000	9,751,608		19,815			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	121.6600	14,186,714	11,661,000	12,069,899		(91,391)			7.900	6.838	MN	153,537	921,219	11/21/2008	11/01/2018
713448-CG-1	PEPSICO INC				1FE	10,057,200	98.3880	9,838,780	10,000,000	10,048,803		(5,292)			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	104.4670	16,714,768	16,000,000	15,973,999		1,999			3.600	3.621	MS	192,000	292,800	02/25/2014	03/01/2024
714239-AA-8	PERMIAN HOLDINGS INC SERIES 144A			1	4FE	789,000	75.0000	591,750	789,000	789,000					10.500	10.500	JJ	38,201	82,845	02/01/2013	01/15/2018
717081-DB-6	PFIZER INC				1FE	14,984,850	116.3390	17,450,805	15,000,000	14,992,321		1,555			6.200	6.214	MS	273,833	930,000	03/17/2009	03/15/2019
71713U-AW-2	PHARMACIA CORPORATION DEBS				1FE	5,011,023	131.8880	5,789,861	4,390,000	4,835,962		(20,817)			6.600	5.543	JD	24,145	289,740	02/20/2004	12/01/2028
720180-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	137.7200	19,280,828	14,000,000	14,243,135		(16,427)			8.450	8.184	JJ	591,500	1,183,000	08/02/1995	09/19/2024
720180-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	130.7670	9,153,655	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
720180-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	132.8900	6,644,505	5,000,000	5,130,863		(6,849)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
723456-AS-8	PINNACLE ENTERTAINMENT			1	4FE	1,425,000	103.0000	1,467,750	1,425,000	1,425,000					6.375	6.375	FA	37,852	45,422	06/09/2014	08/01/2021
723664-AB-4	PIONEER ENERGY SERVICES			1	4FE	570,000	76.0000	570,000	750,000	570,000			180,000		6.125	6.125	MS	13,526		11/03/2014	03/15/2022
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY				2FE	7,660,060	122.7810	8,594,642	7,000,000	7,474,345		(22,870)			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	106.2080	4,354,528	4,100,000	4,098,185		1,096			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	111.9430	4,477,700	4,000,000	3,998,592		364			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
725143-AB-7	PITTSBURGH GLASS WORKS L SERIES 144A			1	4FE	735,000	105.5000	775,425	735,000	735,000					8.000	8.000	MN	7,513	59,290	10/29/2013	11/15/2018
726505-AK-6	PLAINS EXPLORATION & PROD			1	2FE	324,000	107.5000	348,300	324,000	324,000					6.625	6.625	MN	3,578	21,465	03/24/2011	05/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
726505-AM-2	PLAINS EXPLORATION & PROD			1	2FE	1,501,500	108.2500	1,651,895	1,526,000	1,509,277		3,123			6.125	6.410	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	108.0000	1,458,000	1,350,000	1,356,509		(940)			9.000	8.883	AO	30,375	121,500	08/15/2012	04/01/2022
731745-AL-9	POLYMER GROUP INC				4FE	585,000	103.6250	606,206	585,000	585,000					7.750	7.750	FA	18,891	45,338	01/19/2012	02/01/2019
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	135.5290	6,776,445	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	2,953,310	107.9890	3,189,258	2,953,310	2,953,310					5.900	5.943	MJSD	484	174,245	03/18/2003	12/31/2018
737446-AB-0	POST HOLDINGS INC			1	4FE	529,355	100.0000	500,000	500,000	522,480		(3,612)			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	97.0000	1,445,300	1,490,000	1,481,217		217			6.750	6.857	JD	8,381	93,351	10/20/2014	12/01/2021
737446-AG-9	POST HOLDINGS INC SERIES 144A			1	4FE	1,550,000	93.7500	1,453,125	1,550,000	1,550,000					6.000	6.000	JD	4,133	49,858	05/22/2014	12/15/2022
73763H-AS-5	POTLATCH CORP MTN				2FE	5,000,000	108.2500	5,412,500	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	112.2500	5,612,500	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	108.7080	19,882,693	18,290,000	18,932,113		(276,332)			5.200	3.527	MS	280,040	951,080	09/29/2010	03/15/2017
74005P-AU-8	PRAXAIR INC				1FE	15,215,203	110.1180	15,086,125	13,700,000	14,642,068		(188,785)			4.500	2.895	FA	232,900	616,500	12/07/2011	08/15/2019
74005P-AY-0	PRAXAIR INC				1FE	3,362,483	108.6010	3,236,322	2,980,000	3,275,063		(43,745)			4.050	2.326	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC				1FE	11,527,070	102.3140	11,766,053	11,500,000	11,523,639		(3,384)			3.000	2.964	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INC			1	1FE	10,164,864	98.2080	10,115,414	10,300,000	10,197,473		12,943			2.450	2.604	FA	95,332	252,350	06/07/2012	02/15/2022
742741-AA-9	PROCTER & GAMBLE ESOP DEB			2	1FE	24,350,226	123.4600	25,568,001	20,709,475	22,345,605		(262,377)			9.360	6.569	JJ	969,203	1,938,407	11/24/2008	01/01/2021
74308T-AB-6	PRODUCTION RES GROUP			1	5FE	516,829	73.5000	367,500	500,000	508,672		(3,261)			8.875	8.044	MN	7,396	44,375	05/02/2012	05/01/2019
743263-AE-5	PROGRESS ENERGY INC BASIC				2FE	23,897,000	144.8150	28,963,040	20,000,000	23,055,725		(107,199)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
74340X-AL-5	PROLOGIS LP				2FE	4,669,636	111.4680	5,434,050	4,875,000	4,778,031		33,464			7.625	8.525	JJ	185,859	371,719	06/03/2011	07/01/2017
743755-AJ-9	PRVDNC HLTN & SVC OBL GR				1FE	59,962,420	108.0970	64,749,923	59,900,000	59,956,257		(5,224)			4.379	4.366	AO	655,755	2,717,741	10/21/2013	10/01/2023
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A			1	4FE	3,525,000	97.0000	3,419,250	3,525,000	3,525,000					6.750	6.750	JD	10,575	237,938	05/22/2013	06/15/2021
744331-AF-6	PRUDENTIAL FNDG CORP NOTES SERIES 144A				1FE	22,682,565	124.9140	33,102,157	26,500,000	24,328,395		163,209			6.750	8.066	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	125.8100	12,580,990	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	131.5520	13,155,160	10,000,000	10,076,855		(8,611)			9.250	9.088	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS				1FE	8,003,946	131.5520	10,037,387	7,630,000	7,806,781		(19,808)			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	134.4000	14,784,022	11,000,000	11,037,827		(1,724)			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	115.5580	5,777,900	5,000,000	5,006,165		(1,367)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
747065-AB-6	PVR PARTNERS/PENN VIRGIN			1	3FE	585,000	101.0000	590,850	585,000	585,000					6.500	6.500	MN	4,859	38,025	02/11/2014	05/15/2021
748356-AA-0	QUESTAR CORP				1FE	2,994,930	101.8030	3,054,093	3,000,000	2,998,889		996			2.750	2.785	FA	34,375	82,500	12/07/2010	02/01/2016
74913G-AW-5	QWEST CORP				2FE	930,319	108.2800	1,082,796	1,000,000	981,794		12,244			8.375	9.870	MN	13,958	83,750	12/18/2009	05/01/2016
74955D-AB-7	AEP GENERATING CO			2	2FE	1,495,704	118.5040	1,833,398	1,547,115	1,518,117		2,301			9.820	10.170	JD	10,128	151,927	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			2	2FE	7,583,538	116.5360	9,017,228	7,737,738	7,650,330		6,875			9.810	10.019	JD	50,605	759,072	08/28/1990	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F			2	2FE	3,835,710	118.5040	4,476,578	3,777,566	3,808,467		(3,930)			9.820	9.663	JD	24,730	370,957	06/27/1991	06/07/2022
74966C-AA-8	RKI EXP & PROD/RKI FIN C SERIES 144A			1	4FE	1,831,150	80.7500	1,477,725	1,830,000	1,830,944		(158)			8.500	8.486	FA	64,813	161,167	07/23/2013	08/01/2021
749780-AA-3	RSP PERMIAN INC SERIES 144A			1	4FE	975,000	93.0000	906,750	975,000	975,000					6.625	6.625	AO	17,046		09/23/2014	10/01/2022
749951-AA-7	RADIO SYSTEMS CORP SERIES 144A			1	4FE	1,810,000	107.2500	1,909,050	1,780,000	1,800,784		(4,504)			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	136.5930	27,318,580	20,000,000	22,103,335		(137,180)			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	135.5840	16,120,914	11,890,000	14,629,096		(155,344)			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	116.7060	1,167,061	1,000,000	1,034,271		(7,581)			6.400	5.425	JD	2,844	64,000	12/21/2007	12/15/2018
755111-BR-1	RAYTHEON COMPANY				1FE	9,822,288	109.1810	10,044,624	9,200,000	9,569,814		(64,781)			4.400	3.535	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY				1FE	55,274,923	103.2800	59,881,744	57,980,000	56,245,881		262,038			3.125	3.701	AO	382,507	1,811,875	06/02/2011	10/15/2020
758202-AK-1	REED ELSEVIER CAPITAL			1	2FE	17,953,851	98.9820	18,301,846	18,490,000	17,990,190		36,339			3.125	3.525	AO	121,983	460,781	09/11/2014	10/15/2022
758202-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	123.4680	12,346,800	10,000,000	10,677,368		(44,363)			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	95.5000	787,875	825,000	825,000					5.750	5.750	MS	13,968	24,246	02/25/2014	03/15/2022
76009N-AH-3	RENT-A-CENTER INC			1	4FE	881,563	96.0000	840,000	875,000	881,169		(394)			6.625	6.416	MN	7,407	28,984	08/18/2014	11/15/2020
76009N-AK-6	RENT-A-CENTER INC			1	4FE	330,594	86.0000	305,300	355,000	332,876		2,282			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	89.0000	694,200	780,000	774,293		143			6.500	6.643	AO	10,703	38,025	10/17/2014	04/15/2021
76117W-AB-5	RESOLUTE FOREST PRODUCTS			1	3FE	2,344,616	95.0000	2,246,750	2,365,000	2,345,725		1,109			5.875	6.000	MN	17,754	69,472	05/27/2014	05/15/2023
761519-BD-8	REVLON CONSUMER PRODS			1	4FE	2,235,000	100.0000	2,250,000	2,250,000	2,235,518		518			5.750	5.876	FA	48,875	72,960	10/01/2014	02/15/2021
761565-AC-4	REX ENERGY CORP SERIES 144A			1	4FE	703,000	74.5000	523,735	703,000	703,000					6.250	6.250	FA	20,016		07/14/2014	08/01/2022
761735-AL-3	REYNOLDS GRP ISS/REYNOLD			1	5FE	850,000	103.5000	879,750	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	1,661,823		(2,802)			7.000	6.724	JD	9,625	120,954	03/06/2014	12/01/2018
771196-AS-1	ROCHE HLDGS INC SERIES 144A				1FE	21,927,790	115.4990	25,730,778	22,278,000	22,106,367		35,131			6.000	6.213	MS	445,560	1,336,680	02/18/2009	03/01/2019
773903-AC-3	ROCKWELL INTL CORP DEB				1FE	10,140,862	105.8940	17,615,400	16,635,000	10,147,254		506			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	138.0030	9,052,977	6,560,000	7,705,768		(48,236)			7.850	6.028	JJ	237,454	514,960	02/13/2004	07/15/2029
783549-AZ-1	RYDER SYSTEM INC MTN				2FE	13,902,749	124.5320	17,866,606	14,347,000	14,057,863		16,504			6.950	7.217	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JK-6	RYDER SYSTEM INC				2FE	11,894,750	107.9880	12,958,560	12,000,000	11,975,506		12,291			5.850	5.969	MN	117,000	702,000	01/23/2007	11/01/2016

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	
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
78355H-JR-1	RYDER SYSTEM INC DOMESTIC MTN				2FE	12,256,940	104.1450	12,497,388	12,000,000	12,111,847		(44,437)			3.500	3.094	JD	35,000	420,000	08/12/2011	06/01/2017
78355H-JT-7	RYDER SYSTEM INC MTN				2FE	2,840,460	101.9390	2,854,303	2,800,000	2,824,400		(7,369)			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	100.0130	10,001,260	10,000,000	9,987,241		3,122			2.450	2.485	MN	31,306	247,042	11/05/2013	11/15/2018
78355H-JW-0	RYDER SYSTEM INC			1	2FE	21,026,650	100.1380	21,028,896	21,000,000	21,022,358		(4,292)			2.550	2.524	JD	44,625	410,550	02/28/2014	06/01/2019
78355H-JX-8	RYDER SYSTEM INC MTN			1	2FE	19,954,800	99.2960	19,859,100	20,000,000	19,959,755		4,955			2.450	2.496	MS	163,333	156,528	05/01/2014	09/03/2019
78412F-AP-9	SESI LLC			1	2FE	3,125,000	96.0000	3,000,000	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	1,650,000	92.2500	1,522,125	1,650,000	1,650,000					9.625	9.625	FA	66,172	94,583	01/31/2014	02/01/2019
78454L-AB-6	SM ENERGY CO			1	3FE	600,000	98.0000	588,000	600,000	600,000					6.625	6.625	FA	15,017	39,750	01/11/2012	02/15/2019
78454L-AF-7	SM ENERGY CO			1	3FE	1,510,000	96.0000	1,449,600	1,510,000	1,510,000					6.500	6.500	JJ	49,075	98,150	10/29/2012	01/01/2023
78477J-AA-6	STHI HOLDING CORP SERIES 144A			1	4FE	2,000,000	104.5000	2,090,000	2,000,000	2,000,000					8.000	8.000	MS	47,111	160,000	08/11/2011	03/15/2018
785592-AE-6	SABINE PASS LIQUEFACTION				3FE	3,797,251	98.2500	3,817,013	3,885,000	3,805,803		8,552			5.625	6.027	FA	91,055	110,561	03/17/2014	02/01/2021
786514-BP-3	SAFEWAY INC BASIC				2FE	2,260,662	106.2680	2,337,905	2,200,000	2,221,129		(7,244)			6.350	5.949	FA	52,776	139,700	08/25/2008	08/15/2017
786514-BR-9	SAFEWAY INC SWY SNR UNSEC DEB				2FE	20,524,150	102.3230	20,464,680	20,000,000	20,288,796		(54,845)			5.000	4.649	FA	377,778	1,000,000	04/22/2010	08/15/2019
786514-BS-7	SAFEWAY INC BASIC				2FE	20,146,000	101.0960	20,219,100	20,000,000	20,089,204		(13,955)			3.950	3.861	FA	298,444	790,000	08/11/2010	08/15/2020
78659Q-AA-0	SAFWAY GROUP HOLDING SERIES 144A			1	4FE	945,000	95.0000	897,750	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	101.4690	6,874,491	6,775,000	6,807,303		(30,570)			2.500	2.033	JJ	78,101	169,375	12/08/2011	01/15/2016
790849-AJ-2	ST JUDE MEDICAL INC			1	2FE	46,908,100	99.9690	47,185,415	47,200,000	46,917,261		9,161			3.250	3.333	AO	323,844	555,750	10/09/2014	04/15/2023
795435-AF-3	SALIX PHARMACEUTICALS LT SERIES 144A			1	4FE	3,057,429	102.0000	3,126,300	3,065,000	3,057,617		189			6.000	6.048	JJ	84,798	79,035	11/07/2014	01/15/2021
795758-AL-1	SALTCHUK RESOURCES PRIVATE PLACEMENT			2	2Z	6,500,000	99.6340	6,476,210	6,500,000	6,500,000					4.500	4.500	MS	96,688		08/25/2014	09/02/2029
795770-AN-6	SALTON SEA FUNDING CORP SERIES F			2	3FE	1,237,233	103.5310	1,280,714	1,237,039	1,237,095		(14)			7.475	7.471	MN	7,963	92,469	07/19/2006	11/30/2018
796038-AC-1	SAMSON INVESTMENT COMP			1	5FE	1,243,125	41.4380	1,243,125	3,000,000	1,243,125		(997)	1,767,303		9.750	9.615	FA	110,833		08/19/2014	02/15/2020
79970Y-AB-1	SANCHEZ ENERGY CORP			1	4FE	2,532,390	93.0000	2,371,500	2,550,000	2,533,332		942			7.750	7.880	JD	8,783	98,813	07/18/2014	06/15/2021
79970Y-AC-9	SANCHEZ ENERGY CORP SERIES 144A			1	4FE	1,740,000	84.0000	1,461,600	1,740,000	1,740,000					6.125	6.125	JJ	54,472		06/13/2014	01/15/2023
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	2,327,613	64.0000	1,488,000	2,325,000	2,327,160		(386)			7.500	7.474	MS	51,344	174,375	07/25/2013	03/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC			1	4FE	1,234,925	63.0000	762,300	1,210,000	1,230,502		(3,289)			8.125	7.708	AO	20,755	98,313	07/19/2013	10/15/2022
806605-AG-6	SCHERING-PLOUGH NTS				1FE	38,557,241	138.7420	51,244,432	36,935,000	38,266,153		(36,908)			6.500	5.325	JD	200,065	2,400,775	09/16/2004	12/01/2033
80874Y-AM-2	SCIENTIFIC GAMES INTERNA			1	5FE	4,166,625	70.0000	3,027,500	4,325,000	4,173,011		6,386			6.250	6.981	MS	90,104	218,750	10/31/2014	09/01/2020
80874Y-AT-7	SCIENTIFIC GAMES INTERNA SERIES 144A			1	5FE	4,044,537	91.6250	4,123,125	4,500,000	4,047,675		3,138			10.000	12.000	JD	50,000		11/21/2014	12/01/2022
810186-AK-2	SCOTTS MIRACLE-GRO CO/T			1	4FE	4,000,000	105.2500	4,210,000	4,000,000	4,000,000					6.625	6.625	JD	11,778	265,000	03/26/2012	12/15/2020
81413P-AG-0	SECURITY CAPITAL CORP SR NTS				1FE	11,010,118	134.2810	14,603,026	10,875,000	10,971,546		(4,399)			7.700	7.590	JD	37,217	837,375	09/17/2002	06/15/2028
816074-AJ-7	SEITEL INC			1	4FE	650,000	83.0000	539,500	650,000	650,000					9.500	9.500	AO	13,036	61,750	08/15/2013	04/15/2019
81775#-AB-5	SES GLOBAL GTD SR NTS			2	2	2,000,000	103.4250	2,068,500	2,000,000	2,000,000					5.830	5.830	MS	29,474	116,600	07/24/2003	09/30/2015
828807-BZ-9	SIMON PROPERTY GROUP L				1FE	21,718,216	113.8090	21,566,862	18,950,000	20,265,046		(353,585)			6.125	3.931	MN	99,948	1,160,688	08/09/2010	05/30/2018
828807-CF-2	SIMON PROPERTY GROUP L			1	1FE	5,498,400	109.8050	5,490,265	5,000,000	5,358,619		(54,548)			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	102.9750	7,723,140	7,500,000	7,492,921		3,261			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	104.5000	2,090,000	2,000,000	1,991,915		791			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	104.2040	17,714,663	17,000,000	17,643,171		(84,796)			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	106.3030	4,252,100	4,000,000	3,965,179		15,624			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	118.3660	20,950,853	17,700,000	18,738,817		(128,562)			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	105.9960	16,895,762	15,940,000	16,063,333		(37,642)			4.250	3.976	JJ	312,380	677,450	05/03/2011	01/15/2018
83545G-AV-4	SONIC AUTOMOTIVE INC			1	3FE	2,399,420	107.5000	2,601,500	2,420,000	2,402,659		1,687			7.000	7.125	JJ	78,112	169,400	01/25/2013	07/15/2022
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	9,263,363	106.5020	9,318,899	8,750,000	9,134,640		(50,850)			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	94.5000	2,466,450	2,610,000	2,598,466		966			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	117.2530	10,201,011	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	107.5240	1,075,240	1,000,000	999,543		185			5.900	5.922	AO	14,750	59,000	03/14/2007	04/01/2017
843646-AF-7	SOUTHERN POWER CO BASIC				2FE	28,433,162	102.1680	27,176,582	26,600,000	26,810,423		(381,645)			4.875	3.378	JJ	597,946	1,296,750	02/07/2011	07/15/2015
843877-AJ-0	SOUTHERN STATES COOP INC SERIES 144A			1	4FE	1,474,400	85.5000	1,299,600	1,520,000	1,479,863		4,025			10.000	10.565	FA	57,422	152,422	08/07/2013	08/15/2021
8447HE-AA-4	SOUTHTRUST BK ATLANTA MTN				1FE	1,043,160	124.9550	1,249,546	1,000,000	1,025,796		(1,610)			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	106.5000	532,500	500,000	484,335		4,525			6.900	8.115	JD	1,533	34,500	07/06/2011	12/15/2017
851783-AB-6	SPRINGS INDUSTRIES INC			1	4FE	1,456,925	99.5000	1,452,700	1,460,000	1,457,056		131			6.250	6.289	JD	7,604	45,625	10/01/2014	06/01/2021
85207U-AE-5	SPRINT CORP				4FE	5,153,574	99.1250	5,055,375	5,100,000	5,152,391		(1,183)			7.250	7.045	MS	108,871		12/12/2014	09/15/2021
85207U-AH-8	SPRINT CORP				4FE	1,726,489	93.0000	1,594,950	1,715,000	1,726,450		(40)			7.125	7.027	JD	5,431	61,097	11/14/2014	06/15/2024
85375C-BD-2	STANDARD PACIFIC CORP			1	4FE	2,225,000	102.5000	2,280,625	2,225,000	2,225,000					6.250	6.250	JD	6,181	139,063	08/01/2013	12/15/2021
854502-AC-5	STANLEY BLACK & DECKER			1	1FE	8,796,305	104.0120	8,780,710	8,442,000	8,721,057		(37,488)			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	98.5920	19,718,360	20,000,000	20,180,515		(20,508)			2.900	2.770	MN	96,667	580,000	12/10/2012	11/01/2022
858119-AT-7	STEEL DYNAMICS INC			1	3FE	1,110,000	105.0000	1,165,500	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	106.0000	1,176,600	1,110,000	1,110,000					6.375	6.375	FA	26,733	70,763	08/06/2013	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85915#-AG-6	STERICYCLE INC				2	5,500,000	96.6890	5,317,906	5,500,000	5,500,000					3.260	3.260	JD	9,463	179,300	09/28/2012	12/12/2022
861642-AM-8	STONE ENERGY CORP			1	4FE	1,091,800	86.0000	911,600	1,060,000	1,087,772		(3,686)			7.500	6.949	MN	10,158	79,500	11/13/2013	11/15/2022
86184F-AB-9	STONEMOR PART CORNER FAM			1	4FE	2,339,097	102.0000	2,381,700	2,335,000	2,338,937		(161)			7.875	7.777	JD	15,323	4,475	12/02/2014	06/01/2021
86614W-AB-2	SUMMIT MID HLDS LLC/FI			1	4FE	2,310,000	105.0000	2,425,500	2,310,000	2,310,000					7.500	7.500	JJ	86,625	86,625	04/07/2014	07/01/2021
86664R-AB-2	SUN CANADA FINL CO SUB NOTE SERIES 144A				1FE	28,422,765	105.7770	30,146,331	28,500,000	28,493,281		6,578			7.250	7.276	JD	91,833	2,066,250	12/14/1995	12/15/2015
86723C-AA-6	SUNCOKE ENRGY PART LP FI SERIES 144A			1	4FE	1,895,788	103.8750	1,916,494	1,845,000	1,884,334		(8,177)			7.375	6.766	FA	56,695	140,681	07/25/2013	02/01/2020
867914-BG-7	SUNTRUST BANKS INC			1	2FE	37,977,330	100.6570	38,249,622	38,000,000	37,980,193		2,863			2.500	2.513	MN	158,333	475,000	04/25/2014	05/01/2019
870738-AK-7	SWIFT ENERGY CO			1	4FE	2,639,250	51.7500	2,639,250	5,100,000	2,639,250		(24,753)	2,618,693		7.875	5.620	MS	133,875	401,625	06/27/2013	03/01/2022
871829-AQ-0	SYSCO CORPORATION				1FE	16,422,879	98.3760	16,546,759	16,820,000	16,490,792		39,007			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AT-4	SYSCO CORPORATION			1	1FE	6,485,765	101.5170	6,598,612	6,500,000	6,486,225		460			3.000	3.035	AO	48,208		09/23/2014	10/02/2021
871829-AU-1	SYSCO CORPORATION			1	1FE	39,212,980	102.9020	40,131,624	39,000,000	39,210,149		(2,831)			3.500	3.432	AO	337,458		10/27/2014	10/02/2024
871829-AV-9	SYSCO CORPORATION			1	1FE	44,852,913	107.6590	46,562,345	43,250,000	44,847,475		(5,438)			4.350	4.071	AO	465,118		12/04/2014	10/02/2034
872540-AP-4	TJX COMPANIES INC			1	1FE	4,995,550	95.9400	4,796,980	5,000,000	4,996,239		399			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	84.0000	772,800	920,000	962,820		(10,080)			8.500	6.590	MS	23,026	39,100	04/10/2014	09/15/2018
87261Q-AA-1	TMS INTERNATIONAL CORP SERIES 144A			1	4FE	770,000	104.2500	802,725	770,000	770,000					7.625	7.625	AO	12,395	58,549	10/04/2013	10/15/2021
87264A-AD-7	T-MOBILE USA INC			1	3FE	705,000	102.6250	723,506	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	103.2500	1,719,113	1,665,000	1,635,049		2,647			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	103.2500	929,250	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	100.2500	501,250	500,000	500,000					6.000	6.000	MS	9,667		09/03/2014	03/01/2023
873050-BW-0	TTX CO SERIES 144A				2FE	8,245,800	100.6570	7,549,290	7,500,000	7,529,938		(181,875)			4.900	2.421	MS	122,500	367,500	11/29/2010	03/01/2015
873050-CF-6	TTX CO SERIES 144A				1FE	14,242,549	105.7950	14,832,501	14,020,000	14,235,481		(7,068)			4.150	3.943	JJ	268,288	296,033	12/11/2014	01/15/2024
875127-AV-4	TAMPA ELECTRIC				2FE	10,175,200	139.1460	13,914,590	10,000,000	10,155,802		(3,340)			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	101.2500	1,290,938	1,275,000	1,275,000					6.375	6.375	FA	33,867	81,281	01/31/2013	08/01/2022
87612E-AV-8	TARGET CORP				1FE	30,142,600	107.7210	32,316,270	30,000,000	30,085,855		(13,811)			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	101.1830	35,647,748	35,231,000	35,422,976		(24,380)			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	110.9320	3,066,163	2,764,000	2,793,412		(9,244)			6.572	6.157	MN	30,275	181,650	05/13/2008	11/01/2017
88023U-AB-7	TEMPUR SEALY INTL INC			1	4FE	1,465,000	106.2500	1,556,563	1,465,000	1,465,000					6.875	6.875	JD	4,476	100,719	08/26/2013	12/15/2020
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A			2	2	934,255	109.9450	1,027,163	934,255	934,255					6.125	6.172	MJSD	159	57,223	06/30/2004	03/30/2023
880451-AT-6	TENNESSEE GAS PIPELINE				2FE	263,753	111.7240	279,310	250,000	252,690		(1,071)			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	102.0000	1,224,000	1,200,000	1,200,000					6.000	6.000	MN	9,200	72,000	11/08/2012	05/15/2021
883556-AX-0	THERMO FISHER SCIENTIFIC				2FE	26,300,181	108.0230	25,817,593	23,900,000	25,558,453		(239,634)			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	103.2670	41,306,840	40,000,000	40,931,334		(97,316)			3.600	3.193	FA	544,000	1,116,000	05/07/2014	08/15/2021
883556-BE-1	THERMO FISHER SCIENTIFIC				2FE	2,993,880	100.1490	3,004,473	3,000,000	2,995,137		1,212			2.400	2.442	FA	30,000	46,000	12/04/2013	02/01/2019
884315-AG-7	THOMAS & BETTS CORP				1FE	9,918,600	117.4760	11,747,610	10,000,000	9,946,659		6,182			5.625	5.720	MN	71,875	562,500	11/16/2009	11/15/2021
886546-AA-8	TIFFANY AND CO SERIES 144A			1	2FE	21,093,320	100.6020	21,126,441	21,000,000	21,092,813		(507)			3.800	3.744	AO	212,800		12/16/2014	10/01/2024
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	136.0110	17,184,939	12,635,000	13,438,642		(68,302)			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	110.0330	3,300,990	3,000,000	3,300,082		(44,108)			4.875	2.795	MS	43,063	146,250	02/26/2014	03/15/2020
887317-AN-5	TIME WARNER INC				2FE	25,390,000	104.5240	26,130,875	25,000,000	25,343,756		(41,797)			4.000	3.775	JJ	461,111	1,000,000	11/20/2013	01/15/2022
887317-AR-6	TIME WARNER INC				2FE	22,042,460	104.9040	23,078,946	22,000,000	22,039,817		(2,836)			4.050	4.025	JD	39,600	888,525	02/04/2014	12/15/2023
88732J-AV-0	TIME WARNER CABLE				2FE	10,973,350	100.1910	11,020,955	11,000,000	10,999,543		5,357			3.500	3.550	FA	160,417	385,000	02/10/2010	02/01/2015
88732J-AW-8	TIME WARNER CABLE				2FE	34,470,843	110.1990	38,844,971	35,250,000	34,806,588		74,214			5.000	5.285	FA	734,375	1,762,500	02/08/2010	02/01/2020
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	2,844,943	106.7500	3,037,038	2,845,000	2,844,998					5.875	5.875	FA	63,143	167,144	01/31/2012	02/15/2022
89148B-C#-6	TORTOISE MLP FUND INC				1FE	5,000,000	102.0210	5,101,050	5,000,000	5,000,000					2.770	2.762	AO	26,931	69,250	03/26/2014	04/17/2018
89148B-D*-9	TORTOISE MLP FUND INC				1FE	10,000,000	105.4200	10,542,000	10,000,000	10,000,000					3.720	3.713	AO	72,333	186,000	03/26/2014	04/17/2021
891490-AS-3	TOSCO CORP NOTES				1FE	10,030,150	147.2180	14,721,810	10,000,000	10,028,590		(198)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
892234-AA-3	TOWNSQUARE RADIO LLC/INC SERIES 144A			1	4FE	1,322,813	106.5000	1,325,925	1,245,000	1,305,067		(15,776)			9.000	7.303	AO	28,013	112,050	11/08/2013	04/01/2019
893045-AE-4	TRANS-ALLEGHENY INTERSTA 144A				2FE	9,992,400	101.6840	10,168,380	10,000,000	9,992,423		23			3.850	3.859	JD	21,389		12/08/2014	06/01/2025
89407#-AF-5	TRANSWSTRN PIPE PRIVATE PLACEMENT				2	12,500,000	111.4870	13,935,913	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	4FE	1,460,000	100.2500	1,463,650	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	22,834,000	106.5770	24,335,742	22,834,000	22,834,000					5.373	5.373	JJ	613,435	1,083,736	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CTR INC				2FE	14,398,000	123.3470	17,759,441	14,398,000	14,398,000					6.323	6.323	JJ	455,193	804,174	08/07/2013	01/01/2028
902120-AD-6	TYCO LABORATORIES INC		E		4	8,813,240	129.6400	10,371,193	8,000,000	8,414,076		(39,462)			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	130.6250	6,531,230	5,000,000	5,142,031		(6,300)			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	103.5530	31,065,930	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	107.0000	1,177,000	1,100,000	1,094,210		859			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				1FE	5,100,000	100.2940	5,114,994	5,100,000	5,100,000					3.110	3.109	JJ	49,786		06/11/2014	09/08/2024

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 (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
904764-AH-0	UNILEVER CAPITAL NTS				1FE	9,676,150	136.7470	13,674,700	10,000,000	9,727,341		8,145			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	111.1160	3,460,165	3,114,000	3,277,161		(36,262)			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	106.4500	5,322,500	5,000,000	5,054,345		(47,197)			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	133.4180	6,670,880	5,000,000	4,935,491		1,662			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	121.1050	13,321,561	11,000,000	11,701,514		(149,170)			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	114.4830	18,317,280	16,000,000	16,851,294		(142,826)			6.125	4.937	FA	370,222	980,000	03/10/2010	02/15/2020
909218-AB-5	UNIT CORP			1	3FE	1,389,111	89.5000	1,253,000	1,400,000	1,391,266		1,064			6.625	6.747	MN	11,851	92,750	01/04/2013	05/15/2021
910047-AC-3	UNITED CONTINENTAL HLDGS A				4FE	1,018,750	96.2500	1,203,125	1,250,000	1,031,211		10,958			6.000	8.398	JJ	34,583	75,000	11/08/2013	07/15/2026
910047-AF-6	UNITED CONTINENTAL HLDGS				4FE	400,000	105.7500	423,000	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	128.9810	8,731,993	6,770,000	7,640,990		(139,663)			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	112.3500	42,131,363	37,500,000	37,487,288		2,617			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	102.5510	8,973,248	8,750,000	7,901,342		7,348			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	103.0730	3,092,199	3,000,000	2,907,913		2,296			7.250	7.499	AO	45,917	217,500	10/10/1995	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES NOTES				1FE	4,141,224	134.6680	6,256,657	4,646,000	4,275,786		14,739			6.700	7.646	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES DEB				1FE	9,662,418	142.8500	14,106,408	9,875,000	9,713,261		5,587			7.500	7.686	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BQ-1	UNITED TECHNOLOGIES BASIC				1FE	72,480,616	116.1020	76,209,353	65,640,000	69,195,975		(787,917)			6.125	4.638	FA	1,675,188	4,020,450	06/08/2011	02/01/2019
913017-BR-9	UNITED TECHNOLOGIES				1FE	9,950,100	110.9140	11,091,360	10,000,000	9,971,657		4,644			4.500	4.561	AO	95,000	450,000	02/23/2010	04/15/2020
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			1	4FE	1,549,938	86.0000	1,311,500	1,525,000	1,544,951		(4,722)			7.625	7.204	FA	43,928	116,281	12/04/2013	08/15/2020
918005-AT-6	UTILICORP UNITED INC SR NTS				2FE	7,875,000	126.6730	13,300,665	10,500,000	8,883,976		147,503			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	125.2250	5,008,992	4,000,000	3,914,552		2,357			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
91911X-AN-4	VALEANT PHARMACEUTICALS SERIES 144A		G	1	4FE	3,670,888	103.1500	3,815,519	3,699,000	3,683,410		3,355			6.875	7.000	JD	21,192	254,306	11/18/2010	12/01/2018
920355-AC-8	VALSPAR CORP				2FE	5,995,620	102.3770	6,142,608	6,000,000	5,995,620					5.100	5.439	FA	127,500	306,000	07/12/2005	08/01/2015
920355-AE-4	VALSPAR CORP				2FE	12,181,710	109.2620	12,565,130	11,500,000	11,762,771		(106,238)			6.050	4.987	MN	115,958	695,750	10/06/2010	05/01/2017
920355-AF-1	VALSPAR CORP				2FE	26,109,670	117.1480	30,458,532	26,000,000	26,058,372		(10,793)			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	107.0330	10,703,250	10,000,000	10,132,713		(16,894)			4.200	3.974	JJ	193,667	420,000	04/10/2012	01/15/2022
92343V-BQ-6	VERIZON COMMUNICATIONS				2FE	13,128,000	108.5760	13,029,084	12,000,000	13,015,253		(112,747)			4.500	2.880	MS	159,000	270,000	04/16/2014	09/15/2020
92343V-BR-4	VERIZON COMMUNICATIONS				2FE	28,572,950	110.4230	29,814,291	27,000,000	28,457,218		(110,577)			5.150	4.387	MS	409,425	1,125,704	04/10/2014	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS				2FE	24,454,960	123.1780	27,099,226	22,000,000	24,380,899		(70,248)			6.400	5.469	MS	414,578	1,396,267	12/05/2013	09/15/2033
92344X-AB-5	VERIZON NEW YORK INC BONDS				2FE	2,962,860	125.3990	3,761,967	3,000,000	2,970,046		832			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	139.7620	13,556,875	9,700,000	11,280,982		(58,895)			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	107.8430	11,862,686	11,000,000	10,767,705		61,411			4.625	5.318	MN	65,007	508,750	02/22/2005	05/15/2018
92552S-AK-3	VIASYSTEMS INC SERIES 144A			1	4FE	3,033,625	105.5000	3,138,625	2,975,000	3,025,798		(9,662)			7.875	7.262	MN	39,047	239,281	04/10/2014	05/01/2019
92553P-AT-9	VIACOM INC			1	2FE	31,959,910	103.1100	31,964,100	31,000,000	31,891,875		(68,035)			4.250	3.847	MS	439,167	658,750	04/04/2014	09/01/2023
92553P-AX-0	VIACOM INC			1	2FE	60,185,360	100.3850	60,331,145	60,100,000	60,183,810		(1,550)			3.875	3.856	AO	582,219	1,293,819	05/02/2014	04/01/2024
927804-FB-5	VIRGINIA ELEC & POWER CO				1FE	19,944,800	131.7530	26,350,520	20,000,000	19,951,127		1,017			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	100.9890	2,019,786	2,000,000	1,996,468		445			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	99.9710	10,996,799	11,000,000	10,979,211		1,211			2.700	2.743	MS	85,800		09/10/2014	09/17/2019
92890H-AC-6	WEA FINANCE LLC / WESTFIEL 144A			1	2FE	35,990,880	101.4810	36,533,196	36,000,000	35,991,363		483			3.750	3.753	MS	390,000		09/26/2014	09/17/2024
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	130.9450	6,547,240	5,000,000	5,608,829		(36,381)			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	100.0000	1,296,000	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	117.3960	8,804,693	7,500,000	7,216,382		7,003			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	129.5990	19,439,835	15,000,000	14,399,992		44,972			6.750	7.363	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	27,300,130	120.2860	32,477,193	27,000,000	27,275,306		(7,364)			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	104.6000	15,689,985	15,000,000	14,885,055		17,560			3.250	3.396	AO	89,375	487,500	10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC				2FE	53,012,219	111.1590	55,790,552	50,190,000	51,620,010		(321,300)			5.250	4.464	JJ	1,215,016	2,634,975	08/26/2010	01/15/2019
931422-AH-2	WALGREEN CO				2FE	19,016,330	98.7900	18,770,062	19,000,000	19,007,299		(1,475)			3.100	3.093	MS	173,428	589,000	01/17/2014	09/15/2022
931422-AJ-8	WALGREEN CO				2FE	4,743,883	100.0490	4,806,359	4,804,000	4,764,818		13,952			1.800	2.082	MS	25,461	86,472	01/23/2013	09/15/2017
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				1FE	15,000,000	126.9750	19,046,280	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	103.0000	566,500	550,000	576,230		(1,270)			7.625	6.282	FA	17,474		10/01/2014	02/01/2020
94874R-AY-2	WEINGARTEN REALTY INVST MTN A				2FE	5,458,250	120.6580	6,032,875	5,000,000	5,307,543		(18,153)			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	103.2500	2,168,250	2,100,000	2,100,000					5.750	5.750	MN	15,429	121,085	11/08/2013	11/15/2020
94973B-AA-9	WELLS ENTERPRISES INC SERIES 144A			1	4FE	344,000	102.5000	352,600	344,000	344,000					6.750	6.750	FA	9,675	23,220	01/15/2013	02/01/2020
94973V-AH-0	WELLPOINT INC BASIC				2FE	38,015,225	123.5430	45,710,984	37,000,000	37,829,162		(23,376)			5.950	5.755	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AM-9	WELLPOINT INC BASIC				2FE	14,863,050	109.9150	16,487,175	15,000,000	14,958,701		15,194			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	129.7900	23,362,110	18,000,000	17,746,155		4,911			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
961548-AL-8	WESTVACO CORP DEBS				2FE	9,834,500	128.2010	12,820,130	10,000,000	9,927,984		9,501			9.750	9.924	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			2	2FE	981,769	109.2840	986,830	903,000	955,230		17,348			7.650	6.939	MS	20,340	69,080	01/29/1999	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
961548-AS-3	WESTVACO CORP DEB			2	2FE	5,382,083	108.7700	5,521,175	5,076,000	5,220,998		(8,237)			7.500	6.908	JD	16,920	380,700	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				2FE	17,865,021	132.3160	19,351,230	14,625,000	17,064,190		(94,273)			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	131.8920	11,408,632	8,650,000	8,328,905		9,188			7.950	8.355	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT				2Z	5,600,000	99.0070	5,544,392	5,600,000	5,600,000					4.310	4.310	MJSD	8,716		12/04/2014	12/18/2024
962166-AS-3	WEYERHAEUSER CO DEBENTURES				2FE	16,082,260	122.2050	19,827,680	16,225,000	16,151,352		6,016			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	132.1430	2,642,852	2,000,000	2,089,470		(5,898)			8.500	7.838	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				2FE	17,786,835	122.6270	20,846,658	17,000,000	17,570,828		(29,492)			6.950	6.549	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC				2FE	10,189,608	130.7310	11,504,293	8,800,000	9,937,056		(32,510)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
963320-AH-9	WHIRLPOOL CORP DEBS				2FE	987,400	109.7510	1,097,508	1,000,000	998,223		1,047			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	125.4870	17,568,236	14,000,000	14,445,662		(24,126)			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	103.0000	437,750	425,000	432,244		(1,611)			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	102.0000	5,100,000	5,000,000	4,968,271		3,450			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	93.5000	1,510,025	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			1	4FE	1,588,894	100.7500	1,561,625	1,550,000	1,552,556		(13,935)			9.500	8.534	MN	18,815	147,250	03/08/2012	05/15/2017
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	146.5770	61,562,130	42,000,000	39,569,925		460			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095
976656-CD-8	WISC ELEC POWER				1FE	1,979,460	102.0380	2,040,752	2,000,000	1,985,567		1,912			2.950	3.070	MS	17,372	59,000	09/07/2011	09/15/2021
97672*-AE-3	WISCONSIN ENERGY CORP WISC MICH INV CORP				1FE	6,771,000	139.9440	10,495,800	7,500,000	6,958,809		21,000			6.940	7.799	JD	23,133	520,500	01/19/2001	12/01/2028
982526-AQ-8	WM WRIGLEY JR CO SERIES 144A				2FE	10,319,634	102.2130	10,527,908	10,300,000	10,317,967		(1,867)			3.375	3.341	AO	67,594	347,625	03/24/2014	10/21/2020
983024-AG-5	WYETH BASIC				1FE	23,022,660	134.8180	29,659,960	22,000,000	22,846,454		(22,903)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AJ-9	WYETH				1FE	2,997,240	105.2810	3,158,436	3,000,000	2,999,580		354			5.500	5.513	FA	62,333	165,000	11/08/2005	02/15/2016
983024-AN-0	WYETH				1FE	9,535,100	128.2660	12,826,580	10,000,000	9,586,525		8,363			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
983130-AT-2	WYNN LAS VEGAS LLC CORP			1	2FE	2,285,000	101.5000	2,319,275	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	104.5000	548,625	525,000	525,000					7.875	7.875	MS	14,470		08/14/2014	09/01/2019
98416J-AB-6	XERIUM TECHNOLOGIES INC			1	4FE	1,465,132	105.0630	1,547,571	1,473,000	1,468,235		1,125			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	140.4030	14,040,280	10,000,000	9,966,268		6			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
989207-AA-3	ZEBRA TECHNOLOGIES CORP SERIES 144A			1	4FE	985,000	105.0000	1,034,250	985,000	985,000					7.250	7.250	AO	15,076		09/30/2014	10/15/2022
989701-AM-9	ZIONS BANCORP BASIC				3FE	13,394,717	102.7030	14,070,270	13,700,000	13,658,887		44,476			5.500	5.858	MN	94,188	753,500	12/18/2007	11/16/2015
PP1T1L-BQ-8	PROSIGHT GLOBAL INC SERIES 144A				2Z	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.500	6.499	MN			09/16/2014	11/26/2020
PP9402-49-4	IDEXX LABORATORIES PRIVATE PLACEMENT				1Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					3.250	3.250	FA			11/14/2014	02/12/2022
PPL200-VK-3	KWIK TRIP PRIVATE PLACEMENT				2Z	6,400,000	100.0000	6,400,000	6,400,000	6,400,000					3.900	3.900	FMAN			10/23/2014	02/24/2035
012873-AH-8	ALBERTA ENERGY BONDS		A		2FE	9,939,900	127.3980	12,739,790	10,000,000	9,952,704		1,446			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	121.3480	2,426,966	2,000,000	1,980,549		527			6.125	6.213	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AV-7	ALCAN INC BASIC		A		1FE	11,891,160	101.7590	12,211,128	12,000,000	11,994,323		13,235			5.000	5.117	JD	50,000	600,000	05/25/2005	06/01/2015
013716-AW-5	ALCAN ALUMINUM BASIC		A		1FE	9,079,800	115.1750	11,517,470	10,000,000	9,186,289		18,800			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	128.9030	20,560,051	15,950,000	19,090,663		(170,688)			8.200	5.917	AO	326,975	1,307,900	06/16/2003	04/01/2027
097751-BF-7	BOMBARDIER INC SERIES 144A		A		3FE	965,000	102.0000	984,300	965,000	965,000					6.125	6.125	JJ	27,255	59,106	01/09/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC SERIES 144A		A	1	3FE	2,250,000	101.0000	2,272,500	2,250,000	2,250,000					6.000	6.000	AO	28,500	72,000	03/31/2014	10/15/2022
11283W-AA-2	BROOKFIELD RESIDENTIAL SERIES 144A		A	1	4FE	800,000	104.5000	836,000	800,000	800,000					6.500	6.500	JD	2,311	52,000	12/11/2012	12/15/2020
11283Y-AA-8	BROOKFIELD RESID PROPERT SERIES 144A		A	1	4FE	535,000	104.0000	556,400	535,000	535,000					6.125	6.125	JJ	16,384	33,315	06/18/2013	07/01/2022
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A		1FE	21,862,600	116.0620	23,212,460	20,000,000	20,804,792		(200,720)			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	144.7670	21,715,020	15,000,000	15,494,930		(16,078)			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	111.9130	3,357,378	3,000,000	2,996,876		972			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	113.5030	14,187,875	12,500,000	12,432,320		14,038			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	110.6680	11,066,750	10,000,000	10,389,558		(115,209)			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	98.6510	12,824,578	13,000,000	13,362,052		(47,102)			3.450	2.996	MN	57,308	448,500	07/10/2012	11/15/2021
136385-AT-8	CANADIAN NATL RESOURCES		A		2FE	38,783,952	98.2770	37,640,014	38,300,000	38,757,758		(26,194)			3.800	3.647	AO	307,251	788,342	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATL RESOURCES		A	1	2FE	14,980,650	98.5770	14,786,490	15,000,000	14,980,650					3.900	3.916	FA	71,500		11/12/2014	02/01/2025
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A		1FE	18,768,315	133.6990	26,071,364	19,500,000	18,969,774		22,152			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	109.6860	5,484,280	5,000,000	5,443,947		(52,290)			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	136.8780	3,421,938	2,500,000	2,979,439		(58,133)			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	128.1900	58,967,354	46,000,000	44,729,460		25,700			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT		A	2	1	4,838,596	101.6780	4,919,769	4,838,596	4,838,596					3.880	3.880	AO	38,069	187,738	10/06/2011	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT		A	2	1	2,442,339	101.6510	2,482,650	2,442,339	2,442,339					3.880	3.880	JD	6,844	94,763	10/06/2011	12/05/2026
146900-AM-7	CASCADES INC 144A		A	1	3FE	914,550	99.5000	905,450	910,000	914,248		(302)			5.500	5.401	JJ	26,693		06/10/2014	07/15/2022
284902-AC-7	ELDORADO GOLD CORP SERIES 144A		A	1	3FE	950,000	97.0000	921,500	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	3,163,813	106.7320	3,172,084	2,972,000	3,009,807		(12,299)			7.390	6.449	JD	610	219,631	03/03/2003	12/31/2017
374825-AA-5	GIBSON ENERGY INC SERIES 144A		A	1	3FE	1,427,902	99.7500	1,446,375	1,450,000	1,431,244		2,207			6.750	7.000	JJ	45,131	102,497	06/25/2013	07/15/2021

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 (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
448055-AJ-2	HUSKY ENERGY INC		A	1	2FE	14,231,013	100.3480	13,747,690	13,700,000	14,214,899		(16,114)			3.950	3.344	AO	114,243	270,575	10/02/2014	04/15/2022
448055-AK-9	HUSKY ENERGY INC		A		2FE	36,558,090	98.2160	34,523,065	35,150,000	36,495,594		(62,496)			4.000	3.513	AO	296,822	693,333	10/22/2014	04/15/2024
448096-AE-7	HUSKY OIL LTD SR DEBS		A		2FE	8,654,490	109.9770	9,639,493	8,765,000	8,742,651		10,508			7.550	7.698	MN	84,558	661,758	07/20/2000	11/15/2016
450913-AC-2	IAMGOLD CORP SERIES 144A		A		4FE	3,120,000	75.3200	2,564,646	3,405,000	3,164,845		30,212			6.750	8.285	AO	57,459	229,838	06/26/2013	10/01/2020
46294*-AB-4	IRON ORE OF CANADA		A	2	2	11,111,115	109.9220	12,213,516	11,111,115	11,111,115					6.600	6.600	AO	124,259	733,334	10/11/2005	11/02/2017
48207L-AA-1	JUPITER RESOURCES INC 144A		A	1	4FE	1,456,236	75.2500	1,143,800	1,520,000	1,457,835		1,599			8.500	9.250	AO	36,966		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	4FE	1,210,000	103.5000	1,252,350	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	100.1500	751,125	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	128.0570	17,927,938	14,000,000	14,057,773		(5,026)			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	103.7500	3,802,438	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	134.4140	21,506,272	16,000,000	16,255,049		(26,482)			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	129.2540	6,462,715	5,000,000	4,984,376		814			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	116.7140	22,079,898	18,918,000	20,153,135		(248,355)			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	111.1430	30,008,610	27,000,000	29,938,957		(518,908)			4.875	2.631	MS	332,719	1,316,250	04/09/2013	03/30/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN		A		1FE	21,664,394	104.3110	22,661,456	21,725,000	21,698,088		8,658			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	102.6040	19,479,445	18,985,000	18,936,414		3,813			3.625	3.658	MS	202,639	359,397	04/08/2014	03/15/2024
740212-AC-9	PRECISION DRILLING CORP		A	1	3FE	1,075,000	90.0000	967,500	1,075,000	1,075,000					6.625	6.625	MN	9,100	71,219	06/14/2011	11/15/2020
740212-AE-5	PRECISION DRILLING CORP		A	1	3FE	675,000	84.7500	572,063	675,000	675,000					6.500	6.500	JD	1,950	43,875	04/09/2012	12/15/2021
74733X-AA-4	QUADRA FNX MINING LTD SERIES 144A		A	1	4FE	4,400,000	103.0000	4,532,000	4,400,000	4,400,000					7.750	7.750	JD	15,156	341,000	06/10/2011	06/15/2019
775109-AK-7	ROGERS COMMUNICATIONS IN		A		2FE	26,439,000	115.4140	24,236,982	21,000,000	24,121,945		(813,986)			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	96.8520	7,941,897	8,200,000	7,687,907		51,329			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	105.0640	33,620,480	32,000,000	32,599,439		(58,007)			4.100	3.840	AO	328,000	1,308,356	12/04/2013	10/01/2023
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT		A		2	4,000,000	99.3630	3,974,532	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	98.8150	4,940,770	5,000,000	4,962,057		307			3.600	3.692	JD	18,000		11/20/2014	12/01/2024
884903-BB-0	THOMSON CORPORATION BASIC		A		2FE	43,478,628	113.6570	49,042,996	43,150,000	43,293,905		(35,257)			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	97.0010	16,490,221	17,000,000	16,429,883		57,216			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	427,278	107.5000	462,250	430,000	428,402		351			9.875	10.000	FA	16,041	42,463	07/20/2011	08/15/2018
893526-8Y-2	TRANS CANADA PIPELINES LTD		A		1FE	18,648,938	116.2150	18,053,969	15,535,000	17,163,043		(363,663)			7.125	4.265	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	136.0760	27,691,446	20,350,000	20,830,735		(58,795)			9.875	9.346	JJ	1,004,781	2,009,563	06/30/1994	01/01/2021
893526-DH-3	TRANS CANADA PIPELINES LTD		A		1FE	9,509,409	101.0110	9,192,037	9,100,000	9,136,810		(87,333)			3.400	2.413	JD	25,783	309,400	07/16/2010	06/01/2015
893526-DK-6	TRANS-CANADA PIPELINES		A		1FE	10,399,200	102.8220	10,282,220	10,000,000	10,247,068		(38,416)			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	94.2040	12,246,533	13,000,000	12,926,023		8,724			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	113.4440	10,833,921	9,550,000	10,762,489		(314,111)			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	93.0000	1,436,850	1,545,000	1,549,290		(2,694)			7.875	7.670	JJ	56,103	121,669	01/04/2011	01/15/2019
92912E-AA-1	VPII ESCROW CORP SERIES 144A		A	1	4FE	740,000	108.0000	799,200	740,000	740,000					7.500	7.500	JJ	25,592	55,963	06/27/2013	07/15/2021
C1465*-AK-9	CGI GROUP INC PRIVATE PLACEMENT		A	2	2	15,000,000	98.3130	14,746,950	15,000,000	15,000,000					3.740	3.740	MS	169,858		07/31/2014	09/12/2024
C1465*-AL-7	CGI GROUP INC PRIVATE PLACEMENT		A		2	15,000,000	97.2100	14,581,500	15,000,000	15,000,000					4.060	4.060	MS	184,392		07/31/2014	09/12/2024
C81776-AA-1	SANJEL CORP		A	1	4Z	1,575,000	75.0000	1,575,000	2,100,000	1,575,000			525,000		7.500	7.500	JD	5,610	78,750	06/11/2014	06/19/2019
000004-00-2	WORLDPAY BANK LOANS BANK LOAN		F		3FE	244,716	99.7920	246,833	247,348	244,614		725			5.363	0.162		3,427	13,537	05/26/2011	11/30/2017
000005-99-1	EXPERIAN FINANCE PLC EMTN		D		2FE	15,891,471	105.9560	15,364,634	14,501,025	14,556,668		(4,001)		(1,330,802)	3.500	3.407	OCT	108,460	349,711	06/20/2014	10/15/2021
000010-00-9	ARQIVA FINANCING PLC EMTN		D		2FE	11,458,906	104.5940	11,277,549	10,782,214	11,172,088		(11,080)		(275,737)	4.040	3.315	JD	2,393	217,354	11/18/2014	06/30/2020
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A		F		4FE	1,058,550	95.0000	1,059,250	1,115,000	1,087,160		8,155			8.875	9.909	MN	16,493	98,956	01/04/2011	11/01/2017
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI		F		2FE	9,480,475	98.2950	9,337,997	9,500,000	9,481,132		657			2.450	2.497	JD	10,344	113,789	11/12/2014	06/15/2019
00507U-AF-8	ACTAVIS FUNDING SCS		F	1	2FE	44,099,674	100.5110	44,224,796	44,000,000	44,099,534		(140)			3.850	3.820	JD	75,289	828,178	11/12/2014	06/15/2024
009280-AG-6	AIRCASTLE LTD		F		3FE	500,000	110.7500	553,750	500,000	500,000					7.625	7.625	AO	8,049	38,125	06/06/2012	04/15/2020
009280-AK-7	AIRCASTLE LTD		F		3FE	1,800,000	105.5000	1,899,000	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	105.0000	2,089,500	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	97.7500	488,750	500,000	505,383		(820)			6.500	6.245	JJ	14,986	19,229	12/13/2013	01/15/2022
03969L-AA-4	ARDAGH FINANCE HOLDINGS 144A		F	1	5FE	516,922	98.5000	514,093	521,922	517,342		421			8.625	8.866	JD	2,001	21,922	12/12/2014	06/15/2019
049255-AG-7	ATLAS COPCO AB SERIES 144A		F		1FE	15,428,941	109.0950	17,142,160	15,713,000	15,621,329		34,779			5.600	5.865	MN	95,326	879,928	09/02/2008	05/22/2017
052100-AA-5	AUS FINANCE PTY LTD SERIES 144A		F	1	4FE	2,408,500	82.0000	1,976,200	2,410,000	2,408,912		145			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	117.5360	22,461,149	19,110,000	21,540,728		(526,572)			6.500	3.264	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	101.5790	23,363,055	23,000,000	22,952,501		24,471			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	103.2770	18,589,770	18,000,000	17,882,406		14,944			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	99.8770	10,886,626	10,900,000	10,858,797		5,112			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	105.2750	21,054,900	20,000,000	20,474,836		(45,353)			3.850	3.532	MS	194,639	770,000	10/23/2013	09/30/2023

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
055650-BJ-6	BP CAPITAL PLC		F		1FE	34,008,612	109.3910	37,302,263	34,100,000	34,056,440		9,190			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A		F	1	6FE		72.0000								8.000	7.962				02/14/2011	08/18/2018
09626G-AB-5	BLUESCOPE STEEL LTD/FIN SERIES 144A		F	1	3FE	1,636,125	103.5000	1,671,525	1,615,000	1,629,676		(4,588)			7.125	6.766	MN	19,178	115,069	07/11/2013	05/01/2018
09664P-AC-6	BOART LONGYEAR MANAGEMEN SERIES 144A		F		4FE	487,000	104.0000	506,480	487,000	487,000					10.000	10.000	AO	12,175	49,241	09/20/2013	10/01/2018
125260-AB-5	CFG INVESTMENT SAC SERIES 144A		F	1	4FE	1,100,000	87.0000	957,000	1,100,000	1,100,000					9.750	9.750	JJ	44,985	107,250	07/24/2012	07/30/2019
128690-AA-2	CALCIPAR SA SERIES 144A		F		3FE	1,060,000	100.5000	1,065,300	1,060,000	1,060,000					6.875	6.875	MN	12,146	72,875	04/18/2011	05/01/2018
151290-BK-8	CEMEX SAB DE CV SERIES 144A		F	1	4FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000					7.250	7.250	JJ	33,431	56,993	09/25/2013	01/15/2021
191241-AD-0	COCA-COLA FEMSA SAB CV		F		1FE	10,717,000	109.0710	10,907,100	10,000,000	10,592,070		(104,118)			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	59,363,570	104.9850	62,991,000	60,000,000	59,421,685		53,512			3.875	4.005	MN	226,042	2,325,000	02/04/2014	11/26/2023
21220L-AA-1	CONTOURGLOBAL POWER HLDG 144A		R	1	4FE	1,200,000	100.0000	1,200,000	1,200,000	1,200,000					7.125	7.125	JD	7,125	45,363	05/09/2014	06/01/2019
223030-AP-5	COVIDIEN INTL FINANCE SA		F	1	1FE	49,738,585	98.1340	52,187,768	53,180,000	50,120,534		302,334			2.950	3.750	JD	69,725	1,568,810	12/03/2013	06/15/2023
225460-AF-4	CREDIT SUISSE NEW YORK BASIC		F		1FE	18,975,680	108.4030	20,596,646	19,000,000	18,985,109		2,301			4.375	4.391	FA	337,118	831,250	08/02/2010	08/05/2020
225460-AN-7	CREDIT SUISSE NEW YORK MTN		F		1FE	14,969,100	99.8280	14,974,245	15,000,000	14,972,587		3,487			2.300	2.344	MN	31,625	172,500	05/22/2014	05/28/2019
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS		F		2FE	16,215,750	161.6350	20,204,388	12,500,000	15,525,376		(88,326)			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	116.0470	17,789,928	15,330,000	17,205,814		(479,619)			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	116.0090	7,046,411	6,074,000	6,458,350		(75,233)			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	102.4930	44,071,861	43,000,000	43,400,960		(306,378)			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	111.3610	25,736,710	23,111,000	23,806,764		(229,252)			5.750	4.589	AO	251,011	1,328,883	04/30/2010	10/23/2017
25243Y-AP-4	DIAGEO CAPITAL PLC		F		1FE	12,330,890	111.4230	12,256,563	11,000,000	11,875,233		(142,306)			4.828	3.245	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC BASIC		F	1	1FE	16,643,070	97.2280	16,528,675	17,000,000	16,691,997		31,894			2.625	2.869	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	125.2950	13,920,263	11,110,000	12,486,007		(140,499)			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	4FE	1,427,380	82.5000	1,183,875	1,435,000	1,430,562		1,429			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	117.0460	31,321,510	26,760,000	29,732,086		(668,327)			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	110.0980	18,166,203	16,500,000	16,417,585		14,081			4.600	4.712	JJ	324,683	759,000	01/29/2010	01/27/2020
30239X-AC-1	FOSTERS FIN CORP SERIES144A		F		1FE	14,928,600	101.9800	15,297,030	15,000,000	14,995,887		8,754			5.125	5.187	JD	34,167	768,750	06/21/2005	06/15/2015
31529T-AB-9	FERREXPO FINANCE PLC SERIES 144A		F		5FE	760,000	76.0000	760,000	1,000,000	760,000		13,547	220,982		7.875	9.514	AO	18,375	78,750	07/24/2012	04/07/2016
34407D-AA-7	FLY LEASING LTD		F	1	4FE	1,832,500	101.0000	1,828,100	1,810,000	1,829,131		(3,179)			6.750	6.496	JD	5,430	123,533	12/06/2013	12/15/2020
34407D-AB-5	FLY LEASING LTD		F	1	4FE	3,450,000	98.5000	3,398,250	3,450,000	3,450,000					6.375	6.375	AO	53,763		10/21/2014	10/15/2021
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS		F		2FE	6,618,650	152.5380	7,626,910	5,000,000	6,266,473		(66,899)			9.000	7.052	MS	150,000	443,750	02/19/2004	03/01/2031
35177P-AU-1	FRANCE TELECOM		F		2FE	9,946,800	100.8340	10,083,370	10,000,000	9,992,149		10,946			2.125	2.238	MS	61,979	212,500	09/07/2010	09/16/2015
40052V-AA-2	GRUPO BIMBO SAB DE CV 144A		F		2FE	14,285,600	107.3460	13,955,006	13,000,000	14,233,816		(51,784)			4.875	2.989	JD	1,760	316,875	10/09/2014	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV 144A		F		2FE	58,201,095	100.3930	58,529,119	58,300,000	58,204,967		3,872			3.875	3.896	JD	25,101	1,129,563	11/19/2014	06/27/2024
4041A2-AF-1	HBOS PLC NTS SERIES 144A		F		2FE	4,715,400	112.9320	5,646,580	5,000,000	4,765,590		6,268			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	137.4660	8,000,498	5,820,000	6,600,674		(24,128)			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	102.8190	60,663,092	59,000,000	59,276,625		(34,091)			3.400	3.325	AO	501,500	2,006,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV SERIES 144A		F		2FE	22,954,584	96.4180	22,368,930	23,200,000	22,994,730		21,571			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
44984W-AE-7	INEOS FINANCE PLC SERIES 144A		F	1	3FE	1,873,125	105.0000	1,942,500	1,850,000	1,864,517		(3,731)			7.500	7.231	MN	23,125	138,750	06/27/2012	05/01/2020
44986U-AC-3	INEOS GROUP HOLDINGS SA SERIES 144A		F	1	4FE	600,000	94.7500	568,500	600,000	600,000					5.875	5.875	FA	13,317	17,331	02/11/2014	02/15/2019
45721R-AA-1	INKIA ENERGY LTD SERIES 144A		F	1	3FE	1,239,613	106.0000	1,325,000	1,250,000	1,242,540		873			8.375	8.500	AO	25,299	107,813	03/29/2011	04/04/2021
45824T-AE-5	INTELSAT JACKSON HLDG		F	1	4FE	2,349,564	104.3750	2,452,813	2,350,000	2,349,750		49			7.250	7.253	AO	42,594	170,375	02/02/2012	04/01/2019
45867X-AG-9	INTERGEN NV SERIES 144A		F	1	4FE	2,946,930	95.0000	2,850,000	3,000,000	2,953,540		3,841			7.000	7.247	JD	583	210,000	06/07/2013	06/30/2023
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A		F		5FE	1,175,000	104.2500	1,224,938	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	6Z	503,293	72.0000	503,293	699,018	503,293	(1,354)	1,354			8.000	18.815	JD	1,398	777	12/17/2014	12/31/2018
46590G-AA-1	JLL/DELTA DUTCH NEWCO BV SERIES 144A		F	1	5FE	1,997,438	101.5000	2,019,850	1,990,000	1,996,496		(941)			7.500	7.422	FA	62,188	72,967	01/23/2014	02/01/2022
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	66,224,077	110.9960	72,002,975	64,870,000	65,511,241		(189,047)			5.750	5.399	MS	1,139,730	3,730,025	10/25/2010	03/11/2018
50177W-AA-9	LBC TANK TERMINAL HLDING SERIES 144A		F	1	4FE	565,000	100.5000	567,825	565,000	565,000					6.875	6.875	MN	4,963	38,844	05/08/2013	05/15/2023
552081-AD-3	LYONDELLBASELL IND NV		F		2FE	1,315,000	115.0960	1,513,511	1,315,000	1,315,000					6.000	6.000	MN	10,082	78,900	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		F	1	2FE	1,845,000	109.0760	2,012,460	1,845,000	1,845,000					5.000	4.999	AO	19,475	92,250	07/17/2012	04/15/2019
56656U-AE-2	MARFRIG HOLDING EUROPE B SERIES 144A		F	1	4FE	1,184,580	104.1000	1,249,200	1,200,000	1,186,232		1,303			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	93.0000	1,650,750	1,775,000	1,775,000					6.875	6.875	JD	2,373	61,016	06/10/2014	06/24/2019
580037-AB-5	MCDERMOTT INTERNATIONAL SERIES 144A		F	1	4FE	545,000	70.0000	381,500	545,000	545,000					8.000	8.000	MN	7,267	23,617	04/10/2014	05/01/2021
59841R-AA-7	MIDWEST VANADIUM PTY LTD SERIES 144A		F	1	6Z	270,000	15.0000	270,000	1,800,000	270,000		(18,176)	819,840		11.500	15.664	FA			02/09/2011	02/15/2018
636274-AC-6	NATL GRID PLC		F		2FE	21,421,570	107.9450	22,668,408	21,000,000	20,955,329		25,860			6.300	5.882	FA	551,250	1,323,000	02/10/2009	08/01/2016
63938N-AE-4	NAVIOS SA LOGIST/FIN US SERIES 144A		F	1	4FE	1,250,000	99.0000	1,237,500	1,250,000	1,250,000					7.250	7.250	MN	15,104	47,578	04/08/2014	05/01/2022
663742-AA-2	NORTH ATLANTIC DRILLING SERIES 144A		F		4	180,000	65.5000	131,000	200,000	180,979		979	20,000		6.250	6.250	FA	5,208	6,285	01/28/2014	02/01/2019
67054L-AC-1	NUMERICABLE GROUP SA SERIES 144A		F	1	4FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					6.250	6.252	FA	23,611	16,840	04/23/2014	05/15/2024
67500P-AA-6	OCEAN RIG UDW SERIES 144A		F	1	5FE	1,675,000	70.0000	1,172,500	1,675,000	1,675,000					7.250	7.250	AO	30,359	62,405	03/20/2014	04/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
676253-AJ-6	OFFSHORE GROUP INVST LTD		F	1	4FE	1,899,750	74.5000	1,899,750	2,550,000	1,899,750		(392)	652,045		7.500	7.479	MN	31,875	191,250	05/10/2013	11/01/2019
70501V-AA-6	PEARSON FUNDING FIVE PLC SERIES 144A		F		2FE	28,393,104	96.0010	28,690,018	29,885,000	28,581,768		127,999			3.250	3.860	MN	142,991	971,263	07/12/2013	05/08/2023
714294-AD-7	PERRIGO CO LTD		F	1	2FE	54,134,188	103.1340	55,692,198	54,000,000	54,132,696		(1,492)			4.000	3.966	MN	276,000	1,080,000	10/01/2014	11/15/2023
71654Q-AX-0	PETROLEOS MEXICANOS		F		2FE	39,324,000	108.2500	38,970,000	36,000,000	38,980,193		(343,807)			5.500	3.949	JJ	880,000	1,044,000	03/11/2014	01/21/2021
71654Q-BQ-4	PETROLEOS MEXICANOS		F		2FE	10,017,208	100.2500	10,025,000	10,000,000	10,016,624		(583)			3.125	3.081	JJ	137,153		10/21/2014	01/23/2019
74050U-C*-6	PREMIER FARNELL PRIVATE PLACEMENT		F		2Z	22,200,000	96.8070	21,491,154	22,200,000	22,200,000					4.010	4.010	MS	257,175		08/12/2014	09/17/2024
767201-AC-0	RIO TINTO FIN USA LTD BASIC		F		1FE	25,090,100	114.4850	28,621,250	25,000,000	25,039,358		(9,645)			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	130.2640	19,539,585	15,000,000	17,922,968		(146,752)			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	103.7570	5,582,110	5,380,000	5,304,819		11,323			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	105.1570	8,570,328	8,150,000	8,633,860		(67,575)			4.125	3.093	MN	38,288	336,188	03/13/2012	05/20/2021
78572M-AA-3	SABMILLER PLC SERIES 144A		F		1FE	27,004,560	132.2740	31,745,712	24,000,000	26,466,045		(72,861)			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	114.1670	6,507,491	5,700,000	5,699,107		218			6.500	6.505	JJ	170,842	370,500	07/10/2008	07/15/2018
80105N-AG-0	SANOFI		F		1FE	3,004,170	108.6470	3,259,419	3,000,000	3,002,954		(410)			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	93.0000	19,251,000	20,700,000	17,934,234		63,645			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	102.5000	4,356,250	4,250,000	3,943,346		35,805			6.625	8.106	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	104.2500	927,825	890,000	886,498		850			6.875	7.000	FA	23,115	69,207	07/18/2013	08/15/2018
806854-AB-1	SCHLUMBERGER INVESTMENT SERIES 144A		F	1	1FE	9,803,500	102.6350	10,263,510	10,000,000	9,831,628		21,888			3.300	3.585	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AH-8	SCHLUMBERGER INVESTMENT		F	1	1FE	6,976,200	104.5350	7,317,443	7,000,000	6,978,362		2,005			3.650	3.691	JD	21,292	254,081	11/25/2013	12/01/2023
81013T-AB-7	SCOTTISH POWER PLC		F		2FE	34,997,550	100.8140	35,285,005	35,000,000	34,999,927		354			5.375	5.376	MS	553,924	1,881,250	03/15/2005	03/15/2015
81180W-AF-8	SEAGATE HDD CAYMAN		F	1	2FE	1,975,000	110.2500	2,177,438	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	3,001,200	82.0000	3,001,200	3,660,000	3,001,200		(16,205)	732,652		8.625	8.013	MN	52,613	315,675	07/24/2013	11/01/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	9,666,438	109.7460	10,645,352	9,700,000	9,682,363		3,299			4.300	4.343	MS	114,703	417,100	09/15/2009	09/22/2019
826200-AC-1	SIEMENS FINANCIERINGSMAT SERIES 144A		F		1FE	16,535,850	108.1180	16,217,730	15,000,000	15,447,026		(236,252)			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	124.0710	9,305,355	7,500,000	7,629,186		(7,545)			6.125	5.918	FA	170,990	459,375	09/20/2006	08/17/2026
85234X-AA-4	STACKPOLE INTL INTER CO SERIES 144A		F	1	4FE	2,510,750	100.0000	2,515,000	2,515,000	2,510,836		86			7.750	7.777	AO	41,148	67,969	10/17/2014	10/15/2021
870836-AC-7	SWISS BANK CORP NY SUB DEBS		F		2FE	6,767,810	128.9380	7,027,116	5,450,000	6,285,594		(57,008)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870836-AD-5	SWISS BANK CORP NY SUB DEBS		F		2FE	10,062,045	104.7040	10,993,910	10,500,000	10,464,601		42,332			7.000	7.451	AO	155,167	735,000	11/17/1999	10/15/2015
870845-AC-8	SWISS BANK CORP NY SUB DEBS		F		2FE	15,047,000	130.3970	19,559,610	15,000,000	15,031,203		(1,612)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
879385-AD-4	TELEFONICA EUROPE BV NTS		F		2FE	17,708,840	139.0080	19,461,050	14,000,000	16,851,835		(105,303)			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		2Z	15,300,000	97.4060	14,903,118	15,300,000	15,300,000					3.640	3.640	JD	34,034		10/22/2014	12/09/2021
881575-AA-2	TESCO PLC-ADR SERIES 144A		F		2FE	40,701,485	104.9430	43,551,428	41,500,000	41,199,088		92,774			5.500	5.776	MN	291,653	2,282,500	02/25/2009	11/15/2017
881575-AC-8	TESCO PLC-ADR SERIES 144A		F		2FE	25,212,190	96.1340	24,994,866	26,000,000	25,290,226		13,455			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	103.5440	65,439,555	63,200,000	63,354,503		29,447			3.700	3.665	JJ	1,078,262	1,683,870	10/14/2014	01/15/2024
89366Q-AA-1	TRANSFIELD SERVICES LTD SERIES 144A		F	1	4FE	890,000	106.5000	947,850	890,000	890,000					8.375	8.375	MN	9,524	37,683	05/07/2014	05/15/2020
902118-BL-1	TYCO INT'L		F		1FE	33,601,580	121.8400	34,115,060	28,000,000	30,846,651		(620,661)			8.500	5.627	JJ	1,097,444	2,380,000	02/25/2010	01/15/2019
902118-BP-2	TYCO INT'L		F		1FE	8,674,191	104.9770	9,190,745	8,755,000	8,716,974		11,572			3.750	3.903	JJ	151,389	328,313	02/09/2011	01/15/2018
902133-AM-9	TYCO ELECTRONICS GROUP S		F	1	1FE	14,619,150	103.2690	15,490,290	15,000,000	14,666,121		40,472			3.500	3.862	FA	215,833	525,000	10/31/2013	02/03/2022
902133-AR-8	TYCO ELECTRONICS GROUP S		F	1	1FE	3,984,560	101.9310	4,077,220	4,000,000	3,985,107		547			3.450	3.496	FA	57,883		07/28/2014	08/01/2024
902151-AA-7	TYCO INTL FIN/TYCO FIRE		F		1FE	28,266,621	119.5460	31,081,830	26,000,000	28,229,897		(36,723)			6.875	5.201	JJ	824,236		11/17/2014	01/15/2021
90470V-AA-1	UNIFIN FINANCIERA SA DE 144A		F	1	3FE	1,909,862	91.0000	1,747,200	1,920,000	1,910,639		777			6.250	6.375	JJ	53,000		07/15/2014	07/22/2019
918242-AB-4	VIMPELCOM VIP FIN SERIES 144A		F		3FE	753,750	94.0000	705,000	750,000	752,344		(581)			9.125	9.014	AO	11,596	68,438	01/10/2012	04/30/2018
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A		F		3FE	2,500,000	99.0000	2,475,000	2,500,000	2,500,000					8.250	8.250	JD	13,750	206,250	05/26/2011	06/07/2021
92241T-AH-5	VEDANTA RESOURCES PLC SERIES 144A		F		3FE	1,250,000	97.5000	1,218,750	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	108.2500	2,165,000	2,000,000	2,067,155		(6,224)			8.500	7.906	AO	35,889	230,000	03/21/2013	10/15/2022
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A		F		3FE	521,041	81.0000	445,500	550,000	527,157		2,259			7.504	8.285	MS	13,758	41,274	02/09/2012	03/01/2022
92857W-AP-5	VODAFONE GROUP PLC		F		2FE	3,466,140	108.3490	4,442,289	4,100,000	3,891,991		84,986			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	106.4130	9,045,114	8,500,000	8,708,268		(29,118)			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		1FE	11,509,535	101.8640	11,714,360	11,500,000	11,504,394		(1,905)			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	1FE	9,316,736	99.9690	9,497,055	9,500,000	9,377,716		40,747			1.600	2.007	MN	17,311	152,000	11/13/2012	11/20/2017
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV SERIES 144A		F		3FE	1,668,074	106.5650	1,811,605	1,700,000	1,671,867		2,522			5.500	5.750	JD	4,156	93,372	06/13/2013	06/15/2023
EK3707-01-6	MIRABELA NICKEL LTD SERIES 144A		F	1	4Z	37,829	80.0000	35,190	43,987	38,003		173			9.500	13.670	JD	128	2,089	11/03/2014	06/20/2019
F2940H-FL-4	ELECTRICITE DE FRANCE		D		1FE	36,598,573	131.4650	36,795,019	27,988,538	35,030,021		(769,757)		(2,224,808)	6.875	3.206	DEC	105,436	1,937,355	04/17/2013	12/12/2022
F4113C-DF-7	FRANCE TELECOM		D		2FE	16,550,319	126.1690	15,738,309	12,474,000	15,337,240		(450,345)		(973,698)	7.250	2.906	NOV	128,118	920,460	11/15/2012	11/10/2020
F6132#-AB-4	MESSER GROUP		F		2	1,578,598	102.5110	1,618,229	1,578,598	1,578,598					5.460	5.460	FA	35,674	86,191	07/08/2005	08/02/2015
F6519#-AK-7	NEOPOST S.A. PRIVATE PLACEMENT		F		2Z	19,000,000	98.0430	18,628,170	19,000,000	19,000,000					1.985	1.983	MJSD	29,328	95,244	05/21/2014	09/04/2022
F9859Z-AB-8	WPP FINANCE SA		D		2FE	10,645,568	121.6920	10,436,120	8,575,875	10,016,250		(228,977)		(628,990)	6.375	3.156	NOV	83,879	557,581	10/17/2013	11/06/2020
F9876*-AA-4	YOPLAIT S.A.S. PRIVATE PLACEMENT		D		2Z	15,065,050	99.5480	13,250,386	13,310,550	13,310,550				(1,754,500)	2.200	2.200	JD	5,694	147,493	05/20/2014	06/24/2021

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
G0566*-AC-3	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT		D	2	2FE	28,927,200	95.9460	25,432,646	26,507,250	26,507,250				(2,419,950)	2.783	2.793	JD	2,021	325,713	06/27/2014	06/29/2029
G0753U-AB-1	HEATHROW FUNDING LTD SERIES EMTN		D		1FE	5,551,418	137.4740	5,358,920	3,898,125	5,122,323		(180,610)		(321,267)	9.200	3.545	MS	92,359	378,109	12/12/2013	03/29/2021
G0753U-AJ-4	HEATHROW FUNDING LTD SERIES REGS		D		1FE	31,176,138	116.4540	30,565,618	26,246,855	30,705,295		(476,587)		(1,945,106)	5.225	2.832	FEB	1,202,322	1,471,532	04/25/2013	02/15/2023
G2018Z-AP-6	CENTRICA PLC EMTN		D		1FE	15,788,488	123.3950	15,103,638	12,240,113	14,335,605		(142,290)		(1,310,592)	6.375	3.592	MAR	634,935		06/20/2014	03/10/2022
G2479P-2Y-0	COVENTRY BLDG SOCIETY		D		1FE	13,181,905	122.5910	13,380,490	10,914,750	12,653,965		(195,044)		(796,705)	5.875	3.506	MS	168,282	676,126	01/30/2013	09/28/2022
G2479P-S5-5	COVENTRY BLDG SOCIETY		D		1FE	3,734,922	117.3370	3,659,161	3,118,500	3,540,787		(83,225)		(223,032)	6.000	2.947	AO	39,581	196,872	11/13/2013	10/16/2019
G2885Y-AF-1	DWR CYMRU FINANCING LTD B1		D		1FE	20,083,534	126.0560	19,950,111	15,826,388	19,131,667		(480,965)		(1,209,345)	6.907	3.142	MAR	826,585	1,168,773	11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS SERIES EMTN		D		2FE	17,763,400	113.3340	17,671,666	15,592,500	17,667,337		(272,860)		(1,122,076)	4.750	2.559	SEP	188,712	770,046	04/19/2013	09/30/2021
G3157J-AA-4	ENW FINANCE PLC		D		2FE	17,920,655	120.1880	17,428,492	14,501,025	16,886,188		(330,322)		(1,060,943)	6.125	3.312	JJ	395,823	954,919	11/15/2013	07/21/2021
G3308S-AA-2	EVERSHOLT FUNDING PLC		D		2FE	13,356,294	116.2830	12,873,357	11,070,675	12,613,584		(241,598)		(790,717)	5.832	3.226	JD	53,212	686,040	10/25/2013	12/02/2020
G3309S-AA-1	EE FINANCE PLC		D		2FE	21,104,407	107.2720	21,075,326	19,646,550	20,259,378		(134,546)		(1,263,908)	4.375	3.537	MAR	657,016	917,142	12/12/2013	03/28/2019
G4157E-AB-1	GREAT ROLLING STOCK PLC EMTN		D		2FE	16,097,158	117.4300	15,746,835	13,409,550	15,577,642		(64,229)		(455,287)	6.250	3.070	JJ	359,835		10/31/2014	07/27/2020
G4273Q-AE-7	HAMMERSON PLC		D		2FE	16,324,063	121.7160	16,025,515	13,166,307	15,905,406		(471,513)		(1,029,812)	6.875	2.564	MAR	681,402	967,822	05/14/2013	03/31/2020
G4929A-AA-8	INTU SGS FINANCE PLC EMTN		D		1FE	8,117,653	103.6160	8,078,162	7,796,250	8,036,532		(25,011)		(501,360)	3.875	3.441	MS	87,275	319,387	06/14/2013	03/17/2023
G5351#-AA-1	LAIRD PLC PRIVATE PLACEMENT		F		2	3,000,000	98.1370	2,944,110	3,000,000	3,000,000					3.690	3.690	MS	29,520		06/26/2014	09/25/2020
G5351#-AB-9	LAIRD PLC PRIVATE PLACEMENT		F		2	7,400,000	98.4530	7,285,522	7,400,000	7,400,000					4.020	4.020	MS	79,328		06/26/2014	09/25/2021
G5607D-AD-2	LONDON POWER NETWORKS		D		2FE	5,741,301	116.3310	5,940,473	5,106,544	5,660,852		(57,225)		(355,988)	5.125	3.546	MAR	197,896	279,821	02/15/2013	03/31/2023
G6097D-AJ-4	HSBC BANK PLC		D		1FE	11,643,273	120.2280	11,247,884	9,355,500	10,975,621		(161,631)		(687,865)	6.500	4.012	JUL	293,919	667,934	11/06/2012	07/07/2023
G62748-AA-9	MORRISON WM SUPERMARKETS		D		2FE	8,533,085	101.9570	8,266,735	8,108,100	8,753,602		(59,267)		(550,684)	4.625	3.574	JD	24,725	389,784	03/01/2013	12/08/2023
G6374W-AE-7	NATL GRID ELECT TRANS		D		1FE	4,505,816	125.4990	4,892,092	3,898,125	4,482,911		(52,051)		(282,792)	5.875	3.884	FEB	209,294	241,382	06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BLDG SOCIETY		D		2FE	12,920,202	124.5700	13,566,212	10,890,450	11,808,879		(150,353)		(1,648,553)	6.750	4.913	JUL	328,280	818,151	11/05/2012	07/22/2020
G65016-AH-3	NEXT PLC		D		2FE	14,613,306	116.7590	14,746,599	12,629,925	14,114,761		(192,573)		(888,106)	5.375	3.383	OCT	124,612	700,170	03/05/2013	10/26/2021
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD EMTN		D		2FE	16,003,585	119.6640	15,673,179	13,097,700	15,481,811		(69,244)		(452,530)	6.500	3.051	AO	170,738		10/31/2014	10/20/2020
G7885V-FQ-7	SSE PLC		D		1FE	5,239,336	110.7280	5,246,890	4,738,561	5,066,393		(44,883)		(317,111)	4.250	3.066	SEP	59,753	209,681	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		D		2FE	36,866,254	119.5700	36,262,426	30,327,413	35,563,204		(641,655)		(2,249,946)	5.750	3.027	MAR	1,347,285	1,845,934	06/13/2013	03/25/2022
G8182J-AE-4	SEGRO PLC		D		1FE	7,298,850	111.7030	6,966,916	6,237,000	6,844,674		(171,680)		(429,998)	5.500	2.510	JUN	183,265	374,396	10/23/2013	06/20/2018
G8290E-AJ-3	SOUTHERN WATER SRVCS FIN EMTN		D		1FE	12,787,848	113.4320	12,203,993	10,758,825	11,651,356		(71,299)		(1,065,192)	5.000	3.467	MAR	406,772		06/20/2014	03/31/2021
G82920-AJ-1	SOUTHERN GAS NETWORK PLC		D		2FE	20,810,978	111.8600	20,057,964	17,931,375	19,644,685		(428,384)		(1,240,924)	5.125	2.466	NOV	151,066	942,912	02/11/2013	11/02/2018
G82920-AK-8	SOUTHERN GAS NETWORK PLC		D		2FE	17,570,529	115.6240	18,028,703	15,592,500	17,450,619		(178,917)		(1,098,562)	4.875	3.260	OCT	183,265	778,123	06/12/2013	10/05/2023
G82961-AA-4	SOUTHERN WATER SRVCS FIN		D		1FE	3,782,687	115.7710	3,610,319	3,118,500	3,546,807		(97,289)		(223,247)	6.125	2.641	MAR	144,434	204,226	10/28/2013	03/31/2019
G8681R-11-0	TATE & LYLE INTL FIN PLC		D		2FE	4,969,457	118.5060	4,769,184	4,024,424	4,687,591		(127,333)		(295,719)	6.750	3.051	NOV	27,537	273,957	11/05/2013	11/25/2019
G87623-HR-1	TESCO PLC EMTN		D		2FE	9,247,304	109.0780	8,078,757	7,406,438	8,433,401		(68,053)		(745,850)	6.125	3.830	FEB	386,530		06/24/2014	02/24/2022
K94545-CE-6	TDC A/S		D		2FE	24,664,131	115.8960	23,492,470	20,270,250	23,041,461		(270,522)		(1,614,547)	5.625	3.620	FEB	974,638	844,779	05/08/2014	02/23/2023
L0714#-AC-4	BARILLA FINANCE PRIVATE PLACEMENT		F		2	5,966,040	104.1460	6,248,778	6,000,000	5,996,224		3,819			5.690	5.760	JD	20,863	341,400	11/29/2004	12/09/2015
L4370R-AF-8	GLENCORE FINANCE EUROPE		D		2FE	22,513,320	115.3950	22,401,242	19,412,663	21,593,433		(478,597)		(1,374,535)	6.500	3.512	FEB	1,064,771	1,349,101	03/27/2013	02/27/2019
L6346#-AB-9	MESSER GROUP		F		2	4,621,402	102.5110	4,737,422	4,621,402	4,621,402					5.460	5.460	FA	104,436	252,329	07/08/2005	08/02/2015
L8367#-AA-1	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		D		2Z	5,589,735	100.8790	5,004,814	4,961,205	4,961,205				(628,530)	2.670	2.668	JD	368	57,705	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		D		2Z	5,180,730	99.8630	4,591,890	4,598,190	4,598,190				(582,540)	3.110	3.110	JD	397	62,296	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		D		2Z	8,725,440	98.3210	7,614,293	7,744,320	7,744,320				(981,120)	3.260	3.260	JD	701	109,980	06/25/2014	07/24/2026
N07059-AH-6	ASML HOLDING NV		D		2FE	11,155,733	116.1420	10,637,311	9,158,868	9,773,656		(44,515)		(1,337,562)	3.375	2.492	SEP	88,076	328,015	05/09/2014	09/19/2023
N2273C-BV-5	CORIO NV EMTN		D		2FE	5,035,259	112.6900	4,840,786	4,295,678	4,415,646		(17,322)		(602,291)	3.250	2.732	FEB	118,190	156,819	02/18/2014	02/26/2021
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN		D		2FE	30,118,461	125.7520	30,392,142	24,168,375	29,425,209		(627,745)		(1,878,718)	6.500	3.084	APR	1,153,461	1,687,512	06/05/2013	04/08/2022
N3114M-AG-8	DAIMLER INTL FINANCE BV		D		1FE	13,125,567	107.2560	13,379,163	12,474,000	12,880,921		(86,059)		(806,077)	3.500	2.690	JUN	249,993	470,078	02/05/2013	06/06/2019
N4281@-BD-6	ROYAL VOPAK		F		2	4,000,000	118.1770	4,727,096	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	3,375,001	108.8190	3,672,645	3,375,001	3,375,001					6.810	6.810	MN	30,007	229,838	04/18/2008	05/14/2018
N7203C-AB-4	POSTNL		D		2FE	11,855,436	117.6800	11,009,515	9,355,500	10,759,486		(372,813)		(681,497)	7.500	3.027	AUG	269,131	750,848	11/02/2012	08/14/2018
N7660F-AD-9	RWE FINANCE BV		D		2FE	20,248,424	121.5390	19,292,023	15,873,165	18,965,206		(448,621)		(1,198,216)	6.500	3.028	APR	723,642	1,112,252	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV		D		2FE	17,490,779	117.7800	17,079,278	14,501,025	17,009,468		(294,272)		(1,077,740)	5.500	2.881	JUL	391,130	876,890	04/16/2013	07/06/2022
PPB606-3K-3	ANGEL TRAINS PRIVATE PLACEMENT		D		2Z	29,917,195	100.0000	29,157,975	29,157,975	29,157,973				(759,220)	3.954	3.953	MN	185,730		10/31/2014	11/01/2021
Q0455#-AK-4	APT PIPELINES LTD		F		2	20,000,000	118.0250	23,605,080	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		2Z	2,800,000	97.8940	2,741,032	2,800,000	2,800,000					3.650	3.650	FA	38,609		05/15/2014	08/15/2021
Q2096*-AB-9	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT		F		2Z	3,200,000	98.0510	3,137,632	3,200,000	3,200,000					4.150	4.150	FA	50,169		05/15/2014	08/15/2024
W7912C-AE-0	SECURITAS AB		D		2FE	11,753,792	104.8280	11,416,274	10,890,450	10,902,394		(3,835)		(1,512,989)	2.250	2.202	MAR	196,699	281,981	12/06/2012	03/14/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						14,516,230,064	XXX	15,700,022,786	14,054,629,054	14,322,429,004	(7,604)	(48,406,797)	14,598,994	(49,207,284)	XXX	XXX	XXX	197,528,755	688,933,603	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1			2	1FM	1,487,342	106.5250	1,913,809	1,796,577	1,728,542		86,585			2.748	2.818	MON	4,114	50,858	12/29/2006	01/25/2047
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3			2	1FM	1,480,431	98.3360	1,587,364	1,614,230	1,479,545		(549)	132,247		5.500	4.762	MON	7,399	88,783	05/11/2007	06/25/2037
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E			2	1FE	54,115	111.9480	63,556	56,773	55,844		69			8.900	9.588	MON	421	5,053	08/04/1989	02/01/2019
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			2	1FM	5,490,927	89.6520	7,018,548	7,828,623	5,699,454		(21,682)			5.500	11.119	MON	35,881	430,461	03/26/2008	07/25/2037
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7			2	1FM	8,694,882	98.2360	9,135,939	9,300,000	8,708,348		40,838			5.500	6.539	MON	42,625	511,500	02/08/2005	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3			2	2FM	12,685,749	99.7350	13,044,986	13,079,647	12,725,505		11,189			5.500	5.849	MON	59,948	719,381	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8			2	1FM	7,818,996	96.9690	8,107,751	8,361,187	7,611,129		(178,535)			5.500	5.768	MON	38,322	459,865	12/05/2005	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3			2	3FM	6,781,863	92.2880	6,898,423	7,474,862	6,861,394		89,766			6.000	3.641	MON	37,374	448,492	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6			2	2FM	7,962,580	92.2880	8,404,451	9,106,736	8,169,263		2,231			6.000	4.754	MON	45,534	546,403	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12			2	2FM	3,985,905	92.2880	4,185,031	4,534,736	4,083,645		979			6.000	4.647	MON	22,674	272,084	03/14/2006	05/25/2036
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6			2	1FM	536,293	101.2000	542,726	536,293	536,293					5.000	5.011	MON	2,235	26,815	04/29/2003	05/25/2033
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1			2	1FM	3,300,076	100.7410	3,478,060	3,452,470	3,393,811		10,178			4.500	5.061	MON	12,947	155,361	10/02/2003	04/25/2033
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10			2	1FM	4,751,726	100.5870	4,825,390	4,797,211	4,765,440		(3,877)			5.500	5.666	MON	21,987	263,847	05/16/2003	07/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5			2	1FM	4,496,491	104.4540	4,875,003	4,667,133	4,600,357		28,212			5.500	6.155	MON	21,391	256,692	06/21/2004	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3			2	1FM	6,473,376	99.7690	6,692,730	6,708,213	6,600,446		11,269			5.500	6.097	MON	30,746	368,952	11/09/2005	09/25/2035
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5			2	2FM	4,276,230	90.6580	4,286,854	4,728,606	4,111,073		(138,167)			6.000	7.247	MON	23,643	283,716	12/07/2006	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11			2	1FM	3,050,215	91.3710	5,452,383	5,967,327	3,901,960		(33,707)			6.000	17.126	MON	29,837	357,687	01/12/2009	12/25/2036
172973-4J-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3			2	1FM	187,956	101.2420	197,032	194,615	193,316		(16)			5.000	5.629	MON	811	9,731	01/26/2006	11/25/2020
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1			2	1FM	37,774,080	102.3930	38,521,557	37,621,243	37,756,909		(17,171)			3.500	3.387	MON	109,729	658,372	06/24/2014	06/25/2044
193908-AS-9	CMOT SERIES 57 CLASS D			2	1FE	17,111	111.1920	19,389	17,438	17,367		5			9.900	10.348	MON	144	1,726	04/26/1989	02/01/2019
193909-AF-7	CMOT SERIES 46 CLASS C			2	1FE	2,220	105.3490	2,421	2,298	2,289		5			9.500	10.152	MON	18	218	08/05/1988	09/01/2018
225410-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32			2	1FM	2,001,323	103.7740	2,058,842	1,983,963	1,983,032		(559)			5.500	5.434	MON	9,093	109,118	05/21/2003	06/25/2033
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			2	1FM	964,232	87.0990	1,047,626	1,202,796	980,519		3,672			6.250	8.414	MON	6,265	75,186	09/10/2008	11/25/2037
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8			2	1FM	8,419,219	103.7850	9,235,942	8,899,136	8,664,090		(52,971)			5.500	6.294	MON	40,788	489,643	01/01/2014	01/25/2034
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			2	3FM	5,258,368	94.4110	5,115,417	5,418,226	5,266,732		(14,046)			5.750	6.158	MON	25,962	311,539	11/01/2007	02/25/2037
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6			2	1FM	8,070,091	102.8550	8,361,457	8,129,332	8,079,608		(5,003)			5.500	5.629	MON	37,259	430,547	06/10/2003	07/25/2033
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3			2	3FM	4,949,886	105.9960	4,932,250	4,653,241	4,858,807		(26,102)			6.000	4.672	MON	23,266	279,195	11/21/2012	04/25/2036
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1			2	1FM	1,426,568	87.1210	1,568,296	1,800,138	1,411,831		20,906			2.536	6.124	MON	3,805	54,458	04/30/2007	05/25/2037
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2			2	1FM	21,912,088	98.6560	22,684,545	22,993,532	22,030,934		59,750			3.000	3.953	MON	57,484	514,704	09/12/2014	03/25/2043
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A			2	1FM	7,814,925	104.8200	7,890,791	7,527,923	7,781,526		(33,399)			4.000	2.336	MON	25,093	100,264	08/13/2014	01/25/2044
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A			2	1FM	9,992,355	102.5060	10,012,373	9,767,568	9,941,324		(51,032)			3.500	2.539	MON	28,489	227,590	03/31/2014	01/25/2044
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16			2	3FM	8,506,978	91.9270	8,666,865	9,428,038	8,686,279		(8,736)			6.000	5.433	MON	47,140	565,570	01/02/2007	06/25/2036
760985-VA-6	RFSC SERIES 2003-RM2 CLASS AI6			2	1FM	6,572,964	102.7590	6,628,996	6,451,000	6,474,226		(14,580)			5.500	5.343	MON	29,567	354,549	05/16/2003	05/25/2033
76110H-EQ-8	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS11 CLASS A8			2	1FM	3,416,999	101.4910	3,480,113	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	5,815,405	97.3300	5,961,939	6,125,508	5,823,623		8,218			2.500	3.681	MON	12,761	51,029	08/19/2014	12/25/2042
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2			2	1FM	15,665,849	102.2840	16,545,162	16,175,740	15,739,389		7,945			3.500	4.154	MON	47,179	566,151	06/27/2013	07/25/2043
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19			2	1FM	2,192,641	104.8810	2,405,972	2,294,000	2,241,455		5,554			5.500	5.806	MON	10,514	126,170	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3			2	1FM	7,069,300	99.3220	7,643,370	7,695,514	7,149,183		8,413			5.500	6.374	MON	35,271	410,585	12/01/2014	06/25/2034
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4			2	3FM	4,461,328	97.2440	4,596,517	4,726,811	4,484,445		(3,971)			6.000	6.287	MON	23,634	283,359	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						245,819,083	XXX	258,089,876	260,547,684	248,015,929		(208,319)	132,247		XXX	XXX	XXX	1,026,352	11,045,677	XXX	XXX
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A			2	1FM	20,688,320	106.1330	21,226,580	20,000,000	20,595,264		(91,075)			3.743	3.205	MON	62,378	758,931	12/10/2013	12/05/2032
05604F-AC-9	BWAY MORTGAGE TRUST SERIES 2013-1515 CLASS A2 144A			2	1FM	19,474,865	101.4680	19,278,939	19,000,000	19,411,965		(35,008)			3.454	3.216	MON	54,688	656,260	02/26/2013	03/10/2033
05947N-KE-3	BALL 2006-277 PAJ SERIES 2006-277 CLASS PAJ			2	1FM	9,918,134	103.8790	11,426,668	11,000,000	10,827,045		180,846			6.293	8.315	MON	57,686	701,844	12/18/2007	10/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4			2	1FM	8,070,898	106.7300	9,178,771	8,600,000	8,476,626		62,101			5.492	6.512	MON	39,359	472,312	02/08/2008	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO			2	1FE	8,564,662	104.1800	10,764,384	10,332,486	9,869,702		170,804			5.588	9.303	MON	48,115	582,952	07/02/2009	06/24/2050
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW11 CLASS A4			2	1FM	8,612,597	103.3210	10,671,241	10,328,270	10,137,742		186,555			5.435	8.883	MON	46,777	571,891	01/13/2009	03/11/2039
07388P-AE-1	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW14 CLASS A4			2	1FM	30,202,500	105.9740	33,911,616	32,000,000	31,522,162		228,850			5.201	6.097	MON	138,693	1,664,320	02/29/2008	12/11/2038
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW17 CLASS A4			2	1FM	22,018,947	108.4660	25,109,856	23,150,000	22,783,277		140,905			5.694	6.503	MON	109,847	1,318,161	07/25/2008	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4			2	1FM	39,931,653	106.8430	46,376,160	43,405,813	42,736,316		310,050			5.331	6.767	MON	192,830	2,321,930	03/05/2008	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4			2	1FM	21,993,823	107.1090	28,408,454	26,522,864	25,559,578		1,184,388			5.471	8.889	MON	120,922	1,451,444	01/27/2009	01/12/2045
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T28 CLASS A4			2	1FM	24,524,508	109.3650	34,450,101	31,500,000	29,308,811		1,047,576			5.742	10.189	MON	150,728	1,808,730	03/02/2009	09/11/2042
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB			2	1FM	8,050,722	100.8390	8,570,187	8,498,907	8,483,644		92,798			5.278	6.548	MON	37,381	467,044	07/22/2008	12/11/2049
12591K-AC-9	COMM MORTGAGE TRUST SERIES 2013-CR12 CLASS ASB			2	1FM	13,992,795	104.8210	14,241,008	13,586,000	13,934,323		(50,951)			3.623	3.179	MON	41,018	492,221	10/24/2013	10/10/2046
126191-AA-3	COMM MORTGAGE TRUST SERIES 2012-9W57 CLASS A			2	1FM	1,999,792	101.9370	2,018,345	1,980,000	1,988,409		(4,097)			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	102.4430	4,978,720	4,860,000	4,959,094		(12,405)			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	104.7650	12,173,693	11,620,000	11,918,994		(31,719)			3.612	3.270	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	109.8360	17,804,464	16,210,000	16,632,527		(43,240)			4.235	3.890	MON	57,214	696,307	07/01/2013	07/10/2045
12626B-AD-6	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A4			2	1FM	6,179,695	109.0920	6,545,538	6,000,000	6,157,981		(15,808)			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	101.2480	14,792,391	14,610,000	14,896,015		(35,311)			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	106.4920	7,699,372	7,230,000	7,412,879		(27,137)			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	100.0420	23,659,886	23,650,000	23,701,728		135			1.911	1.854	MON	21,342	126,988	11/25/2014	06/15/2033
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1			2	1FM	34,850,456	101.3670	35,023,213	34,550,834	34,849,602		(854)			3.500	3.396	MON	100,773	201,547	10/24/2014	11/25/2044
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A			2	1FM	678,671	101.1020	673,264	665,925	664,199		(1,581)			6.746	6.456	MON	3,744	101,700	08/24/2001	06/20/2031
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A3			2	1FM	13,576,641	121.1020	16,443,230	13,578,000	13,546,489		(4,088)			7.471	7.549	MON	84,534	1,014,412	01/26/2001	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS AAB			2	1FM	9,473,730	102.1000	9,845,337	9,642,857	9,608,317		15,299			5.441	5.801	MON	43,722	524,668	11/20/2007	03/10/2039
20173Q-AE-1	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS A4			2	1FM	13,312,609	106.6680	14,506,821	13,600,000	13,510,806		21,073			5.444	5.808	MON	61,699	740,384	05/30/2008	03/10/2039
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007G-G11 CLASS A4			2	1FM	14,469,531	108.3050	16,245,705	15,000,000	14,868,039		74,137			5.736	6.348	MON	71,700	860,400	05/22/2008	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF			2	1FM	16,719,728	105.9820	19,753,865	18,638,957	18,205,634		451,416			5.550	7.336	MON	86,205	1,034,462	03/05/2008	12/10/2049
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3			2	1FM	22,979,249	105.3740	25,191,729	23,906,923	23,716,169		94,400			5.311	6.017	MON	105,808	1,269,697	02/06/2008	12/15/2039
225470-AP-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 2005-C5 CLASS A4			2	1FM	2,921,529	101.3270	3,462,350	3,416,993	3,375,991		55,290			5.100	8.317	MON	14,522	175,331	01/29/2009	08/15/2038
23305M-AA-3	DBCCRE MORTGAGE TRUST SERIES 2014-ARC CLASS A			2	1FM	7,724,989	107.5840	8,068,763	7,500,000	7,707,000		(17,989)			4.238	3.893	MON	26,489	291,376	01/24/2014	01/10/2034
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2			2	1FM	18,520,297	102.7930	18,897,242	18,383,711	18,419,407		(22,657)			3.386	3.233	MON	51,873	717,435	07/20/2011	07/10/2044
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2			2	1FM	25,249,338	102.6430	25,660,750	25,000,000	25,067,931		(58,121)			2.999	2.769	MON	62,479	749,750	09/22/2011	08/10/2044
36228C-UV-3	GS MTG SEC CORP II SERIES 2005-ROCK CLASS 144A			2	1FM	43,669,492	118.6940	52,225,448	44,000,000	43,742,819		16,124			5.366	5.496	MON	196,753	2,361,040	04/12/2007	05/03/2032
36228C-VU-4	GS MTG SEC CORP II SERIES 2005-GG4 CLASS A4A			2	1FM	6,776,836	100.0970	8,288,202	8,280,212	8,207,038		160,659			4.751	8.948	MON	32,783	395,816	12/23/2008	07/10/2039
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB			2	1FM	13,773,719	106.1500	14,195,426	13,373,000	13,718,685		(49,632)			3.813	3.370	MON	42,493	509,913	11/13/2013	11/10/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
36248P-AC-4	GS MORTGAGE SECURITIES TRUST SERIES 2014-NEW CLASS A2			2	1FM	23,850,372	103.8060	24,037,317	23,156,000	23,773,836		(76,536)			3.706	3.223	MON	71,513	643,621	02/26/2014	01/10/2031
36828Q-PW-0	GE CAPITAL COMMERCIAL MTG CORP SERIES 2005C3 CLASS A7A			2	1FM	12,178,906	101.0770	15,161,535	15,000,000	14,714,813		533,285			4.974	8.902	MON	62,175	746,100	02/06/2009	07/10/2045
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-CB18 CLASS A4			2	1FM	31,543,041	106.3270	33,592,633	31,593,641	31,541,343		(253)			5.440	5.501	MON	143,225	1,718,694	12/04/2007	06/12/2047
46636D-AC-0	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC 2011-C4 CLASS A2			2	1FM	11,803,811	102.7550	12,008,651	11,686,637	11,695,869		(44,169)			3.341	3.064	MON	32,540	453,666	07/26/2011	07/15/2046
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3			2	1FM	9,488,933	103.3720	9,616,568	9,302,875	9,403,021		(44,444)			3.139	2.709	MON	24,333	311,783	06/22/2012	06/15/2045
46637Y-AA-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2012-HSBC CLASS A			2	1FM	10,149,980	101.6030	10,160,300	10,000,000	10,104,382		(19,126)			3.093	2.885	MON	25,778	309,340	07/13/2012	07/05/2032
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB			2	1FM	12,875,000	105.7750	13,221,913	12,500,000	12,818,461		(48,363)			3.659	3.201	MON	38,116	457,388	10/18/2013	11/15/2045
52108M-AF-0	LB-UBS COMMERCIAL MTGE TRUST SERIES 2005C7 CLASS A4			2	1FM	4,453,811	101.1940	6,438,557	6,362,587	6,203,570		415,477			5.197	12.239	MON	18,370	330,664	12/02/2008	11/15/2030
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3			2	1FM	11,917,623	109.8650	13,376,374	12,175,249	12,106,231		20,078			5.866	6.303	MON	39,678	714,200	07/08/2008	09/15/2045
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 200-LC1 CLASS A4			2	1FM	8,439,210	102.7230	9,089,785	8,848,814	8,796,338		38,121			5.291	6.265	MON	39,016	473,947	08/15/2008	01/12/2044
616912-AA-9	MORGANBERRY CORP SERIES 144A			2	1FE	350,126	101.2180	354,390	350,126	350,126					7.802	7.801	MS	6,905	27,317	09/05/1996	03/31/2019
61750C-AF-4	MORGAN STANLEY CAPITAL I SERIES 2006-HQ9 CLASS A4			2	1FM	4,378,541	104.9790	6,507,655	6,199,018	5,876,888		194,133			5.731	13.251	MON	29,605	359,449	02/02/2009	07/12/2044
61750H-AE-6	MORGAN STANLEY CAPITAL I SERIES 2006-HQ10 CLASS A4			2	1FM	2,300,030	105.7620	4,060,948	3,839,711	3,518,410		155,339			5.328	15.610	MON	17,048	206,117	03/11/2009	11/12/2041
61751X-AE-0	MORGAN STANLEY CAPITAL I SERIES 2007-T25 CLASS A3			2	1FM	9,946,996	106.7500	11,328,201	10,611,898	10,485,851		112,704			5.514	6.663	MON	48,762	586,221	07/23/2008	11/12/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16 CLASS A4			2	1FM	9,444,903	108.7170	10,358,457	9,527,900	9,496,086		7,459			5.809	5.997	MON	46,123	553,476	07/16/2008	12/12/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4			2	1FM	30,394,579	102.3840	30,377,362	29,670,000	30,229,465		(70,707)			3.176	2.893	MON	78,527	942,319	08/20/2012	08/15/2045
61762D-AW-1	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS A4			2	1FM	13,389,747	101.1430	13,148,629	13,000,000	13,329,397		(36,580)			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	105.8150	10,581,450	10,000,000	10,258,020		(40,505)			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	20,383,168	102.5320	20,711,444	20,200,000	20,227,047		(55,087)			3.240	3.005	MON	54,540	654,480	09/20/2011	03/15/2044
92936J-AZ-7	WF-RBS COMMERCIAL MORT SERIES 2011-C5 CLASS A2			2	1FM	8,485,620	102.4300	8,628,678	8,424,000	8,441,298		(15,188)			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	107.3510	5,367,545	5,000,000	5,126,334		(18,946)			3.963	3.509	MON	16,513	198,150	09/16/2013	07/15/2046
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A			2	1FM	641,318	99.7680	683,397	684,986	683,289		1,110			0.241	1.953	MON	78	1,632	02/05/2008	06/15/2020
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4			2	1FM	33,988,297	105.6860	37,097,453	35,101,677	34,884,438		223,667			5.572	6.119	MON	162,989	2,083,418	07/30/2007	10/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						854,548,743	XXX	937,676,961	886,856,871	884,586,721		5,223,202			XXX	XXX	XXX	3,337,159	39,420,298	XXX	XXX
00868P-AA-3	AHOLD LEASE USA INC PTC SERIES 01-A2 CLASS ABS			2	3AM	19,991,435	124.7500	24,944,979	19,995,975	20,224,381		(21,984)			8.620	8.407	JJ	857,039	1,723,653	10/02/2001	01/02/2025
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR SERIES 144A ABS			1	1FE	9,443,100	138.9340	13,893,400	10,000,000	9,608,543		17,129			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	146.1910	14,619,100	10,000,000	9,598,894		12,032			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
055778-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	4,849,797	118.4980	5,746,917	4,849,797	4,849,797					6.550	6.550	FA	110,299	317,662	02/13/2009	02/26/2021
055778-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	4,667,650	118.4980	5,531,077	4,667,650	4,667,650					6.550	6.550	FA	106,157	305,731	02/13/2009	02/26/2021
055778-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	1,455,656	118.4980	1,724,924	1,455,656	1,455,656					6.550	6.550	FA	33,106	95,345	02/12/2009	02/26/2021
055778-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	1,467,737	118.4980	1,739,240	1,467,737	1,467,737					6.550	6.550	FA	33,381	96,137	02/13/2009	02/26/2021
055778-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS			2	1	601,351	118.4980	712,589	601,351	601,351					6.550	6.550	FA	13,677	39,388	02/12/2009	02/26/2021
055778-AP-5	BTMU CAP CORP PRIVATE PLACEMENT			2	1	1,746,542	105.5580	1,843,611	1,746,542	1,746,542					3.930	3.930	FA	24,405	68,639	02/11/2011	02/23/2026
055778-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS			2	1	821,902	105.5580	867,582	821,902	821,902					3.930	3.930	FA	11,485	32,301	02/11/2011	02/23/2026
055778-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS				1	3,338,978	105.7590	3,531,263	3,338,978	3,338,978					3.930	3.930	MN	21,141	131,222	02/11/2011	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS			2	2AM	4,391,000	106.3950	4,671,826	4,391,000	4,391,000					8.890	8.891	JD	32,530	390,360	11/05/1992	06/01/2017
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A			1	1FE	7,903,542	114.4650	10,313,375	9,010,069	9,010,004		4			8.650	8.650	JJ	387,521	779,371	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS MORTGAGE BONDS ABS				1FE	2,355,328	114.9100	3,813,863	3,319,000	2,933,796		57,781			6.550	9.521	JJ	108,697	217,395	05/09/1991	01/01/2020

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 (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
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC			2	1FE	974,262	107.2930	1,045,316	974,262	974,262					5.140	5.141	JJ	23,091	50,077	09/12/2002	01/15/2021
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	2AM	2,338,479	109.0000	2,549,895	2,339,353	2,338,742		45			5.298	5.362	MON	7,230	123,939	09/29/2005	01/11/2027
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	1AM	3,222,545	109.0000	3,639,973	3,339,425	3,257,049		6,022			5.298	5.846	MON	10,320	176,923	10/17/2005	01/11/2027
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS			2	2AM	6,377,345	109.0000	6,960,639	6,385,907	6,379,927		445			5.298	5.375	MON	19,736	338,325	09/29/2005	01/11/2027
126650-AY-6	CVS CAREMARK CORP SERIES 144 A ABS				2	10,477,968	110.6170	11,590,414	10,477,968	10,477,968					5.361	5.361	MON	32,767	561,724	05/16/2005	10/10/2027
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144			2	1	9,455,000	113.4630	10,727,927	9,455,000	9,455,000					5.937	5.937	AO	140,336	561,343	09/29/2003	10/01/2043
161571-BT-0	CHASE ISSUANCE TRUST SERIES 2007 CLASS A3 ABS			2	1FE	9,810,937	108.4270	10,842,670	10,000,000	9,945,400		23,593			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	9,635	100.0000	9,581	9,581	9,589		(3)			6.540	6.560	MON	28	627	01/07/1999	08/15/2017
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE SERIES 2006-A3 CLASS A3 ABS			2	1FE	2,358,785	105.4000	2,266,094	2,150,000	2,195,401		(36,344)			5.300	3.491	MS	33,552	113,950	03/11/2010	03/15/2018
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2007 CLASS A8			2	1FE	24,132,859	110.9180	28,367,279	25,575,000	25,051,461		169,880			5.650	6.479	MS	405,399	1,444,988	08/08/2008	09/20/2019
210805-DK-0	CONTINENTAL AIRLINES SERIES 011B ABS ETC			2	2FE	100,719	105.3100	105,017	99,722	99,943		(217)			7.373	7.128	JD	327	7,352	01/04/2011	12/15/2015
247817-AA-7	DELTA AIR LINES SERIES 2010-2B ABS EETC				3FE	4,100,000	104.0000	4,264,000	4,100,000	4,100,000					6.750	6.750	MN	29,213	276,750	02/07/2011	11/23/2015
24781P-AA-7	DELTA AIR LINES SERIES 2010-1B EETC				3FE	1,255,500	104.0000	1,404,000	1,350,000	1,323,050		24,730			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	3,229,400	103.0000	3,326,282	3,229,400	3,229,400					7.645	7.646	JD	686	246,888	07/06/1998	12/31/2018
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC			2	2FE	260,348	107.7500	280,525	260,348	260,348					7.960	7.963	MS	5,354	20,724	12/02/1993	03/28/2017
31331F-AP-6	FEDERAL EXPRESS SERIES 1995-B CLASS 3 ETC			2	2FE	14,479,645	114.1670	16,554,212	14,500,000	14,492,653		2,269			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	1,727,399	112.5000	1,943,324	1,727,399	1,727,399					7.840	7.840	JJ	56,805	135,428	10/17/1996	01/30/2018
33834E-AA-0	FIXED INCOME TR SERIES B SERIES 144A				1AM	5,517,400	71.7990	7,179,924	10,000,000	6,426,425		508,498			0.000	8.415	AO			01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB				1FE	7,230,000	103.2360	7,463,984	7,230,000	7,230,000					3.410	3.410	OCT	58,896	249,282	07/30/2012	10/05/2024
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A			2	1FE	687,034	99.4520	681,248	685,000	686,586		(448)			1.490	1.407	MON	454	7,655	03/14/2014	09/15/2019
34528Q-CC-6	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS D			2	2AM	3,518,023	102.2440	3,655,219	3,575,000	3,537,559		13,055			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	100.1270	7,310,301	7,301,000	7,279,624		5,876			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	100.4240	3,851,257	3,835,000	3,833,452		425			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	100.6040	2,515,108	2,500,000	2,499,613		105			2.790	2.811	MON	3,100	69,750	06/11/2013	06/15/2020
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B			1	2AM	7,773,238	122.1760	9,497,003	7,773,238	7,773,238					7.860	7.860	FA	208,750	610,976	08/23/1996	08/28/2021
56081#-AH-3	MAJOR LEAGUE BASEBALL TRUST PRIVATE PLACEMENT ABS				1	19,600,000	103.3510	20,256,835	19,600,000	19,600,000					4.270	4.270	JD	48,820	836,920	11/20/2009	12/10/2015
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST SERIES 144A				1FE	8,300,000	104.9070	8,707,281	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	101.9660	18,251,986	17,900,000	17,905,371		(1,109)			2.570	2.577	MON	28,113	460,030	09/27/2013	06/09/2033
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	3AM	1,071,054	106.5000	1,140,673	1,071,054	1,071,054					7.750	7.752	JD	3,689	83,007	03/06/2007	12/15/2025
629400-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			2	4AM	13,063,125	106.5000	13,908,850	13,059,954	13,061,777		(154)			7.750	7.749	JD	44,984	1,012,146	12/10/2007	12/15/2025
693927-AC-9	PNPP FUNDING CORP CLB ABS			2	2AM	570,000	103.2530	588,542	570,000	570,000					9.120	9.120	MN	4,476	51,984	11/14/1991	05/30/2016
73019#-AA-0	PNC EQUIP FIN				1	2,794,009	101.2890	2,830,010	2,794,009	2,794,009					3.000	3.000	MS	25,146	83,820	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIP FIN				1	2,899,171	101.2890	2,936,527	2,899,171	2,899,171					3.000	3.000	MS	26,093	86,975	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIP FIN				1	2,648,312	101.2890	2,682,435	2,648,312	2,648,312					3.000	3.000	MS	23,835	79,449	07/12/2012	09/13/2027
74955D-AA-9	AEP GENERATING CO RGS FUNDING ABS			2	2AM	23,726,565	116.5360	28,112,533	24,123,538	23,898,391		17,769			9.810	9.982	JD	157,768	2,366,519	08/28/1990	12/07/2022
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	2AM	2,882,989	105.8140	3,161,247	2,987,554	2,965,176		7,028			8.125	8.659	MS	71,473	242,739	02/11/2000	09/15/2017
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS			2	3AM	2,095,664	105.8140	1,940,498	1,833,878	1,888,972		(18,497)			8.125	5.980	MS	43,873	149,003	10/02/2002	09/15/2017
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A			2	1FE	1,508,233	106.5920	1,607,742	1,508,310	1,508,267		(17)			4.855	4.905	MON	3,255	73,229	11/14/2003	11/15/2033
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS			2	1FE	5,099,729	103.8110	5,093,803	4,906,802	4,945,820		(14,870)			6.040	5.393	JJ	124,311	296,371	05/06/2005	01/31/2018
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SERIES B 144A ABS			2	1FE	9,511,515	128.4610	11,670,725	9,085,000	9,355,487		(19,147)			7.144	6.723	JJ	272,233	649,032	03/02/2004	07/31/2033
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS			2	1	17,473,984	121.1500	21,169,732	17,473,984	17,473,984					6.640	6.733	MON	32,230	1,160,272	06/28/2007	09/19/2027
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A EETC		A		4FE	1,900,000	102.1400	1,940,660	1,900,000	1,900,000					6.625	6.625	MN	16,084	125,875	04/24/2013	05/15/2018
29414H-AA-9	EOLE FINANCE SPC SERIES 144A		F		1FE	28,154,452	98.5440	27,762,190	28,172,345	28,155,611		1,158			2.341	2.349	FMAN	67,783	649,837	04/10/2014	02/24/2024

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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						366,362,849	XXX	415,747,207	375,372,171	370,241,722		755,054			XXX	XXX	XXX	4,740,252	21,698,537	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,982,960,739	XXX	17,311,536,830	15,577,405,780	15,825,273,376	(7,604)	(42,636,860)	14,731,241	(49,207,284)	XXX	XXX	XXX	206,632,518	761,098,115	XXX	XXX
060505-EH-3	BANK OF AMERICA CORP SERIES X			1	3FE	3,975,000	98.8440	3,929,037	3,975,000	3,975,000					6.250	6.250	MS	80,052		09/02/2014	01/01/9999
29273R-BA-6	ENERGY TRANSFER PARTNERS				3FE	2,996,067	89.5000	2,685,000	3,000,000	2,996,147		70			3.250	3.265	FMAN	16,521	98,964	12/13/2013	11/01/2066
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	2FE	6,500,000	107.3750	6,979,375	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	103.8750	3,983,606	3,835,000	3,829,017					7.000	4.261	JD	22,371	268,450	10/27/2009	06/01/2067
53079E-AQ-7	LIBERTY MUTUAL SERIES 144A			1	3FE	2,601,963	102.5000	2,839,250	2,770,000	2,616,191		2,457			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	135.8530	20,377,935	15,000,000	14,965,273		988			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030
22546D-AB-2	CREDIT SUISSE GROUP AG SERIES 144A		F	1	3FE	500,000	104.0000	520,000	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	116.1250	917,388	790,000	783,550		3			8.750	8.822	MS	18,625	69,125	09/17/2013	09/24/2073
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						36,142,393	XXX	42,231,591	36,370,000	36,165,178		3,518			XXX	XXX	XXX	480,901	2,502,314	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC				5AM	2,677,401	134.9170	3,001,905	2,225,000	2,654,706		(15,701)			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	140.0000	28,350,000	20,250,000	22,414,328		(17,949)			8.125	7.255	MS	484,419	1,645,244	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY			2	1FE	18,189,520	93.8880	16,899,793	18,000,000	17,994,508		120			3.335	3.337	JAJO	153,415	609,681	10/03/2002	10/01/2042
05379H-AA-2	AVISTA CAPITAL CAP SECS BNDS			1	3AM	19,824,880	75.2200	15,044,000	20,000,000	19,888,502		4,374			1.109	1.136	MJSD	19,093	224,891	01/14/1999	06/01/2037
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				4AM	10,573,378	126.5650	12,656,520	10,000,000	10,452,377		(21,415)			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	126.5650	3,796,956	3,000,000	2,987,333		573			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	126.5650	8,859,564	7,000,000	6,970,445		1,336			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	99.3750	2,881,875	2,900,000	2,815,730		(837)			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	84.0000	16,800,000	20,000,000	19,667,060		26,210			0.780	0.924	FMAN	25,567	160,400	01/22/1998	02/01/2027
33716P-AA-8	FIRST TENNESSEE CAP II CO GTY SERIES B				4AM	5,000,000	97.5000	4,875,000	5,000,000	5,000,000					6.300	6.300	AO	66,500	315,000	03/24/2004	04/15/2034
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SERIES A				4AM	1,214,170	134.6740	1,346,740	1,000,000	1,161,261		(6,420)			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	118.9610	13,085,655	11,000,000	11,039,205		(1,040)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
40427P-AA-3	HSBC AMERICAS INC CAP SEC SERIES 144A			1	2	10,000,000	100.8170	10,081,690	10,000,000	10,000,000					7.808	7.808	JD	34,702	780,800	12/03/1996	12/15/2026
40427Q-AA-1	HSBC AMERICAS INC CAP SEC II SERIES 144A			1	3AM	4,394,718	101.3070	4,295,400	4,240,000	4,273,520		(12,386)			8.380	8.007	MN	45,401	355,312	10/29/1997	05/15/2027
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES				4AM	6,566,435	126.9690	8,272,037	6,515,000	6,553,750		(1,682)			7.750	7.677	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAP TRUST TRUPS				1AM	4,427,350	115.9740	5,798,690	5,000,000	4,576,364		17,137			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	120.3660	18,054,900	15,000,000	15,129,386		(2,161)			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	122.0430	11,289,015	9,250,000	8,300,644		37,067			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
760715-AB-8	REPUBLIC NY CAPITAL I			1	2AM	4,979,293	100.7950	5,039,760	5,000,000	4,986,444		676			7.750	7.785	MN	49,514	387,500	06/05/1997	11/15/2026
90330S-AA-8	USF&G CAPITAL NTS SERIES 144A				4AM	11,358,600	151.2990	15,129,890	10,000,000	11,275,353		(10,352)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAP TRUST III				2AM	21,460,736	96.5500	20,884,730	21,631,000	21,471,130		1,451			5.570	5.657	MJSD	56,893	1,218,179	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC				2AM	64,229,300	101.7500	66,137,500	65,000,000	64,326,310		14,228			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						273,540,003	XXX	292,581,620	272,011,000	273,938,356		13,229			XXX	XXX	XXX	2,769,363	15,910,095	XXX	XXX
4899999. Total - Hybrid Securities						309,682,396	XXX	334,813,211	308,381,000	310,103,534		16,747			XXX	XXX	XXX	3,250,264	18,412,409	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						15,625,285,783	XXX	17,027,410,436	15,350,700,760	15,586,313,125	(7,604)	(33,783,506)	14,627,471	(49,207,284)	XXX	XXX	XXX	208,300,742	721,031,123	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						958,104,587	XXX	1,039,834,743	986,023,836	969,279,740		(201,667)	132,247		XXX	XXX	XXX	4,063,682	46,547,299	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						964,635,708	XXX	1,052,763,211	993,790,144	993,089,878		4,909,074			XXX	XXX	XXX	3,824,990	45,257,121	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						639,939,852	XXX	708,435,366	648,233,171	644,217,078		767,027	237,679		XXX	XXX	XXX	7,509,615	37,621,509	XXX	XXX
8399999 - Total Bonds						18,187,965,930	XXX	19,828,443,756	17,978,747,911	18,192,899,821	(7,604)	(28,309,072)	14,997,397	(49,207,284)	XXX	XXX	XXX	223,699,029	850,457,052	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
00855W-20-4	AGSTAR FINANCIAL SERVICE SERIES 144A			1,500.000	1,000.00	0.000	1,500,000	1,030.313	1,545,469	1,500,000		101,250							P3UFE	05/24/2013
172967-35-8	CITIGROUP INC SERIES J			160,000.000	25.00	0.000	4,000,000	27.120	4,339,200	4,000,000		285,000							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	1,220.313	20,745,312	16,843,715		1,508,750							P2UFE	08/01/2004
74251V-20-1	PRINCIPAL FINL GROUP			250,000.000	100.00	0.000	25,000,000	100.000	25,000,000	25,000,000		1,390,750							P3UFE	06/14/2005
86788X-20-3	SUNTRUST BANK REIT SERIES B PFD 144A			50.000	100,000.00	0.000	4,901,200	121,465.617	6,073,281	4,901,200		450,000							P2UFE	09/01/2000
902973-86-6	US BANCORP PREFERRED			39,100.000	1,000.00	0.000	39,379,261	817.500	31,964,250	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	10,715,075	1,251.250	11,964,453	12,261,887		868,230			(177,203)		(177,203)		RP2UFE	08/01/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							102,339,251	XXX	101,631,965	103,886,063	349,728	5,991,486			(177,203)		(177,203)		XXX	XXX
8999999 - Total Preferred Stocks							102,339,251	XXX	101,631,965	103,886,063	349,728	5,991,486			(177,203)		(177,203)		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
000009-99-3	IAP WORLDWIDE BL			9.000	7,650	850.000	7,650	7,650								U	09/01/2014
001055-10-2	AFLAC INC			25,300.000	1,545,577	61.090	1,545,577	1,610,651		37,950		(144,463)		(144,463)		L	11/01/2013
002824-10-0	ABBOTT LABORATORIES			48,500.000	2,183,470	45.020	2,183,470	1,094,257		42,680		324,465		324,465		L	02/01/2011
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	6,154	0.002	6,154	2,564				1,026		1,026		U	02/13/2007
006ESC-9F-6	ADELPHIA CONTINGENT VALUE			2,625,000.000		0.000										U	02/13/2007
014491-10-4	ALEXANDER AND BALDWIN INC			34,355.000	1,348,777	39.260	1,348,777	1,189,667		5,840		(84,857)		(84,857)		L	05/30/2013
031162-10-0	AMGEN INC			12,962.000	2,064,717	159.290	2,064,717	1,426,570		30,307		558,828		558,828		L	11/26/2014
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT			229,743.000	8,534,952	37.150	8,534,952	6,689,172		193,724		2,016,551		2,016,551		L	10/07/2014
045604-10-5	ASSOCIATED ESTATES REALTY CP REIT			99,392.000	2,306,888	23.210	2,306,888	2,253,011	20,872			53,878		53,878		L	12/08/2014
053015-10-3	AUTOMATIC DATA PROCESSING			60,332.000	5,029,879	83.370	5,029,879	2,904,068	29,563	109,329		747,294		747,294		L	11/03/2014
053484-10-1	AVALON BAY COMMUNITIES INC			97,453.000	15,922,846	163.390	15,922,846	11,682,637	113,045	420,671		4,240,208		4,240,208		L	04/29/2014
09247X-10-1	BLACKROCK INC			5,938.000	2,123,191	357.560	2,123,191	1,544,340		45,841		247,876		247,876		L	02/05/2014
12508E-10-1	CDK GLOBAL INC			8,633.000	351,899	40.760	351,899	119,177		1,036		232,721		232,721		L	10/01/2014
126117-10-0	CNA FINANCIAL CORP			25,800.000	998,718	38.710	998,718	689,788		51,600		(107,844)		(107,844)		L	07/11/2012
126650-10-0	CVS CAREMARK CORP			23,464.000	2,259,818	96.310	2,259,818	1,340,204		25,810		580,499		580,499		L	04/24/2013
133131-10-2	CAMDEN PROPERTY TRUST			138,710.000	10,242,346	73.840	10,242,346	8,480,278	91,549	332,642		2,145,287		2,145,287		L	12/04/2014
14149Y-10-8	CARDINAL HEALTH INC			37,558.000	3,032,057	80.730	3,032,057	1,703,634	12,864	46,525		520,527		520,527		L	06/18/2014
150838-10-0	CELADON GROUP INC			25,500.000	578,595	22.690	578,595	460,273		2,040		81,855		81,855		L	10/22/2013
154760-40-9	CENTRAL PACIFIC FINANCIAL			57,400.000	1,234,100	21.500	1,234,100	1,044,348		16,894		111,165		111,165		L	10/27/2014
15643U-10-4	CENTRUS ENERGY CORP			174,059.000	748,454	4.300	748,454	748,454					992,136	(992,136)		L	09/30/2014
166764-10-0	CHEVRON CORP			25,771.000	2,890,991	112.180	2,890,991	3,070,713		92,208		(277,961)		(277,961)		L	11/26/2014
171232-10-1	CHUBB CORP			20,506.000	2,121,756	103.470	2,121,756	1,803,876	10,253	29,338		226,586		226,586		L	08/08/2014
171340-10-2	CHURCH & DWIGHT CO. INC.			27,100.000	2,135,751	78.810	2,135,751	1,661,336		33,604		344,622		344,622		L	02/04/2014
172967-42-4	CITIGROUP INC			45,000.000	2,434,950	54.110	2,434,950	2,214,194		1,800		90,000		90,000		L	11/01/2013
178566-10-5	CITY NATIONAL BANK COMMON			10,400.000	840,424	80.810	840,424	709,099		13,068		21,241		21,241		L	06/17/2014
191216-10-0	COCA COLA CO			153,794.000	6,493,183	42.220	6,493,183	6,087,802		163,745		145,409		145,409		L	10/31/2014
194162-10-3	COLGATE-PALMOLIVE			64,184.000	4,440,891	69.190	4,440,891	4,108,283		36,694		191,314		191,314		L	11/28/2014
254687-10-6	THE WALT DISNEY CO			18,284.000	1,722,170	94.190	1,722,170	1,122,919	21,027	15,151		315,066		315,066		L	11/26/2014
25746U-10-9	DOMINION RESOURCES INC			16,712.000	1,285,153	76.900	1,285,153	1,015,818		37,333		195,249		195,249		L	09/30/2014
263534-10-9	DUPONT EI DE NEMOURS			30,800.000	2,277,352	73.940	2,277,352	1,235,613		56,672		276,276		276,276		L	07/12/2006
268648-10-2	EMC CORP MASS			64,100.000	1,906,334	29.740	1,906,334	1,607,703	7,372	27,563		294,219		294,219		L	11/01/2013
278642-10-3	EBAY INC			21,400.000	1,200,968	56.120	1,200,968	1,127,224				24,646		24,646		L	03/31/2014
278865-10-0	ECOLAB INC			18,443.000	1,927,662	104.520	1,927,662	1,555,928	6,086	18,777		(4,354)		(4,354)		L	11/03/2014
28140H-20-3	EDUCATION REALTY TRUST INC			205,633.000	7,524,111	36.590	7,524,111	6,049,911				1,474,201		1,474,201		L	12/22/2014
291011-10-4	EMERSON ELECTRIC CO			22,544.000	1,391,641	61.730	1,391,641	1,296,995		34,993		(160,295)		(160,295)		L	09/30/2014
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT			165,135.000	8,512,709	51.550	8,512,709	4,886,773	53,669	202,290		2,529,868		2,529,868		L	06/02/2011
29476L-10-7	EQUITY RESIDENTIAL			218,794.000	15,718,161	71.840	15,718,161	12,737,906	109,397	345,583		3,550,924		3,550,924		L	12/22/2014
297178-10-5	ESSEX PROPERTY TRUST INC REIT			72,404.000	14,958,666	206.600	14,958,666	9,924,167	94,125	363,468		4,567,968		4,567,968		L	11/16/2012
30225T-10-2	EXTRA SPACE STORAGE INC REIT			75,739.000	4,441,335	58.640	4,441,335	2,044,254		129,855		1,108,381		1,108,381		L	06/13/2014
30231G-10-2	EXXON MOBIL CORPORATION			29,693.000	2,745,118	92.450	2,745,118	2,725,764		65,169		(220,436)		(220,436)		L	11/26/2014
345550-10-7	FOREST CITY ENTERPRISES INC			87,041.000	1,853,973	21.300	1,853,973	1,537,792				123,364		123,364		L	12/22/2014
35137T-10-8	FOX CHASE BANCORP INC			2,900.000	48,343	16.670	48,343	49,969		1,740		(2,059)		(2,059)		L	09/23/2013
354613-10-1	FRANKLIN RESOURCES			54,600.000	3,023,202	55.370	3,023,202	2,818,857	35,490	25,296		(119,172)		(119,172)		L	06/17/2014
359694-10-6	H.B. FULLER CO			21,600.000	961,848	44.530	961,848	988,048		9,290		(134,638)		(134,638)		L	09/25/2014
369550-10-8	GENERAL DYNAMICS CORP			10,383.000	1,428,908	137.620	1,428,908	717,257		25,127		436,813		436,813		L	04/24/2013
370023-10-3	GENERAL GROWTH PROPERTIES			0.000		0.000				1,121						L	07/30/2013
42809H-10-7	HESS CORP			44,700.000	3,299,754	73.820	3,299,754	1,885,175		42,600		(376,817)		(376,817)		L	12/16/2014
437076-10-2	HOME DEPOT INC			31,000.000	3,254,070	104.970	3,254,070	2,374,535		51,982		745,390		745,390		L	07/15/2014
438516-10-6	HONEYWELL INC			21,933.000	2,191,545	99.920	2,191,545	1,700,171		37,745		179,177		179,177		L	06/06/2014
448579-10-2	HYATT HOTELS CORP			22,600.000	1,360,746	60.210	1,360,746	1,000,337				242,950		242,950		L	10/15/2013
452308-10-9	ILLINOIS TOOL WORKS INC			27,300.000	2,585,310	94.700	2,585,310	2,084,600	13,241	47,639		289,926		289,926		L	11/01/2013
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP			2,100.000	460,509	219.290	460,509	397,540		5,460		(11,823)		(11,823)		L	11/13/2013
459200-10-1	INTL BUSINESS MACHINES			7,093.000	1,138,001	160.440	1,138,001	1,310,914		25,931		(159,839)		(159,839)		L	10/31/2014
461203-10-1	INVACARE CORP			44,400.000	744,144	16.760	744,144	771,210	555	1,840		(183,030)		(183,030)		L	09/23/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
464287-59-8	ISHARES RUSSELL 1000 VALUE			607,059.000	63,376,960	104.400	63,376,960	61,568,174		375,247		1,808,786		1,808,786		L	12/05/2014
46625H-10-0	JPMORGAN CHASE & CO			53,200.000	3,329,256	62.580	3,329,256	2,776,677		82,992		218,120		218,120		L	11/06/2013
478160-10-4	JOHNSON & JOHNSON			65,868.000	6,887,817	104.570	6,887,817	4,622,717		179,226		840,698		840,698		L	11/26/2014
489398-10-7	KENNEDY-WILSON HOLDINGS INC			49,434.000	1,250,680	25.300	1,250,680	1,168,017	4,449	9,674		82,663		82,663		L	09/16/2014
513847-10-3	LANCASTER COLONY CORP			15,600.000	1,460,784	93.640	1,460,784	1,218,464		27,768		85,644		85,644		L	10/07/2013
524901-10-5	LEGG MASON INC			45,400.000	2,422,998	53.370	2,422,998	1,499,238	7,264	26,332		449,006		449,006		L	09/26/2013
527288-10-4	LEUCADIA NATIONAL CORP			57,700.000	1,293,634	22.420	1,293,634	1,602,828		14,425		(341,584)		(341,584)		L	11/01/2013
532457-10-8	ELI LILLY & CO			15,200.000	1,048,648	68.990	1,048,648	897,259		21,070		151,389		151,389		L	06/17/2014
539830-10-9	LOCKHEED MARTIN CORP			22,485.000	4,329,936	192.570	4,329,936	2,420,685		122,677		980,420		980,420		L	04/25/2014
548661-10-7	LOWE'S COMPANIES INC			37,873.000	2,605,662	68.800	2,605,662	1,451,750		31,056		729,055		729,055		L	04/24/2013
571748-10-2	MARSH & MCLENNAN COS			72,888.000	4,172,109	57.240	4,172,109	3,214,877		61,682		582,270		582,270		L	11/04/2014
577081-10-2	MATTEL INC			37,075.000	1,147,286	30.945	1,147,286	1,511,459		49,924		(457,420)		(457,420)		L	08/11/2014
57772K-10-1	MAXIM INTEGRATED PRODUCTS			39,600.000	1,262,052	31.870	1,262,052	1,154,640		40,768		155,164		155,164		L	10/27/2014
580135-10-1	MCDONALDS CORP			64,603.000	6,053,301	93.700	6,053,301	6,254,590		168,354		(146,925)		(146,925)		L	11/28/2014
585055-10-6	MEDTRONIC INC			36,951.000	2,667,862	72.200	2,667,862	1,725,103	11,270	43,233		547,244		547,244		L	04/24/2013
58933Y-10-5	MERCK & CO INC			135,552.000	7,697,998	56.790	7,697,998	6,443,443	60,143	231,090		880,790		880,790		L	12/31/2014
59156R-10-8	METLIFE INC			22,300.000	1,206,207	54.090	1,206,207	1,057,661		29,548		3,791		3,791		L	11/01/2013
594918-10-4	MICROSOFT CORP			130,446.000	6,059,217	46.450	6,059,217	3,962,541		148,517		1,163,415		1,163,415		L	11/25/2014
59522J-10-3	MID-AMERICA APARTMENT COMM			10,628.000	793,699	74.680	793,699	649,596		31,034		148,154		148,154		L	11/27/2013
609207-10-5	MONDELEZ INTERNATIONAL			33,900.000	1,231,418	36.325	1,231,418	1,081,458	5,085	18,875		38,972		38,972		L	02/26/2014
626717-10-2	MURPHY OIL CORP			72,000.000	3,637,440	50.520	3,637,440	3,550,412		69,923		(731,802)		(731,802)		L	12/31/2014
64110D-10-4	NETAPP INC			28,100.000	1,164,745	41.450	1,164,745	1,158,221		17,703		8,711		8,711		L	11/01/2013
651639-10-6	NEWMONT MINING CORP			71,700.000	1,355,130	18.900	1,355,130	2,057,466		16,133		(296,121)		(296,121)		L	12/18/2013
654106-10-3	NIKE INC CLASS B			29,981.000	2,882,673	96.150	2,882,673	1,888,004	8,395	26,024		562,887		562,887		L	06/04/2014
666807-10-2	NORTHROP GRUMMAN CORP			25,981.000	3,829,340	147.390	3,829,340	2,308,446		68,380		834,913		834,913		L	05/01/2014
68389X-10-5	ORACLE CORPORATION			58,380.000	2,625,349	44.970	2,625,349	1,947,256		26,047		387,292		387,292		L	09/29/2014
68633D-10-3	ORITANI FINANCIAL CORP			92,500.000	1,424,500	15.400	1,424,500	1,492,094		87,875		(57,530)		(57,530)		L	01/22/2014
693475-10-5	PNC BANK CORP			49,509.000	4,516,706	91.230	4,516,706	3,477,634		91,505		670,687		670,687		L	08/05/2014
695263-10-3	PACWEST BANCORP			31,600.000	1,436,536	45.460	1,436,536	1,129,249		37,925		101,047		101,047		L	11/05/2014
69860T-10-0	PANOLAM INDUSTRIES INTL			298.000	219,328	736.000	219,328	161,250				(19,072)		(19,072)		U	01/20/2010
701590-10-4	PARKWAY PROPERTIES INC			40,000.000	735,600	18.390	735,600	732,399		30,000		(27,129)		(27,129)		L	01/14/2014
703395-10-3	PATTERSON COS INC			36,400.000	1,750,840	48.100	1,750,840	1,475,286		27,664		251,160		251,160		L	11/01/2013
704326-10-7	PAYCHEX INC			42,600.000	1,966,842	46.170	1,966,842	1,644,730		62,196		27,264		27,264		L	11/01/2013
713448-10-8	PEPSICO INC			32,600.000	3,082,656	94.560	3,082,656	2,638,803	21,353	79,707		378,812		378,812		L	11/01/2013
717081-10-3	PFIZER INC			47,731.000	1,486,821	31.150	1,486,821	1,456,418		47,329		30,094		30,094		L	06/04/2014
729251-10-8	PLUM CREEK TIMBER CO INC REITS			34,921.000	1,494,270	42.790	1,494,270	1,526,592		59,569		(117,152)		(117,152)		L	03/07/2014
737464-10-7	POST PROPERTIES INC REITS			106,307.000	6,247,662	58.770	6,247,662	5,203,106	42,523	104,422		1,036,461		1,036,461		L	07/21/2014
737630-10-3	POTLATCH CORP			78,825.000	3,300,403	41.870	3,300,403	3,257,303		29,559		43,099		43,099		L	10/13/2014
74005P-10-4	PRAXAIR INC			23,319.000	3,021,210	129.560	3,021,210	2,647,333		55,268		(876)		(876)		L	11/03/2014
742718-10-9	PROCTOR & GAMBLE CO/THE			67,685.000	6,165,427	91.090	6,165,427	5,309,922		170,018		658,672		658,672		L	06/04/2014
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			26,500.000	1,097,365	41.410	1,097,365	850,162		39,220		248,305		248,305		L	09/27/2013
74460D-10-9	PUBLIC STORAGE REIT			58,290.000	10,774,907	184.850	10,774,907	7,073,073		311,678		1,926,583		1,926,583		L	11/12/2014
76117W-10-9	RESOLUTE FOREST PRODUCTS			37,976.000	668,757	17.610	668,757	531,439				60,382		60,382		L	08/12/2013
78462F-10-3	SPDR TRUST SERIES 1			119,565.000	24,570,608	205.500	24,570,608	23,373,035	135,697			1,197,572		1,197,572		L	10/23/2014
855707-10-5	STATE AUTO FINANCIAL CORP			41,100.000	913,242	22.220	913,242	624,521		16,440		40,278		40,278		L	12/18/2009
872540-10-9	TJX COMPANIES INC			50,431.000	3,458,558	68.580	3,458,558	2,755,258		28,470		383,711		383,711		L	11/04/2014
89816T-20-2	TRUMP ENTERTAINMENT RESORTS			343.000	3	0.010	3	1,000				3		3		U	07/19/2010
902653-10-4	UDR INC REIT			471,910.000	14,544,266	30.820	14,544,266	11,536,344		472,234		3,487,575		3,487,575		L	07/30/2014
902973-30-4	US BANCORP			20,900.000	939,455	44.950	939,455	857,732	5,121	15,048		81,723		81,723		L	02/26/2014
911312-10-6	UNITED PARCEL SERVICE - CL B			33,210.000	3,691,956	111.170	3,691,956	2,807,215		87,361		224,187		224,187		L	09/29/2014
913017-10-9	UNITED TECHNOLOGIES			25,388.000	2,919,620	115.000	2,919,620	2,446,219		53,230		63,473		63,473		L	09/30/2014
91324P-10-2	UNITEDHEALTH GROUP INC			33,511.000	3,387,627	101.090	3,387,627	2,084,840		46,896		870,770		870,770		L	04/25/2014
922908-36-3	VANGUARD S&P 500			544,885.000	102,683,578	188.450	102,683,578	100,464,801		556,071		2,218,777		2,218,777		L	12/26/2014
92343E-10-2	VERISIGN INC			30,400.000	1,732,800	57.000	1,732,800	1,596,715				(2,434)		(2,434)		L	03/19/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
931142-10-3	WAL-MART STORES INC			68,201.000	5,857,102	85.880	5,857,102	4,670,036	32,736	119,497		539,013		539,013		L	08/05/2014
949746-10-1	WELLS FARGO & CO			32,900.000	1,803,578	54.820	1,803,578	1,216,328		44,415		309,918		309,918		L	04/24/2013
962166-10-4	WEYERHAEUSER CO REITS			273,506.000	9,816,130	35.890	9,816,130	6,965,919		253,305		1,126,923		1,126,923		L	09/10/2014
983919-10-1	XILINX INC			29,500.000	1,277,055	43.290	1,277,055	1,308,828		28,504		(39,715)		(39,715)		L	07/24/2014
G29183-10-3	EATON CORP PLC			10,500.000	713,580	67.960	713,580	730,049				(16,469)		(16,469)		L	11/25/2014
G91442-10-6	TYCO INTERNATIONAL PLC			52,600.000	2,307,036	43.860	2,307,036	1,848,533				458,503		458,503		L	11/17/2014
000006-00-7	CANADIAN NAT'L RAILWAY		C	32,125.000	2,219,419	69.087	2,219,419	1,776,974		23,650		524,650		524,650	(82,204)	U	11/03/2014
257559-20-3	DOMTAR CORP		A	19,400.000	780,268	40.220	780,268	310,118	7,275	25,495		(134,830)		(134,830)		L	06/18/2014
29250N-10-5	ENBRIDGE INC COMMON		A	33,618.000	1,728,301	51.410	1,728,301	1,480,138		36,136		260,732		260,732		L	01/09/2014
496902-40-4	KINROSS GOLD CORP COMMON		A	109,300.000	308,226	2.820	308,226	527,685				(170,508)		(170,508)		L	12/18/2013
867224-10-7	SUNCOR ENERGY INC		A	58,100.000	1,846,418	31.780	1,846,418	2,073,044		40,270		(192,696)		(192,696)		L	11/21/2014
87425E-10-3	TALISMAN ENERGY INC COMMON		A	63,400.000	496,422	7.830	496,422	548,410		13,879		(51,988)	119,949	(171,937)		L	03/31/2014
252430-20-5	DIAGEO CAPITAL PLC		F	21,200.000	2,418,708	114.090	2,418,708	2,542,900		11,968		(124,192)		(124,192)		L	11/28/2014
37733W-10-5	GLAXOSMITHKLINE PLC - ADR		R	40,800.000	1,743,792	42.740	1,743,792	1,881,003	674			(137,211)		(137,211)		L	12/01/2014
80105N-10-5	SANOFI		F	30,500.000	1,391,105	45.610	1,391,105	1,495,869		30,847		(104,764)		(104,764)		L	11/17/2014
806857-10-8	SCHLUMBERGER LTD		R	18,650.000	1,592,897	85.410	1,592,897	1,890,994	7,460	11,316		(298,097)		(298,097)		L	11/25/2014
B6399C-10-7	ANHEUSER-BUSCH INBEV NV		D	19,465.000	2,210,743	113.575	2,210,743	1,935,982		45,794		371,484		371,484	(235,726)	U	11/03/2014
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE		D	111,081.000	3,779,037	34.021	3,779,037	2,966,054		60,706		1,035,139		1,035,139	(273,252)	U	12/18/2014
G1093E-10-8	BIG YELLOW GROUP PLC		D	269,076.000	2,550,905	9.480	2,550,905	2,003,389	43,634	48,346		487,050		487,050	(112,826)	U	11/19/2014
G1151C-10-1	ACCENTURE PLC		F	32,973.000	2,944,819	89.310	2,944,819	2,523,161		59,713		246,312		246,312		L	09/30/2014
G1245Z-10-8	BG GROUP PLC		D	144,334.000	1,946,707	13.488	1,946,707	2,435,807		31,662		(820,422)		(820,422)	(127,389)	U	11/27/2014
G196F1-10-0	CATLIN GROUP LTD		D	134,600.000	1,408,262	10.463	1,408,262	1,066,882		69,744		178,468		178,468	(64,323)	U	11/01/2013
G42089-11-3	DIAGEO PLC		D	69,953.000	2,016,237	28.823	2,016,237	2,140,309		51,658		(101,970)		(101,970)	(132,370)	U	09/30/2014
G491BT-10-8	INVESCO LTD		F	100,500.000	3,971,760	39.520	3,971,760	3,254,458		97,988		313,560		313,560		L	10/15/2013
G9283N-10-1	UNITE GROUP PLC		D	314,700.000	2,281,736	7.251	2,281,736	1,336,013		23,369		247,380		247,380	(86,754)	U	11/04/2014
G98290-10-2	XL GROUP PLC		F	17,100.000	587,727	34.370	587,727	508,143		10,944		76,306		76,306		L	02/11/2014
G9877R-10-4	KENNEDY WILSON EUROPE REAL EST		D	111,426.000	1,832,967	16.450	1,832,967	1,831,031		9,698		85,761		85,761	(83,825)	U	10/21/2014
H0023R-10-5	ACE LTD		F	26,423.000	3,035,474	114.880	3,035,474	2,467,988	17,173	56,164		299,155		299,155		L	12/01/2014
H57312-64-9	NESTLE SA		D	33,600.000	2,466,784	73.416	2,466,784	2,335,992		53,308		250,214		250,214	(250,490)	U	11/01/2013
H69293-21-7	ROCHE HOLDING AG		D	19,198.000	5,214,653	271.625	5,214,653	4,985,648		99,149		336,594		336,594	(493,636)	U	12/19/2014
L4121J-10-1	GAGFAH SA		D	30,528.000	683,398	22.386	683,398	412,877				284,555		284,555	(51,264)	U	10/10/2013
Q6188C-10-6	MIRABELA NICKEL LTD		D	7,571,821.000	182,794	0.024	182,794	322,917				(120,830)		(120,830)	(19,293)	U	11/03/2014
R67787-10-2	ORKLA ASA		D	130,900.000	893,030	6.822	893,030	981,528		46,352		50,904		50,904	(186,272)	U	03/27/2014
W30316-11-6	FASTIGHETS AB BALDER		D	58,422.000	822,793	14.084	822,793	516,083				317,338		317,338	(94,903)	U	11/26/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					588,993,374	XXX	588,993,374	503,249,971	1,029,360	9,157,235		55,196,423	1,112,085	54,084,338	(2,294,527)	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			34,500.000	5,180,175	150.150	5,180,175	3,014,703				1,089,855		1,089,855		L	10/15/2013
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	106,054,654	5,302.733	106,054,654	62,000,000				9,345,104		9,345,104		U	10/11/1989
000000-00-0	Symetra National Life Insurance Co			20,000.000	9,955,333	497.767	9,955,333	7,000,000				(36,750)		(36,750)		U	04/25/1983
000000-00-0	Symetra Reinsurance Company			20,000.000	20,196,320	1,009.816	20,196,320	17,000,000				3,196,320		3,196,320		U	12/03/2014
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					141,386,482	XXX	141,386,482	89,014,703				13,594,529		13,594,529		XXX	XXX
723682-10-0	Pioneer Fund A			6,644.059	243,638	36.670	243,638	244,749		39,029		(14,480)		(14,480)		L	12/31/2014
724010-10-3	Pioneer Core Equity Fund A			1,730.557	29,731	17.180	29,731	25,755		278		2,533		2,533		L	12/31/2014
723750-10-8	Pioneer Mid Cap Value Fund A			1,649.907	43,359	26.280	43,359	39,694		4,767		842		842		L	12/31/2014
72387W-40-8	Pioneer Select Mid Cap Growth Fund A			7,647.866	282,971	37.000	282,971	183,865		37,806		(13,828)		(13,828)		L	12/31/2014
9299999. Subtotal - Mutual Funds					599,699	XXX	599,699	494,063		81,880		(24,933)		(24,933)		XXX	XXX
723755-10-4	Pioneer Cash Reserves Fund A			2,540.790	2,541	1.000	2,541	2,541								L	12/31/2014
9399999. Subtotal - Money Market Mutual Funds					2,541	XXX	2,541	2,541								XXX	XXX
9799999 - Total Common Stocks					730,982,096	XXX	730,982,096	592,761,278	1,029,360	9,239,115		68,766,019	1,112,085	67,653,934	(2,294,527)	XXX	XXX
9899999 - Total Preferred and Common Stocks					833,321,347	XXX	832,614,061	696,647,341	1,379,088	15,230,601		68,766,019	1,112,085	67,476,731	(2,294,527)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 22 , the total $ value (included in Column 8) of all such issues $ 166,941,257

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
36297E-YV-1	GNMA POOL 710024 5.460% 08/20/59		01/01/2014	Interest Capitalization		6,169	6,169	
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		12/01/2014	Interest Capitalization		693,593	693,593	
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ 5.500% 06/16/33		12/01/2014	Interest Capitalization		182,760	182,760	
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ 5.250% 02/20/33		12/01/2014	Interest Capitalization		37,946	37,946	
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		12/01/2014	Interest Capitalization		569,540	569,540	
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK 6.000% 11/20/33		12/01/2014	Interest Capitalization		67,667	67,667	
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ 5.500% 09/20/35		12/01/2014	Interest Capitalization		374,013	374,013	
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z 5.000% 10/16/35		12/01/2014	Interest Capitalization		499,299	499,299	
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA 5.500% 01/20/36		12/01/2014	Interest Capitalization		463,360	463,360	
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE 4.000% 11/16/40		12/01/2014	Interest Capitalization		184,891	184,891	
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		12/17/2014	Various		29,186,154	29,326,000	100,888
912828-D5-6	US TREASURY N/B 2.375% 08/15/24		11/14/2014	Various		21,513,507	21,610,000	101,163
912828-F9-6	US TREASURY N/B 2.000% 10/31/21		11/21/2014	Deutsche Bank Securities, Inc.		13,071,369	13,100,000	16,210
912828-G3-8	US TREASURY N/B 2.250% 11/15/24		12/26/2014	Various		43,195,873	43,200,000	109,026
912828-G5-3	US TREASURY N/B 1.875% 11/30/21		12/26/2014	Morgan Stanley & Co., Inc.		42,592,478	43,100,000	56,853
912828-SF-8	US TREASURY N/B 2.000% 02/15/22		10/27/2014	Citigroup Global Markets		10,016,837	10,000,000	41,304
912828-VV-9	US TREASURY N/B 2.125% 08/31/20		12/17/2014	Deutsche Bank Securities, Inc.		971,008	950,000	6,079
912828-WE-6	US TREASURY N/B 2.750% 11/15/23		01/31/2014	Various		5,484,066	5,525,000	28,277
912828-WJ-5	US TREASURY N/B 2.500% 05/15/24		07/15/2014	Various		13,360,562	13,500,000	40,455
912828-WR-7	US TREASURY N/B 2.125% 06/30/21		07/03/2014	Barclays Capital, Inc.		9,923,478	10,000,000	1,732
0599999. Subtotal - Bonds - U.S. Governments						192,394,570	193,390,238	501,987
066836-AA-5	BAPTIST HEALTH SOUTH FL 4.590% 08/15/21		10/16/2014	Merrill Lynch		2,331,021	2,100,000	17,672
3136AH-2K-5	FNMA SERIES 2014-3 CLASS VB 3.000% 04/25/37		02/27/2014	Wells Fargo Brokerage Svcs.		8,719,440	9,276,000	2,319
3136AH-3K-4	FNMA SERIES 2014-7 CLASS VB 3.500% 06/25/34		07/31/2014	Robert W. Baird & Co., Inc.		11,677,291	11,543,816	4,489
3136AK-YF-4	FNMA SERIES 2014-56 CLASS VB 3.500% 09/25/34		09/10/2014	Morgan Stanley & Co., Inc.		1,898,359	1,880,000	2,559
3137BA-G7-1	FREDDIE MAC SERIES 4323 CLASS WB 3.500% 04/15/29		06/03/2014	Auriga USA LLC		1,989,106	1,973,687	959
3137BD-3U-8	FREDDIE MAC SERIES 4379 CLASS VB 3.500% 08/15/39		08/20/2014	BNP Paribas		9,975,406	9,760,000	26,569
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		12/01/2014	Interest Capitalization		600,183	600,183	
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		12/01/2014	Interest Capitalization		548,335	548,335	
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		12/01/2014	Interest Capitalization		56,671	56,671	
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		02/01/2014	Interest Capitalization		11,102	11,102	
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		12/01/2014	Interest Capitalization		277,633	277,633	
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ 6.000% 03/25/34		12/01/2014	Interest Capitalization		222,205	222,205	
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		08/01/2014	Interest Capitalization		47,884	47,884	
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ 4.500% 10/15/33		12/01/2014	Interest Capitalization		725,283	725,283	
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		12/01/2014	Interest Capitalization		583,255	583,255	
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ 4.500% 10/15/33		12/01/2014	Interest Capitalization		91,081	91,081	
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		07/01/2014	Interest Capitalization		219,827	219,827	
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		12/01/2014	Interest Capitalization		674,211	674,211	
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ 6.000% 03/15/34		12/01/2014	Interest Capitalization		93,967	93,967	
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ 6.000% 08/15/36		12/01/2014	Interest Capitalization		1,004,458	1,004,458	
542690-3K-6	LONG ISLAND NY PWR AUTH SERIES B 3.407% 09/01/21		12/04/2014	Barclays Capital, Inc.		6,485,000	6,485,000	
542690-3L-4	LONG ISLAND NY PWR AUTH SERIES B 3.633% 09/01/22		12/04/2014	Barclays Capital, Inc.		12,500,000	12,500,000	
542690-3M-2	LONG ISLAND NY PWR AUTH SERIES B 3.883% 09/01/24		12/05/2014	Various		8,906,900	8,880,000	
542690-3N-0	LONG ISLAND NY PWR AUTH SERIES B 3.983% 09/01/25		12/05/2014	Raymond James & Associates		2,514,300	2,500,000	
542690-3P-5	LONG ISLAND NY PWR AUTH SERIES B 4.133% 09/01/26		12/05/2014	Raymond James & Associates		1,509,030	1,500,000	
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH SERIES C 3.283% 07/01/22		06/11/2014	Morgan Stanley & Co., Inc.		1,500,000	1,500,000	
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH SERIES C 3.483% 07/01/23		06/11/2014	Morgan Stanley & Co., Inc.		4,000,000	4,000,000	
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH SERIES C 3.833% 07/01/25		06/11/2014	Morgan Stanley & Co., Inc.		6,645,000	6,645,000	
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE 6.547% 11/15/31		10/23/2014	Samuel A. Ramirez & Co.		2,466,835	1,920,000	56,924
927063-CG-0	VLG CENTER FL CDD UTILITY REVE SERIES B 3.088% 10/01/19		09/25/2014	Citigroup Global Markets, Inc.		1,545,000	1,545,000	
927063-CH-8	VLG CENTER FL CDD UTILITY REVE SERIES B 4.156% 10/01/24		09/25/2014	Citigroup Global Markets, Inc.		3,250,000	3,250,000	
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE SERIES B 5.015% 10/01/36		09/25/2014	Citigroup Global Markets, Inc.		5,000,000	5,000,000	
927063-CK-1	VLG CENTER FL CDD UTILITY REVE SERIES B 4.756% 10/01/29		09/25/2014	Citigroup Global Markets, Inc.		2,000,000	2,000,000	
927063-CR-6	VLG CENTER FL CDD UTILITY REVE SERIES A 3.956% 10/01/23		09/25/2014	Citigroup Global Markets, Inc.		1,700,000	1,700,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						101,768,783	101,114,598	111,491
000000-00-0	KINETIC CONCEPTS BANK LOAN 12.000% 05/04/18		01/22/2014	Tax Free Exchange		1,135,678	1,174,079	
000000-00-0	IAP BANK LOAN 24.000% 07/18/19		09/01/2014	Taxable Exchange		64,705	71,894	
000000-00-0	FIELDWOOD ENERGY LLC BANK LOAN 0.269% 09/30/20		08/21/2014	Various		919,879	899,814	
000000-00-0	GRIFOLS BANK LOAN 9.508% 04/01/21		03/07/2014	Morgan Stanley & Co., Inc.		213,388	213,388	
000000-00-0	FTS INTERNATIONAL BANK LOAN 6.900% 04/14/21		04/11/2014	Wells Fargo Brokerage Svcs.		179,100	180,000	
000000-00-0	JONAH ENERGY LLC BANK LOAN 9.000% 05/08/21		05/08/2014	Citigroup Global Markets		607,193	616,440	
000000-00-0	CATALENT PHARMA SOLUTION BANK LOAN 12.750% 05/08/21		05/08/2014	Morgan Stanley & Co., Inc.		988,935	993,905	
000000-00-0	MPG HOLDCO I INC BANK LOAN 3.729% 10/13/21		10/10/2014	Goldman Sachs & Co.		696,195	699,693	

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
000004-99-4	TARGUS GROUP INTL INC BANK LOAN 12.706% 05/24/16		11/28/2014	Direct		4,090	4,090	
000007-00-5	TEMPLAR ENERGY BANK LOAN 8.970% 11/25/20		07/02/2014	Citigroup Global Markets		1,846,050	1,860,000	
000007-99-7	SELECT MEDICAL BANK LOAN 3.813% 06/01/18		03/04/2014	Tax Free Exchange		777,797	839,743	
000324-AA-1	AAF HLG/FIN SERIES 144A 12.000% 07/01/19		06/17/2014	JP Morgan Securities, Inc.		1,135,000	1,135,000	
00130H-BU-8	AES CORP 5.500% 03/15/24		03/04/2014	Goldman Sachs & Co.		575,000	575,000	
00287Y-AL-3	ABBVIE INC 2.900% 11/06/22		07/29/2014	Banc of America Securities		7,786,320	8,000,000	54,778
007903-AZ-0	ADVANCED MICRO DEVICES 6.750% 03/01/19		09/17/2014	Tax Free Exchange		440,000	440,000	1,320
007903-BC-0	ADVANCED MICRO DEVICES 7.000% 07/01/24		10/16/2014	JP Morgan Securities, Inc.		1,106,250	1,250,000	30,382
00828K-AF-2	AFFINION GROUP BANK LOAN 7.057% 04/30/18		05/20/2014	Tax Free Exchange		459,595	483,676	
031162-BG-4	AMGEN INC 4.100% 06/15/21		05/07/2014	BBVA Securities		9,127,810	8,500,000	142,304
031162-BM-1	AMGEN INC 3.875% 11/15/21		04/29/2014	Various		10,892,376	10,375,000	184,762
032095-AB-7	AMPHENOL CORP-CL A 4.000% 02/01/22		10/10/2014	Cantor Fitzgerald & Company		13,635,793	13,020,000	74,833
032095-AE-1	AMPHENOL CORP-CL A 3.125% 09/15/21		09/29/2014	Various		18,501,080	18,500,000	13,889
037833-AS-9	APPLE INC 3.450% 05/06/24		04/29/2014	Goldman Sachs & Co.		42,264,468	42,300,000	
043436-AM-6	ASBURY AUTOMOTIVE GROUP 144A 6.000% 12/15/24		11/19/2014	Banc of America Securities		1,875,000	1,875,000	
05279#-AF-6	AUTOLIV ASP INC 3.510% 04/23/21		03/12/2014	HSBC Bank USA		25,500,000	25,500,000	
05523U-AK-6	BAE SYSTEMS HOLDINGS SERIES 144A 3.800% 10/07/24		09/30/2014	Various		23,497,125	23,500,000	
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A 7.000% 02/01/21		02/26/2014	Goldman Sachs & Co.		567,813	575,000	3,578
06051G-FD-6	BANK OF AMERICA CORP SERIES L 2.650% 04/01/19		04/24/2014	Various		34,082,280	34,000,000	41,222
07274E-AF-0	BAYER US FINANCE LLC SERIES 144A 3.000% 10/08/21		11/24/2014	Various		50,308,525	49,920,000	94,667
07274E-AG-8	BAYER US FINANCE LLC SERIES 144A 3.375% 10/08/24		10/24/2014	Various		36,876,505	36,500,000	36,984
075887-BF-5	BECTON DICKINSON AND CO 3.734% 12/15/24		12/09/2014	Various		20,117,850	20,000,000	
09069N-AD-0	BIOSCRIP INC SERIES 144A 8.875% 02/15/21		02/06/2014	Jefferies & Co., Inc.		1,350,000	1,350,000	
124857-AM-5	CBS CORP 3.700% 08/15/24		08/11/2014	CS FIRST BOSTON		29,928,000	30,000,000	
1248EP-BD-4	CCO HLDGS LLC/CAP CORP 5.750% 09/01/23		03/10/2014	Tax Free Exchange		2,000,000	2,000,000	2,875
12527G-AC-7	CF INDUSTRIES INC 3.450% 06/01/23		09/05/2014	Various		42,081,190	43,000,000	506,575
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS 6.875% 02/01/22		10/28/2014	Tax Free Exchange		865,000	865,000	14,372
131477-AM-3	CALUMET SPECIALTY PROD SERIES 144A 6.500% 04/15/21		03/27/2014	Various		1,852,188	1,850,000	158
14149Y-AT-5	CARDINAL HEALTH INC 4.625% 12/15/20		04/14/2014	Credit Agricole Securities, US		18,167,678	16,471,000	258,160
14149Y-AZ-1	CARDINAL HEALTH INC 2.400% 11/15/19		11/07/2014	Goldman Sachs & Co.		12,975,690	13,000,000	
14149Y-BA-5	CARDINAL HEALTH INC 3.500% 11/15/24		11/07/2014	JP Morgan Securities, Inc.		7,958,640	8,000,000	
149123-CC-3	CATERPILLAR INC 3.400% 05/15/24		05/05/2014	Barclays Capital, Inc.		24,995,750	25,000,000	
14916R-AF-1	CATHOLIC HEALTH INITIATI 4.200% 08/01/23		02/06/2014	Barclays Capital, Inc.		7,137,060	7,000,000	8,167
15643U-AA-2	CENTRUS ENERGY CORP 8.000% 09/30/19		09/30/2014	Taxable Exchange		3,894,818	6,103,774	
167885-A*-3	CHICAGO PARKING METERS, LLC PRIVATE PLACEMENT 4.520% 07/15/24		07/03/2014	Direct		26,600,000	26,600,000	
170031-AB-4	CHIQUITA BRANDS INTL / L 7.875% 02/01/21		02/04/2014	Tax Free Exchange		815,584	821,000	539
172967-HD-6	CITIGROUP INC 3.875% 10/25/23		01/17/2014	Various		29,555,995	30,000,000	279,915
17322F-AG-6	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-388G CLASS D 144A 1.911% 06/15/33		11/25/2014	Various		23,701,594	23,650,000	11,028
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		06/24/2014	Citibank Mortgages		37,774,080	37,621,243	95,098
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1 3.500% 11/25/44		10/24/2014	Citibank Mortgages		34,850,456	34,550,834	100,773
189054-AT-6	CLOROX COMPANY 3.050% 09/15/22		02/24/2014	HSBC Securities, Inc.		2,881,380	3,000,000	41,175
189054-AU-3	CLOROX COMPANY 3.500% 12/15/24		12/04/2014	JP Morgan Securities, Inc.		6,993,490	7,000,000	
19122T-AE-9	COCA-COLA ENTERPRISES 3.250% 08/19/21		06/12/2014	Citibank Mortgages		13,128,930	13,000,000	97,861
205768-AJ-3	COMSTOCK RESOURCES INC 9.500% 06/15/20		10/30/2014	Banc of America Securities		1,055,000	1,000,000	36,681
217204-A*-7	COPART, INC. PRIVATE PLACEMENT 4.070% 12/03/24		11/21/2014	Direct		10,900,000	10,900,000	
217204-B*-6	COPART, INC. PRIVATE PLACEMENT 4.350% 12/03/29		11/21/2014	Direct		11,200,000	11,200,000	
22282E-AF-9	COVANTA HOLDING CORP 5.875% 03/01/24		02/20/2014	Barclays Capital, Inc.		345,000	345,000	
224044-CA-3	COX COMMUNICATIONS INC SERIES 144A 2.950% 06/30/23		04/23/2014	Credit Agricole Securities, US		9,414,100	10,000,000	96,694
23305M-AA-3	DBCORE MORTGAGE TRUST SERIES 2014-ARC CLASS A 4.238% 01/10/34		01/24/2014	Deutsche Bank Securities, Inc.		7,724,989	7,500,000	25,606
23320A-AA-0	DFC FINANCE CORP 144A 10.500% 06/15/20		06/06/2014	Jefferies & Co., Inc.		1,000,000	1,000,000	
233331-AS-6	DTE ENERGY COMPANY C 3.500% 06/01/24		05/09/2014	Various		28,487,464	28,400,000	389
233331-AT-4	DTE ENERGY COMPANY 2.400% 12/01/19		11/17/2014	JP Morgan Securities, Inc.		4,994,100	5,000,000	
233851-BE-3	DAIMLER FINANCE NA LLC SERIES 144A 2.875% 03/10/21		03/03/2014	Barclays Capital, Inc.		24,952,750	25,000,000	
237266-AG-6	DARLING INGREDIENTS IN 5.375% 01/15/22		09/09/2014	Tax Free Exchange		1,425,000	1,425,000	11,489
254010-AA-9	DIGNITY HEALTH 3.125% 11/01/22		10/07/2014	JP Morgan Securities, Inc.		7,228,025	7,430,000	102,549
254010-AC-5	DIGNITY HEALTH 2.637% 11/01/19		10/07/2014	JP Morgan Securities, Inc.		2,820,000	2,820,000	
254010-AD-3	DIGNITY HEALTH 3.812% 11/01/24		10/10/2014	Various		10,701,763	10,615,000	218
25746U-BP-3	DOMINION RESOURCES INC B 2.750% 09/15/22		02/13/2014	Deutsche Bank Securities, Inc.		3,739,480	4,000,000	47,056
260543-CC-5	DOW CHEMICAL CO/THE 4.250% 11/15/20		09/11/2014	Credit Suisse First Boston		10,754,100	10,000,000	142,847
260543-CF-8	DOW CHEMICAL CO/THE 4.125% 11/15/21		04/30/2014	Credit Agricole Securities, US		3,174,180	3,000,000	58,438
26209N-AK-9	DRIVETIME AUTO GP & ACCE 144A 8.000% 06/01/21		10/01/2014	Various		2,799,475	2,835,000	26,787
26817C-AB-7	DYNCORP INTERNTL INC 10.375% 07/01/17		10/20/2014	Royal Bank of Canada		406,250	500,000	16,139
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A 5.250% 10/01/20		02/04/2014	First Tennessee Bank		6,778,440	6,000,000	110,250
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A 3.300% 10/15/22		05/06/2014	Various		5,873,820	6,000,000	13,200
26884T-AL-6	ERAC USA FINANCE LLC 144A 3.850% 11/15/24		05/19/2014	Banc of America Securities		3,494,050	3,500,000	

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
278062-AE-4	EATON CORP 4.150% 11/02/42		12/04/2014	First Tennessee Bank		4,734,030	4,870,000	20,772
29270R-AA-0	ENERGY AND EXPLORATION 144A 8.000% 07/01/19		07/16/2014	Citigroup Global Markets, Inc.		1,543,850	1,540,000	
29276K-AS-0	ENERGY XXI GULF COAST IN 7.500% 12/15/21		05/23/2014	Tax Free Exchange		2,791,627	2,785,000	91,673
29276K-AT-8	ENERGY XXI GULF COAST IN 144A 6.875% 03/15/24		05/12/2014	Credit Suisse First Boston		315,000	315,000	
29355X-AC-1	ENPRO INDUSTRIES INC 144A 5.875% 09/15/22		09/11/2014	Banc of America Securities		1,126,090	1,135,000	
29362U-AA-2	ENTEGRIS INC SERIES 144A 6.000% 04/01/22		03/25/2014	Goldman Sachs & Co.		500,000	500,000	
30219G-AK-4	EXPRESS SCRIPTS HOLDING 3.500% 06/15/24		08/05/2014	First Tennessee Bank		1,585,712	1,600,000	9,800
30227C-AB-3	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		01/09/2014	Tax Free Exchange		295,685	300,000	4,900
31428X-AY-2	FEDEX CORP 4.000% 01/15/24		09/04/2014	Various		47,774,650	46,000,000	478,778
33767B-AB-5	FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/25		05/20/2014	Various		36,601,832	36,400,000	9,498
340630-AA-0	FLORIDA EAST COAST HLDGS SERIES 144A 6.750% 05/01/19		04/15/2014	JP Morgan Securities, Inc.		1,545,000	1,545,000	
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A 1.490% 09/15/19		03/14/2014	BNP Paribas		687,034	685,000	113
345397-VR-1	FORD MOTOR CREDIT CO 5.750% 02/01/21		06/18/2014	Goldman Sachs & Co.		17,363,100	15,000,000	340,208
361448-AQ-6	GATX CORP 3.900% 03/30/23		06/02/2014	Various		10,487,824	10,400,000	135,633
361448-AT-0	GATX CORP 2.500% 07/30/19		02/27/2014	Citibank Mortgages		2,995,980	3,000,000	
36155W-AH-9	GCI INC 6.750% 06/01/21		01/17/2014	JP Morgan Securities, Inc.		826,625	850,000	8,288
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		01/01/2014	Interest Capitalization		41,178	41,178	
36248P-AC-4	GS MORTGAGE SECURITIES TRUST SERIES 2014-NEW CLASS A2 3.706% 01/10/31		02/26/2014	Goldman Sachs & Co.		23,850,372	23,156,000	23,838
364725-BE-0	GANNETT CO INC 6.375% 10/15/23		10/16/2014	Tax Free Exchange		2,543,425	2,565,000	454
369300-AN-8	GENERAL CABLE CORP 5.750% 10/01/22		07/17/2014	Tax Free Exchange		614,426	600,000	10,158
37954F-AA-2	GLOBAL PART/ GLP FINANCE SERIES 144A 6.250% 07/15/22		06/19/2014	Banc of America Securities		1,885,000	1,885,000	
402635-AC-0	GULFPORT ENERGY CORP SERIES 144A 7.750% 11/01/20		08/13/2014	Credit Suisse First Boston		1,060,000	1,000,000	23,035
418056-AT-4	HASBRO INC 3.150% 05/15/21		05/08/2014	Various		14,524,925	14,500,000	
427093-AJ-8	HERCULES OFFSHORE INC SERIES 144A 6.750% 04/01/22		03/12/2014	Deutsche Bank Securities, Inc.		1,145,000	1,145,000	
45687A-AJ-1	INGERSOLL-RAND GL HLD CO 4.250% 06/15/23		06/10/2014	Tax Free Exchange		25,023,778	24,456,000	505,254
45687A-AL-6	INGERSOLL-RAND GL HLD CO SERIES WI 2.875% 01/15/19	E	06/10/2014	Tax Free Exchange		4,917,755	4,843,000	56,081
45867U-AB-6	INTERFACE SEC SYS HDGS L 9.250% 01/15/18		08/27/2014	Tax Free Exchange		1,130,000	1,130,000	12,195
460146-CJ-0	INTERNATIONAL PAPER CO 3.650% 06/15/24		07/16/2014	Various		27,924,430	28,000,000	20,785
465685-AJ-4	ITC HOLDINGS CORP 3.650% 06/15/24		05/28/2014	Barclays Capital, Inc.		3,986,640	4,000,000	
46625H-JT-8	JPMORGAN CHASE & CO 3.875% 02/01/24		02/05/2014	Cantor Fitzgerald & Company		5,002,800	5,000,000	6,458
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		09/12/2014	Various		8,287,303	8,493,515	10,695
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A 4.000% 01/25/44		08/13/2014	JP Morgan Securities, Inc.		7,814,925	7,527,923	14,219
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A 3.500% 01/25/44		03/31/2014	RW Pressprich & Co., Inc.		9,992,355	9,767,568	1,040
49457Q-AA-5	KINDRED ESCROW CORP II SERIES 144A 8.000% 01/15/20		12/11/2014	Citigroup Global Markets, Inc.		685,000	685,000	
494580-AC-7	KINDRED HEALTHCARE INC SERIES 144A 6.375% 04/15/22		10/01/2014	Various		2,058,488	2,070,000	41,368
501044-CS-8	KROGER CO 3.850% 08/01/23		01/14/2014	Credit Suisse First Boston		5,992,740	6,000,000	110,367
501044-CX-7	KROGER CO 3.300% 01/15/21		04/09/2014	JP Morgan Securities, Inc.		4,010,080	4,000,000	40,700
502079-AA-4	LMI AEROSPACE INC 144A 7.375% 07/15/19		06/12/2014	Royal Bank of Canada		1,375,000	1,375,000	
513075-BH-3	LAMAR MEDIA CORP SERIES WI 5.375% 01/15/24		10/06/2014	Tax Free Exchange		750,000	750,000	9,070
524660-AX-5	LEGGETT & PLATT INC 3.800% 11/15/24		11/21/2014	Various		16,742,796	16,700,000	26,621
53217V-AC-3	LIFE TECHNOLOGIES CORP 6.000% 03/01/20		04/14/2014	Credit Agricole Securities, US		12,838,849	10,970,000	84,103
53217V-AE-9	LIFE TECHNOLOGIES CORP 5.000% 01/15/21		05/12/2014	Cantor Fitzgerald & Company		11,110,100	10,000,000	166,667
536022-AJ-5	LINN ENERGY LLC/FIN CORP SERIES WI 6.250% 11/01/19		06/28/2014	Tax Free Exchange		4,520,586	4,550,000	45,026
552676-AR-9	MDC HOLDINGS INC 5.500% 01/15/24		01/07/2014	Citigroup Global Markets, Inc.		1,525,000	1,525,000	
552953-CC-3	MGM RESORTS INTL 6.000% 03/15/23		11/20/2014	Banc of America Securities		2,305,000	2,305,000	
55616X-AF-4	MACYS RETAIL HOLDINGS 3.875% 01/15/22		08/05/2014	Various		18,805,169	18,015,000	224,034
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		09/30/2014	Various		133,417	133,417	
581557-BE-4	MCKESSON CORP 3.796% 03/15/24		07/22/2014	Various		41,559,685	41,350,000	116,274
58155Q-AD-5	MCKESSON CORP 4.750% 03/01/21		04/29/2014	First Tennessee Bank		2,757,925	2,500,000	20,122
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/20		05/22/2014	JP Morgan Securities, Inc.		4,580,268	4,250,000	35,549
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		02/20/2014	Barclays Capital, Inc.		12,974,780	13,000,000	
589433-G@-4	MEREDITH CORPORATION PRIVATE PLACEMENT 1.730% 10/15/22		10/07/2014	Direct		18,800,000	18,800,000	
59001K-AC-4	MERITOR INC 7.875% 03/01/26		01/30/2014	Tax Free Exchange		1,809,590	2,000,000	25,813
59001K-AD-2	MERITOR INC 6.250% 02/15/24		02/10/2014	JP Morgan Securities, Inc.		1,565,000	1,565,000	
595112-AZ-6	MICRON TECHNOLOGY INC SERIES 144A 5.875% 02/15/22		02/05/2014	JP Morgan Securities, Inc.		400,000	400,000	
61166W-AH-4	MONSANTO CO 2.200% 07/15/22		12/05/2014	First Tennessee Bank		5,777,793	6,150,000	54,129
61166W-AT-8	MONSANTO CO 2.750% 07/15/21		12/02/2014	First Tennessee Bank		13,909,980	14,000,000	164,694
625383-AA-2	MULTI-COLOR CORP 144A 6.125% 12/01/22		11/17/2014	Bank of America, N.A.		2,225,000	2,225,000	
626738-AC-2	MURPHY OIL USA INC 6.000% 08/15/23		06/16/2014	Tax Free Exchange		1,250,000	1,250,000	25,208
628530-AV-9	MYLAN INC 144A 3.125% 01/15/23		08/05/2014	Royal Bank of Scotland		12,601,940	13,000,000	25,955
62886E-AS-7	NCR CORPORATION 6.375% 12/15/23		07/21/2014	Tax Free Exchange		950,000	950,000	6,056
629377-BW-1	NRG ENERGY INC 6.250% 07/15/22		10/24/2014	Tax Free Exchange		1,250,000	1,250,000	21,484
629377-BX-9	NRG ENERGY INC SERIES 144A 6.250% 05/01/24		04/04/2014	Citigroup Global Markets, Inc.		975,000	975,000	
63860U-AK-6	NATIONSTAR MORT/CAP CORP 6.500% 07/01/21		05/08/2014	Various		1,317,813	1,375,000	17,613
63860U-AL-4	NATIONSTAR MORT/CAP CORP 6.500% 06/01/22		01/17/2014	Various		191,943	200,000	1,878

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64126X-AC-6	NEUSTAR INC 4.500% 01/15/23		04/09/2014	Various		1,305,350	1,505,000	13,923
651229-AP-1	NEWELL RUBBERMAID INC 2.875% 12/01/19		11/14/2014	Barclays Capital, Inc.		9,988,800	10,000,000	
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A 4.278% 10/01/34		09/22/2014	JP Morgan Securities, Inc.		3,999,960	4,000,000	
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A 3.508% 10/01/24		09/22/2014	Wells Fargo Brokerage Svcs.		11,999,880	12,000,000	
664675-AE-5	NORTHEASTERN UNIVERSITY 3.249% 03/01/20		01/10/2014	Barclays Capital, Inc.		925,000	925,000	
664675-AF-2	NORTHEASTERN UNIVERSITY 3.599% 03/01/21		01/10/2014	Barclays Capital, Inc.		1,100,000	1,100,000	
664675-AH-8	NORTHEASTERN UNIVERSITY 4.181% 03/01/23		01/10/2014	Barclays Capital, Inc.		850,000	850,000	
664675-AJ-4	NORTHEASTERN UNIVERSITY 4.311% 03/01/24		01/10/2014	Barclays Capital, Inc.		3,000,000	3,000,000	
664675-AL-9	NORTHEASTERN UNIVERSITY 4.611% 03/01/26		01/10/2014	Barclays Capital, Inc.		1,380,000	1,380,000	
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		09/11/2014	Various		18,307,566	18,400,000	68,882
674215-AG-3	OASIS PETROLEUM INC 6.875% 03/15/22		08/14/2014	Tax Free Exchange		1,900,000	1,900,000	54,064
675746-AE-1	OCWEN FINANCIAL CORP SERIES 144A 6.625% 05/15/19		05/07/2014	Barclays Capital, Inc.		1,575,000	1,575,000	
701081-AY-7	PARKER DRILLING CO 7.500% 08/01/20		03/10/2014	Tax Free Exchange		1,025,000	1,025,000	8,328
70109H-AL-9	PARKER - HANNIFIN CORP MTN 3.300% 11/21/24		11/18/2014	Morgan Stanley & Co., Inc.		6,984,600	7,000,000	
713448-CM-8	PEPSICO INC 3.600% 03/01/24		02/25/2014	Citibank Mortgages		15,972,000	16,000,000	
723456-AS-8	PINNACLE ENTERTAINMENT 6.375% 08/01/21		06/09/2014	Tax Free Exchange		1,425,000	1,425,000	32,300
723664-AB-4	PIONEER ENERGY SERVICES 6.125% 03/15/22		11/03/2014	Tax Free Exchange		750,000	750,000	6,125
737446-AE-4	POST HOLDINGS INC SERIES 144A 6.750% 12/01/21		10/20/2014	Barclays Capital, Inc.		291,000	300,000	7,988
737446-AG-9	POST HOLDINGS INC SERIES 144A 6.000% 12/15/22		05/22/2014	Barclays Capital, Inc.		1,550,000	1,550,000	
747065-AB-6	PVR PARTNERS/PENN VIRGIN 6.500% 05/15/21		02/11/2014	Tax Free Exchange		585,000	585,000	9,084
74978Q-AA-3	RSP PERMIAN INC SERIES 144A 6.625% 10/01/22		09/23/2014	Barclays Capital, Inc.		975,000	975,000	
758202-AK-1	REED ELSEVIER CAPITAL 3.125% 10/15/22		09/11/2014	Various		17,953,851	18,490,000	245,312
758766-AH-2	REGAL ENTERTAINMENT GRP 5.750% 03/15/22		02/25/2014	Credit Suisse First Boston		825,000	825,000	
76009N-AH-3	RENT-A-CENTER INC 6.625% 11/15/20		08/18/2014	Robert W. Baird & Co., Inc.		881,563	875,000	15,458
76009N-AK-6	RENT-A-CENTER INC 4.750% 05/01/21		03/11/2014	Barclays Capital, Inc.		330,594	355,000	6,230
76011Q-AA-7	RENTECH NIT PART/FINANCE SERIES 144A 6.500% 04/15/21		10/17/2014	Credit Suisse First Boston		189,150	195,000	246
76117W-AB-5	RESOLUTE FOREST PRODUCTS 5.875% 05/15/23		05/27/2014	Tax Free Exchange		2,344,616	2,365,000	4,631
761519-BD-8	REVLON CONSUMER PRODS 5.750% 02/15/21		10/01/2014	Goldman Sachs & Co.		985,000	1,000,000	8,146
761565-AC-4	REX ENERGY CORP SERIES 144A 6.250% 08/01/22		07/14/2014	Royal Bank of Canada		703,000	703,000	
762515-AA-2	RIALTO HLDS LLC/CORP SERIES 144A 7.000% 12/01/18		03/06/2014	Deutsche Bank Securities, Inc.		664,625	650,000	14,788
78355H-JW-0	RYDER SYSTEM INC 2.550% 06/01/19		02/28/2014	Various		21,026,650	21,000,000	12,042
78355H-JX-8	RYDER SYSTEM INC MTN 2.450% 09/03/19		05/01/2014	Royal Bank of Scotland		19,954,800	20,000,000	
784178-AF-2	SFX ENTERTAINMENT INC SERIES 144A 9.625% 02/01/19		01/31/2014	Barclays Capital, Inc.		1,650,000	1,650,000	
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		03/17/2014	Tax Free Exchange		3,797,251	3,885,000	27,923
790849-AJ-2	ST JUDE MEDICAL INC 3.250% 04/15/23		10/09/2014	Various		46,908,100	47,200,000	477,317
795435-AF-3	SALIX PHARMACEUTICALS LT SERIES 144A 6.000% 01/15/21		11/07/2014	Various		662,429	670,000	13,177
795758-AL-1	SALTCHUK RESOURCES PRIVATE PLACEMENT 4.500% 09/02/29		08/25/2014	Direct		6,500,000	6,500,000	
796038-AC-1	SAMSON INVESTMENT COMP 9.750% 02/15/20		08/19/2014	Tax Free Exchange		3,011,425	3,000,000	3,250
79970Y-AB-1	SANCHEZ ENERGY CORP 7.750% 06/15/21		07/18/2014	Tax Free Exchange		2,532,390	2,550,000	18,116
79970Y-AC-9	SANCHEZ ENERGY CORP SERIES 144A 6.125% 01/15/23		06/13/2014	RBC Capital Markets Corp.		1,740,000	1,740,000	
80874Y-AM-2	SCIENTIFIC GAMES INTERNA 6.250% 09/01/20		10/31/2014	Various		1,166,625	1,325,000	30,608
80874Y-AT-7	SCIENTIFIC GAMES INTERNA SERIES 144A 10.000% 12/01/22		11/21/2014	Tax Free Exchange		4,044,537	4,500,000	12,500
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1 2.500% 12/25/42		08/19/2014	JP Morgan Securities, Inc.		5,815,405	6,125,508	8,933
835898-AF-4	SOTHEBYS SERIES 144A 5.250% 10/01/22		03/05/2014	Robert W. Baird & Co., Inc.		487,500	500,000	11,594
851783-AB-6	SPRINGS INDUSTRIES INC 6.250% 06/01/21		10/01/2014	JP Morgan Securities, Inc.		406,925	410,000	8,898
851783-AB-6	SPRINGS INDUSTRIES INC 6.250% 06/01/21		06/05/2014	Tax Free Exchange		1,050,000	1,050,000	729
85207U-AE-5	SPRINT CORP 7.250% 09/15/21		12/12/2014	Banc of America Securities		961,250	1,000,000	18,528
85207U-AE-5	SPRINT CORP 7.250% 09/15/21		11/14/2014	Tax Free Exchange		4,192,324	4,100,000	48,716
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		11/14/2014	Tax Free Exchange		1,726,489	1,715,000	50,575
86184F-AB-9	STONEMOR PART CORNER FAM 7.875% 06/01/21		12/02/2014	Tax Free Exchange		2,339,097	2,335,000	511
86614W-AB-2	SUMMIT MID HLDS LLC/FI 7.500% 07/01/21		04/07/2014	Tax Free Exchange		2,310,000	2,310,000	46,200
867914-BG-7	SUNTRUST BANKS INC 2.500% 05/01/19		04/25/2014	Various		37,977,330	38,000,000	
871829-AT-4	SYSCO CORPORATION 3.000% 10/02/21		09/23/2014	Goldman Sachs & Co.		6,485,765	6,500,000	
871829-AU-1	SYSCO CORPORATION 3.500% 10/02/24		10/27/2014	Various		39,212,980	39,000,000	32,083
871829-AV-9	SYSCO CORPORATION 4.350% 10/02/34		12/04/2014	Various		44,852,913	43,250,000	250,910
87261N-AG-5	TMX FIN LLC/TITLEMAX FIN SERIES 144A 8.500% 09/15/18		04/10/2014	Jefferies & Co., Inc.		972,900	920,000	6,517
87264A-AM-7	T-MOBILE USA INC 6.000% 03/01/23		09/03/2014	Deutsche Bank Securities, Inc.		500,000	500,000	
87305Q-CF-6	TTX CO SERIES 144A 4.150% 01/15/24		12/11/2014	Various		6,267,109	6,020,000	60,984
883556-AZ-5	THERMO FISHER SCIENTIFIC 3.600% 08/15/21		05/07/2014	Royal Bank of Scotland		18,694,080	18,000,000	156,600
886546-AA-8	TIFFANY AND CO SERIES 144A 3.800% 10/01/24		12/16/2014	Various		21,093,320	21,000,000	48,133
887317-AF-2	TIME WARNER INC 4.875% 03/15/20		02/26/2014	Various		3,344,190	3,000,000	68,250
887317-AR-6	TIME WARNER INC 4.050% 12/15/23		02/04/2014	First Tennessee Bank		4,096,640	4,000,000	22,950
89148B-C#-6	TORTOISE MLP FUND INC 2.770% 04/17/18		03/26/2014	Direct		5,000,000	5,000,000	
89148B-D*-9	TORTOISE MLP FUND INC 3.720% 04/17/21		03/26/2014	Direct		10,000,000	10,000,000	
893045-AE-4	TRANS-ALLEGHENY INTERSTA 144A 3.850% 06/01/25		12/08/2014	JP Morgan Securities, Inc.		9,992,400	10,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
903638-AA-8	USTA NATIONAL TENNIS CENTER IN PRIVATE PLACEMENT 3.110% 09/08/24		06/11/2014	Banc of America Securities		5,100,000	5,100,000	
92343V-BQ-6	VERIZON COMMUNICATIONS 4.500% 09/15/20		04/16/2014	First Tennessee Bank		13,128,000	12,000,000	55,500
92343V-BR-4	VERIZON COMMUNICATIONS 5.150% 09/15/23		04/10/2014	Banc of America Securities		11,080,800	10,000,000	42,917
92552S-AK-3	VIASYSTEMS INC SERIES 144A 7.875% 05/01/19		04/10/2014	Wells Fargo Brokerage Svcs.		1,043,250	975,000	34,978
92553P-AT-9	VIACOM INC 4.250% 09/01/23		04/04/2014	Various		31,959,910	31,000,000	79,806
92553P-AX-0	VIACOM INC 3.875% 04/01/24		05/02/2014	Various		60,185,360	60,100,000	159,887
92890H-AB-8	WEA FINANCE LLC / WESTFIEL 144A 2.700% 09/17/19		09/10/2014	Citigroup Global Markets		10,978,000	11,000,000	
92890H-AC-6	WEA FINANCE LLC / WESTFIEL 144A 3.750% 09/17/24		09/26/2014	Various		35,990,880	36,000,000	29,167
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		12/01/2014	Interest Capitalization		410,585	410,585	
931422-AH-2	WALGREEN CO 3.100% 09/15/22		01/17/2014	RW Pressprich & Co., Inc.		1,916,280	2,000,000	22,044
94155U-AA-7	WATERJET HOLDINGS INC SERIES 144A 7.625% 02/01/20		10/01/2014	Goldman Sachs & Co.		577,500	550,000	7,572
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT 4.310% 12/18/24		12/04/2014	Societe Generale		5,600,000	5,600,000	
982526-AQ-8	WM WRIGLEY JR CO SERIES 144A 3.375% 10/21/20		03/24/2014	Credit Suisse First Boston		2,327,554	2,300,000	33,638
983793-AB-6	XPO LOGISTICS INC SERIES 144A 7.875% 09/01/19		08/14/2014	Credit Suisse First Boston		525,000	525,000	
989207-AA-3	ZEBRA TECHNOLOGIES CORP SERIES 144A 7.250% 10/15/22		09/30/2014	Morgan Stanley & Co., Inc.		985,000	985,000	
PP1T1L-BQ-8	PROSIGHT GLOBAL INC SERIES 144A 6.500% 11/26/20		09/16/2014	Direct		10,000,000	10,000,000	
PP9402-49-4	IDEXX LABORATORIES PRIVATE PLACEMENT 3.250% 02/12/22		11/14/2014	Direct		25,000,000	25,000,000	
PPL200-VK-3	KIWIK TRIP PRIVATE PLACEMENT 3.900% 02/24/35		10/23/2014	Direct		6,400,000	6,400,000	
097751-BJ-9	BOMBARDIER INC SERIES 144A 6.000% 10/15/22	A	03/31/2014	Banc of America Securities		2,250,000	2,250,000	
136385-AT-8	CANADIAN NATL RESOURCES 3.800% 04/15/24	A	07/30/2014	Various		38,783,952	38,300,000	85,405
136385-AV-3	CANADIAN NATL RESOURCES 3.900% 02/01/25	A	11/12/2014	Citigroup Global Markets, Inc.		14,980,650	15,000,000	
146900-AM-7	CASCADES INC 144A 5.500% 07/15/22	A	06/10/2014	Wells Fargo Brokerage Svcs.		914,550	910,000	
448055-AJ-2	HUSKY ENERGY INC 3.950% 04/15/22	A	10/02/2014	Various		14,231,013	13,700,000	251,505
448055-AK-9	HUSKY ENERGY INC 4.000% 04/15/24	A	10/22/2014	Various		36,558,090	35,150,000	240,311
48207L-AA-1	JUPITER RESOURCES INC 144A 8.500% 10/01/22	A	09/11/2014	Credit Suisse First Boston		1,456,236	1,520,000	
73755L-AL-1	POTASH CORP OF SASKATCHEWAN 3.625% 03/15/24	A	04/08/2014	Credit Agricole Securities, US		18,932,601	18,985,000	64,997
775109-AW-1	ROGERS COMMUNICATIONS IN 3.000% 03/15/23	A	01/07/2014	Banc of America Securities		7,636,578	8,200,000	78,583
867224-AA-5	SUNCOR ENERGY INC 3.600% 12/01/24	A	11/20/2014	Morgan Stanley & Co., Inc.		4,961,750	5,000,000	
C1465*-AK-9	CGI GROUP INC PRIVATE PLACEMENT 3.740% 09/12/24	A	07/31/2014	Direct		15,000,000	15,000,000	
C1465*-AL-7	CGI GROUP INC PRIVATE PLACEMENT 4.060% 09/12/24	A	07/31/2014	Direct		15,000,000	15,000,000	
C81776-AA-1	SANJEL CORP 7.500% 06/19/19	A	06/11/2014	Pareto Securities Inc		2,100,000	2,100,000	
000005-99-1	EXPERIAN FINANCE PLC EMTN 3.500% 10/15/21	D	06/20/2014	JP Morgan Securities, Inc.		15,891,471	15,826,740	203,363
000010-00-9	ARQIVA FINANCING PLC EMTN 4.040% 06/30/20	D	11/18/2014	Various		11,458,906	11,048,434	147,016
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI 2.450% 06/15/19	F	11/12/2014	Tax Free Exchange		9,480,475	9,500,000	92,453
00507U-AF-8	ACTAVIS FUNDING SCS 3.850% 06/15/24	F	11/12/2014	Tax Free Exchange		44,099,674	44,000,000	672,894
03969L-AA-4	ARDAGH FINANCE HOLDINGS 144A 8.625% 06/15/19	F	12/12/2014	Various		516,922	521,922	
191241-AE-8	COCA-COLA FEMSA SAB CV 3.875% 11/26/23	F	02/04/2014	Various		21,927,490	22,000,000	146,604
21220L-AA-1	CONTOURGLOBAL POWER HLDG 144A 7.125% 06/01/19	R	05/09/2014	Goldman Sachs & Co.		1,200,000	1,200,000	
22546Q-AN-7	CREDIT SUISSE NEW YORK MTN 2.300% 05/28/19	F	05/22/2014	Credit Suisse First Boston		14,969,100	15,000,000	
29414H-AA-9	EOLE FINANCE SPC SERIES 144A 2.341% 02/24/24	F	04/10/2014	JP Morgan Securities, Inc.		1,635,607	1,630,498	5,484
34407D-AB-5	FLY LEASING LTD 6.375% 10/15/21	F	10/21/2014	Various		3,450,000	3,450,000	2,231
40052V-AA-2	GRUPO BIMBO SAB DE CV 144A 4.875% 06/30/20	F	10/09/2014	Citigroup Global Markets, Inc.		14,285,600	13,000,000	158,302
40052V-AC-8	GRUPO BIMBO SAB DE CV 144A 3.875% 06/27/24	F	11/19/2014	Various		58,201,095	58,300,000	87,887
44986U-AC-3	INEOS GROUP HOLDINGS SA SERIES 144A 5.875% 02/15/19	F	02/11/2014	Citigroup Global Markets, Inc.		600,000	600,000	
46132B-AD-1	INVERSIONES ALSACIA SA SERIES 144A 8.000% 12/31/18	F	12/17/2014	Taxable Exchange		503,293	699,018	
46590G-AA-1	JLL/DELTA DUTCH NEWCO BV SERIES 144A 7.500% 02/01/22	F	01/23/2014	Various		1,997,438	1,990,000	
56656U-AF-9	MARFRIG HOLDING EUROPE B SERIES 144A 6.875% 06/24/19	F	06/10/2014	HSBC Securities, Inc.		1,775,000	1,775,000	
580037-AB-5	MCDERMOTT INTERNATIONAL SERIES 144A 8.000% 05/01/21	F	04/10/2014	Goldman Sachs & Co.		545,000	545,000	
63938N-AE-4	NAVIOS SA LOGIST/FIN US SERIES 144A 7.250% 05/01/22	F	04/08/2014	JP Morgan Securities, Inc.		1,250,000	1,250,000	
663742-AA-2	NORTH ATLANTIC DRILLING SERIES 144A 6.250% 02/01/19	F	01/28/2014	Goldman Sachs & Co.		200,000	200,000	
67054L-AC-1	NUMERICABLE GROUP SA SERIES 144A 6.250% 05/15/24	F	04/23/2014	JP Morgan Securities, Inc.		1,000,000	1,000,000	
67500P-AA-6	OCEAN RIG UDW SERIES 144A 7.250% 04/01/19	F	03/20/2014	Credit Suisse First Boston		1,675,000	1,675,000	
714294-AD-7	PERRIGO CO LTD 4.000% 11/15/23	F	10/01/2014	Tax Free Exchange		54,134,188	54,000,000	816,000
71654Q-AX-0	PETROLEOS MEXICANOS 5.500% 01/21/21	F	03/11/2014	Various		39,324,000	36,000,000	279,278
71654Q-BQ-4	PETROLEOS MEXICANOS 3.125% 01/23/19	F	10/21/2014	Tax Free Exchange		10,017,208	10,000,000	76,389
74050U-C*-6	PREMIER FARNELL PRIVATE PLACEMENT 4.010% 09/17/24	F	08/12/2014	Direct		22,200,000	22,200,000	
85234X-AA-4	STACKPOLE INTL INTER CO SERIES 144A 7.750% 10/15/21	F	10/17/2014	Various		1,645,750	1,650,000	2,083
87946F-A*-1	TELEPERFORMANCE, S.A. PRIVATE PLACEMENT 3.640% 12/09/21	F	10/22/2014	Credit Agricole Securities, US		15,300,000	15,300,000	
89153V-AG-4	TOTAL CAPITAL INTL SA 3.700% 01/15/24	F	10/14/2014	Credit Agricole Securities, US		14,619,780	14,000,000	132,378
89366Q-AA-1	TRANSFIELD SERVICES LTD SERIES 144A 8.375% 05/15/20	F	05/07/2014	Banc of America Securities		890,000	890,000	
902133-AR-8	TYCO ELECTRONICS GROUP S 3.450% 08/01/24	F	07/28/2014	Citigroup Global Markets		3,984,560	4,000,000	
902151-AA-7	TYCO INTL FIN/TYCO FIRE 6.875% 01/15/21	F	11/17/2014	Tax Free Exchange		28,266,621	26,000,000	605,764
90470V-AA-1	UNIFIN FINANCIERA SA DE 144A 6.250% 07/22/19	F	07/15/2014	Citigroup Global Markets, Inc.		1,909,862	1,920,000	
EK3707-01-6	MIRABELA NICKEL LTD SERIES 144A 9.500% 06/20/19	F	11/03/2014	Taxable Exchange		37,829	43,987	1,544
F6519#-AK-7	NEOPOST S.A. PRIVATE PLACEMENT 1.985% 09/04/22	F	05/21/2014	Direct		19,000,000	19,000,000	

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
F9876*-AA-4	YOPLAIT S.A.S. PRIVATE PLACEMENT 2.200% 06/24/21	D	05/20/2014	BNP Paribas		15,065,050	15,065,050	
G0566*-AC-3	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT 2.783% 06/29/29	D	06/27/2014	Direct		28,927,200	28,927,200	
G2018Z-AP-6	CENTRICA PLC EMTN 6.375% 03/10/22	D	06/20/2014	JP Morgan Securities, Inc.		15,788,488	13,359,130	249,660
G4157E-AB-1	GREAT ROLLING STOCK PLC EMTN 6.250% 07/27/20	D	10/31/2014	Various		16,097,158	13,801,495	217,942
G5351#-AA-1	LAIRD PLC PRIVATE PLACEMENT 3.690% 09/25/20	F	06/26/2014	Direct		3,000,000	3,000,000	
G5351#-AB-9	LAIRD PLC PRIVATE PLACEMENT 4.020% 09/25/21	F	06/26/2014	Direct		7,400,000	7,400,000	
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD EMTN 6.500% 10/20/20	D	10/31/2014	Various		16,003,585	13,480,530	19,206
G8290E-AJ-3	SOUTHERN WATER SRVCS FIN EMTN 5.000% 03/31/21	D	06/20/2014	JP Morgan Securities, Inc.		12,787,848	11,742,420	138,335
G87623-HR-1	TESCO PLC EMTN 6.125% 02/24/22	D	06/24/2014	RBC Capital Markets Corp.		9,247,304	8,061,463	166,392
K94545-CE-6	TDC A/S 5.625% 02/23/23	D	05/08/2014	Various		7,656,341	6,781,000	82,556
L8367#-AA-1	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT 2.670% 07/24/21	D	06/25/2014	JP Morgan Securities, Inc.		5,589,735	5,589,735	
L8367#-AB-9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT 3.110% 07/24/24	D	06/25/2014	JP Morgan Securities, Inc.		5,180,730	5,180,730	
L8367#-AC-7	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT 3.260% 07/24/26	D	06/25/2014	JP Morgan Securities, Inc.		8,725,440	8,725,440	
N07059-AH-6	ASML HOLDING NV 3.375% 09/19/23	D	05/09/2014	Stifel Nicolaus & Co., Inc.		11,155,733	10,412,295	228,175
N2273C-BV-5	CORIO NV EMTN 3.250% 02/26/21	D	02/18/2014	Various		5,035,259	4,881,605	155,610
PPB606-3K-3	ANGEL TRAINS PRIVATE PLACEMENT 3.954% 11/01/21	D	10/31/2014	Direct		29,917,183	29,917,195	
Q2096*-AA-1	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT 3.650% 08/15/21	F	05/15/2014	Barclays Capital, Inc.		2,800,000	2,800,000	
Q2096*-AB-9	CARDNO HOLDINGS PTY LTD PRIVATE PLACEMENT 4.150% 08/15/24	F	05/15/2014	Barclays Capital, Inc.		3,200,000	3,200,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,742,746,443	2,706,791,154	13,635,769
060505-EH-3	BANK OF AMERICA CORP SERIES X 6.250% Perpet.		09/02/2014	Banc of America Securities		3,975,000	3,975,000	
4899999. Subtotal - Bonds - Hybrid Securities						3,975,000	3,975,000	
8399997. Total - Bonds - Part 3						3,040,884,796	3,005,270,990	14,249,247
8399998. Total - Bonds - Part 5						1,665,701,431	1,665,653,553	5,380,863
8399999. Total - Bonds						4,706,586,227	4,670,924,543	19,630,110
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
000009-99-3	IAP WORLDWIDE BL		09/01/2014	Taxable Exchange	9.000	7,650		
031162-10-0	AMGEN INC		11/26/2014	Deutsche Bank Securities, Inc.	541.000	87,908		
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		10/07/2014	Various	157,655.000	4,650,602		
045604-10-5	ASSOCIATED ESTATES REALTY CP REIT		12/08/2014	Various	99,392.000	2,253,011		
053015-10-3	AUTOMATIC DATA PROCESSING		11/03/2014	Various	4,792.000	345,247		
053484-10-1	AVALON BAY COMMUNITIES INC		04/29/2014	Various	15,127.000	1,949,234		
09247X-10-1	BLACKROCK INC		02/05/2014	Merrill Lynch	146.000	42,321		
12508E-10-1	CDK GLOBAL INC		10/01/2014	Spin Off	8,633.000	119,177		
133131-10-2	CAMDEN PROPERTY TRUST		12/04/2014	Various	14,310.000	1,021,187		
14149Y-10-8	CARDINAL HEALTH INC		06/18/2014	Various	3,182.000	214,870		
154760-40-9	CENTRAL PACIFIC FINANCIAL		10/27/2014	Various	14,500.000	261,503		
15643U-10-4	CENTRUS ENERGY CORP		09/30/2014	Taxable Exchange	174,059.000	1,740,590		
166764-10-0	CHEVRON CORP		11/26/2014	Various	8,206.000	974,908		
171232-10-1	CHUBB CORP		08/08/2014	Various	9,367.000	818,808		
171340-10-2	CHURCH & DWIGHT CO. INC.		02/04/2014	Direct	1,100.000	67,849		
178566-10-5	CITY NATIONAL BANK COMMON		06/17/2014	Keefe Bruyette & Woods	1,000.000	74,515		
191216-10-0	COCA COLA CO		10/31/2014	Various	36,189.000	1,489,511		
194162-10-3	COLGATE-PALMOLIVE		11/28/2014	Various	39,852.000	2,662,887		
254687-10-6	THE WALT DISNEY CO		11/26/2014	Deutsche Bank Securities, Inc.	667.000	61,165		
25746U-10-9	DOMINION RESOURCES INC		09/30/2014	Goldman Sachs & Co.	1,869.000	129,710		
278642-10-3	EBAY INC		03/31/2014	Variant Group	2,300.000	127,923		
278865-10-0	ECOLAB INC		11/03/2014	Various	1,373.000	152,128		
28140H-20-3	EDUCATION REALTY TRUST INC		12/22/2014	Robert W. Baird & Co., Inc.	31,200.000	1,155,492		
28140H-20-3	EDUCATION REALTY TRUST INC		12/01/2014	Tax Free Exchange	174,433.000	4,894,419		
291011-10-4	EMERSON ELECTRIC CO		09/30/2014	Various	5,866.000	381,474		
29476L-10-7	EQUITY RESIDENTIAL		12/22/2014	Various	89,458.000	5,458,578		
30225T-10-2	EXTRA SPACE STORAGE INC REIT		06/13/2014	Various	14,050.000	733,996		
30231G-10-2	EXXON MOBIL CORPORATION		11/26/2014	Various	11,338.000	1,108,028		
345550-10-7	FOREST CITY ENTERPRISES INC		12/22/2014	Various	35,060.000	737,772		
354613-10-1	FRANKLIN RESOURCES		06/17/2014	Guggenheim	3,800.000	209,690		
359694-10-6	H.B. FULLER CO		09/25/2014	Direct	1,900.000	71,298		
42809H-10-7	HESS CORP		12/16/2014	Stifel Nicolaus & Co., Inc.	2,100.000	140,771		
437076-10-2	HOME DEPOT INC		07/15/2014	Various	12,500.000	985,390		
438516-10-6	HONEYWELL INC		06/06/2014	Various	4,080.000	381,140		
459200-10-1	INTL BUSINESS MACHINES		10/31/2014	Various	1,867.000	317,600		
461203-10-1	INVACARE CORP		09/23/2014	Various	15,400.000	254,084		

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
464287-59-8	ISHARES RUSSELL 1000 VALUE		12/05/2014	CS FIRST BOSTON	607,059.000	61,568,174		
478160-10-4	JOHNSON & JOHNSON		11/26/2014	Deutsche Bank Securities, Inc.	931.000	99,539		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		09/16/2014	Various	49,434.000	1,168,017		
532457-10-8	ELI LILLY & CO		06/17/2014	Various	15,200.000	897,259		
539830-10-9	LOCKHEED MARTIN CORP		04/25/2014	Merrill Lynch	576.000	92,524		
571748-10-2	MARSH & MCLENNAN COS		11/04/2014	Various	20,450.000	1,053,937		
577081-10-2	MATTEL INC		08/11/2014	Various	15,903.000	597,342		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		10/27/2014	Various	2,500.000	71,427		
580135-10-1	MCDONALDS CORP		11/28/2014	Various	44,779.000	4,276,703		
58933Y-10-5	MERCK & CO INC		12/31/2014	Various	4,251.000	245,593		
594918-10-4	MICROSOFT CORP		11/25/2014	Deutsche Bank Securities, Inc.	1,301.000	61,904		
609207-10-5	MONDELEZ INTERNATIONAL		02/26/2014	Raymond James Equities	3,200.000	108,736		
626717-10-2	MURPHY OIL CORP		12/31/2014	Various	23,800.000	1,242,026		
654106-10-3	NIKE INC CLASS B		06/04/2014	Various	5,947.000	429,752		
666807-10-2	NORTHROP GRUMMAN CORP		05/01/2014	Merrill Lynch	3,326.000	397,937		
68389X-10-5	ORACLE CORPORATION		09/29/2014	Various	5,488.000	214,409		
68633D-10-3	ORITANI FINANCIAL CORP		01/22/2014	Fig Partners	6,200.000	96,915		
693475-10-5	PNC BANK CORP		08/05/2014	JP Morgan Securities, Inc.	1,123.000	92,233		
695263-10-3	PACWEST BANCORP		11/05/2014	Direct	2,100.000	89,999		
70159Q-10-4	PARKWAY PROPERTIES INC		01/14/2014	Pershing/CJS Securities	6,100.000	108,798		
717081-10-3	PFIZER INC		06/04/2014	Various	6,120.000	182,182		
729251-10-8	PLUM CREEK TIMBER CO INC REITS		03/07/2014	UBS Securities, Inc.	4,300.000	187,239		
737464-10-7	POST PROPERTIES INC REITS		07/21/2014	Various	75,607.000	3,822,640		
737630-10-3	POTLATCH CORP		10/13/2014	Various	78,825.000	3,257,303		
74005P-10-4	PRAXAIR INC		11/03/2014	Various	3,029.000	383,777		
742718-10-9	PROCTOR & GAMBLE CO/THE		06/04/2014	Various	2,580.000	206,557		
74460D-10-9	PUBLIC STORAGE REIT		11/12/2014	Various	4,976.000	823,500		
78462F-10-3	SPDR TRUST SERIES 1		10/23/2014	CS FIRST BOSTON	119,565.000	23,373,035		
872540-10-9	TJX COMPANIES INC		11/04/2014	Various	21,680.000	1,242,545		
902653-10-4	UDR INC REIT		07/30/2014	Various	23,885.000	595,307		
902973-30-4	US BANCORP		02/26/2014	Various	20,900.000	857,732		
911312-10-6	UNITED PARCEL SERVICE - CL B		09/29/2014	Various	2,287.000	218,380		
913017-10-9	UNITED TECHNOLOGIES		09/30/2014	Various	4,728.000	505,039		
91324P-10-2	UNITEDHEALTH GROUP INC		04/25/2014	Merrill Lynch	2,214.000	160,192		
922908-36-3	VANGUARD S&P 500		12/26/2014	CS FIRST BOSTON	544,885.000	100,464,801		
92343E-10-2	VERISIGN INC		03/19/2014	Various	14,100.000	760,820		
931142-10-3	WAL-MART STORES INC		08/05/2014	Various	14,828.000	1,118,168		
962166-10-4	WEYERHAEUSER CO REITS		09/10/2014	Various	47,683.000	1,559,975		
983919-10-1	XILINX INC		07/24/2014	Various	8,400.000	347,858		
G29183-10-3	EATON CORP PLC		11/25/2014	Sidoti & Company LLC	10,500.000	730,049		
G91442-10-6	TYCO INTERNATIONAL PLC		11/17/2014	Tax Free Exchange	52,600.000	1,848,533		
000006-00-7	CANADIAN NAT'L RAILWAY	C	11/03/2014	Various	32,125.000	1,776,974		
257559-20-3	DOMTAR CORP	A	06/18/2014	Stock Split	9,700.000			
29250N-10-5	ENBRIDGE INC COMMON	A	01/09/2014	Various	2,265.000	98,070		
867224-10-7	SUNCOR ENERGY INC	A	11/21/2014	Various	8,400.000	297,129		
87425E-10-3	TALISMAN ENERGY INC COMMON	A	03/31/2014	Various	63,400.000	668,358		
252430-20-5	DIAGEO CAPITAL PLC	F	11/28/2014	Various	21,200.000	2,542,900		
37733W-10-5	GLAXOSMITHKLINE PLC - ADR	R	12/01/2014	Various	40,800.000	1,881,003		
80105N-10-5	SANOFI	F	11/17/2014	Various	30,500.000	1,495,869		
806857-10-8	SCHLUMBERGER LTD	R	11/25/2014	Various	18,650.000	1,890,994		
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	D	11/03/2014	Various	1,174.000	127,718		
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE	D	12/18/2014	Various	61,938.000	1,798,252		
G1093E-10-8	BIG YELLOW GROUP PLC	D	11/19/2014	Various	78,353.000	666,750		
G1151C-10-1	ACCENTURE PLC	F	09/30/2014	Various	5,981.000	479,225		
G1245Z-10-8	BG GROUP PLC	D	11/27/2014	Various	52,181.000	914,165		
G42089-11-3	DIAGEO PLC	D	09/30/2014	Various	18,596.000	549,376		
G9283N-10-1	UNITE GROUP PLC	D	11/04/2014	Various	70,655.000	493,804		
G98290-10-2	XL GROUP PLC	F	02/11/2014	Various	14,900.000	441,373		
G9877R-10-4	KENNEDY WILSON EUROPE REAL EST	D	10/21/2014	Various	111,426.000	1,831,031		
H0023R-10-5	ACE LTD	F	12/01/2014	Various	5,798.000	601,013		
H69293-21-7	ROCHE HOLDING AG	D	12/19/2014	Various	4,620.000	1,286,871		
Q6188C-10-6	MIRABELA NICKEL LTD	D	11/03/2014	Taxable Exchange	7,571,821.000	322,917		
R67787-10-2	ORKLA ASA	D	03/27/2014	Keefe Bruyette & Woods	10,800.000	91,649		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						271,896,733	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
000000-00-0	Symetra Reinsurance Company		12/03/2014	Capitalization of new company	20,000.000	17,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						17,000,000	XXX	
723682-10-0	Pioneer Fund A		12/31/2014	Pioneer	1,052.218	39,029		
724010-10-3	Pioneer Core Equity Fund A		12/31/2014	Pioneer	15.908	278		
72375Q-10-8	Pioneer Mid Cap Value Fund A		12/31/2014	Pioneer	183.304	4,767		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2014	Pioneer	1,024.002	37,806		
9299999. Subtotal - Common Stocks - Mutual Funds						81,880	XXX	
9799997. Total - Common Stocks - Part 3						288,978,613	XXX	
9799998. Total - Common Stocks - Part 5						67,183,349	XXX	
9799999. Total - Common Stocks						356,161,962	XXX	
9899999. Total - Preferred and Common Stocks						356,161,962	XXX	
9999999 - Totals						5,062,748,189	XXX	19,630,110

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
042498-AC-5	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT 5.740% 06/17/14		06/17/2014	Maturity		5,700,000	5,700,000	5,700,000	5,700,000						5,700,000				163,590	06/17/2014
233383-AA-6	DY8 LEASING LLC 2.565% 11/26/25		11/26/2014	Redemption 100.0000		1,249,998	1,249,998	1,249,998	1,249,998						1,249,998				18,792	11/26/2025
36179M-EK-2	GNMA POOL MA0138 2.500% 06/20/27		12/01/2014	Paydown		370,595	370,595	370,110	370,110		485		485		370,595				5,128	06/20/2027
36202C-QX-4	GNMA POOL 002270 8.000% 08/20/26		12/01/2014	Paydown		1,362	1,362	1,376	1,373		(11)		(11)		1,362				52	08/20/2026
36202F-BK-1	GNMA POOL 004542 5.500% 09/20/39		12/01/2014	Paydown		263,577	263,577	277,188	276,799		(13,222)		(13,222)		263,577				7,472	09/20/2039
36203G-HA-4	GNMA POOL 348625 7.500% 04/15/23		12/01/2014	Paydown		1,836	1,836	1,887	1,854		(18)		(18)		1,836				77	04/15/2023
36203R-YD-5	GNMA POOL 357208 7.500% 05/15/23		12/01/2014	Paydown		4,125	4,125	4,268	4,178		(53)		(53)		4,125				170	05/15/2023
36204G-KR-2	GNMA POOL 369404 6.500% 02/15/24		12/01/2014	Paydown		867	867	749	810		57		57		867				31	02/15/2024
3620A2-T5-5	GNMA POOL 717072 5.000% 05/15/39		12/01/2014	Paydown		969,863	969,863	984,260	983,846		(13,983)		(13,983)		969,863				26,016	05/15/2039
3620AC-6M-1	GNMA POOL 726376 5.000% 10/15/39		12/01/2014	Paydown		23,253	23,253	24,311	24,284		(1,030)		(1,030)		23,253				665	10/15/2039
3620AC-DA-9	GNMA POOL 725597 5.470% 07/20/59		12/01/2014	Paydown		8,477,714	8,477,714	8,736,180	8,752,934		(275,220)		(275,220)		8,477,714				250,256	07/20/2059
3620AC-DB-7	GNMA POOL 725598 5.470% 08/20/59		12/01/2014	Paydown		3,862,895	3,862,895	4,002,006	4,009,200		(146,306)		(146,306)		3,862,895				124,565	08/20/2059
36224L-J7-3	GNMA POOL 331586 7.500% 04/15/23		12/01/2014	Paydown		52,519	52,519	53,996	53,135		(616)		(616)		52,519				3,682	04/15/2023
36224P-VF-2	GNMA POOL 334614 7.500% 05/15/23		12/01/2014	Paydown		5,092	5,092	5,235	5,152		(60)		(60)		5,092				209	05/15/2023
36224S-JA-1	GNMA POOL 336957 7.000% 05/15/23		12/01/2014	Paydown		3,233	3,233	3,276	3,263		(30)		(30)		3,233				112	05/15/2023
36295P-U2-6	GNMA POOL 676601 6.500% 11/15/37		12/01/2014	Paydown		253,488	253,488	267,065	266,468		(12,980)		(12,980)		253,488				8,571	11/15/2037
36295Q-KU-3	GNMA POOL 677207 6.500% 08/15/38		12/01/2014	Paydown		7,631	7,631	7,885	7,879		(247)		(247)		7,631				337	08/15/2038
36296F-MQ-3	GNMA POOL 689867 6.500% 09/15/38		12/01/2014	Paydown		172,914	172,914	178,749	178,552		(5,639)		(5,639)		172,914				4,886	09/15/2038
36296N-W7-7	GNMA POOL 696470 6.500% 08/15/38		12/01/2014	Paydown		15,396	15,396	15,908	15,894		(498)		(498)		15,396				528	08/15/2038
36296Q-3N-7	GNMA POOL 698405 5.000% 07/15/39		12/01/2014	Paydown		1,248,874	1,248,874	1,279,120	1,278,219		(29,345)		(29,345)		1,248,874				37,131	07/15/2039
36297A-KW-2	GNMA POOL 706009 5.500% 01/15/39		12/01/2014	Paydown		249,288	249,288	256,766	256,440		(7,152)		(7,152)		249,288				6,746	01/15/2039
36297E-YU-3	GNMA POOL 710023 5.461% 08/20/59		12/01/2014	Paydown		8,648,861	8,648,861	9,129,519	9,156,755		(507,894)		(507,894)		8,648,861				255,991	08/20/2059
36297E-YV-1	GNMA POOL 710024 5.460% 08/20/59		12/01/2014	Paydown		15,388,474	15,388,474	16,302,501	16,342,103		(953,629)		(953,629)		15,388,474				563,787	08/20/2059
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ 6.750% 10/16/40		12/01/2014	Paydown		611,429	611,429	700,949	682,292		(70,863)		(70,863)		611,429				4,216	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z 6.366% 09/16/41		12/01/2014	Paydown		1,983,230	1,983,230	1,828,484	1,846,879		136,352		136,352		1,983,230				73,915	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z 6.722% 06/16/42		12/01/2014	Paydown		377,104	377,104	383,517	382,065		(4,961)		(4,961)		377,104				7,178	06/16/2042
38373M-WC-0	GNMA SERIES 2006 - 51 CLASS B 5.301% 04/16/37		12/01/2014	Paydown		6,198,507	6,198,507	6,926,832	6,507,883		(309,376)		(309,376)		6,198,507				140,964	04/16/2037
38373M-YG-9	GNMA SERIES 2007-12 CLASS B 5.140% 12/16/36		12/01/2014	Paydown		21,097,621	21,097,621	22,943,737	21,810,572		(712,951)		(712,951)		21,097,621				645,651	12/16/2036
38373M-Z4-5	GNMA SERIES 2008-59 CLASS C 5.775% 06/16/32		11/01/2014	Paydown		8,689,209	8,689,209	9,511,042	8,872,032		(182,823)		(182,823)		8,689,209				251,720	06/16/2032
38373Y-6Y-5	GNMA REMIC SERIES 2003-16 CLASS C 5.066% 08/16/28		11/01/2014	Paydown		2,314,948	2,314,948	2,513,889	2,334,672		(19,723)		(19,723)		2,314,948				42,823	08/16/2028
38374B-JU-8	GNMA REMIC SERIES 2003-59 CLASS E 4.430% 06/16/34		01/01/2014	Paydown		2,569,318	2,569,318	2,704,609	2,592,502		(23,183)		(23,183)		2,569,318				9,485	06/16/2034
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z 5.702% 06/16/43		12/01/2014	Paydown		10,840,670	10,840,670	11,928,373	11,889,820		(1,049,149)		(1,049,149)		10,840,670				252,256	06/16/2043
38376G-ZK-9	GNMA SERIES 2011-1 CLASS B 4.344% 06/16/41		12/01/2014	Paydown		9,061,856	9,061,856	9,514,949	9,239,794		(177,938)		(177,938)		9,061,856				277,458	06/16/2041
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV 3.500% 02/20/25		12/01/2014	Paydown		365,116	365,116	375,504	375,504		(10,389)		(10,389)		365,116				6,959	02/20/2025
3837H0-NF-6	GNMA REMIC SERIES 1996-5 CLASS Z 7.000% 05/16/26		12/01/2014	Paydown		191,098	191,098	173,337	182,183		8,915		8,915		191,098				7,045	05/16/2026
3837H0-PH-0	GNMA REMIC SERIES 1996-8 CLASS Z 7.000% 05/16/26		12/01/2014	Paydown		342,903	342,903	306,989	324,249		18,653		18,653		342,903				11,874	05/16/2026
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z 7.750% 05/15/22		12/01/2014	Paydown		83,289	83,289	82,839	82,919		370		370		83,289				3,474	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z 7.250% 09/15/22		12/01/2014	Paydown		917,941	917,941	855,909	886,801		31,139		31,139		917,941				36,524	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB 6.500% 06/15/24		12/01/2014	Paydown		1,748,052	1,748,052	1,487,107	1,608,488		139,563		139,563		1,748,052				63,794	06/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z 7.750% 10/15/26		12/01/2014	Paydown		545,710	545,710	532,166	537,727		7,983		7,983		545,710				23,346	10/15/2026
912810-EQ-7	US TREASURY N/B N/B 6.250% 08/15/23		02/07/2014	Barclays Capital, Inc.		52,456	40,000	43,031	41,756		(15)		(15)		41,741		10,715	10,715	1,216	08/15/2023
912828-A4-2	US TREASURY N/B 2.000% 11/30/20		04/24/2014	Various		20,073,946	20,325,000	19,785,127	19,785,127		15,162		15,162		19,800,289		273,657	273,657	120,683	11/30/2020
912828-VJ-6	US TREASURY N/B 1.875% 06/30/20		05/09/2014	Various		12,528,473	12,600,000	12,240,857	12,252,533		13,926		13,926		12,266,458		262,015	262,015	65,366	06/30/2020
912828-VS-6	US TREASURY N/B 2.500% 08/15/23		11/07/2014	Various		42,349,015	42,025,000	40,357,112	40,357,112		76,464		76,464		40,433,576		1,915,439	1,915,439	922,248	08/15/2023
912828-VV-9	US TREASURY N/B 2.125% 08/31/20		06/24/2014	Various		3,422,356	3,400,000	3,356,439	3,356,439		2,263		2,263		3,358,703		63,654	63,654	50,945	08/31/2020
912828-WC-0	US TREASURY N/B 1.750% 10/31/20		09/29/2014	Various		2,002,869	2,050,000	1,966,719	1,966,719		5,607		5,607		1,972,325		30,544	30,544	23,843	10/31/2020
912828-WE-6	US TREASURY N/B 2.750% 11/15/23		12/31/2014	Various		35,540,852	34,450,000	33,701,780	33,701,780		43,862		43,862		33,745,642		1,795,209	1,795,209	744,404	11/15/2023
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV 4.250% 05/15/21		12/01/2014	Paydown		853,834	853,834	887,453	878,612		(24,779)		(24,779)		853,834				19,783	05/15/2021
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22	F	12/20/2014	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	F	12/20/2014	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	F	08/15/2014	Redemption 100.0000		1,851,000	1,851,000	1,851,000	1,851,000						1,851,000				47,436	02/15/2024
0599999. Subtotal - Bonds - U.S. Governments						234,334,657	233,254,690	236,562,103	234,036,706		(4,053,282)		(4,053,282)		229,983,424		4,351,233	4,351,233	5,344,556	XXX
532386-AB-5	LILE FINANCE LTD SERIES 144A 3.179% 05/06/25	F	11/06/2014	Redemption 100.0000		5,010,119	5,010,119	5,010,119	5,010,119						5,010,119				99,816	05/06/2025
592664-AA-4	METROPOLITANO DE LISBOA SERIES 144A 7.420% 10/15/16	F	10/15/2014	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	12/01/2014	Redemption 100.0000		1,457,493	1,457,493	1,457,493	1,457,493						1,457,493				25,436	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						6,667,612	6,667,612	6,667,612	6,667,612						6,667,612				136,382	XXX
31288E-Y3-5	FHLMC POOL C76130 5.000% 02/01/33		12/01/2014	Paydown		144,073	144,073	143,173	143,208		865		865		144,073				2,005	02/01/2033
31288G-Q2-1	FHLMC POOL C77673 5.000% 03/01/33		12/01/2014	Paydown		193,004	193,004	191,798	191,865		1,139		1,139		193,004				6,331	03/01/2033
31288G-S5-2	FHLMC POOL C77740 5.000% 03/01/33		05/01/2014	Paydown		76,659	76,659	76,180	76,276		383		383		76,659				1,588	03/01/2033
31288W-EB-9	FHLMC POOL 406430 2.375% 03/01/22		12/01/2014	Paydown		3,696	3,696	3,682	3,685		12		12		3,696				49	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z 8.500% 09/15/22		12/15/2014	Paydown		58,380	58,380	51,509	55,283		3,096		3,096		58,380				2,659	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L 6.500% 06/15/23		12/01/2014	Paydown		177,961	177,961	161,500	173,473		4,489		4,489		177,961				5,681	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z 7.000% 07/15/23		12/01/2014	Paydown		240,841	240,841	227,271	234,293		6,548		6,548		240,841				8,526	07/15/2023
31292G-L8-7	FHLMC POOL 000351 8.000% 07/01/24		12/01/2014	Paydown		3,682	3,682	3,654	3,660		22		22		3,682				144	07/01/2024
31296L-PK-1	FHLMC POOL A12226 5.000% 08/01/33		12/01/2014	Paydown		86,352	86,352	85,480	85,659		693		693		86,352				2,557	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED 6.000% 03/15/17		12/01/2014	Paydown		687	687	685	686		2		2		687				22	03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K 6.900% 09/15/23		12/01/2014	Paydown		61,684	61,684	58,701	60,483		1,201		1,201		61,684				2,241	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z 7.000% 08/15/23		12/01/2014	Paydown		1,271,876	1,271,876	1,165,886	1,222,063		49,813		49,813		1,271,876				44,209	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ 7.000% 09/15/23		12/15/2014	Call 98.9421		280,000	282,994	264,779	277,423		(2,458)		(2,458)		274,964		5,036	5,036	92,070	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G 6.000% 12/15/23		12/01/2014	Paydown		278,362	278,362	226,343	265,314		13,049		13,049		278,362				8,604	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ 6.500% 02/15/24		12/01/2014	Paydown		678,875	678,875	620,486	650,618		28,257		28,257		678,875				22,492	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J 6.000% 02/15/24		12/01/2014	Paydown		373,984	373,984	313,211	358,774		15,210		15,210		373,984				13,319	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		12/01/2014	Paydown		802,351	802,351	712,981	752,400		49,952		49,952		802,351				27,910	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H 6.250% 05/15/24		12/01/2014	Paydown		178,924	178,924	141,126	170,344		8,579		8,579		178,924				4,984	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N 6.000% 10/15/24		12/01/2014	Paydown		115,804	115,804	84,827	111,269		4,535		4,535		115,804				4,399	10/15/2024

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133T6-QN-4	FHLMC SERIES 1806 CLASS D 6.500% 12/15/25		12/01/2014	Paydown		107,895	107,895	100,342	104,488		3,407		3,407		107,895				2,769	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G 6.500% 01/15/26		12/01/2014	Paydown		47,670	47,670	44,601	46,447		1,222		1,222		47,670				1,353	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z 7.000% 04/15/26		12/01/2014	Paydown		207,945	207,945	180,879	194,657		13,289		13,289		207,945				7,309	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z 7.000% 08/15/26		12/01/2014	Paydown		35,506	35,506	32,170	33,798		1,708		1,708		35,506				1,372	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU 8.000% 11/15/26		12/01/2014	Paydown		428,397	428,397	439,868	432,472		(4,075)		(4,075)		428,397				13,882	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E 7.500% 02/15/27		12/01/2014	Paydown		54,180	54,180	52,647	53,278		902		902		54,180				2,454	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD 6.500% 10/20/27		12/01/2014	Paydown		112,821	112,821	105,258	109,117		3,704		3,704		112,821				3,716	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB 6.000% 09/15/28		12/01/2014	Paydown		76,644	76,644	71,411	74,490		2,154		2,154		76,644				3,104	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E 6.600% 04/15/29		12/01/2014	Paydown		69,050	69,050	64,487	65,583		3,468		3,468		69,050				2,109	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE 7.500% 09/15/30		12/01/2014	Paydown		81,614	81,614	81,461	81,430		184		184		81,614				2,776	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ 6.500% 06/15/31		12/01/2014	Paydown		742,215	742,215	691,109	717,557		24,658		24,658		742,215				22,691	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z 8.500% 09/25/21		12/01/2014	Paydown		76,166	76,166	68,460	72,233		3,933		3,933		76,166				4,326	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ 8.500% 09/25/21		12/01/2014	Paydown		54,198	54,198	53,243	53,754		444		444		54,198				2,403	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E 7.500% 07/25/22		12/01/2014	Paydown		80,531	80,531	82,159	80,830		(299)		(299)		80,531				3,012	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z 7.000% 05/25/23		12/01/2014	Paydown		802,314	802,314	756,573	779,086		23,228		23,228		802,314				28,791	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z 6.900% 05/25/23		12/01/2014	Paydown		136,819	136,819	124,082	130,900		5,919		5,919		136,819				4,632	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H 7.250% 04/25/23		12/01/2014	Paydown		276,174	276,174	274,489	274,733		1,441		1,441		276,174				10,564	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E 6.500% 07/25/23		12/01/2014	Paydown		149,821	149,821	136,126	144,866		4,955		4,955		149,821				4,335	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ 7.000% 06/25/23		12/01/2014	Paydown		66,141	66,141	63,588	64,906		1,235		1,235		66,141				2,359	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ 7.000% 08/25/23		12/01/2014	Paydown		464,944	464,944	450,941	458,174		6,770		6,770		464,944				17,131	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H 6.500% 07/25/23		12/01/2014	Paydown		41,554	41,554	38,081	39,954		1,601		1,601		41,554				1,613	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M 6.500% 08/25/23		12/01/2014	Paydown		416,396	416,396	359,561	403,010		13,386		13,386		416,396				15,396	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA 7.000% 09/25/23		12/01/2014	Paydown		93,808	93,808	90,217	91,993		1,815		1,815		93,808				3,456	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB 7.000% 09/25/23		12/01/2014	Paydown		488,243	488,243	467,319	477,866		10,377		10,377		488,243				15,879	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW 7.000% 09/25/23		12/01/2014	Paydown		935,840	935,840	959,528	938,892		(3,053)		(3,053)		935,840				52,254	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA 6.500% 09/25/23		12/01/2014	Paydown		1,407,721	1,407,721	1,374,682	1,395,526		12,195		12,195		1,407,721				46,251	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA 6.500% 10/25/23		12/01/2014	Paydown		901,055	901,055	880,118	893,040		8,015		8,015		901,055				32,660	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z 6.500% 12/25/23		12/01/2014	Paydown		206,471	206,471	193,345	200,480		5,992		5,992		206,471				6,906	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK 6.500% 12/25/23		12/01/2014	Paydown		632,626	632,626	502,772	595,664		36,962		36,962		632,626				21,394	12/25/2023

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
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN 8.000% 02/25/24		12/01/2014	Paydown		476,794	476,794	461,149	470,678		6,116		6,116		476,794				20,076	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ 7.000% 08/25/26		12/01/2014	Paydown		126,561	126,561	124,188	125,307		1,254		1,254		126,561				3,872	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA 7.000% 11/17/24		12/01/2014	Paydown		793,443	793,443	685,374	744,532		48,911		48,911		793,443				28,723	11/17/2024
31359R-M7-4	FNMA REMIC SERIES 1998-M2 CLASS E 6.409% 11/17/37		01/01/2014	Paydown		2,034,229	2,034,229	2,008,801	2,017,528		16,702		16,702		2,034,229				10,864	11/17/2037
313602-EG-5	FNMA SERIES 1988-17 CLASS C 10.000% 06/25/18		12/01/2014	Paydown		6,427	6,427	6,490	6,406		20		20		6,427				336	06/25/2018
31362N-YL-4	FNMA POOL 066415 3.757% 07/01/17		12/01/2014	Paydown		15,853	15,853	15,681	15,788		65		65		15,853				326	07/01/2017
31362W-2T-2	FNMA POOL 073686 7.960% 10/01/26		04/01/2014	Paydown		3,684,081	3,684,081	3,822,234	3,670,188		13,893		13,893		3,684,081				513,190	10/01/2026
31362W-TC-0	FNMA POOL 073447 7.400% 05/01/26		12/01/2014	Paydown		61,281	61,281	65,169	63,265		(1,984)		(1,984)		61,281				2,488	05/01/2026
313637-QF-5	FNMA POOL 109070 6.640% 02/01/16		12/01/2014	Paydown		141,089	141,089	145,675	141,227		(138)		(138)		141,089				5,133	02/01/2016
31364H-FQ-5	FNMA SERIES 56 CLASS 1 6.000% 04/25/19		12/01/2014	Paydown		332	332	248	297		35		35		332				11	04/25/2019
31371N-MG-7	FNMA POOL 256959 6.000% 11/01/37		12/01/2014	Paydown		555,048	555,048	560,251	559,920		(4,872)		(4,872)		555,048				15,645	11/01/2037
31377L-SE-4	FNMA POOL 380417 6.470% 07/01/23		12/01/2014	Paydown		336,523	336,523	340,309	337,475		(952)		(952)		336,523				11,916	07/01/2023
31377N-4G-1	FNMA POOL 382523 7.770% 06/01/16		12/01/2014	Paydown		402,254	402,254	409,231	401,883		371		371		402,254				17,151	06/01/2016
31377S-A4-0	FNMA POOL 385327 6.160% 08/01/17		12/01/2014	Paydown		22,047	22,047	23,315	22,321		(274)		(274)		22,047				744	08/01/2017
31377S-VH-8	FNMA POOL 385916 5.370% 03/01/21		12/01/2014	Paydown		60,940	60,940	61,855	61,220		(279)		(279)		60,940				1,790	03/01/2021
31377T-B5-4	FNMA POOL 386260 4.700% 06/01/21		12/01/2014	Paydown		35,483	35,483	36,376	35,822		(339)		(339)		35,483				911	06/01/2021
31377T-RF-5	FNMA POOL 386686 5.520% 12/01/21		12/01/2014	Paydown		38,792	38,792	40,199	39,398		(605)		(605)		38,792				1,171	12/01/2021
31377T-RG-3	FNMA POOL 386687 5.600% 12/01/21		12/01/2014	Paydown		28,319	28,319	29,558	28,862		(543)		(543)		28,319				867	12/01/2021
31377T-RH-1	FNMA POOL 386688 5.600% 12/01/21		12/01/2014	Paydown		37,061	37,061	38,682	37,771		(710)		(710)		37,061				1,135	12/01/2021
31377T-SZ-0	FNMA POOL 386736 5.480% 01/01/34		12/01/2014	Paydown		88,029	88,029	88,606	88,377		(348)		(348)		88,029				2,664	01/01/2034
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV 3.000% 05/15/26		12/01/2014	Paydown		237,010	237,010	241,158	241,049		(4,039)		(4,039)		237,010				3,869	05/15/2026
31381G-U9-7	FNMA POOL 460608 6.150% 03/01/22		12/01/2014	Paydown		216,072	216,072	232,818	223,383		(7,311)		(7,311)		216,072				7,273	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ 5.500% 11/25/32		12/01/2014	Paydown		3,669,397	3,669,397	3,444,177	3,593,307		76,090		76,090		3,669,397				103,830	11/25/2032
31392K-LK-0	FHLMC REMIC SERIES 2450 CLASS PG 6.000% 03/15/22		12/01/2014	Paydown		1,150,660	1,150,660	1,208,553	1,151,062		(402)		(402)		1,150,660				36,278	03/15/2022
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		12/01/2014	Paydown		392,118	392,118	380,477	387,340		4,778		4,778		392,118				10,590	05/25/2033
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		12/01/2014	Paydown		597,438	597,438	580,125	590,979		6,459		6,459		597,438				16,135	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE 5.000% 04/15/18		12/01/2014	Paydown		188,513	188,513	183,300	187,092		1,422		1,422		188,513				7,661	04/15/2018
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		12/01/2014	Paydown		840,046	840,046	789,464	822,466		17,581		17,581		840,046				25,453	07/15/2033
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		12/01/2014	Paydown		91,472	91,472	85,637	89,227		2,245		2,245		91,472				4,153	08/15/2033
31394K-PM-0	FHLMC REMIC SERIES 2686 CLASS VL 5.500% 08/15/14		01/01/2014	Paydown		171,433	171,433	180,353	171,245		188		188		171,433				786	08/15/2014
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		12/01/2014	Paydown		800,059	800,059	738,655	779,938		20,121		20,121		800,059				32,249	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB 4.000% 12/15/18		12/01/2014	Paydown		1,627,445	1,627,445	1,466,226	1,597,133		30,312		30,312		1,627,445				35,506	12/15/2018
31395H-WB-2	FHLMC SERIES 2893 CLASS PD 5.000% 02/15/33		09/01/2014	Paydown		3,462,604	3,462,604	3,442,045	3,455,192		7,412		7,412		3,462,604				66,464	02/15/2033
31395U-AG-6	FHLMC SERIES 2981 CLASS XB 5.000% 11/15/17		12/01/2014	Paydown		1,235,725	1,235,725	1,242,096	1,234,673		1,052		1,052		1,235,725				60,829	11/15/2017
31397J-QV-9	FHLMC SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2014	Paydown		663,613	663,613	496,258	549,896		113,717		113,717		663,613					12/15/2036
31407N-B2-8	FNMA POOL 835357 4.500% 09/01/35		12/01/2014	Paydown		540,696	540,696	510,197	513,787		26,909		26,909		540,696				20,211	09/01/2035
31410K-C3-6	FNMA POOL 889390 6.000% 03/01/23		12/01/2014	Paydown		571,150	571,150	580,342	578,855		(7,705)		(7,705)		571,150				17,217	03/01/2023
31412U-H3-7	FNMA POOL 935050 5.000% 03/01/39		12/01/2014	Paydown		229,820	229,820	236,715	236,365		(6,545)		(6,545)		229,820				6,199	03/01/2039
31413Y-J7-7	FNMA POOL 959386 5.500% 12/01/22		12/01/2014	Paydown		278,031	278,031	286,062	285,125		(7,095)		(7,095)		278,031				7,559	12/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413Y-L6-6	FNMA POOL 959449 5.500% 12/01/22		12/01/2014	Paydown		1,296,807	1,296,807	1,334,266	1,327,916		(31,109)		(31,109)		1,296,807				38,143	12/01/2022
31414P-4Z-9	FNMA POOL 972540 5.500% 02/01/38		12/01/2014	Paydown		36,668	36,668	37,699	37,663		(995)		(995)		36,668				821	02/01/2038
31416M-KD-5	FNMA POOL AA3891 5.000% 03/01/39		12/01/2014	Paydown		97,619	97,619	100,212	100,107		(2,487)		(2,487)		97,619				1,780	03/01/2039
32399W-9Z-6	FHA POOL 000152 7.430% 09/01/24		05/01/2014	Paydown		106,844	106,844	113,244	109,427		(2,583)		(2,583)		106,844				3,274	09/01/2024
36184*-9A-2	FHA POOL 000056 7.430% 11/01/22		12/01/2014	Paydown		191,417	191,417	192,134	191,308		108		108		191,417				7,894	11/01/2022
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		12/01/2014	Paydown		203,742	203,742	198,347	201,262		2,479		2,479		203,742				9,990	07/01/2019
378294-BQ-4	GLENDALE AZ MUN PPTY CORP EXCISE REV TAX SERIES 2003B 5.280% 07/01/23		07/01/2014	Redemption 100.0000		115,000	115,000	115,000	115,000						115,000				6,072	07/01/2023
380992-GM-3	FHA POOL 000012 7.430% 06/20/21		12/01/2014	Paydown		6,393	6,393	6,411	6,384		8		8		6,393				260	06/20/2021
39753M-DQ-8	GREGG CNTY TEX HEALTH FACS DEV SERIES B ACA CBI 7.250% 10/01/15		10/01/2014	Call 100.0000		830,000	830,000	931,260	848,822		(7,807)		(7,807)		841,015		(11,015)	(11,015)	60,175	10/01/2015
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B 5.980% 09/01/29		09/01/2014	Redemption 100.0000		195,000	195,000	199,102	198,101		(82)		(82)		198,019		(3,019)	(3,019)	11,661	09/01/2029
45455C-DS-4	INDIAN WELLS CALIF REDEV AGY TAXABLE TAX ALLOC CONS A T 5.460% 09/01/22		06/12/2014	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				277,019	09/01/2022
504194-GE-5	LA QUINTA CALIF REDEV AGY TAX ALLOC- REDEV PROJ AREA #1 6.240% 09/01/23		01/28/2014	Call 102.0000		4,080,000	4,000,000	4,000,000	4,000,000						4,000,000		80,000	80,000	101,920	09/01/2023
504194-GF-2	LA QUINTA CALIF REDEV AGY TAX ALLOC-REDEV PROJ AREA #1 6.440% 09/01/32		01/28/2014	Call 102.0000		5,100,000	5,000,000	5,000,000	5,000,000						5,000,000		100,000	100,000	131,483	09/01/2032
544389-V7-1	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D 5.600% 07/01/18		01/21/2014	Call 101.0000		2,913,850	2,885,000	2,870,604	2,879,370		62		62		2,879,431		34,419	34,419	89,756	07/01/2018
544389-V8-9	LOS ANGELES CALIF CMNTY REDEV TAXBLE - TAX ALLOC HOLLYWOOD D 6.000% 07/01/22		01/21/2014	Call 101.0000		2,898,700	2,870,000	2,844,400	2,854,974		76		76		2,855,051		43,649	43,649	95,667	07/01/2022
54438E-EX-2	LOS ANGELES CALIF CMNTY REDEV TAXABLE COUNCIL DIST 9 PJ J 6.230% 09/01/23		09/01/2014	Redemption 100.0000		210,000	210,000	210,000	210,000						210,000				13,083	09/01/2023
59333J-CC-4	MIAMI-DADE CTY HSG FIN AUTH M/F REV TAXMTG-APTS2B 8.150% 02/01/19		07/14/2014	Call 100.0000		855,000	855,000	867,244	855,000						855,000				63,993	02/01/2019
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS 8.650% 07/01/19		07/01/2014	Call 100.0000		700,000	700,000	871,640	816,137		(16,233)		(16,233)		799,904		(99,904)	(99,904)	60,550	07/01/2019
650370-AB-8	NEWARK N J HSG AUTH SPL OBLIG PENS TAXABLE ACA 5.550% 12/01/14		12/01/2014	Maturity		430,000	430,000	427,850	429,759		241		241		430,000				23,865	12/01/2014
658196-H4-5	NC EASTN MPA TAXABLE SERIES G 5.550% 01/01/14		01/01/2014	Maturity		1,130,000	1,130,000	1,160,318	1,130,000						1,130,000				31,358	01/01/2014
658196-H8-6	NC EASTN MPA TAXABLE SERIES E 5.550% 01/01/14		01/01/2014	Maturity		1,645,000	1,645,000	1,699,515	1,645,000						1,645,000				45,649	01/01/2014
664355-9W-6	FHA POOL 0000851 8.548% 12/25/20		12/01/2014	Paydown		16,088	16,088	15,807	15,928		160		160		16,088				740	12/25/2020
681766-CU-3	OMAHA NEB PKG FACS CORP LEASE SERIES 2003-B 4.850% 03/01/15		03/01/2014	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				4,608	03/01/2015
750740-BC-5	RAIL CONNECTIONS INC MASS REV TAXABLE-RTE 128 PKG-ACA-CBI 8.000% 07/01/15		07/01/2014	Call 100.0000		220,000	220,000	208,736	218,166		586		586		218,752		1,248	1,248	17,600	07/01/2015
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B 6.140% 12/01/23		12/01/2014	Redemption 100.0000		185,000	185,000	179,829	180,694		293		293		180,987		4,013	4,013	11,359	12/01/2023
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997 7.700% 10/01/17		10/01/2014	Redemption 100.0000		220,000	220,000	219,545	219,856		72		72		219,928		72	72	16,940	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2014	Call 100.0000		1,535,000	1,535,000	1,535,000	1,535,000						1,535,000				108,226	03/15/2022
917991-8U-8	FHA POOL 000132 7.430% 12/01/23		12/01/2014	Paydown		19,910	19,910	11,193	15,217		4,693		4,693		19,910				808	12/01/2023
917991-8Y-0	FHA POOL 002055 8.930% 10/01/19		12/01/2014	Paydown		32,636	32,636	30,572	31,856		780		780		32,636				1,600	10/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						72,090,516	71,855,960	70,630,766	71,265,326		670,698		670,698		71,936,017		154,499	154,499	2,924,256	XXX
000000-00-0	COMMSCOPE BANK LOAN 3.771% 01/21/17		12/31/2014	Redemption 100.0000		1,111	1,111	1,096	1,096		2		2		1,098		13	13	19	01/21/2017
000000-00-0	CHRYSLER GROUP LLC BANK LOAN 3.608% 05/24/17		12/31/2014	Redemption 100.0000		56,850	56,850	55,494	55,504		186		186		55,689		1,161	1,161	1,330	05/24/2017
000000-00-0	COMMSCOPE BANK LOAN 3.441% 01/14/18		12/31/2014	Redemption 100.0000		1,666	1,666	1,650	1,650		1		1		1,651		16	16	34	01/14/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	SAMSON INVESTMENT BANK LOAN 0.408% 09/25/18		12/17/2014	Morgan Stanley & Co., Inc.		192,329	246,575	244,880	244,894		(287)		(287)		244,607		(52,278)	(52,278)	12,774	09/25/2018
000000-00-0	MCGRAW-HILL SCHOOL EDUCATION BANK LOAN 6.250% 12/18/19		12/31/2014	Redemption 100.0000		28,000	28,000	27,720	27,721		(74)		(74)		27,646		354	354	1,131	12/18/2019
000000-00-0	ALLIANT HOLDINGS BANK LOAN 12.750% 12/20/19		12/31/2014	Redemption 100.0000		5,052	5,052	5,002	5,002		(1)		(1)		5,001		51	51	86	12/20/2019
000000-00-0	CAMPING WORLD BANK LOAN 9.280% 02/20/20		12/31/2014	Redemption 100.0000		50,000	50,000	49,500	49,503		(242)		(242)		49,261		739	739	1,584	02/20/2020
000000-00-0	EXPERT GLOBAL SOLUTIONS BANK LOAN 11.582% 04/03/18		10/31/2014	Redemption 100.0000		1,193,722	1,193,722	1,169,847	1,158,621		(1,996)		(1,996)		1,156,625		37,096	37,096	117,013	04/03/2018
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN 8.528% 12/31/15		02/14/2014	Lazard Freres & Co.		55,297	184,322	54,955	54,955		2,308		2,308		57,263		(1,967)	(1,967)		12/31/2015
000000-00-0	IAP WORLDWIDE SERVICES INC BANK LOAN 8.528% 12/31/15		09/01/2014	Taxable Exchange		72,517	275,765	75,835	82,218			6,383	(6,383)		75,835		(3,318)	(3,318)	3,153	12/31/2015
000000-00-0	IMMUCOR INC BANK LOAN 15.000% 08/19/18		12/31/2014	Redemption 100.0000		6,518	6,518	6,291	6,296		19		19		6,315		203	203	206	08/19/2018
000000-00-0	METALDYNE LLC BANK LOAN 5.081% 12/19/18		02/27/2014	Tax Free Exchange		220,899	217,800	221,549	221,011		(112)		(112)		220,899					12/19/2018
000000-00-0	REMY INTERNATIONAL INC BANK LOAN 12.750% 03/05/20		12/31/2014	Redemption 100.0000		3,348	3,348	3,352	3,349		(5)		(5)		3,344		4	4	90	03/05/2020
000000-00-0	HHI HOLDINGS LLC BANK LOAN 5.000% 10/05/18		10/20/2014	Redemption 100.0000		666,028	666,028	659,758	658,010		(38)		(38)		657,973		8,056	8,056	28,687	10/05/2018
000000-00-0	MONITRONICS INTERNATIONAL BANK LOANS 12.750% 03/23/18		12/31/2014	Redemption 100.0000		6,650	6,650	6,547	6,546		9		9		6,556		94	94	178	03/23/2018
000000-00-0	EMDEON INC BANK LOAN 11.250% 11/02/18		12/31/2014	Redemption 100.0000		17,377	17,377	17,500	17,456		(12)		(12)		17,444		(67)	(67)	141	11/02/2018
000000-00-0	SELECT MEDICAL CORP BANK LOAN 4.070% 06/01/18		03/04/2014	Redemption 100.0000		952,163	952,163	873,317	882,273		(349)		(349)		881,925		70,239	70,239	21,866	06/01/2018
000000-00-0	SELECT MEDICAL CORP BANK LOAN 4.070% 06/01/18		03/04/2014	Tax Free Exchange		777,797	839,743	770,206	778,105		(307)		(307)		777,797				8,565	06/01/2018
000000-00-0	AEROFLEX INC BANK LOAN 5.250% 11/09/19		09/12/2014	Redemption 100.0000		802,213	802,213	755,404	756,905		669		669		757,575		44,639	44,639	28,779	11/09/2019
000000-00-0	KINETIC CONCEPTS INC BANK LOAN 1.324% 05/04/18		01/22/2014	Tax Free Exchange		1,147,149	1,185,939	1,141,642	1,145,398		1,751		1,751		1,147,149				3,261	05/04/2018
000000-00-0	AFFINION GROUP INC BANK LOAN 7.269% 10/09/16		03/31/2014	Redemption 100.0000		1,267	1,267	1,166	1,197		4		4		1,201		66	66	18	10/09/2016
000000-00-0	AFFINION GROUP INC BANK LOAN 7.269% 10/09/16		05/20/2014	Tax Free Exchange		463,068	487,331	448,345	460,284		2,784		2,784		463,068				19,557	10/09/2016
000000-00-0	DYNCORP INTERNATIONAL LLC BANK LOAN 18.750% 07/07/16		09/26/2014	Redemption 100.0000		77,633	77,633	78,409	77,576		20		20		77,596		37	37	2,603	07/07/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN BANK LOAN 2.055% 12/22/16		08/27/2014	GE Capital Corp.		127,693	165,835	107,793	111,557		4,280		4,280		115,838		11,855	11,855	9,200	12/22/2016
000000-00-0	VIRTUAL RADIOLOG TERM LOAN BANK LOAN 2.055% 12/22/16		12/31/2014	Redemption 100.0000		7,461	7,461	4,850	5,019		244		244		5,263		2,198	2,198	370	12/22/2016
000000-00-0	RACE POINT POWER BANK LOAN 7.750% 11/09/17		01/24/2014	Redemption 100.0000		105,768	105,768	103,653	102,618		49		49		102,666		3,102	3,102	520	11/09/2017
000000-00-0	FRAC TECH INTERNATIONAL LLC BANK LOAN 8.500% 05/06/16		04/16/2014	Redemption 100.0000		2,622,192	2,622,192	2,256,303	2,336,566		28,286		28,286		2,364,851		257,340	257,340	128,877	05/06/2016
000000-00-0	TARGUS GROUP INTL INC BANK LOAN 12.706% 05/24/16		12/31/2014	Redemption 100.0000		56,940	56,940	55,801	55,271		5		5		55,277		1,663	1,663	3,744	05/24/2016
000780-JT-4	AMAC SERIES 2003-8 CLASS A24 5.500% 06/25/33		02/01/2014	Paydown		7,686,648	7,686,648	7,785,133	7,694,414		(1,024)		(1,024)		7,693,390		(6,742)	(6,742)	70,035	06/25/2033
00101D-AA-7	ADS TACTICAL INC SERIES 144A 11.000% 04/01/18		03/24/2014	UBS Securities, Inc.		3,776,375	3,850,000	3,858,750	3,855,412		(241)		(241)		3,855,171		(78,796)	(78,796)	198,084	04/01/2018
00111@-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2014	Redemption 100.0000		544,000	544,000	544,000	544,000						544,000				23,581	06/30/2022
00389C-AC-8	ACADEMICA CHARTER SCHOOL SERIES 144A 8.000% 08/15/24		08/15/2014	Redemption 100.0000		505,000	505,000	494,900	497,726		276		276		498,002		6,998	6,998	40,400	08/15/2024
00430X-AD-9	ACCELLENT INC BASIC 8.375% 02/01/17		02/25/2014	Corporate Action		2,383,347	2,350,000	2,373,413	2,369,184		(1,069)		(1,069)		2,368,115		15,231	15,231	191,321	02/01/2017

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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
008548-AE-9	AGUA CALIENTE BAND OF CAHUILLA SERIES 144A 6.080% 10/01/16		10/01/2014	Redemption 100.0000		546,000	546,000	546,000	546,000						546,000				33,197	10/01/2016
00855L-AA-7	AGUA CALIENTE BAND OF CAHUILLA SERIES B 6.440% 10/01/16		10/01/2014	Redemption 100.0000		340,000	340,000	340,000	340,000						340,000				21,896	10/01/2016
00855L-AC-3	AGUA CALIENTE BAND OF SERIES 144A 6.350% 10/01/15		10/01/2014	Redemption 100.0000		654,000	654,000	654,000	654,000						654,000				41,529	10/01/2015
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A 4.591% 12/31/25		12/31/2014	Redemption 100.0000		213,600	213,600	213,600	213,600						213,600				7,355	12/31/2025
02149D-AJ-8	COUNTRYWIDE ALT LOAN TRUST SERIES 2006-HY13 CLASS 3A1 2.748% 01/25/47		12/01/2014	Paydown		974,633	1,015,583	840,776	928,178		18,118		18,118		946,296		28,337	28,337	13,575	01/25/2047
026710-AE-3	AMERICAN HSG TRUST SERIES II 1 CLASS 1-D 8.300% 12/25/18		09/08/2014	Deutsche Bank Securities, Inc.		99,782	100,790	85,041	96,182		479		479		96,661		3,121	3,121	6,498	12/25/2018
026710-AE-3	AMERICAN HSG TRUST SERIES II 1 CLASS 1-D 8.300% 12/25/18		09/01/2014	Paydown		148,383	148,383	125,198	141,600		4,497		4,497		146,096		2,287	2,287	5,239	12/25/2018
030096-AF-8	NEW ALBERTSONS INC BONDS 8.000% 06/01/26		01/24/2014	Corporate Action		16,889,408	12,405,000	10,544,250	10,568,169		1,157		1,157		10,569,326		6,320,081	6,320,081	518,253	06/01/2026
03674P-AF-0	ANTERO RESOURCES FINANCE 7.250% 08/01/19		05/23/2014	Call 100.0000		616,000	616,000	616,000	616,000						616,000				77,410	08/01/2019
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC 0.875% 02/15/14		01/27/2014	Various		1,373,161	1,350,000	1,337,719	1,350,010		(112)		(112)		1,349,898		23,263	23,263	5,115	02/15/2014
039483-AW-2	ARCHER DANIELS MIDLAND CO BASIC 0.875% 02/15/14		02/15/2014	Maturity		1,200,000	1,200,000	1,140,570	1,198,176		1,824		1,824		1,200,000				5,250	02/15/2014
047650-AB-2	ATKORE INTERNATIONAL INC 9.875% 01/01/18		04/09/2014	Call 107.4060		2,899,962	2,700,000	2,797,465	2,762,257		(5,052)		(5,052)		2,757,205		142,757	142,757	205,894	01/01/2018
049560-AF-2	ATMOS ENERGY BASIC 4.950% 10/15/14		10/15/2014	Maturity		47,500,000	47,500,000	45,703,050	47,304,124		195,876		195,876		47,500,000				2,351,250	10/15/2014
05334D-AA-5	AUXILIUM PHARMACEUTICALS 1.500% 07/15/18		03/25/2014	Variant Group		408,780	300,000	333,019	332,858		(1,718)		(1,718)		331,140		77,639	77,639	3,150	07/15/2018
053773-AN-7	AVIS BUDGET CAR RENTAL 8.250% 01/15/19		06/15/2014	Call 100.0000		2,125,000	2,125,000	2,136,898	2,131,621		(787)		(787)		2,130,835		(5,835)	(5,835)	301,419	01/15/2019
05523U-AG-5	BAE SYSTEMS HOLDINGS SERIES 144A 4.950% 06/01/14		06/01/2014	Maturity		2,500,000	2,500,000	2,701,875	2,522,837		(22,837)		(22,837)		2,500,000				61,875	06/01/2014
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2014	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		08/26/2014	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		08/26/2014	Redemption 100.0000		100,390	100,390	100,390	100,390						100,390				4,932	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2014	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		08/26/2014	Redemption 100.0000		41,472	41,472	41,472	41,472						41,472				2,037	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT 3.930% 02/23/26		08/23/2014	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		08/23/2014	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		11/05/2014	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		12/01/2014	Call 100.0000		2,525,000	2,525,000	2,525,000	2,525,000						2,525,000				167,577	06/01/2017
05947U-L9-7	BANC OF AMERICA COMMERCIAL MTG SERIES 2005-2 CLASS AAB 4.742% 07/10/43		01/01/2014	Paydown		5,636	5,636	5,440	5,604		31		31		5,636				22	07/10/2043
05953Y-AY-7	BANC OF AMERICA FUNDING CORP SERIES 2007-4 CLASS 2A3 5.500% 06/25/37		12/01/2014	Paydown		330,227	330,227	319,268	329,841		5,811	10,725	(4,914)		324,927		5,300	5,300	10,161	06/25/2037
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO 5.588% 06/24/50		12/01/2014	Paydown		660,370	660,370	547,385	619,876		40,494		40,494		660,370				17,875	06/24/2050
06985P-AK-6	BASIC ENERGY SERVICES 7.750% 10/15/22		12/19/2014	Banc of America Securities		219,290	295,000	295,000	295,000						295,000		(75,710)	(75,710)	27,224	10/15/2022
07385T-AJ-5	BEAR STEARNS CO INC NTS 5.700% 11/15/14		11/15/2014	Maturity		400,000	400,000	398,684	399,873		127		127		400,000				22,800	11/15/2014
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2006-PW11 CLASS A4 5.435% 03/11/39		12/01/2014	Paydown		171,730	171,730	143,203	165,460		6,270		6,270		171,730				8,062	03/11/2039

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										11	12	13	14	15						
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07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4 5.331% 02/11/44		12/01/2014	Paydown		6,594,187	6,594,187	6,066,394	6,445,374		148,812		148,812		6,594,187				212,397	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4 5.471% 01/12/45		12/01/2014	Paydown		437,136	437,136	362,491	401,739		35,397		35,397		437,136				22,052	01/12/2045
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E 8.900% 02/01/19		12/01/2014	Paydown		20,021	20,021	19,084	19,670		352		352		20,021				953	02/01/2019
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A 8.650% 01/02/20		07/02/2014	Redemption 100.0000		963,115	963,115	844,835	963,107		5		5		963,113		2	2	83,309	01/02/2020
081437-AG-0	BEMIS CO INC 5.650% 08/01/14		08/01/2014	Maturity		21,440,000	21,440,000	22,989,549	21,653,131		(213,131)		(213,131)		21,440,000				1,211,360	08/01/2014
091797-AN-0	BLACK & DECKER CORP 5.750% 11/15/16		01/24/2014	Call 100.0000		16,545,000	16,545,000	18,892,188	17,682,853		(24,168)		(24,168)		17,658,685		(1,113,685)	(1,113,685)	2,362,971	11/15/2016
097014-AK-0	BOEING CAPITAL CORP 3.250% 10/27/14		10/27/2014	Maturity		10,000,000	10,000,000	9,978,000	9,996,151		3,849		3,849		10,000,000				325,000	10/27/2014
097023-AV-7	BOEING CO 5.000% 03/15/14		03/15/2014	Maturity		5,000,000	5,000,000	4,977,900	4,999,006		994		994		5,000,000				125,000	03/15/2014
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A 7.420% 10/01/20		10/01/2014	Redemption 100.0000		112,875	112,875	112,875	112,875						112,875				6,281	10/01/2020
120568-AM-2	BUNGE LTD FINANCE CORP 5.350% 04/15/14		04/15/2014	Maturity		29,010,000	29,010,000	29,277,609	29,018,384		(8,384)		(8,384)		29,010,000				776,018	04/15/2014
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC 5.140% 01/15/21		01/15/2014	Redemption 100.0000		196,321	196,321	196,321	196,321						196,321				5,045	01/15/2021
1248EP-BC-6	CCO HLDGS LLC/CAP CORP SERIES 144A 5.750% 09/01/23		03/10/2014	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,375	09/01/2023
12513E-AF-1	CITIGROUP / DEUTSCHE BANK SERIES 2005-CD1 CLASS ASB 5.216% 07/15/44		03/01/2014	Paydown		3,239,391	3,239,391	3,250,554	3,234,510		4,881		4,881		3,239,391				46,539	07/15/2044
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER SERIES 2007CD4 CLASS ASB 5.278% 12/11/49		12/01/2014	Paydown		6,089,099	6,089,099	5,767,994	6,011,678		77,421		77,421		6,089,099				165,598	12/11/2049
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		12/15/2014	Redemption 100.0000		9,998	9,998	9,948	9,973		3		3		9,976		22	22	556	12/15/2018
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4 5.500% 07/25/37		12/01/2014	Paydown		1,672,324	1,796,734	1,260,213	1,313,048		359,275		359,275		1,672,324				51,457	07/25/2037
126650-AW-0	CVS CAREMARK CORP SERIES 144A ABS 5.298% 01/11/27		12/10/2014	Redemption 100.0000		716,621	716,621	709,118	710,949		197		197		711,146		5,475	5,475	20,732	01/11/2027
126650-AY-6	CVS CAREMARK CORP SERIES 144 A ABS 5.361% 10/10/27		12/10/2014	Redemption 100.0000		553,117	553,117	553,117	553,117						553,117				16,193	10/10/2027
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3 5.500% 11/25/35		12/01/2014	Paydown		2,792,426	2,792,426	2,708,331	2,714,430		77,996		77,996		2,792,426				83,532	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8 5.500% 01/25/36		12/01/2014	Paydown		2,043,637	2,043,637	1,911,114	1,903,945		139,691		139,691		2,043,637				62,625	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3 6.000% 05/25/36		12/01/2014	Paydown		955,008	1,127,636	1,023,092	1,021,548		(33,936)		(33,936)		987,612		(32,604)	(32,604)	40,338	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6 6.000% 05/25/36		12/01/2014	Paydown		1,163,514	1,373,816	1,201,212	1,232,055		(43,491)		(43,491)		1,188,563		(25,050)	(25,050)	49,146	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12 6.000% 05/25/36		12/01/2014	Paydown		579,386	684,097	601,302	615,899		(22,074)		(22,074)		593,825		(14,439)	(14,439)	24,472	05/25/2036
12669D-4H-8	COUNTRYWIDE ALTERNATIVE SERIES 2003-11 CLASS A6 5.000% 05/25/33		12/01/2014	Paydown		305,219	305,219	305,219	305,219						305,219				7,781	05/25/2033
12669D-R3-4	COUNTRYWIDE ALTERNATIVE SERIES 2003-1T1 CLASS A1 4.500% 04/25/33		12/01/2014	Paydown		1,105,825	1,105,825	1,057,013	1,083,776		22,049		22,049		1,105,825				22,847	04/25/2033
12669E-4P-8	COUNTRYWIDE HOME LOANS SERIES 2003-20CB CLASS 1A3 SEQ 5.500% 08/25/14		07/01/2014	Paydown		733,332	733,332	765,416	733,933		(601)		(601)		733,332				13,481	08/25/2014
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10 5.500% 07/25/33		12/01/2014	Paydown		1,548,835	1,548,835	1,534,149	1,539,829		9,006		9,006		1,548,835				49,658	07/25/2033
12669E-ME-3	COUNTRYWIDE HOME LOANS SERIES 2003-18 CLASS A10 5.500% 07/25/33		08/01/2014	Paydown		2,917,557	2,917,557	2,901,905	2,903,863		13,694		13,694		2,917,557				102,144	07/25/2033
12669E-ST-4	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A2 4.150% 08/25/33		08/01/2014	Paydown		328,528	328,528	328,322	327,659		218		218		327,877		651	651	5,590	08/25/2033
12669E-SV-9	COUNTRYWIDE HOME LOANS SERIES 2003-28 CLASS A4 5.500% 08/25/33		08/01/2014	Paydown		10,600,000	10,600,000	10,918,000	10,659,117		5,900		5,900		10,665,017		(65,017)	(65,017)	388,667	08/25/2033
12669E-ZK-5	COUNTRYWIDE HOME LOANS SERIES 2003-34 CLASS A9 5.000% 09/25/33		09/08/2014	Deutsche Bank Securities, Inc.		126,946	128,229	118,932	126,680		(275)		(275)		126,405		541	541	4,987	09/25/2033

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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
12669E-ZK-5	COUNTRYWIDE HOME LOANS SERIES 2003-34 CLASS A9 5.000% 09/25/33		09/01/2014	Paydown		49,278	49,278	45,705	48,682		595		595		49,278				1,109	09/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5 5.500% 07/25/34		12/01/2014	Paydown		1,948,100	1,948,100	1,876,872	1,908,451		39,649		39,649		1,948,100				63,568	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3 5.500% 09/25/35		12/01/2014	Paydown		2,268,657	2,268,657	2,189,237	2,228,400		40,257		40,257		2,268,657				66,023	09/25/2035
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		01/16/2014	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		07/15/2014	Redemption 100.0000		310,631	310,631	310,631	310,631						310,631				13,321	01/15/2032
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144 5.937% 10/01/43		10/01/2014	Call 100.0000		110,000	110,000	110,000	110,000						110,000				5,046	10/01/2043
13861#-AD-9	CANTOR FITZ LLP PRIVATE PLACEMENT 9.000% 07/01/16		06/30/2014	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				135,000	07/01/2016
14149Q-AF-2	CATALENT PHARMA SOLUTIONS BANK LOAN 3.650% 09/15/16		05/20/2014	Redemption 100.0000		2,982,492	2,982,492	2,898,874	2,904,088		9,206		9,206		2,913,295		69,197	69,197	42,386	09/15/2016
14149Y-AG-3	CARDINAL HEALTH INC BASIC 4.000% 06/15/15		12/10/2014	Call 100.0000		10,000,000	10,000,000	9,024,050	9,831,100		107,748		107,748		9,938,848		61,152	61,152	586,894	06/15/2015
14149Y-AL-2	CARDINAL HEALTH INC 5.800% 10/15/16		12/10/2014	Call 100.0000		15,000,000	15,000,000	16,524,450	15,790,082		(257,369)		(257,369)		15,532,713		(532,713)	(532,713)	2,378,331	10/15/2016
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV 6.540% 08/15/17		12/15/2014	Paydown		2,593	2,593	2,608	2,596		(3)		(3)		2,593				93	08/15/2017
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5 6.000% 12/25/36		12/01/2014	Paydown		1,140,268	1,140,268	1,031,181	1,024,673		1,656		1,656		1,026,329		113,939	113,939	31,241	12/25/2036
16359R-AC-7	CHEMED CORP 1.875% 05/15/14		04/10/2014	Deutsche Bank Securities, Inc.		1,771,457	1,625,000	1,594,022	1,621,690		3,059		3,059		1,624,749		146,708	146,708	10,128	05/15/2014
165167-CD-7	CHESAPEAKE ENERGY CORP 9.500% 02/15/15		06/09/2014	Call 100.0000		500,000	500,000	475,355	494,205		2,186		2,186		496,391		3,609	3,609	69,197	02/15/2015
170031-AA-6	CHIQUITA BRANDS INTL / L SERIES 144A 7.875% 02/01/21		01/31/2014	Call 103.0000		19,570	19,000	18,862	18,873		1		1		18,875		695	695	748	02/01/2021
170031-AA-6	CHIQUITA BRANDS INTL / L SERIES 144A 7.875% 02/01/21		02/04/2014	Tax Free Exchange		815,584	821,000	815,040	815,531		53		53		815,584				32,866	02/01/2021
170032-AT-3	CHIQUITA BRANDS 4.250% 08/15/16		11/10/2014	Various		1,048,656	1,050,000	979,098	1,010,176		12,438		12,438		1,022,614		26,042	26,042	53,305	08/15/2016
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		12/01/2014	Paydown		1,619,664	1,765,274	902,324	1,164,262		455,402		455,402		1,619,664				54,255	12/25/2036
172973-4J-5	CITICORP MTG SEC INC SERIES 2005-8 CLASS 2A3 5.000% 11/25/20		12/01/2014	Paydown		160,702	160,702	155,203	159,642		1,060		1,060		160,702				3,992	11/25/2020
17313K-AE-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2008-C7 CLASS ASB 6.338% 12/10/49		11/01/2014	Paydown		21,593,797	21,593,797	21,458,693	21,549,504		44,293		44,293		21,593,797				911,802	12/10/2049
18538R-AE-3	CLEARWATER PAPER CORP 7.125% 11/01/18		08/28/2014	Call 100.0000		1,285,000	1,285,000	1,285,000	1,285,000						1,285,000				135,873	11/01/2018
193459-AH-7	COLEMAN CABLE INC 9.000% 02/15/18		03/13/2014	Call 104.5000		705,375	675,000	662,674	667,313		299		299		667,612		37,763	37,763	35,100	02/15/2018
193908-AS-9	CMOT SERIES 57 CLASS D 9.900% 02/01/19		12/01/2014	Paydown		7,889	7,889	7,741	7,854		35		35		7,889				366	02/01/2019
193909-AF-7	CMOT SERIES 46 CLASS C 9.500% 09/01/18		12/01/2014	Paydown		1,903	1,903	1,838	1,892		11		11		1,903				95	09/01/2018
200339-AE-9	COMERICA BANK SUB NOTES 8.375% 07/15/24		07/15/2014	Call 100.0000		14,500,000	14,500,000	15,978,155	14,577,731		(77,731)		(77,731)		14,500,000				1,214,375	07/15/2024
201736-AA-3	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A 6.746% 06/20/31		12/01/2014	Paydown		2,196,849	2,196,849	2,238,898	2,196,370		478		478		2,196,849				203,038	06/20/2031
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F SERIES 2007-GG9 CLASS AAB 5.441% 03/10/39		12/01/2014	Paydown		5,189,104	5,189,104	5,098,092	5,162,285		26,819		26,819		5,189,104				154,633	03/10/2039
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF 5.550% 12/10/49		12/01/2014	Paydown		1,361,043	1,361,043	1,220,898	1,296,438		64,605		64,605		1,361,043				51,640	12/10/2049
203372-AH-0	COMMSCOPE INC SERIES 144A 8.250% 01/15/19		06/16/2014	Call 100.0000		2,271,000	2,271,000	2,231,000	2,241,207		2,200		2,200		2,243,407		27,593	27,593	366,134	01/15/2019
205826-AF-7	COMTECH TELECOMMUNICATIONS COR 3.000% 05/01/29		04/29/2014	Various		459,455	450,000	475,284	461,074		(7,653)		(7,653)		453,422		6,034	6,034	5,756	05/01/2029
205826-AF-7	COMTECH TELECOMMUNICATIONS COR 3.000% 05/01/29		05/05/2014	Call 100.0000		1,400,000	1,400,000	1,440,060	1,408,683		(8,683)		(8,683)		1,400,000				21,467	05/01/2029
210518-CE-4	CONSUMERS ENERGY CO BASIC 5.500% 08/15/16		08/28/2014	Call 100.0000		2,538,000	2,538,000	2,549,370	2,541,308		(786)		(786)		2,540,523		(2,523)	(2,523)	377,658	08/15/2016
21244N-AB-7	CONVATEC BANK LOAN 0.129% 12/22/16		05/07/2014	Redemption 100.0000		19,568	19,568	19,289	19,307		14		14		19,321		247	247	276	12/22/2016

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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
21246*-AA-8	CONV RETAIL PRIVATE PLACEMENT 2.750% 11/22/16		11/20/2014	Call 100.0000		15,625,000	15,625,000	15,625,000	15,625,000						15,625,000				961,241	11/22/2016
224044-BM-8	COX COMMUNICATIONS INC 5.450% 12/15/14		12/15/2014	Maturity		3,197,000	3,197,000	3,202,723	3,197,724		(724)		(724)		3,197,000				174,237	12/15/2014
22541N-W7-0	CSFB MTGE SECURITIES CORP SERIES 2003-8 CLASS 3A25 5.500% 04/25/33		09/08/2014	Deutsche Bank Securities, Inc.		341,182	342,037	343,212	341,354		968		968		342,322		(1,140)	(1,140)	14,632	04/25/2033
22541N-W7-0	CSFB MTGE SECURITIES CORP SERIES 2003-8 CLASS 3A25 5.500% 04/25/33		09/01/2014	Paydown		45,473	45,473	45,629	45,382		91		91		45,473				936	04/25/2033
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32 5.500% 06/25/33		12/01/2014	Paydown		290,037	290,037	292,574	289,982		54		54		290,037				13,639	06/25/2033
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL 5.500% 10/25/33		09/08/2014	Deutsche Bank Securities, Inc.		1,394,134	1,366,798	1,257,472	1,310,895		(3,664)		(3,664)		1,307,231		86,903	86,903	58,468	10/25/2033
22541Q-ZN-5	CSFB MTGE SECURITIES CORP SERIES 2003-25 CLASS 1A9 ACRL 5.500% 10/25/33		09/01/2014	Paydown		185,380	185,380	170,552	177,798		7,582		7,582		185,380				5,562	10/25/2033
22541S-2R-8	CS FIRST BOSTON MORTGAGE SEC SERIES 2004-C5 CLASS AAB 4.587% 11/15/37		01/01/2014	Paydown		450,857	450,857	452,019	450,065		793		793		450,857				4,980	11/15/2037
22545L-AD-1	CREDIT SUISSE MORTGAGE CAPITAL SERIES 2006-C5 CLASS A3 5.311% 12/15/39		12/01/2014	Paydown		308,077	308,077	296,123	304,403		3,675		3,675		308,077				14,697	12/15/2039
225470-AP-8	CS FIRST BOSTON MORTGAGE SECUR SERIES 2005-C5 CLASS A4 5.100% 08/15/38		12/01/2014	Paydown		1,583,007	1,583,007	1,353,471	1,538,398		44,609		44,609		1,583,007				59,059	08/15/2038
23305X-AB-7	DBUBS MORTGAGE TRUST SERIES 2011-LC2A CLASS A2 3.386% 07/10/44		12/01/2014	Paydown		4,360,889	4,360,889	4,393,289	4,374,731		(13,842)		(13,842)		4,360,889				170,186	07/10/2044
237194-AB-1	DARDEN RESTAURANTS UNSEC'D DEBS 7.125% 02/01/16		08/27/2014	Call 100.0000		9,000,000	9,000,000	9,864,540	9,200,645		(60,435)		(60,435)		9,140,211		(140,211)	(140,211)	1,547,190	02/01/2016
237264-AA-4	DARLING ESCROW CORP SERIES 144A 5.375% 01/15/22		09/09/2014	Tax Free Exchange		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				52,552	01/15/2022
237266-AD-3	DARLING INGREDIENTS IN 8.500% 12/15/18		02/07/2014	Call 100.0000		500,000	500,000	500,000	500,000						500,000				60,793	12/15/2018
244199-BB-0	DEERE & CO NTS 6.950% 04/25/14		04/25/2014	Maturity		18,826,000	18,826,000	21,725,016	19,034,406		(208,406)		(208,406)		18,826,000				654,204	04/25/2014
24823U-AG-3	DENBURY RESOURCES INC 8.250% 02/15/20		05/30/2014	Call 100.0000		2,447,000	2,447,000	2,503,875	2,486,192		(3,383)		(3,383)		2,482,809		(35,809)	(35,809)	392,603	02/15/2020
25746U-AW-9	DOMINION RESOURCES INC 5.150% 07/15/15		12/09/2014	Call 100.0000		10,000,000	10,000,000	9,983,700	9,996,926		1,847		1,847		9,998,773		1,227	1,227	1,013,338	07/15/2015
263534-BV-0	DUPONT EI DE NEMOURS BASIC 5.875% 01/15/14		01/15/2014	Maturity		1,667,000	1,667,000	1,659,182	1,666,935		65		65		1,667,000				48,968	01/15/2014
26817C-AB-7	DYNCORP INTERNTL INC 10.375% 07/01/17		05/12/2014	Barclays Capital, Inc.		175,106	165,000	166,069	165,617		(83)		(83)		165,534		9,572	9,572	14,931	07/01/2017
268783-AA-5	EPE HLDNG/EP ENERGY BOND SERIES 144A 8.875% 12/15/17		02/24/2014	Call 102.0000		1,783,086	1,748,124	1,734,282	1,736,190		374		374		1,736,564		46,522	46,522	27,218	12/15/2017
26926X-AB-9	EV ENERGY PARTNERS/FINA 8.000% 04/15/19		12/22/2014	JP Morgan Securities, Inc.		153,450	180,000	185,400	183,718		(1,023)		(1,023)		182,694		(29,244)	(29,244)	17,240	04/15/2019
29250R-AF-3	ENBRIDGE ENERGY PARTNERS BASIC 5.350% 12/15/14		12/15/2014	Maturity		7,000,000	7,000,000	7,032,940	7,003,947		(3,947)		(3,947)		7,000,000				374,500	12/15/2014
29276K-AR-2	ENERGY XXI GULF COAST IN SERIES 144A 7.500% 12/15/21		05/23/2014	Tax Free Exchange		2,791,627	2,785,000	2,792,388	2,791,999		(372)		(372)		2,791,627				91,673	12/15/2021
29444U-AK-2	EQUINIX INC 7.000% 07/15/21		12/22/2014	Call 100.0000		500,000	500,000	500,000	500,000						500,000				112,907	07/15/2021
300674-AA-6	EXCEL PARALUBES FUNDING CORP SR BONDS SERIES 144A 7.430% 11/01/15		11/01/2014	Redemption 100.0000		2,149,425	2,149,425	2,143,134	2,148,598		341		341		2,148,940		485	485	119,777	11/01/2015
30225X-AA-1	EXTERRAN HOLDINGS INC 4.250% 06/15/14		01/14/2014	Various		3,445,195	2,325,000	2,097,223	2,278,671		4,254		4,254		2,282,925		1,162,271	1,162,271	8,547	06/15/2014
30227C-AA-5	EXTERRAN PARTNERS/EXLP SERIES 144A 6.000% 04/01/21		01/09/2014	Tax Free Exchange		295,685	300,000	295,317	295,674		10		10		295,685				4,900	04/01/2021
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		06/20/2014	Redemption 100.0000		187,733	187,733	187,733	187,733						187,733				12,464	06/20/2023
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS 7.645% 12/31/18		12/31/2014	Redemption 100.0000		666,133	666,133	666,133	666,133						666,133				50,926	12/31/2018
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC 7.960% 03/28/17		03/28/2014	Redemption 100.0000		179,603	179,603	179,603	179,603						179,603				7,148	03/28/2017
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC 7.840% 01/30/18		01/30/2014	Redemption 100.0000		272,601	272,601	272,601	272,601						272,601				10,686	01/30/2018
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1 6.250% 11/25/37		12/01/2014	Paydown		223,143	244,343	195,880	198,443		3,765		3,765		202,207		20,936	20,936	8,064	11/25/2037
34063P-AB-3	FLORIDA EAST RR 8.125% 02/01/17		05/23/2014	Call 104.0630		988,599	950,000	950,000	950,000						950,000		38,599	38,599	62,608	02/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
340711-AG-5	FLORIDA GAS TRANS CO SERIES 144A 9.190% 11/01/24		11/01/2014	Redemption 100.0000		900,000	900,000	933,125	923,146		(1,169)		(1,169)		921,977		(21,977)	(21,977)	82,710	11/01/2024
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A 1.490% 09/15/19		06/24/2014	JP Morgan Securities, Inc.		5,006,641	5,000,000	4,971,255	4,971,255		3,693		3,693		4,974,948		31,693	31,693	39,733	09/15/2019
346091-BG-5	FOREST OIL CORPORATION 7.500% 09/15/20		11/20/2014	JP Morgan Securities, Inc.		2,337,413	2,370,000	2,370,000	2,370,000						2,370,000		(32,588)	(32,588)	212,313	09/15/2020
346232-AB-7	FORESTAR GROUP INC 3.750% 03/01/20		10/27/2014	Goldman Sachs & Co.		1,086,928	1,075,000	1,177,037	1,169,836		(12,218)		(12,218)		1,157,617		(70,689)	(70,689)	46,919	03/01/2020
350259-AB-3	FOSTERS FIN CORP SERIES 144A 4.875% 10/01/14		10/01/2014	Maturity		46,825,000	46,825,000	45,710,917	46,716,417		108,583		108,583		46,825,000				2,282,719	10/01/2014
361448-AP-8	GATX CORP 2.375% 07/30/18		06/24/2014	Jefferies & Co., Inc.		10,199,037	10,120,000	10,017,239	10,023,400		9,949		9,949		10,033,349		165,688	165,688	305,779	07/30/2018
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		12/01/2014	Paydown		2,163,237	2,163,237	2,046,034	2,118,771		(9,398)		(9,398)		2,109,374		53,863	53,863	63,260	01/25/2034
36228C-VU-4	GS MTG SEC CORP II SERIES 2005-GG4 CLASS A4A 4.751% 07/10/39		12/01/2014	Paydown		7,157,627	7,157,627	5,858,070	6,955,497		202,130		202,130		7,157,627				292,975	07/10/2039
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7 5.750% 02/25/37		12/01/2014	Paydown		1,221,493	1,221,493	1,185,455	1,170,647		50,846		50,846		1,221,493				31,430	02/25/2037
364725-AZ-4	GANNETT CO INC SERIES 144A 6.375% 10/15/23		10/16/2014	Tax Free Exchange		2,543,425	2,565,000	2,541,556	2,541,981		1,444		1,444		2,543,425				169,424	10/15/2023
36828Q-KQ-8	GE CAPITAL COMMERCIAL MTG CORP SERIES 2005-C1 CLASS A4 4.724% 06/10/48		09/01/2014	Paydown		18,000,000	18,000,000	18,088,828	17,991,066		8,934		8,934		18,000,000				613,332	06/10/2048
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B 7.860% 08/28/21		02/28/2014	Redemption 100.0000		20,157	20,157	20,157	20,157						20,157				792	08/28/2021
370488-AG-9	INTERNATIONAL GROUP/GEN PARTS 9.570% 07/01/20		01/02/2014	Call 100.0000		11,050,000	11,050,000	11,282,691	11,241,270		(158)		(158)		11,241,112		(191,112)	(191,112)	2,971,351	07/01/2020
37247A-AB-8	GENTIVA HEALTH SERVICES 11.500% 09/01/18		04/25/2014	Cantor Fitzgerald & Company		261,063	250,000	263,500	257,216		(792)		(792)		256,424		4,638	4,638	19,055	09/01/2018
37249U-AJ-5	GENTIVA HEALTH BANK LOAN 6.882% 10/18/19		04/17/2014	Barclays Capital, Inc.		338,580	342,000	338,580	338,341		(597)		(597)		337,744		836	836	8,538	10/18/2019
37249U-AJ-5	GENTIVA HEALTH BANK LOAN 6.882% 10/18/19		12/31/2014	Redemption 100.0000		31,729	31,729	31,411	31,389		(110)		(110)		31,279		450	450	1,295	10/18/2019
382388-AS-5	GOODRICH CORP 6.290% 07/01/16		04/01/2014	Call 100.0000		12,313,000	12,313,000	14,016,858	13,046,552		(70,338)		(70,338)		12,976,214		(663,214)	(663,214)	2,080,433	07/01/2016
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT 5.810% 07/01/21		07/01/2014	Redemption 100.0000		1,004,651	1,004,651	1,004,651	1,004,651						1,004,651				58,370	07/01/2021
393505-QY-1	GREEN TREE FINANCIAL CORP SERIES 1996-9 CLASS A6 CMOMH 7.690% 01/15/28		01/15/2014	Paydown		12,180	12,180	13,436	12,888		(708)		(708)		12,180				78	01/15/2028
396789-JT-7	GREENWICH CAP FUND SERIES 2005-GG3 CLASS AAB 4.619% 08/10/42		06/01/2014	Paydown		5,085,976	5,085,976	5,051,963	5,078,977		6,998		6,998		5,085,976				69,536	08/10/2042
398436-AA-3	GRIFOLS INC SERIES WI 8.250% 02/01/18		03/31/2014	Call 106.1880		1,380,444	1,300,000	1,328,213	1,318,236		(1,305)		(1,305)		1,316,931		63,513	63,513	71,500	02/01/2018
40453*-AA-6	HACKENSACK MED PL LLC SR SEC NTS MBIA 7.950% 06/01/28		12/01/2014	Redemption 100.0000		288,121	288,121	212,423	225,213		1,303		1,303		226,517		61,605	61,605	12,557	06/01/2028
418056-AR-8	HASBRO INC 6.125% 05/15/14		05/15/2014	Maturity		41,440,000	41,440,000	42,360,166	41,518,605		(78,605)		(78,605)		41,440,000				1,269,100	05/15/2014
436440-AB-7	HOLOGIC INC 2.000% 12/15/37		10/29/2014	Various		1,652,373	1,350,000	1,482,545	1,447,878		(25,682)		(25,682)		1,422,196		230,177	230,177	22,260	12/15/2037
440694-AB-3	HORSEHEAD HOLDING CORP 3.800% 07/01/17		07/24/2014	Credit Suisse First Boston		734,382	525,000	507,268	511,583		2,125		2,125		513,708		220,674	220,674	17,108	07/01/2017
452308-AH-2	ILLINOIS TOOL WORKS INC 5.150% 04/01/14		04/01/2014	Maturity		40,000,000	40,000,000	39,971,072	39,998,297		1,703		1,703		40,000,000				1,030,000	04/01/2014
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		12/01/2014	Paydown		1,524,679	1,506,771	1,495,791	1,498,482		3,694		3,694		1,502,176		22,503	22,503	44,517	07/25/2033
45687A-AH-5	INGERSOLL-RAND GL HLD CO SERIES 144A 4.250% 06/15/23	E	06/10/2014	Tax Free Exchange		6,821,712	6,800,000	6,822,644	6,822,555		(842)		(842)		6,821,712				140,486	06/15/2023
458665-AR-7	INTERFACE INC 7.625% 12/01/18		12/01/2014	Call 103.7227		1,400,256	1,350,000	1,350,000	1,350,000						1,350,000		50,256	50,256	102,779	12/01/2018
45867U-AA-8	INTERFACE SEC SYS HDGS L SERIES 144A 9.250% 01/15/18		08/27/2014	Tax Free Exchange		1,130,000	1,130,000	1,130,000	1,130,000						1,130,000				116,720	01/15/2018
458740-AB-6	INTERLINE BRANDS INC 7.500% 11/15/18		03/26/2014	Call 105.6250		633,750	600,000	600,000	600,000						600,000		33,750	33,750	16,375	11/15/2018
460146-BU-6	INTERNATIONAL PAPER CO NOTES 5.300% 04/01/15		09/08/2014	Call 100.0000		5,076,000	5,076,000	5,111,392	5,081,367		(2,902)		(2,902)		5,078,464		(2,464)	(2,464)	393,274	04/01/2015
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3 6.000% 04/25/36		12/01/2014	Paydown		536,490	536,490	570,691	563,199		(26,710)		(26,710)		536,490				27,397	04/25/2036

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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
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-CB18 CLASS A4 5.440% 06/12/47		12/01/2014	Paydown		1,206,359	1,206,359	1,204,427	1,204,372		1,987		1,987		1,206,359				43,360	06/12/2047
46630P-AP-0	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS 3A1 2.524% 04/25/37		09/08/2014	Deutsche Bank Securities, Inc.		85,917	102,282	102,072	102,051		19		19		102,070		(16,153)	(16,153)	2,132	04/25/2037
46630P-AP-0	JP MORGAN MORTGAGE TRUST SERIES 2007-A2 CLASS 3A1 2.524% 04/25/37		09/01/2014	Paydown		4,820	5,227	5,216	5,215		4		4		5,219		(399)	(399)	48	04/25/2037
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1 2.536% 05/25/37		12/01/2014	Paydown		300,386	365,516	289,663	282,426		5,478		5,478		287,904		12,482	12,482	5,462	05/25/2037
46636D-AC-0	JP MORGAN CHASE COMMERCIAL MOR SERIES JPMCC 2011-C4 CLASS A2 3.341% 07/15/46		12/01/2014	Paydown		2,973,363	2,973,363	3,003,175	2,986,949		(13,586)		(13,586)		2,973,363				112,432	07/15/2046
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3 3.139% 06/15/45		12/01/2014	Paydown		597,125	597,125	609,067	606,406		(9,281)		(9,281)		597,125				14,370	06/15/2045
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		12/01/2014	Paydown		1,944,630	1,944,630	1,827,251	1,835,177		109,454		109,454		1,944,630				36,183	03/25/2043
47102X-AH-8	JANUS CAPITAL GROUP INC 0.750% 07/15/18		10/14/2014	Various		2,979,366	2,208,000	2,122,258	2,130,958		11,301		11,301		2,142,259		837,107	837,107	19,469	07/15/2018
48526D-BH-5	KANSAS GAS & ELECTRIC 5.647% 03/29/21		03/31/2014	Redemption 100.0000		1,116,594	1,116,594	1,120,439	1,118,839		(62)		(62)		1,118,776		(2,183)	(2,183)	31,527	03/29/2021
492914-AS-5	KEY ENERGY SERVICES INC 6.750% 03/01/21		12/05/2014	Various		152,100	195,000	195,000	195,000						195,000		(42,900)	(42,900)	16,317	03/01/2021
494550-AS-5	KINDER MORGAN ENERGY BASIC 5.125% 11/15/14		11/15/2014	Maturity		10,000,000	10,000,000	10,126,900	10,014,039		(14,039)		(14,039)		10,000,000				512,500	11/15/2014
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		05/09/2014	Call 100.0000		2,435,000	2,435,000	2,368,725	2,379,779		2,818		2,818		2,382,596		52,404	52,404	250,169	06/01/2019
500255-AR-5	KOHLS CORPORATION 4.000% 11/01/21		10/27/2014	Various		10,495,100	10,000,000	10,617,950	10,521,958		(50,849)		(50,849)		10,471,109		23,991	23,991	398,889	11/01/2021
501044-CL-3	KROGER CO 7.500% 01/15/14		01/15/2014	Maturity		14,000,000	14,000,000	15,409,520	14,012,465		(12,465)		(12,465)		14,000,000				525,000	01/15/2014
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000% 08/01/35		05/16/2014	Various		1,348,704	1,025,000	1,015,588	1,016,131		115		115		1,016,246		332,458	332,458	21,890	08/01/2035
52108M-AF-0	LB-UBS COMMERCIAL MTGE TRUST SERIES 2005C7 CLASS A4 5.197% 11/15/30		12/11/2014	Paydown		637,413	637,413	446,189	579,859		57,554		57,554		637,413				28,045	11/15/2030
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3 5.866% 09/15/45		12/11/2014	Paydown		108,905	108,905	106,600	108,108		797		797		108,905				2,624	09/15/2045
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2014	Redemption 100.0000		187,326	187,326	213,694	206,970		(566)		(566)		206,404		(19,078)	(19,078)	7,655	01/15/2027
536022-AH-9	LINN ENERGY LLC/FIN CORP SERIES 144A 6.250% 11/01/19		06/28/2014	Tax Free Exchange		4,520,586	4,550,000	4,509,775	4,552,857		(32,271)		(32,271)		4,520,586				207,782	11/01/2019
537535-AB-2	LITTLE TRAV BAY ODAWA IN SERIES 144A 9.000% 08/31/20		03/13/2014	Call 100.0000		525,000	525,000	178,815	210,426		3,158		3,158		213,584		311,416	311,416	9,581	08/31/2020
549271-AE-4	LUBRIZOL 5.500% 10/01/14		10/01/2014	Maturity		18,000,000	18,000,000	18,760,260	18,072,535		(72,535)		(72,535)		18,000,000				990,000	10/01/2014
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13 5.750% 02/25/33		09/08/2014	Deutsche Bank Securities, Inc.		359,911	359,911	343,751	355,304		(3,983)		(3,983)		351,321		8,590	8,590	16,096	02/25/2033
55265K-QH-5	MASTR ASSET SECUR TRUST SERIES 2003-1 CLASS 2A13 5.750% 02/25/33		09/01/2014	Paydown		58,485	58,485	55,859	57,736		749		749		58,485				1,327	02/25/2033
571903-AJ-2	MARRIOTT INTERNATIONAL 3.000% 03/01/19		06/25/2014	Credit Suisse First Boston		7,227,026	7,003,000	7,052,063	7,052,063		(4,405)		(4,405)		7,047,658		179,368	179,368	172,741	03/01/2019
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2014	Redemption 100.0000		41,500	41,500	45,950	43,554		(193)		(193)		43,361		(1,861)	(1,861)	2,957	04/15/2021
581557-AW-5	MCKESSON CORP 6.500% 02/15/14		02/15/2014	Maturity		2,000,000	2,000,000	2,067,440	2,001,878		(1,878)		(1,878)		2,000,000				65,000	02/15/2014
585515-AD-1	MELLON FUNDING CORP NTS 5.000% 12/01/14		12/01/2014	Maturity		3,000,000	3,000,000	2,937,960	2,990,491		9,509		9,509		3,000,000				150,000	12/01/2014
59001K-AA-8	MERITOR INC SERIES 144A 7.875% 03/01/26		01/30/2014	Tax Free Exchange		1,809,590	2,000,000	1,800,000	1,808,889		701		701		1,809,590				25,813	03/01/2026
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST SERIES 200-LC1 CLASS A4 5.291% 01/12/44		12/01/2014	Paydown		557,939	557,939	532,112	552,226		5,712		5,712		557,939				16,532	01/12/2044
59870X-AA-8	MCRON FINANCE SUB LLC/MC SERIES 144A 8.375% 05/15/19		04/29/2014	Call 103.0000		113,300	110,000	110,000	110,000						110,000		3,300	3,300	4,197	05/15/2019
59870X-AA-8	MCRON FINANCE SUB LLC/MC SERIES 144A 8.375% 05/15/19		04/30/2014	Redemption 103.0000		113,300	110,000	110,000	110,000						110,000		3,300	3,300	4,222	05/15/2019
608753-AG-4	MOLYCORP INC 10.000% 06/01/20		07/10/2014	Various		552,000	600,000	600,000	600,000						600,000		(48,000)	(48,000)	37,333	06/01/2020
616912-AA-9	MORGANBERRY CORP SERIES 144A 7.802% 03/31/19		09/30/2014	Paydown		71,838	71,838	71,838	71,838						71,838				4,207	03/31/2019
61745M-W4-1	MORGAN STANLEY CAPITAL I SERIES 2005-T17 CLASS A5 4.780% 12/13/41		12/01/2014	Paydown		16,127,168	16,127,168	16,219,595	16,109,250		17,918		17,918		16,127,168				530,225	12/13/2041

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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
	MSDW MTGE CAPITAL OWNER TRUST SERIES 2000-F1																			
61747B-AC-9	CLASS A2A 144A 7.700% 08/15/22		03/01/2014	Paydown		242,246	242,246	251,595	243,012		(766)		(766)		242,246				3,025	08/15/2022
61748A-AE-6	MORGAN STANLEY SUB NTS 4.750% 04/01/14		04/01/2014	Maturity		8,000,000	8,000,000	7,930,320	7,997,857		2,143		2,143		8,000,000				190,000	04/01/2014
	MORGAN STANLEY CAPITAL I SERIES 2006-HQ9																			
61750C-AF-4	CLASS A4 5.731% 07/12/44		12/01/2014	Paydown		364,666	364,666	257,574	334,296		30,370		30,370		364,666				13,363	07/12/2044
	MORGAN STANLEY CAPITAL I SERIES 2006-HQ10																			
61750H-AE-6	CLASS A4 5.328% 11/12/41		12/01/2014	Paydown		92,127	92,127	55,185	80,691		11,436		11,436		92,127				2,300	11/12/2041
	MORGAN STANLEY CAPITAL I SERIES 2007-T25																			
61751X-AE-0	CLASS A3 5.514% 11/12/49		12/01/2014	Paydown		188,102	188,102	176,316	183,870		1,734		1,734		185,604		2,498	2,498	7,592	11/12/2049
	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16																			
61756U-AD-3	CLASS A3 5.852% 12/12/49		07/01/2014	Paydown		4,778,441	4,778,441	4,804,505	4,778,464		(24)		(24)		4,778,441				97,912	12/12/2049
	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16																			
61756U-AE-1	CLASS A4 5.809% 12/12/49		12/01/2014	Paydown		72,100	72,100	71,472	71,803		297		297		72,100				3,404	12/12/2049
	MORONGO BAND OF MISSION SERIES 144A			Redemption																
617734-AC-2	6.900% 03/01/18		03/01/2014	100.0000		700,000	700,000	700,000	700,000						700,000				24,150	03/01/2018
	MUELLER WATER PRODUCTS BASIC 7.375%																			
624758-AB-4	06/01/17		11/20/2014	Corporate Action		2,120,972	2,151,000	1,902,131	2,032,934		27,575		27,575		2,060,509		60,463	60,463	220,522	06/01/2017
	MUELLER WATER PRODUCTS BASIC 7.375%																			
624758-AB-4	06/01/17		08/29/2014	Call 101.2290		327,982	324,000	287,481	306,689		2,941		2,941		309,630		18,351	18,351	17,789	06/01/2017
	MURPHY OIL USA INC SERIES 144A 6.000%																			
626738-AA-6	08/15/23		06/16/2014	Tax Free Exchange		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				62,917	08/15/2023
	NCR ESCROW CORP SERIES 144A 6.375%																			
628865-AC-1	12/15/23		07/21/2014	Tax Free Exchange		950,000	950,000	950,000	950,000						950,000				35,665	12/15/2023
629377-BR-2	NRG ENERGY INC 7.625% 05/15/19		05/21/2014	Call 103.8130		4,593,725	4,425,000	4,378,252	4,388,178		2,152		2,152		4,390,331		203,395	203,395	174,327	05/15/2019
	NSG HOLDINGS LLC/NSG SERIES 144A ABS			Redemption																
62940Q-AA-3	7.750% 12/15/25		12/15/2014	100.0000		592,992	592,992	593,125	593,075		(8)		(8)		593,067		(75)	(75)	45,957	12/15/2025
651639-AH-9	NEWMONT MINING CORP 1.250% 07/15/14		02/24/2014	Various		474,945	475,000	502,222	487,107		(2,451)		(2,451)		484,655		(9,710)	(9,710)	3,400	07/15/2014
	NEWMONT MINING CORP SERIES B 1.625%																			
651639-AJ-5	07/15/17		11/25/2014	Various		2,413,500	2,400,000	2,643,359	2,617,129		(55,393)		(55,393)		2,561,736		(148,236)	(148,236)	52,880	07/15/2017
	NIAGARA MOHAWK PWR CORP SERIES 144A																			
653522-DQ-2	3.553% 10/01/14		10/01/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				71,060	10/01/2014
	OASIS PETROLEUM INC SERIES 144A 6.875%																			
674215-AF-5	03/15/22		08/14/2014	Tax Free Exchange		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				116,111	03/15/2022
678026-AD-7	OIL STATES INTL INC 6.500% 06/01/19		06/09/2014	Call 104.8750		7,341,250	7,000,000	7,000,000	7,000,000						7,000,000		341,250	341,250	237,611	06/01/2019
	OLD DOMINION ELEC CO-OP NTS 6.210%			Redemption																
679574-AG-8	12/01/28		12/01/2014	100.0000		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028
	OMEGA LEASING LLC PRIVATE PLACEMENT			Redemption																
68210*-AC-7	5.980% 07/12/16		10/12/2014	100.0000		462,513	462,513	462,513	462,513						462,513				17,286	07/12/2016
	ORANGE COGEN FUND CORP SR SEC SERIES 144A			Redemption																
684181-AA-8	8.175% 03/15/22		12/15/2014	100.0000		135,600	135,600	135,600	135,600						135,600				7,088	03/15/2022
	OWENS-BROCKWAY SERIES 144A 3.000%																			
69073T-AQ-6	06/01/15		10/21/2014	Mizuho Securities		350,210	350,000	340,656	346,161		2,162		2,162		348,323		1,887	1,887	9,421	06/01/2015
	PC FINANCIAL PARTNERSHIP BASIC 5.000%																			
69320D-AA-7	11/15/14		11/15/2014	Maturity		11,000,000	11,000,000	10,980,750	10,997,966		2,034		2,034		11,000,000				550,000	11/15/2014
693320-AN-3	PHH CORP 4.000% 09/01/14		04/23/2014	Various		1,194,310	1,125,000	1,135,163	1,127,179		197		197		1,127,376		66,934	66,934	21,303	09/01/2014
693320-AN-3	PHH CORP 4.000% 09/01/14		09/01/2014	Maturity		2,800,000	2,800,000	2,620,420	2,756,111		43,889		43,889		2,800,000				112,000	09/01/2014
693506-AW-7	PPG INDUSTRIES NTS 6.875% 11/01/17		12/06/2014	Call 100.0000		5,000,000	5,000,000	4,672,800	4,884,718		24,987		24,987		4,909,704		90,296	90,296	1,197,613	11/01/2017
693506-BB-2	PPG INDUSTRIES 6.650% 03/15/18		12/20/2014	Call 100.0000		41,025,000	41,025,000	44,353,889	42,971,966		(420,405)		(420,405)		42,551,561		(1,526,561)	(1,526,561)	9,804,811	03/15/2018
693506-BG-1	PPG INDUSTRIES INC 2.700% 08/15/22		12/06/2014	Call 100.0000		6,000,000	6,000,000	6,023,870	6,020,913		(2,034)		(2,034)		6,018,879		(18,879)	(18,879)	389,351	08/15/2022
	PNK FINANCE CORP SERIES 144A 6.375%																			
69353X-AA-3	08/01/21		06/09/2014	Tax Free Exchange		1,425,000	1,425,000	1,425,000	1,425,000						1,425,000				76,713	08/01/2021
	PSE&G TRANSITION FUNDING LLC SERIES 2001-1																			
69361Y-AG-8	CLASS A7 6.750% 06/15/16		06/15/2014	Paydown		4,944,245	4,944,245	5,701,912	4,972,896		(28,651)		(28,651)		4,944,245				124,376	06/15/2016
693659-AC-8	PVNGS II FNDG CORP SLOB 8.000% 12/30/15		12/30/2014	Call 100.0000		1,803,000	1,803,000	1,793,336	1,801,853		697		697		1,802,550		450	450	124,480	12/30/2015
	PNPP FUNDING CORP CLB ABS 9.120% 05/30/16																			
693927-AC-9			11/30/2014	Call 100.0000		712,000	712,000	712,000	712,000						712,000				48,610	05/30/2016
695114-BY-3	PACIFICORP BASIC 4.950% 08/15/14		08/15/2014	Maturity		7,000,000	7,000,000	6,974,520	6,998,014		1,986		1,986		7,000,000				346,500	08/15/2014

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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
695160-AA-9	PACKAGING DYNAMICS CORP SERIES 144A 8.750% 02/01/16		08/18/2014	Call 102.1880		263,645	258,000	264,773	260,047		(1,170)		(1,170)		258,877		4,768	4,768	23,641	02/01/2016
701081-AV-3	PARKER DRILLING CO SERIES 144A 7.500% 08/01/20		03/10/2014	Tax Free Exchange		1,025,000	1,025,000	1,025,000	1,025,000						1,025,000				46,979	08/01/2020
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A 5.952% 11/15/22		11/15/2014	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				71,424	11/15/2022
70788A-AA-6	PENN VIRGINIA RESOURCE 8.250% 04/15/18		04/23/2014	Call 104.1250		312,375	300,000	298,625	299,144		51		51		299,195		13,180	13,180	12,925	04/15/2018
714239-AA-8	PERMIAN HOLDINGS INC SERIES 144A 10.500% 01/15/18		11/25/2014	JP Morgan Securities, Inc.		113,000	113,000	113,000	113,000						113,000				16,380	01/15/2018
716495-AH-9	PETROHAWK ENERGY CORP 10.500% 08/01/14		02/03/2014	Call 100.0000		370,000	370,000	340,900	365,492		659		659		366,152		3,848	3,848	19,641	08/01/2014
716495-AN-6	PETROHAWK ENERGY CORP 6.250% 06/01/19		08/15/2014	Call 100.0000		2,485,000	2,485,000	2,485,000	2,485,000						2,485,000				297,818	06/01/2019
716747-AA-8	PETROPOWER I FUNDING TRUST SERIES 144A 7.360% 02/15/14		02/15/2014	Redemption 100.0000		22,235	22,235	22,235	22,235						22,235				818	02/15/2014
72147K-AB-4	PILGRIM'S PRIDE CORP 7.875% 12/15/18		12/15/2014	Call 103.9375		2,530,878	2,435,000	2,385,152	2,396,871		6,168		6,168		2,403,039		127,839	127,839	191,756	12/15/2018
725143-AB-7	PITTSBURGH GLASS WORKS L SERIES 144A 8.000% 11/15/18		09/29/2014	Call 103.0000		82,400	80,000	80,000	80,000						80,000		2,400	2,400	5,636	11/15/2018
726505-AK-6	PLAINS EXPLORATION & PROD 6.625% 05/01/21		04/30/2014	Redemption 106.6250		187,660	176,000	176,000	176,000						176,000		11,660	11,660	5,798	05/01/2021
726505-AM-2	PLAINS EXPLORATION & PROD 6.125% 06/15/19		07/23/2014	Call 106.1250		874,470	824,000	824,000	824,000						824,000		50,470	50,470	30,562	06/15/2019
73019#-AA-0	PNC EQUIP FIN 3.000% 09/13/27		09/15/2014	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		09/15/2014	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		09/15/2014	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		07/23/2014	Call 103.0000		66,950	65,000	65,000	65,000						65,000		1,950	1,950	4,926	02/01/2019
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2014	Redemption 100.0000		648,000	648,000	648,000	648,000						648,000				23,895	12/31/2018
74139E-AC-2	PRETIUM PGK LLC/FIN INC 11.500% 04/01/16		06/06/2014	Call 105.7500		2,115,000	2,000,000	2,000,000	2,000,000						2,000,000		115,000	115,000	156,528	04/01/2016
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2014	Redemption 100.0000		2,194,940	2,194,940	2,580,813	2,396,157		(7,079)		(7,079)		2,389,078		(194,138)	(194,138)	155,306	01/01/2021
747065-AA-8	PVR PARTNERS/PENN VIRGIN SERIES 144A 6.500% 05/15/21		02/11/2014	Tax Free Exchange		585,000	585,000	585,000	585,000						585,000				9,084	05/15/2021
74955D-AA-9	AEP GENERATING CO RGS FUNDING ABS 9.810% 12/07/22		12/07/2014	Redemption 100.0000		988,404	988,404	994,581	991,996		(205)		(205)		991,791		(3,387)	(3,387)	81,669	12/07/2022
74955D-AB-7	AEP GENERATING CO 9.820% 12/07/22		12/07/2014	Redemption 100.0000		242,362	242,362	234,309	237,472		226		226		237,698		4,664	4,664	17,602	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.810% 12/07/22		12/07/2014	Redemption 100.0000		317,035	317,035	317,035	317,035						317,035				26,196	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F 9.820% 06/07/22		12/07/2014	Redemption 100.0000		591,718	591,718	604,292	599,299		(654)		(654)		598,645		(6,927)	(6,927)	42,975	06/07/2022
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16 6.000% 06/25/36		12/01/2014	Paydown		1,548,866	1,817,058	1,639,543	1,675,783		(21,769)		(21,769)		1,654,015		(105,148)	(105,148)	63,462	06/25/2036
74973W-AA-5	RTI INTERNATIONAL METALS INC 3.000% 12/01/15		05/22/2014	Various		1,166,809	1,100,000	1,106,391	1,103,088		(69)		(69)		1,103,018		63,791	63,791	10,213	12/01/2015
74973W-AB-3	RTI INTERNATIONAL METALS INC 1.625% 10/15/19		10/30/2014	Various		2,420,016	2,525,000	2,585,373	2,581,758		(6,849)		(6,849)		2,574,910		(154,894)	(154,894)	41,362	10/15/2019
758766-AE-9	REGAL ENTERTAINMENT GRP 9.125% 08/15/18		04/10/2014	Call 100.0000		2,010,000	2,010,000	2,100,450	2,057,545		(4,483)		(4,483)		2,053,062		(43,062)	(43,062)	270,417	08/15/2018
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS22 CLASS A3 5.375% 12/26/33		09/08/2014	Deutsche Bank Securities, Inc.		268,307	266,840	265,756	265,849		1		1		265,851		2,457	2,457	11,155	12/26/2033
76110H-MX-4	RESIDENTIAL ACCREDIT LOANS INC SERIES 2003-QS22 CLASS A3 5.375% 12/26/33		09/01/2014	Paydown		101,675	101,675	101,262	101,298		377		377		101,675				2,296	12/26/2033
76117W-AA-7	RESOLUTE FOREST PRODUCTS SERIES 144A 5.875% 05/15/23		05/27/2014	Tax Free Exchange		2,344,616	2,365,000	2,342,816	2,343,931		684		684		2,344,616				74,103	05/15/2023
764165-AB-2	RICHLAND TOWERS FD/MGMT SERIES 144A 7.870% 03/15/16		06/16/2014	Call 100.0000		350,000	350,000	350,000	350,000						350,000				32,927	03/15/2016

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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
771196-AS-1	ROCHE HLDGS INC SERIES 144A 6.000% 03/01/19		08/29/2014	Call 100.0000		12,891,000	12,891,000	12,688,353	12,771,357		6,580		6,580		12,777,938		113,062	113,062	2,859,397	03/01/2019
78355H-JL-4	RYDER SYSTEM INC MTN 5.850% 03/03/14		03/03/2014	Maturity		23,000,000	23,000,000	24,002,830	23,043,333		(43,333)		(43,333)		23,000,000				672,750	03/03/2014
78428G-AA-2	SIWF MERGER SUB/SPRING I SERIES 144A 6.250% 06/01/21		06/05/2014	Tax Free Exchange		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				33,542	06/01/2021
785592-AA-4	SABINE PASS LIQUEFACTION SERIES 144A 5.625% 02/01/21		03/17/2014	Tax Free Exchange		3,797,251	3,885,000	3,790,000	3,795,165		2,086		2,086		3,797,251				137,270	02/01/2021
78572X-AB-7	SABRA HEALTH/CAPTL CORP 8.125% 11/01/18		01/22/2014	Corporate Action		1,261,745	1,181,000	1,247,654	1,230,310		(971)		(971)		1,229,339		32,406	32,406	57,287	11/01/2018
786514-BM-0	SAFEWAY INC 5.625% 08/15/14		08/15/2014	Maturity		14,500,000	14,500,000	14,806,965	14,539,810		(39,810)		(39,810)		14,500,000				815,625	08/15/2014
786514-BP-3	SAFEWAY INC BASIC 6.350% 08/15/17		08/18/2014	Call 100.0000		8,800,000	8,800,000	9,042,648	8,913,490		(18,033)		(18,033)		8,895,457		(95,457)	(95,457)	1,915,489	08/15/2017
795770-AN-6	SALTON SEA FUNDING CORP SERIES F 7.475% 11/30/18		11/30/2014	Redemption 100.0000		310,235	310,235	310,283	310,252		(3)		(3)		310,249		(14)	(14)	17,393	11/30/2018
796038-AA-5	SAMSON INVESTMENT COMP SERIES 144A 9.750% 02/15/20		08/19/2014	Tax Free Exchange		3,011,425	3,000,000	3,037,000	3,040,587		(29,162)		(29,162)		3,011,425				320,625	02/15/2020
79970Y-AA-3	SANCHEZ ENERGY CORP SERIES 144A 7.750% 06/15/21		07/18/2014	Tax Free Exchange		2,532,390	2,550,000	2,530,750	2,531,382		1,008		1,008		2,532,390				116,928	06/15/2021
80007P-AQ-2	SANDRIDGE ENERGY INC 8.125% 10/15/22		12/18/2014	Banc of America Securities		93,000	150,000	156,375	156,070		(772)		(772)		155,298		(62,298)	(62,298)	14,490	10/15/2022
806605-AJ-0	SCHERING-PLOUGH BASIC 6.000% 09/15/17		12/01/2014	Call 100.0000		35,000,000	35,000,000	36,549,650	35,854,243		(201,824)		(201,824)		35,652,419		(652,419)	(652,419)	7,222,483	09/15/2017
80874Y-AG-5	SCIENTIFIC GAMES INTERNA 9.250% 06/15/19		06/04/2014	Corporate Action		602,538	590,000	580,907	583,630		307		307		583,937		18,600	18,600	43,320	06/15/2019
816074-AJ-7	SEITEL INC 9.500% 04/15/19		10/16/2014	Stifel Nicolaus & Co., Inc.		248,750	250,000	250,000	250,000						250,000		(1,250)	(1,250)	24,146	04/15/2019
817082-AF-7	SENECA GAMING CORP SERIES 144A 8.250% 12/01/18		12/01/2014	Call 104.1250		2,759,313	2,650,000	2,650,000	2,650,000						2,650,000		109,313	109,313	218,625	12/01/2018
81775#-AB-5	SES GLOBAL GTD SR NTS 5.830% 09/30/15		09/30/2014	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				116,600	09/30/2015
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2 3.500% 07/25/43		12/01/2014	Paydown		2,109,004	2,109,004	2,042,524	2,051,076		57,928		57,928		2,109,004				37,364	07/25/2043
824348-AN-6	SHERWIN-WILLIAMS CO 3.125% 12/15/14		12/15/2014	Maturity		10,500,000	10,500,000	10,551,730	10,510,989		(10,989)		(10,989)		10,500,000				328,125	12/15/2014
82967N-AN-8	SIRIUS XM RADIO INC SERIES 144A 5.750% 08/01/21		01/10/2014	Various		1,838,225	1,845,000	1,845,000	1,845,000						1,845,000		(6,775)	(6,775)	48,112	08/01/2021
843268-AB-5	SOUTHERN LNG INC PRIVATE PLACEMENT 9.750% 02/24/16		11/26/2014	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				3,252,512	02/24/2016
844730-AG-6	SOUTHTRUST CORP NTS 5.800% 06/15/14		06/15/2014	Maturity		2,250,000	2,250,000	2,246,490	2,249,802		198		198		2,250,000				65,250	06/15/2014
85207U-AA-3	SPRINT CORP SERIES 144A 7.250% 09/15/21		11/14/2014	Tax Free Exchange		2,550,000	2,550,000	2,550,000	2,550,000						2,550,000				217,228	09/15/2021
85207U-AG-0	SPRINT CORP SERIES 144A 7.125% 06/15/24		11/14/2014	Tax Free Exchange		715,000	715,000	715,000	715,000						715,000				46,981	06/15/2024
852862-AB-7	STANADYNE CORP 10.000% 08/15/14		02/14/2014	Robert W. Baird & Co., Inc.		1,000,000	1,000,000	1,040,000	1,000,000						1,000,000				51,389	08/15/2014
852862-AB-7	STANADYNE CORP 10.000% 08/15/14		06/02/2014	Call 100.0000		1,000,000	1,000,000	1,040,000	1,000,000						1,000,000				79,722	08/15/2014
855030-AJ-1	STAPLES BASIC 9.750% 01/15/14		01/15/2014	Maturity		42,547,000	42,547,000	47,587,065	42,594,985		(47,985)		(47,985)		42,547,000				2,074,166	01/15/2014
86184F-AA-1	STONEMOR PART CORNER FAM SERIES 144A 7.875% 06/01/21		12/02/2014	Tax Free Exchange		2,339,097	2,335,000	2,340,992	2,340,818		(1,721)		(1,721)		2,339,097				184,392	06/01/2021
86614W-AA-4	SUMMIT MID HLDS LLC/FI SERIES 144A 7.500% 07/01/21		04/07/2014	Tax Free Exchange		2,310,000	2,310,000	2,310,000	2,310,000						2,310,000				139,563	07/01/2021
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS 8.125% 09/15/17		09/15/2014	Redemption 100.0000		1,367,816	1,367,816	1,412,419	1,380,351		(1,827)		(1,827)		1,378,524		(10,708)	(10,708)	83,904	09/15/2017
87305Q-BU-4	TTX CO NTS SERIES 144A 5.625% 06/01/14		06/01/2014	Maturity		10,000,000	10,000,000	9,990,200	9,999,474		526		526		10,000,000				281,250	06/01/2014
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A 6.125% 03/30/23		12/30/2014	Redemption 100.0000		76,453	76,453	76,453	76,453						76,453				2,927	03/30/2023
881609-AW-1	TESORO PETROLEUM CORP 9.750% 06/01/19		04/03/2014	Call 100.0000		1,400,000	1,400,000	1,408,954	1,401,130		(587)		(587)		1,400,543		(543)	(543)	135,158	06/01/2019
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A 4.855% 11/15/33		12/15/2014	Paydown		306,343	306,343	306,327	306,338		5		5		306,343				7,410	11/15/2033
88731E-AJ-9	TIME WARNER SR NTS 8.375% 07/15/33		01/07/2014	Various		12,031,010	11,000,000	12,112,482	11,952,282		(483)		(483)		11,951,799		79,211	79,211	447,365	07/15/2033
88732J-AW-8	TIME WARNER CABLE 5.000% 02/01/20		01/17/2014	Banc of America Securities		15,142,350	15,000,000	15,668,300	15,464,999		(3,824)		(3,824)		15,461,176		(318,826)	(318,826)	356,944	02/01/2020
88732J-AX-6	TIME WARNER CABLE 4.125% 02/15/21		01/15/2014	Cantor Fitzgerald & Company		14,190,473	15,170,000	14,252,306	14,470,355		4,443		4,443		14,474,798		(284,325)	(284,325)	271,164	02/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
890027-AA-3	TOMKINS LLC/ TOMKINS INC 9.000% 10/01/18		07/12/2014	Call 100.0000		158,000	158,000	158,000	158,000						158,000				21,106	10/01/2018
893647-AP-2	TRANSDIGM INC 7.750% 12/15/18		07/07/2014	Call 100.0000		2,775,000	2,775,000	2,775,000	2,775,000						2,775,000				315,396	12/15/2018
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS 6.040% 01/31/18		01/31/2014	Redemption 100.0000		1,288,787	1,288,787	1,339,460	1,302,941		(426)		(426)		1,302,515		(13,728)	(13,728)	38,921	01/31/2018
896522-AF-6	TRINITY INDUSTRIES 3.875% 06/01/36		07/01/2014	Various		4,287,604	2,625,000	2,091,121	2,130,614		3,435		3,435		2,134,050		2,153,554	2,153,554	38,502	06/01/2036
899042-AA-3	TUFTS MEDICAL CTR INC 5.373% 01/01/23		01/01/2014	Redemption 100.0000		2,768,000	2,768,000	2,768,000	2,768,000						2,768,000				57,011	01/01/2023
903293-AV-0	USG CORP SERIES 144A 9.750% 08/01/14		08/01/2014	Maturity		700,000	700,000	686,602	698,069		1,931		1,931		700,000				68,250	08/01/2014
90333E-AC-2	USEC INC 3.000% 10/01/14		09/30/2014	Taxable Exchange		6,065,808	16,175,000	4,124,625	5,378,188		1,559,936	2,813,499	(1,253,563)		4,124,625		1,941,183	1,941,183	483,902	10/01/2014
910047-AE-9	UNITED CONTINENTAL HLDGS 8.000% 07/15/24		01/17/2014	Call 100.0000		1,000,000	1,000,000	980,000	980,295		93		93		980,388		19,612	19,612	40,444	07/15/2024
911312-AL-0	UNITED PARCEL SERVICE - CL B 3.875% 04/01/14		04/01/2014	Maturity		40,000,000	40,000,000	39,911,200	39,995,248		4,752		4,752		40,000,000				775,000	04/01/2014
91911X-AN-4	VALEANT PHARMACEUTICALS SERIES 144A 6.875% 12/01/18	G	12/29/2014	Call 103.4380		3,414,488	3,301,000	3,275,912	3,284,094		2,968		2,968		3,287,061		127,427	127,427	244,595	12/01/2018
92344S-AK-6	VERIZON WIRELESS 8.500% 11/15/18		11/24/2014	Call 100.0000		25,000,000	25,000,000	29,153,913	27,521,291		(242,720)		(242,720)		27,278,571		(2,278,571)	(2,278,571)	7,896,955	11/15/2018
92976B-LJ-9	WACHOVIA BANK COMMERCIAL MORT SERIES 2007-WHL8 CLASS A1 144A 0.241% 06/15/20		12/15/2014	Paydown		1,137,509	1,137,509	1,064,993	1,132,848		4,660		4,660		1,137,509				1,639	06/15/2020
92978M-AE-6	WACHOVIA BANK COMMERCIAL MORT SERIES 2006-C28 CLASS A4 5.572% 10/15/48		12/01/2014	Paydown		4,898,323	4,898,323	4,742,954	4,836,796		61,527		61,527		4,898,323				166,889	10/15/2048
93443T-AB-2	WARNER CHILCOTT CO LLC 7.750% 09/15/18		07/21/2014	Call 100.0000		3,000,000	3,000,000	2,926,155	2,945,861		5,322		5,322		2,951,183		48,817	48,817	345,885	09/15/2018
939653-AE-1	WASHINGTON REIT NTS 5.250% 01/15/14		01/15/2014	Maturity		5,000,000	5,000,000	4,999,250	4,999,998		2		2		5,000,000				131,250	01/15/2014
94321Y-AC-4	WAUPACA FOUNDRY INC BANK LOAN 3.353% 06/29/17		01/06/2014	Redemption 100.0000		4,723	4,723	4,742	4,739						4,739		(16)	(16)		06/29/2017
94321Y-AC-4	WAUPACA FOUNDRY INC BANK LOAN 3.353% 06/29/17		03/05/2014	Tax Free Exchange		446,605	445,227	447,000	446,707		(102)		(102)		446,605				5,466	06/29/2017
94973B-AA-9	WELLS ENTERPRISES INC SERIES 144A 6.750% 02/01/20		03/28/2014	Call 103.0000		88,580	86,000	86,000	86,000						86,000		2,580	2,580	3,362	02/01/2020
94973V-AG-2	WELLPOINT INC 5.000% 12/15/14		09/15/2014	Call 100.0000		5,000,000	5,000,000	4,188,550	4,844,647		114,037		114,037		4,958,684		41,316	41,316	247,650	12/15/2014
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS 6.640% 09/19/27		12/21/2014	Redemption 100.0000		846,440	846,440	846,440	846,440						846,440				30,805	09/19/2027
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3 2.607% 04/25/36		09/08/2014	Deutsche Bank Securities, Inc.		1,457,835	1,457,252	1,445,412	1,446,353		(1)		(1)		1,446,351		11,483	11,483	29,694	04/25/2036
94983V-AC-9	WELLS FARGO MORT BACKED SEC SERIES 2006-AR8 CLASS 1A3 2.607% 04/25/36		09/01/2014	Paydown		202,433	202,433	200,788	200,919		129		129		201,048		1,385	1,385	2,420	04/25/2036
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4 6.000% 10/25/36		12/01/2014	Paydown		1,030,664	1,171,440	1,105,646	1,112,359		(4,210)		(4,210)		1,108,149		(77,485)	(77,485)	38,736	10/25/2036
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2014	Call 100.0000		227,000	227,000	246,801	235,769		(251)		(251)		235,518		(8,518)	(8,518)	8,683	03/15/2027
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2014	Redemption 100.0000		1,449,000	1,449,000	1,536,375	1,492,743		(2,451)		(2,451)		1,490,292		(41,292)	(41,292)	54,338	06/15/2027
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE SERIES 144A 7.840% 01/15/21		01/21/2014	Fearnley Advisors		2,918,373	3,943,747	2,444,922	2,473,192		(20,741)		(20,741)		2,452,451		465,922	465,922	162,325	01/15/2021
973735-AY-9	WINDSOR PETRO TRANS SEC NOTE SERIES 144A 7.840% 01/15/21		01/15/2014	Redemption 100.0000		159,975	159,975	99,176	100,323		206		206		100,529		59,446	59,446	6,271	01/15/2021
01660N-AA-6	ALGOMA ACQUISITION CORP SERIES 144A 9.875% 06/15/15	A	06/18/2014	Various		860,150	1,425,000	798,000	1,051,318		34,244		34,244		1,085,561		(225,411)	(225,411)	42,892	06/15/2015
136385-AN-1	CANADIAN NATL RESOURCES 5.900% 02/01/18	A	06/25/2014	First Tennessee Bank		4,361,074	3,825,000	4,396,180	4,337,048		(58,509)		(58,509)		4,278,538		82,535	82,535	204,361	02/01/2018
136454-AB-1	CDN PAC RAIL CO PTC SERIES 97-A2 ABS 7.650% 01/13/14	A	01/13/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				76,500	01/13/2014
13645R-AL-8	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 10/18/26	A	10/18/2014	Redemption 100.0000		142,437	142,437	142,437	142,437						142,437				4,158	10/18/2026
13645R-AM-6	CANADIAN PACIFIC RAILWAY CORP PRIVATE PLACEMENT 3.880% 12/05/26	A	12/05/2014	Redemption 100.0000		71,897	71,897	71,897	71,897						71,897				2,099	12/05/2026
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SERIES B 7.390% 12/31/17	A	12/31/2014	Redemption 100.0000		1,184,000	1,184,000	1,260,415	1,203,961		(6,098)		(6,098)		1,197,863		(13,863)	(13,863)	66,067	12/31/2017
460951-AC-0	INTEROIL CORP 2.750% 11/15/15	A	11/03/2014	Various		641,875	650,000	631,407	638,098		4,345		4,345		642,443		(568)	(568)	15,327	11/15/2015

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
46294*-AB-4	IRON ORE OF CANADA 6.600% 11/02/17	A	10/31/2014	Redemption 100.0000		2,222,221	2,222,221	2,222,221	2,222,221						2,222,221				110,000	11/02/2017
666416-AB-8	NORTHGATE MINERALS CORP 3.500% 10/01/16	A	04/02/2014	Various		1,111,250	1,075,000	1,057,969	1,059,719		1,321		1,321		1,061,040		50,210	50,210	18,409	10/01/2016
73755L-AE-7	POTASH CORP-SASKATCHEWAN 5.250% 05/15/14	A	04/07/2014	Call 100.0000		21,000,000	21,000,000	22,668,420	21,145,397		(104,165)		(104,165)		21,041,232		(41,232)	(41,232)	539,245	05/15/2014
000000-49-7	GRIFOLS SA BANK LOAN 2.194% 06/04/17	F	02/27/2014	Redemption 100.0000		533,086	533,086	533,685	531,744		1,264		1,264		533,008		78	78	3,650	06/04/2017
00191A-AA-4	ARD FINANCE SA SERIES 144A 11.125% 06/01/18	F	07/11/2014	Call 105.5630		1,875,182	1,776,363	1,776,363	1,776,363						1,776,363		98,819	98,819	120,766	06/01/2018
03754H-AB-0	APERAM SERIES 144A 7.375% 04/01/16	F	10/01/2014	Call 101.8440		891,135	875,000	875,000	875,000						875,000		16,135	16,135	64,531	04/01/2016
039686-AA-8	ARDAGH PACKAGING FINANCE SERIES 144A 7.375% 10/15/17	F	08/21/2014	Call 104.6980		209,396	200,000	200,952	200,620		(131)		(131)		200,489		8,907	8,907	12,538	10/15/2017
055451-AG-3	BHP BILLITON FIN USA LTD 5.500% 04/01/14	F	04/01/2014	Maturity		7,500,000	7,500,000	8,304,375	7,548,138		(48,138)		(48,138)		7,500,000				206,250	04/01/2014
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A 8.000% 08/18/18	F	02/18/2014	Redemption 100.0000		68,284	68,284	68,284	49,506	18,778			18,778		68,284				2,731	08/18/2018
05572U-AA-8	BRT ESCROW CORP SPA SERIES 144A 8.000% 08/18/18	F	12/17/2014	Taxable Exchange		503,293	666,157	666,157	482,964	183,193			183,193		666,157		(162,865)	(162,865)	38,607	08/18/2018
059593-AA-1	GNB SUDAMERIS BANK SA SERIES 144A 7.500% 07/30/22	F	03/25/2014	JP Morgan Securities, Inc.		1,253,175	1,225,000	1,225,000	1,225,000						1,225,000		28,175	28,175	60,740	07/30/2022
09664P-AA-0	BOART LONGYEAR MANAGEMEN SERIES 144A 7.000% 04/01/21	F	08/27/2014	Various		3,942,800	5,428,000	5,345,260	5,346,350		4,799		4,799		5,351,148		(1,408,348)	(1,408,348)	342,776	04/01/2021
09664P-AC-6	BOART LONGYEAR MANAGEMEN SERIES 144A 10.000% 10/01/18	F	11/04/2014	Corporate Action		522,900	498,000	498,000	498,000						498,000		24,900	24,900	70,273	10/01/2018
204386-AM-8	CIE GEN GEOPHYSIQUE 9.500% 05/15/16	F	06/02/2014	Call 102.3750		328,624	321,000	311,739	316,899		656		656		317,555		11,069	11,069	16,688	05/15/2016
25156P-AM-5	DEUTSCHE TELEKOM INT FIN 4.875% 07/08/14	F	07/08/2014	Maturity		29,300,000	29,300,000	31,124,881	29,527,204		(227,204)		(227,204)		29,300,000				1,428,375	07/08/2014
25243Y-AN-9	DIAGEO CAPITAL PLC DIAGEO CAP PLC 7.375% 01/15/14	F	01/15/2014	Maturity		25,000,000	25,000,000	26,517,200	25,013,056		(13,056)		(13,056)		25,000,000				921,875	01/15/2014
29414H-AA-9	EOLE FINANCE SPC SERIES 144A 2.341% 02/24/24	F	11/24/2014	Redemption 100.0000		2,687,212	2,687,212	2,687,212	2,687,212						2,687,212				39,733	02/24/2024
302203-AA-2	EXPRO FINANCE LUXEMBOURG SERIES 144A 8.500% 12/15/16	F	09/02/2014	Call 104.2500		747,473	717,000	688,562	702,205		3,022		3,022		705,227		42,245	42,245	43,508	12/15/2016
30251G-AA-5	FMG RESOURCES AUG 2006 7.000% 11/01/15	F	03/14/2014	Call 103.5000		505,080	488,000	488,000	488,000						488,000		17,080	17,080	12,620	11/01/2015
497125-AA-2	KINOVE GERMAN BONDCO GMB SERIES 144A 9.625% 06/15/18	F	08/07/2014	Call 106.7298		1,564,658	1,466,000	1,466,000	1,466,000						1,466,000		98,658	98,658	86,797	06/15/2018
60458P-AA-3	MIRABELA NICKEL LTD SERIES 144A 8.750% 04/15/18	F	11/03/2014	Taxable Exchange		362,290	3,475,000	764,500	868,750	488,763		593,013	(104,250)		764,500		(402,210)	(402,210)		04/15/2018
604754-AA-9	MISA INVESTMENTS LTD SERIES 144A 8.625% 08/15/18	F	08/21/2014	Call 102.0000		2,142,000	2,100,000	2,079,000	2,080,322		2,275		2,275		2,082,598		59,402	59,402	185,150	08/15/2018
63938N-AB-0	NAVIOS SA LOGIST/FIN US 9.250% 04/15/19	F	04/21/2014	Corporate Action		1,742,206	1,665,000	1,604,525	1,615,326		2,123		2,123		1,617,449		124,757	124,757	129,951	04/15/2019
705006-AB-0	PEARSON DOLLAR FIN PLC SERIES 144A 5.700% 06/01/14	F	06/01/2014	Maturity		5,000,000	5,000,000	4,904,150	4,993,697		6,303		6,303		5,000,000				142,500	06/01/2014
714294-AC-9	PERRIGO CO LTD SERIES 144A 4.000% 11/15/23	F	10/01/2014	Tax Free Exchange		26,006,154	26,000,000	26,006,450	26,006,282		(128)		(128)		26,006,154				933,111	11/15/2023
78572M-AD-7	SABMILLER PLC SABMILLER PLC SERIES 144A 6.500% 07/01/16	F	12/08/2014	Call 100.0000		16,500,000	16,500,000	17,393,995	16,788,310		(103,154)		(103,154)		16,685,156		(185,156)	(185,156)	3,056,084	07/01/2016
81180W-AE-1	SEAGATE HDD CAYMAN 7.750% 12/15/18	F	07/11/2014	Call 100.0000		2,850,000	2,850,000	2,858,016	2,856,223		(555)		(555)		2,855,668		(5,668)	(5,668)	324,065	12/15/2018
9021EQ-AD-6	TYCO/TYCO INTL FIN SA 6.875% 01/15/21	R	11/17/2014	Tax Free Exchange		28,266,621	26,000,000	29,617,140	28,535,446		(268,826)		(268,826)		28,266,621				2,393,264	01/15/2021
92857W-AD-2	VODAFONE GROUP PLC 5.375% 01/30/15	F	03/26/2014	Call 100.0000		30,000,000	30,000,000	32,607,300	30,638,144		(134,836)		(134,836)		30,503,308		(503,308)	(503,308)	2,332,383	01/30/2015
92857W-AG-5	VODAFONE GROUP PLC 5.000% 09/15/15	F	03/26/2014	Call 100.0000		6,000,000	6,000,000	5,594,460	5,906,184		12,161		12,161		5,918,345		81,656	81,656	556,787	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC 5.750% 03/15/16	F	03/26/2014	Call 100.0000		2,656,000	2,656,000	3,055,701	2,866,201		(21,627)		(21,627)		2,844,574		(188,574)	(188,574)	346,945	03/15/2016
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT 6.810% 05/14/18	F	11/21/2014	Redemption 100.0000		964,266	964,285	964,285	964,285						964,277				49,251	05/14/2018
Y64354-AA-4	OCEAN RIG UDW INC SERIES 144A 9.500% 04/27/16	F	05/13/2014	Call 104.5000		1,672,000	1,600,000	1,600,000	1,600,000						1,600,000		72,000	72,000	82,756	04/27/2016
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,515,186,687	1,518,956,100	1,533,722,993	1,510,482,997	690,734	1,103,106	3,423,620	(1,629,780)		1,508,853,223		6,333,470	6,333,470	106,394,727	XXX
17305H-AA-6	CITIGROUP CAPITAL III 7.625% 12/01/36		05/08/2014	Citibank Mortgages		19,280,000	16,000,000	15,909,885	15,923,431		459		459		15,923,890		3,356,110	3,356,110	549,000	12/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4899999. Subtotal - Bonds - Hybrid Securities						19,280,000	16,000,000	15,909,885	15,923,431		459		459		15,923,890		3,356,110	3,356,110	549,000	XXX
8399997. Total - Bonds - Part 4						1,847,559,472	1,846,734,362	1,863,493,359	1,838,376,072	690,734	(2,279,019)	3,423,620	(5,011,905)		1,833,364,166		14,195,312	14,195,312	115,348,921	XXX
8399998. Total - Bonds - Part 5						1,673,124,578	1,665,653,553	1,665,701,431			(82,339)	1,189,763	(1,272,102)		1,664,461,792	32,474	8,662,780	8,695,254	12,892,670	XXX
8399999. Total - Bonds						3,520,684,050	3,512,387,915	3,529,194,790	1,838,376,072	690,734	(2,361,358)	4,613,383	(6,284,007)		3,497,825,958	32,474	22,858,092	22,890,566	128,241,591	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC INC		01/27/2014	ITG, Inc.	2,800.000	173,366		184,107	187,040	(2,933)			(2,933)		184,107		(10,741)	(10,741)		
002824-10-0	ABBOTT LABORATORIES		11/11/2014	Various	127,900.000	5,371,787		4,105,086	4,902,407	(797,321)			(797,321)		4,105,086		1,266,701	1,266,701	101,728	
014491-10-4	ALEXANDER AND BALDWIN INC		04/29/2014	Various	8,503.000	329,282		306,124	354,830	(48,706)			(48,706)		306,124		23,158	23,158	202	
018804-10-4	ALLIANT TECHSYSTEMS INC		07/18/2014	Various	9,200.000	1,232,680		926,641	1,119,456	(192,815)			(192,815)		926,641		306,040	306,040	2,656	
026874-78-4	AMERICAN INTERNATIONAL GROUP		11/19/2014	Various	65,000.000	3,380,474		2,236,585	3,318,250	(1,081,665)			(1,081,665)		2,236,585		1,143,890	1,143,890	20,775	
031162-10-0	AMGEN INC		10/31/2014	Various	3,830.000	544,410		422,023	437,233	(15,210)			(15,210)		422,023		122,387	122,387	4,851	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		02/11/2014	Various	35,305.000	974,061		1,048,554	914,753	133,802			133,802		1,048,554		(74,493)	(74,493)		
053015-10-3	AUTOMATIC DATA PROCESSING		11/06/2014	Various	73,355.000	5,765,277		2,649,322	5,384,308	(2,734,986)			(2,734,986)		2,649,322		3,115,955	3,115,955	119,594	
053015-10-3	AUTOMATIC DATA PROCESSING		10/01/2014	Spin Off	0.000	602,136		602,136	1,094,358	(492,222)			(492,222)		602,136					
053484-10-1	AVALON BAY COMMUNITIES INC		01/27/2014	Various	20,480.000	2,463,470		2,421,350	2,421,350						2,421,350		42,119	42,119	21,914	
05564E-10-6	BRE PROPERTIES CL-A		01/27/2014	Merrill Lynch	3,097.000	176,990		166,841	169,437	(2,596)			(2,596)		166,841		10,149	10,149		
05564E-10-6	BRE PROPERTIES CL-A		04/02/2014	Taxable Exchange	60,443.000	3,499,705		2,962,952	3,306,837	(343,885)			(343,885)		2,962,952		536,753	536,753	335,156	
073730-10-3	BEAM INC		05/01/2014	Various	71,800.000	5,994,668		2,674,960	4,886,708	(2,211,748)			(2,211,748)		2,674,960		3,319,708	3,319,708	13,388	
084423-10-2	BERKLEY W R		01/15/2014	Various	21,000.000	872,957		907,921	911,190	(3,269)			(3,269)		907,921		(34,964)	(34,964)		
09247X-10-1	BLACKROCK INC		01/27/2014	Merrill Lynch	570.000	170,963		149,793	180,388	(30,594)			(30,594)		149,793		21,169	21,169		
109043-10-9	BRIGGS & STRATTON		04/16/2014	Various	9,200.000	203,021		175,178	200,192	(25,014)			(25,014)		175,178		27,843	27,843	912	
126117-10-0	CNA FINANCIAL CORP		11/20/2014	Various	54,200.000	2,098,643		1,599,464	2,324,638	(725,174)			(725,174)		1,599,464		499,179	499,179	84,575	
126650-10-0	CVS CAREMARK CORP		11/03/2014	Various	7,832.000	572,207		454,355	560,536	(106,181)			(106,181)		454,355		117,852	117,852	2,799	
12686C-10-9	CABLEVISION SYSTEMS CORP		11/20/2014	Various	148,200.000	2,712,402		2,006,020	2,657,226	(651,206)			(651,206)		2,006,020		706,382	706,382	60,450	
133131-10-2	CAMDEN PROPERTY TRUST		02/14/2014	Various	29,440.000	1,794,916		1,815,935	1,674,547	141,388			141,388		1,815,935		(21,019)	(21,019)	18,547	
134429-10-9	CAMPBELL SOUP CO		11/18/2014	Various	69,000.000	3,030,543		2,198,132	2,986,320	(788,188)			(788,188)		2,198,132		832,412	832,412	80,496	
14149Y-10-8	CARDINAL HEALTH INC		02/06/2014	Various	7,665.000	507,040		337,643	512,099	(174,455)			(174,455)		337,643		169,397	169,397	2,319	
150838-10-0	CELADON GROUP INC		12/31/2014	Various	18,100.000	394,504		338,392	352,588	(14,196)			(14,196)		338,392		56,112	56,112	912	
154760-40-9	CENTRAL PACIFIC FINANCIAL		12/24/2014	Various	10,900.000	221,511		208,103	218,872	(10,769)			(10,769)		208,103		13,408	13,408	252	
166764-10-0	CHEVRON CORP		06/18/2014	Various	3,928.000	475,626		492,114	490,646	1,468			1,468		492,114		(16,489)	(16,489)	2,900	
171232-10-1	CHUBB CORP		01/27/2014	Merrill Lynch	1,095.000	94,103		98,123	105,810	(7,687)			(7,687)		98,123		(4,020)	(4,020)	482	
171340-10-2	CHURCH & DWIGHT CO. INC.		07/08/2014	Various	4,500.000	294,761		293,014	298,260	(5,246)			(5,246)		293,014		1,747	1,747	868	
172967-42-4	CITIGROUP INC		01/27/2014	ITG, Inc.	5,000.000	247,643		248,624	260,550	(11,926)			(11,926)		248,624		(981)	(981)		
178566-10-5	CITY NATIONAL BANK COMMON		01/27/2014	ITG, Inc.	1,100.000	82,518		80,795	87,142	(6,347)			(6,347)		80,795		1,723	1,723		
191216-10-0	COCA COLA CO		11/14/2014	Various	33,380.000	1,341,427		1,341,639	1,378,928	(37,289)			(37,289)		1,341,639		(212)	(212)	17,467	
19122T-10-9	COCA-COLA ENTERPRISES		02/25/2014	Various	33,900.000	1,532,212		754,610	1,496,007	(741,397)			(741,397)		754,610		777,601	777,601		
194162-10-3	COLGATE-PALMOLIVE		06/17/2014	Various	1,258.000	81,152		76,046	82,034	(5,988)			(5,988)		76,046		5,106	5,106	620	
205826-20-9	COMTECH TELECOMMUNICATIONS COR		01/08/2014	Various	5,000.000	157,243		122,558	157,600	(35,042)			(35,042)		122,558		34,685	34,685		
20825C-10-4	CONOCOPHILLIPS		11/24/2014	Various	78,700.000	5,588,574		4,500,529	5,560,155	(1,059,626)			(1,059,626)		4,500,529		1,088,045	1,088,045	195,113	
219350-10-5	CORNING INC		11/13/2014	Various	320,500.000	6,200,162		4,227,197	5,711,310	(1,484,113)			(1,484,113)		4,227,197		1,972,964	1,972,964	87,100	
231561-10-1	CURTISS WRIGHT CORP		11/11/2014	Various	50,900.000	3,354,048		1,706,960	3,167,507	(1,460,547)			(1,460,547)		1,706,960		1,647,088	1,647,088	12,688	
254687-10-6	THE WALT DISNEY CO		08/05/2014	Various	5,689.000	441,239		357,042	434,640	(77,598)			(77,598)		357,042		84,198	84,198	4,893	
25746U-10-9	DOMINION RESOURCES INC		03/14/2014	Various	7,220.000	488,851		440,655	467,062	(26,407)			(26,407)		440,655		48,197	48,197	2,502	
257701-20-1	DONEGAL GROUP INC-CL A COMMON		11/18/2014	Various	39,300.000	613,693		517,002	624,870	(107,868)			(107,868)		517,002		96,691	96,691	16,135	
26153C-10-3	DREAMWORKS ANIMATION SKG INC		11/26/2014	Various	57,100.000	1,403,879		1,136,865	2,027,050	(890,185)			(890,185)		1,136,865		267,014	267,014		
263534-10-9	DUPONT EI DE NEMOURS		11/06/2014	Various	66,300.000	4,390,196		2,747,437	4,307,511	(1,560,074)			(1,560,074)		2,747,437		1,642,760	1,642,760	72,646	
268648-10-2	EMC CORP MASS		01/27/2014	ITG, Inc.	7,100.000	180,797		186,242	178,565	7,677			7,677		186,242		(5,445)	(5,445)	710	
278642-10-3	EBAY INC		01/24/2014	ITG, Inc.	2,100.000	114,443		117,843	115,269	2,574			2,574		117,843		(3,400)	(3,400)		
278865-10-0	ECOLAB INC		09/30/2014	Various	1,235.000	133,037		103,962	128,773	(24,811)			(24,811)		103,962		29,075	29,075	844	
28140H-10-4	EDUCATION REALTY TRUST INC REIT		12/01/2014	Tax Free Exchange	214,310.000	1,824,780		1,824,780	1,890,214	(65,434)			(65,434)		1,824,780				98,583	
291011-10-4	EMERSON ELECTRIC CO		01/27/2014	Merrill Lynch	1,635.000	107,107		91,505	114,744	(23,239)			(23,239)		91,505		15,602	15,602		
291641-10-8	EMPIRE DISTRICT ELECTRIC CO		11/21/2014	Various	34,100.000	932,622		755,876	773,729	(17,853)			(17,853)		755,876		176,746	176,746	23,486	
29266R-10-8	ENERGIZER HOLDINGS INC		11/11/2014	Various	21,000.000	2,506,191		1,438,091	2,273,040	(834,949)			(834,949)		1,438,091		1,068,100	1,068,100	28,600	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		06/20/2014	Various	29,865.000	1,138,209		925,943	1,082,009	(156,065)			(156,065)		925,943		212,266	212,266	9,556	

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
29476L-10-7	EQUITY RESIDENTIAL		02/11/2014	Various	13,947.000	754,162		806,089	723,431	82,658			82,658		806,089		(51,927)	(51,927)	9,066	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		10/02/2014	Various	13,779.000	2,278,733		1,971,730	1,977,424	(5,694)			(5,694)		1,971,730		307,003	307,003	27,908	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		01/27/2014	Merrill Lynch	5,406.000	235,914		115,231	227,755	(112,524)			(112,524)		115,231		120,683	120,683		
316773-10-0	FIFTH THIRD BANCORP		01/07/2014	Various	38,700.000	814,889		711,993	813,861	(101,868)			(101,868)		711,993		102,896	102,896	4,644	
31847R-10-2	FIRST AMERICAN FINANCIAL		11/10/2014	Various	48,800.000	1,406,758		615,853	1,376,160	(760,307)			(760,307)		615,853		790,905	790,905	25,380	
337932-10-7	FIRST ENERGY CORP		11/24/2014	Various	144,101.000	5,151,087		5,231,640	4,752,451	479,189			479,189		5,231,640		(80,553)	(80,553)	150,121	
345550-10-7	FOREST CITY ENTERPRISES INC		04/29/2014	Various	36,001.000	656,978		685,122	687,619	(2,497)			(2,497)		685,122		(28,144)	(28,144)		
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON		11/24/2014	Various	139,500.000	2,422,263		1,320,371	2,967,165	(1,646,794)			(1,646,794)		1,320,371		1,101,892	1,101,892		
34964C-10-6	FORTUNE BRANDS HOME & SE		01/08/2014	Various	4,800.000	217,877		31,647	219,360	(187,713)			(187,713)		31,647		186,230	186,230		
35137T-10-8	FOX CHASE BANCORP INC		09/25/2014	Various	2,600.000	43,865		45,045	45,188	(143)			(143)		45,045		(1,180)	(1,180)	1,248	
354613-10-1	FRANKLIN RESOURCES		01/27/2014	ITG, Inc.	5,700.000	302,403		308,511	329,061	(20,550)			(20,550)		308,511		(6,108)	(6,108)	684	
359694-10-6	H.B. FULLER CO		01/27/2014	ITG, Inc.	2,200.000	104,072		110,085	114,488	(4,403)			(4,403)		110,085		(6,013)	(6,013)		
369550-10-8	GENERAL DYNAMICS CORP		11/04/2014	Various	14,058.000	1,510,261		1,004,660	1,343,242	(338,582)			(338,582)		1,004,660		505,601	505,601	13,897	
370334-10-4	GENERAL MILLS INC		11/28/2014	Various	29,500.000	1,543,115		1,437,402	1,472,345	(34,943)			(34,943)		1,437,402		105,713	105,713	38,393	
42809H-10-7	HESS CORP		11/24/2014	Various	104,100.000	9,077,145		4,445,793	8,640,300	(4,194,507)			(4,194,507)		4,445,793		4,631,352	4,631,352	57,000	
432589-10-9	HILLSHIRE BRANDS CO/THE		06/16/2014	Various	88,460.000	3,803,484		2,067,773	2,958,102	(890,330)			(890,330)		2,067,773		1,735,711	1,735,711	33,999	
437076-10-2	HOME DEPOT INC		01/24/2014	ITG, Inc.	2,100.000	166,480		161,951	172,914	(10,963)			(10,963)		161,951		4,529	4,529		
438516-10-6	HONEYWELL INC		02/05/2014	Merrill Lynch	2,465.000	222,059		184,900	225,227	(40,327)			(40,327)		184,900		37,159	37,159		
44044K-30-9	HORIZON LINES INC		04/09/2014	Various	2,666.000	1,726		27,991	2,239	25,751			25,751		27,991		(26,264)	(26,264)		
441060-10-0	HOSPIRA INC		11/06/2014	Various	42,600.000	2,186,394		1,290,159	1,758,528	(468,369)			(468,369)		1,290,159		896,235	896,235		
448579-10-2	HYATT HOTELS CORP		10/22/2014	Various	6,100.000	330,790		294,134	301,706	(7,572)			(7,572)		294,134		36,657	36,657		
452308-10-9	ILLINOIS TOOL WORKS INC		09/25/2014	Various	6,700.000	549,906		529,839	563,336	(33,497)			(33,497)		529,839		20,067	20,067	5,586	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP		01/24/2014	ITG, Inc.	200.000	41,036		39,920	44,984	(5,064)			(5,064)		39,920		1,116	1,116		
459200-10-1	INTL BUSINESS MACHINES		04/07/2014	Various	8,669.000	1,651,330		1,762,645	1,626,044	136,601			136,601		1,762,645		(111,316)	(111,316)	6,492	
46625H-10-0	JPMORGAN CHASE & CO		01/27/2014	ITG, Inc.	5,900.000	326,673		309,951	345,032	(35,081)			(35,081)		309,951		16,723	16,723	2,242	
478160-10-4	JOHNSON & JOHNSON		11/06/2014	Various	54,505.000	5,499,055		3,359,843	4,992,113	(1,632,270)			(1,632,270)		3,359,843		2,139,212	2,139,212	72,158	
513847-10-3	LANCASTER COLONY CORP		10/30/2014	Various	14,400.000	1,280,301		1,161,660	1,269,360	(107,700)			(107,700)		1,161,660		118,640	118,640	14,916	
524901-10-5	LEGG MASON INC		11/11/2014	Various	80,100.000	3,958,264		2,735,454	3,482,748	(747,294)			(747,294)		2,735,454		1,222,810	1,222,810	39,347	
527288-10-4	LEUCADIA NATIONAL CORP		01/27/2014	ITG, Inc.	6,400.000	173,229		183,829	181,376	2,453			2,453		183,829		(10,600)	(10,600)		
539830-10-9	LOCKHEED MARTIN CORP		12/31/2014	Various	5,060.000	767,993		542,738	752,220	(209,482)			(209,482)		542,738		225,255	225,255	2,196	
540424-10-8	LOEWS CORP		11/26/2014	Various	135,100.000	5,796,393		4,303,128	6,517,224	(2,214,096)			(2,214,096)		4,303,128		1,493,265	1,493,265	23,825	
548661-10-7	LOWE'S COMPANIES INC		12/01/2014	Various	7,263.000	415,663		281,288	359,882	(78,593)			(78,593)		281,288		134,375	134,375	4,940	
571748-10-2	MARSH & MCLENNAN COS		09/15/2014	Various	14,330.000	713,657		664,387	692,999	(28,612)			(28,612)		664,387		49,271	49,271	7,823	
577081-10-2	MATTEL INC		11/04/2014	Various	22,939.000	791,658		1,016,715	1,091,438	(74,722)			(74,722)		1,016,715		(225,057)	(225,057)	18,702	
577128-10-1	MATTHEWS INTL CORP-CLASS A		04/17/2014	Various	15,000.000	628,091		580,857	639,150	(58,293)			(58,293)		580,857		47,234	47,234	1,485	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		07/24/2014	Various	26,600.000	845,740		800,049	742,406	57,643			57,643		800,049		45,690	45,690	9,958	
580135-10-1	MCDONALDS CORP		06/19/2014	Various	13,763.000	1,362,298		1,417,400	1,335,424	81,976			81,976		1,417,400		(55,102)	(55,102)	14,467	
585055-10-6	MEDTRONIC INC		11/25/2014	Various	6,254.000	389,417		294,740	358,917	(64,177)			(64,177)		294,740		94,677	94,677	3,877	
58933Y-10-5	MERCK & CO INC		10/31/2014	Various	67,380.000	3,756,116		3,215,509	3,372,369	(156,860)			(156,860)		3,215,509		540,606	540,606	83,536	
59156R-10-8	METLIFE INC		09/15/2014	Various	8,300.000	438,577		400,938	447,536	(46,598)			(46,598)		400,938		37,639	37,639	5,070	
594918-10-4	MICROSOFT CORP		09/29/2014	Various	32,349.000	1,275,366		1,012,944	1,210,823	(197,879)			(197,879)		1,012,944		262,422	262,422	7,816	
59522J-10-3	MID-AMERICA APARTMENT COMM		10/03/2014	Various	127,367.000	8,604,307		8,421,912	7,736,272	685,641			685,641		8,421,912		182,395	182,395	156,554	
609207-10-5	MONDELEZ INTERNATIONAL		01/27/2014	ITG, Inc.	3,400.000	114,541		114,341	120,020	(5,679)			(5,679)		114,341		199	199	476	
611740-10-1	MONSTER BEVERAGE CORP		10/31/2014	Various	13,500.000	1,182,675		737,321	914,895	(177,574)			(177,574)		737,321		445,354	445,354		
626717-10-2	MURPHY OIL CORP		11/24/2014	Various	50,100.000	2,697,958		2,344,378	3,250,488	(906,110)			(906,110)		2,344,378		353,580	353,580	41,540	
629377-50-8	NRG ENERGY INC		11/21/2014	Various	111,853.000	3,293,820		1,913,275	3,212,418	(1,299,143)			(1,299,143)		1,913,275		1,380,545	1,380,545	47,333	
64110D-10-4	NETAPP INC		01/27/2014	ITG, Inc.	3,100.000	137,489		133,942	127,534	6,408			6,408		133,942		3,547	3,547	465	
651639-10-6	NEWMONT MINING CORP		11/25/2014	Various	76,900.000	1,591,404		2,297,087	1,771,007	526,080			526,080		2,297,087		(705,684)	(705,684)	12,575	
654106-10-3	NIKE INC CLASS B		01/27/2014	Merrill Lynch	1,540.000	110,709		95,295	121,106	(25,810)			(25,810)		95,295		15,413	15,413	370	
666807-10-2	NORTHROP GRUMMAN CORP		02/05/2014	Various	2,890.000	325,191		251,568	331,223	(79,655)			(79,655)		251,568		73,623	73,623		
674599-10-5	OCCIDENTAL PETROLEUM CO		05/08/2014	Various	11,849.000	1,122,538		970,385	1,126,840	(156,454)			(156,454)		970,385		152,152	152,152	15,351	
675234-10-8	OCEANFIRST FINANCIAL CORP		01/22/2014	Wells Fargo Securities LLC	500.000	8,915		8,731	8,565	166			166		8,731		185	185		
681919-10-6	OMNICOM GROUP		10/16/2014	Various	33,283.000	2,261,880		1,985,580	2,475,257	(489,677)			(489,677)		1,985,580		276,300	276,300	39,881	
68216R-10-7	OMNIAMERICAN BANCORP INC		06/02/2014	Various	24,400.000	591,189		541,093	521,672	19,421			19,421		541,093		50,095	50,095	1,947	
68389X-10-5	ORACLE CORPORATION		06/04/2014	Various	13,470.000	510,463		449,431	515,362	(65,931)			(65,931)		449,431		61,032	61,032	1,847	
68633D-10-3	ORITANI FINANCIAL CORP		01/24/2014	Wells Fargo Securities LLC	10,300.000	159,838		167,287	165,315	1,972			1,972		167,287		(7,450)	(7,450)		

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
693320-20-2	PHH CORP		12/04/2014	Various	68,600.000	1,601,645		1,625,369	1,670,410	(45,041)			(45,041)		1,625,369		(23,724)	(23,724)		
693475-10-5	PNC BANK CORP		12/18/2014	Various	12,649.000	1,057,561		893,355	981,309	(87,955)			(87,955)		893,355		164,206	164,206	10,624	
695263-10-3	PACWEST BANCORP		04/07/2014	Various	6,000.000	265,642		227,891	253,320	(25,429)			(25,429)		227,891		37,752	37,752	600	
70159Q-10-4	PARKWAY PROPERTIES INC		01/27/2014	ITG, Inc.	4,500.000	78,548		83,459	86,805	(3,346)			(3,346)		83,459		(4,911)	(4,911)		
703395-10-3	PATTERSON COS INC		01/27/2014	ITG, Inc.	4,100.000	163,446		175,061	168,920	6,141			6,141		175,061		(11,615)	(11,615)	656	
704326-10-7	PAYCHEX INC		11/12/2014	Various	25,900.000	1,167,028		960,289	1,179,227	(218,938)			(218,938)		960,289		206,739	206,739	22,726	
713291-10-2	PEPCO HOLDINGS INC COMMON		04/25/2014	Various	39,600.000	837,445		743,433	757,548	(14,115)			(14,115)		743,433		94,012	94,012	9,612	
713448-10-8	PEPSICO INC		01/24/2014	ITG, Inc.	3,600.000	294,232		304,373	298,584	5,789			5,789		304,373		(10,141)	(10,141)	2,043	
717081-10-3	PFIZER INC		10/31/2014	Various	196,049.000	5,894,136		3,136,638	6,004,981	(2,868,343)			(2,868,343)		3,136,638		2,757,498	2,757,498	51,237	
729251-10-8	PLUM CREEK TIMBER CO INC REITS		10/15/2014	Various	101,831.000	4,162,610		4,540,974	4,736,160	(195,186)			(195,186)		4,540,974		(378,364)	(378,364)	88,865	
737464-10-7	POST PROPERTIES INC REITS		11/14/2014	Various	129,600.000	6,975,224		3,450,834	5,861,808	(2,410,974)			(2,410,974)		3,450,834		3,524,390	3,524,390	167,444	
74005P-10-4	PRAXAIR INC		01/27/2014	Merrill Lynch	1,990.000	250,198		237,873	258,760	(20,887)			(20,887)		237,873		12,325	12,325		
742718-10-9	PROCTOR & GAMBLE CO/THE		11/14/2014	Various	18,577.000	1,553,386		1,499,790	1,512,354	(12,564)			(12,564)		1,499,790		53,597	53,597	28,580	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		11/03/2014	Various	72,700.000	2,774,178		2,257,061	2,329,308	(72,247)			(72,247)		2,257,061		517,117	517,117	63,751	
74460D-10-9	PUBLIC STORAGE REIT		05/30/2014	Various	8,197.000	1,271,630		1,016,637	1,233,812	(217,175)			(217,175)		1,016,637		254,993	254,993	1,344	
754907-10-3	RAYONIER CORP REITS		09/22/2014	Various	145,451.000	5,606,192		5,681,942	5,494,261	187,680			187,680		5,681,942		(75,750)	(75,750)	112,969	
754907-10-3	RAYONIER CORP REITS		06/30/2014	Spin Off	0.000	639,635		639,635	629,226	10,410			10,410		639,635					
78463V-10-7	SPDR GOLD TRUST - ETF		11/04/2014	Various	2,800.000	324,130		357,764	325,276	32,488			32,488		357,764		(33,634)	(33,634)		
827048-10-9	SILGAN HOLDINGS INC		10/31/2014	ITG, Inc.	37,200.000	1,803,445		1,743,674	1,786,344	(42,670)			(42,670)		1,743,674		59,771	59,771	15,075	
84610H-10-8	SOVRAN SELF STORAGE INC REIT		07/03/2014	Various	19,425.000	1,423,241		1,235,671	1,265,927	(30,256)			(30,256)		1,235,671		187,570	187,570	19,220	
855707-10-5	STATE AUTO FINANCIAL CORP		12/31/2014	Various	175,500.000	3,677,466		2,707,823	3,727,620	(1,019,797)			(1,019,797)		2,707,823		969,643	969,643	47,080	
871503-10-8	SYMANTEC CORP		02/24/2014	Various	60,300.000	1,307,851		1,475,500	1,421,874	53,626			53,626		1,475,500		(167,649)	(167,649)	4,455	
871829-10-7	SYSCO CORPORATION		08/18/2014	Various	87,900.000	3,194,776		2,624,218	3,173,190	(548,972)			(548,972)		2,624,218		570,558	570,558	47,444	
872375-10-0	TECO ENERGY INC COMMON		07/24/2014	Various	66,000.000	1,174,051		1,119,700	1,137,840	(18,140)			(18,140)		1,119,700		54,351	54,351	26,136	
872540-10-9	TJX COMPANIES INC		09/29/2014	Various	8,185.000	458,204		496,116	521,630	(25,514)			(25,514)		496,116		(37,913)	(37,913)	1,648	
87612E-10-6	TARGET CORP		02/14/2014	Various	42,016.000	2,410,839		2,876,689	2,658,352	218,337			218,337		2,876,689		(465,850)	(465,850)	1,781	
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		11/25/2014	Various	175,300.000	4,391,578		3,804,355	4,519,234	(714,879)			(714,879)		3,804,355		587,223	587,223	64,441	
88076W-10-3	TERADATA CORP		02/04/2014	Various	7,000.000	287,152		362,365	318,430	43,935			43,935		362,365		(75,213)	(75,213)		
890516-10-7	TOOTSIE ROLL		11/21/2014	Various	124,629.000	3,696,211		2,758,317	4,055,428	(1,297,111)			(1,297,111)		2,758,317		937,894	937,894	37,481	
902653-10-4	UDR INC REIT		01/27/2014	Merrill Lynch	39,261.000	918,527		989,674	916,744	72,930			72,930		989,674		(71,148)	(71,148)	9,226	
903119-10-5	UNS ENERGY CORP		01/17/2014	Various	13,026.000	773,709		471,053	779,606	(308,553)			(308,553)		471,053		302,656	302,656		
91030T-10-9	UNITED FINANCIAL BANCORP INC COMMON		01/27/2014	ITG, Inc.	6,600.000	124,215		109,230	124,674	(15,444)			(15,444)		109,230		14,985	14,985		
91030T-10-9	UNITED FINANCIAL BANCORP INC COMMON		05/01/2014	Tax Free Exchange	59,700.000	967,645		967,645	1,127,733	(160,088)			(160,088)		967,645				6,567	
911312-10-6	UNITED PARCEL SERVICE - CL B		01/27/2014	Merrill Lynch	3,040.000	289,281		275,847	319,443	(43,596)			(43,596)		275,847		13,434	13,434		
913017-10-9	UNITED TECHNOLOGIES		02/05/2014	Merrill Lynch	2,965.000	332,345		300,374	337,417	(37,043)			(37,043)		300,374		31,970	31,970		
91324P-10-2	UNITEDHEALTH GROUP INC		01/27/2014	Various	5,580.000	410,295		398,589	420,174	(21,585)			(21,585)		398,589		11,705	11,705		
931142-10-3	WAL-MART STORES INC		11/26/2014	Various	61,171.000	4,731,053		3,512,091	4,813,546	(1,301,455)			(1,301,455)		3,512,091		1,218,961	1,218,961	102,540	
931422-10-9	WALGREEN CO		11/05/2014	Various	64,200.000	4,096,147		1,752,786	3,687,648	(1,934,862)			(1,934,862)		1,752,786		2,343,360	2,343,360	44,726	
94973V-10-7	WELLPOINT INC COMMON		10/29/2014	Various	21,100.000	2,427,483		1,786,135	1,949,429	(163,294)			(163,294)		1,786,135		641,348	641,348	22,225	
949746-10-1	WELLS FARGO & CO		04/25/2014	Various	11,270.000	539,546		427,836	511,658	(83,822)			(83,822)		427,836		111,710	111,710	2,198	
962166-10-4	WEYERHAEUSER CO REITS		01/27/2014	Merrill Lynch	19,789.000	599,992		610,839	624,739	(13,900)			(13,900)		610,839		(10,847)	(10,847)		
969490-10-1	CLAYTON WILLIAM COMMON		11/20/2014	Various	41,300.000	3,311,827		1,054,959	3,384,535	(2,329,576)			(2,329,576)		1,054,959		2,256,868	2,256,868		
98212B-10-3	WPX ENERGY INC		11/19/2014	Various	54,900.000	990,366		828,889	1,118,862	(289,973)			(289,973)		828,889		161,476	161,476		
98310W-10-8	WYNDHAM WORLDWIDE CORP		10/15/2014	Various	23,940.000	1,699,594		1,486,322	1,764,139	(277,816)			(277,816)		1,486,322		213,272	213,272	8,957	
983919-10-1	XILINX INC		04/21/2014	Various	6,000.000	298,195		279,753	275,520	4,233			4,233		279,753		18,442	18,442	825	
984121-10-3	XEROX CORP		11/04/2014	Various	146,100.000	1,848,297		1,026,715	1,778,037	(751,322)			(751,322)		1,026,715		821,582	821,582	27,357	
05155C-10-5	AURICO GOLD INC	A	11/21/2014	Various	100,377.000	375,650		374,306	367,380	116,925		109,998	6,927		374,306		1,344	1,344	5,210	
067901-10-8	BARRICK GOLD CORP	A	11/24/2014	Various	84,700.000	1,196,974		1,333,178	1,493,261	(160,083)			(160,083)		1,333,178		(136,204)	(136,204)	9,163	
257559-20-3	DOMTAR CORP	A	11/21/2014	Various	82,800.000	7,119,512		4,519,291	7,811,352	(3,292,061)			(3,292,061)		4,519,291		2,600,221	2,600,221	124,035	
29250N-10-5	ENBRIDGE INC COMMON	A	12/10/2014	Various	16,797.000	778,620		765,291	733,693	31,598			31,598		765,291		13,329	13,329	8,430	
496902-40-4	KINROSS GOLD CORP COMMON	A	01/27/2014	ITG, Inc.	12,100.000	54,661		63,899	52,998	10,901			10,901		63,899		(9,238)	(9,238)		
867224-10-7	SUNCOR ENERGY INC	A	01/27/2014	Various	8,700.000	290,224		315,711	304,935	10,776			10,776		315,711		(25,487)	(25,487)		
87425E-10-3	TALISMAN ENERGY INC COMMON	A	11/26/2014	Various	369,000.000	2,453,592		3,291,853	4,298,850	(90,214)		916,783	(1,006,997)		3,291,853		(838,260)	(838,260)	58,350	
38059T-10-6	GOLD FIELDS LTD	F	12/03/2014	Various	636,100.000	2,358,709		2,035,520	2,035,520						2,035,520		323,189	323,189	19,576	
80105N-10-5	SANOFI	F	11/21/2014	Various	51,800.000	2,509,557		2,643,351	2,778,034	(134,683)			(134,683)		2,643,351		(133,794)	(133,794)	76,398	
825724-20-6	SIBANYE GOLD- SPON ADR	F	11/19/2014	Various	135,025.000	1,161,772		655,563	649,470	6,093			6,093		655,563		506,210	506,210	38,322	
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	R	01/09/2014	Various	29,511.000	1,215,925		1,127,120	1,182,801	(55,681)			(55,681)		1,127,120		88,805	88,805		
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	D	04/15/2014	Various	1,603.000	164,034		160,166	170,656	(5,343)			(5,343)	(5,147)	164,612	4,446	(577)	3,869		

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
D1764R-10-0	DEUTSCHE ANNINGTON IMMOBILE	D	01/28/2014	Various	4,307.000	111,038		108,872	106,827	4,908			4,908	(2,862)	110,871	1,999	167	2,166		
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	F	10/07/2014	Various	112,300.000	4,777,469		3,827,258	4,639,113	(811,855)			(811,855)		3,827,258		950,211	950,211	35,164	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	F	02/11/2014	Various	33,800.000	1,497,062		1,518,438	1,607,866	(89,428)			(89,428)		1,518,438		(21,377)	(21,377)	9,126	
G1093E-10-8	BIG YELLOW GROUP PLC	D	01/28/2014	Various	16,714.000	140,628		132,544	132,323	3,468			3,468	(3,247)	135,902	3,358	4,726	8,084	1,761	
G196F1-10-0	CATLIN GROUP LTD	D	01/27/2014	Keefe Bruyette & Woods	15,000.000	130,816		122,567	144,218	(16,865)			(16,865)	(4,787)	46,397	(76,170)	84,419	8,249		
G30337-10-2	EMERALD PLANTATION HLDGS LTD	F	02/28/2014	Robert W. Baird & Co., Inc.	36,415.000	5,460		5,130	5,462	(332)			(332)		5,130		330	330		
G42089-11-3	DIAGEO PLC	D	06/04/2014	Various	10,290.000	327,577		336,841	340,856	22,378			22,378	(26,393)	365,307	28,466	(37,730)	(9,264)	1,554	
G491BT-10-8	INVESCO LTD	F	01/27/2014	Various	32,000.000	1,121,023		1,085,439	1,164,800	(79,361)			(79,361)		1,085,439		35,584	35,584		
G62185-10-6	MONTPELIER RE HOLDINGS LTD	F	06/13/2014	Various	44,500.000	1,326,547		747,005	1,294,950	(547,945)			(547,945)		747,005		579,542	579,542	9,163	
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS	F	01/16/2014	Various	10,100.000	596,180		295,915	618,928	(323,013)			(323,013)		295,915		300,265	300,265		
G9283N-10-1	UNITE GROUP PLC	D	05/29/2014	Various	42,945.000	300,699		216,147	286,360	(56,842)			(56,842)	(13,371)	230,412	14,265	70,287	84,552	1,067	
G98290-10-2	XL GROUP PLC	F	10/28/2014	Various	17,000.000	556,307		528,149	541,280	(13,131)			(13,131)		528,149		28,158	28,158	6,912	
H0023R-10-5	ACE LTD	F	03/27/2014	Various	2,216.000	206,963		210,533	229,422	(18,890)			(18,890)		210,533		(3,570)	(3,570)	1,507	
H57312-64-9	NESTLE SA	D	01/27/2014	Keefe Bruyette & Woods	3,700.000	274,004		265,633	271,670	602			602	(6,639)	270,161	4,528	3,843	8,371		
H69293-21-7	ROCHE HOLDING AG	D	02/05/2014	Morgan Stanley & Co., Inc.	806.000	217,993		195,478	225,845	(17,542)			(17,542)	(12,825)	205,660	10,184	12,333	22,517		
H89128-10-4	TYCO INTERNATIONAL	F	01/27/2014	ITG, Inc.	5,900.000	234,716		216,017	242,136	(26,119)			(26,119)		216,017		18,700	18,700	944	
H89128-10-4	TYCO INTERNATIONAL	F	11/17/2014	Tax Free Exchange	52,600.000	1,848,533		1,848,533	2,158,704	(310,171)			(310,171)		1,848,533				36,820	
L4121J-10-1	GAGFAH SA	D	12/08/2014	Various	105,547.000	2,246,102		1,459,984	1,556,192	(74,444)			(74,444)	(21,763)	1,346,612	(113,372)	899,491	786,119		
R67787-10-2	ORKLA ASA	D	01/27/2014	Keefe Bruyette & Woods	13,400.000	106,143		107,982	104,517	1,556			1,556	1,911	104,250	(3,732)	1,897	(1,835)		
W30316-11-6	FASTIGHETS AB BALDER	D	10/07/2014	Various	46,653.000	572,865		416,933	479,416	(52,793)			(52,793)	(9,691)	386,254	(30,680)	186,607	155,927		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						282,793,213	XXX	219,642,799	278,152,586	(57,378,183)		1,026,781	(58,404,964)	(104,814)	219,486,090	(156,708)	63,307,118	63,150,410	3,945,169	XXX
084670-70-2	BERKSHIRE HATHAWAY INC		11/17/2014	Various	30,500.000	4,122,443		2,287,799	3,616,080	(1,328,281)			(1,328,281)		2,287,799		1,834,644	1,834,644		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						4,122,443	XXX	2,287,799	3,616,080	(1,328,281)			(1,328,281)		2,287,799		1,834,644	1,834,644		XXX
723682-10-0	Pioneer Fund A		12/31/2014	Pioneer	940.665	37,659		24,957	36,855	(11,898)			(11,898)		24,957		12,703	12,703		
724010-10-3	Pioneer Core Equity Fund A		12/31/2014	Pioneer	139.023	2,293		1,639	2,183	(544)			(544)		1,639		654	654		
723750-10-8	Pioneer Mid Cap Value Fund A		12/31/2014	Pioneer	120.608	3,328		2,665	3,104	(440)			(440)		2,665		664	664		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2014	Pioneer	937.598	37,567		12,914	36,660	(23,746)			(23,746)		12,914		24,652	24,652		
9299999. Subtotal - Common Stocks - Mutual Funds						80,847	XXX	42,175	78,802	(36,628)			(36,628)		42,175		38,673	38,673		XXX
723755-10-4	Pioneer Cash Reserves Fund A		12/31/2014	Pioneer	205.940	206		206	206						206					
9399999. Subtotal - Common Stocks - Money Market Mutual Funds						206	XXX	206	206						206					XXX
9799997. Total - Common Stocks - Part 4						286,996,709	XXX	221,972,979	281,847,674	(58,743,092)		1,026,781	(59,769,873)	(104,814)	221,816,270	(156,708)	65,180,435	65,023,727	3,945,169	XXX
9799998. Total - Common Stocks - Part 5						68,364,726	XXX	67,183,349				410,441	(410,441)		66,740,384	(32,523)	1,624,338	1,591,815	717,385	XXX
9799999. Total - Common Stocks						355,361,435	XXX	289,156,328	281,847,674	(58,743,092)		1,437,222	(60,180,314)	(104,814)	288,556,654	(189,231)	66,804,773	66,615,542	4,662,554	XXX
9899999. Total - Preferred and Common Stocks						355,361,435	XXX	289,156,328	281,847,674	(58,743,092)		1,437,222	(60,180,314)	(104,814)	288,556,654	(189,231)	66,804,773	66,615,542	4,662,554	XXX
9999999 - Totals						3,876,045,485	XXX	3,818,351,118	2,120,223,746	(58,052,358)	(2,361,358)	6,050,605	(66,464,321)	(104,814)	3,786,382,612	(156,757)	89,662,865	89,506,108	132,904,145	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36297E-YV-1	GNMA POOL 710024 5.460% 08/20/59		01/01/2014	Interest Capitalization	12/01/2014	Paydown	1,603	1,603	1,603	1,603									51	
912828-A8-3	US TREASURY N/B 2.375% 12/31/20		02/18/2014	Various	09/29/2014	Various	142,075,000	143,289,167	144,213,910	143,216,456		(21,270)	51,442	(72,712)			997,455	997,455	1,013,201	220,535
912828-B5-8	US TREASURY N/B NOTES 2.125% 01/31/21		02/26/2014	Various	10/09/2014	Various	18,300,000	18,303,697	18,260,124	18,126,390		5,123	182,430	(177,307)			133,734	133,734	144,349	22,136
912828-B6-6	US TREASURY N/B 2.750% 02/15/24		05/13/2014	Various	12/31/2014	Various	228,175,000	229,120,339	231,498,077	228,892,682		(15,036)	212,622	(227,658)			2,605,395	2,605,395	1,702,510	795,739
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		10/17/2014	Various	11/18/2014	Various	156,264,000	154,299,136	154,666,190	153,893,374		51,662	457,424	(405,762)			772,816	772,816	680,684	233,595
912828-C5-7	US TREASURY N/B 2.250% 03/31/21		04/23/2014	Various	09/29/2014	Various	40,850,000	40,679,814	41,082,321	40,685,057		5,243		5,243			397,263	397,263	175,801	26,468
912828-D5-6	US TREASURY N/B 2.375% 08/15/24		11/14/2014	Various	12/17/2014	Various	115,090,000	114,522,079	114,612,215	114,501,723		1,724	22,080	(20,356)			110,493	110,493	407,497	294,747
912828-D7-2	US TREASURY N/B 2.000% 08/31/21		09/22/2014	Various	12/02/2014	Various	46,000,000	45,363,774	45,788,062	45,341,894		9,168	31,048	(21,880)			446,168	446,168	134,392	38,343
912828-F2-1	US TREASURY N/B 2.125% 09/30/21		10/21/2014	Various	11/24/2014	Barclays Capital, Inc.	20,000,000	20,119,611	20,211,522	20,111,144		558	9,024	(8,466)			100,377	100,377	44,894	12,843
912828-F9-6	US TREASURY N/B 2.000% 10/31/21		11/21/2014	Deutsche Bank Securities, Inc.	12/17/2014	Various	13,900,000	13,851,278	13,895,425	13,851,407		129		129			44,017	44,017	17,099	11,304
912828-G3-8	US TREASURY N/B 2.250% 11/15/24		12/16/2014	Various	12/31/2014	Various	63,850,000	63,907,430	64,176,408	63,906,855		(575)		(575)			269,553	269,553	109,097	52,477
912828-G5-3	US TREASURY N/B 1.875% 11/30/21		12/02/2014	Various	12/17/2014	Various	9,850,000	9,777,202	9,844,134	9,777,584		382		382			66,549	66,549	8,319	1,059
912828-VJ-6	US TREASURY N/B 1.875% 06/30/20		04/11/2014	Citigroup Global Markets, Inc.	05/09/2014	Citigroup Global Markets, Inc.	3,900,000	3,853,195	3,876,980	3,854,031		836		836			22,949	22,949	27,068	19,123
912828-VV-9	US TREASURY N/B 2.125% 08/31/20		06/11/2014	Various	06/24/2014	Various	11,600,000	11,632,648	11,664,321	11,599,534		(32)	33,083	(33,115)			64,787	64,787	87,899	52,148
912828-WE-6	US TREASURY N/B 2.750% 11/15/23		03/24/2014	Various	12/31/2014	Various	277,000,000	276,531,842	279,674,606	276,491,725		24,888	64,995	(40,107)			3,182,881	3,182,881	3,133,486	1,754,257
912828-WG-1	US TREASURY N/B 2.250% 04/30/21		05/22/2014	Various	09/29/2014	Various	9,800,000	9,905,300	9,888,763	9,902,582		(1,680)	1,038	(2,718)			(13,819)	(13,819)	40,127	13,463
912828-WJ-5	US TREASURY N/B 2.500% 05/15/24		08/28/2014	Various	11/10/2014	Various	212,625,000	212,339,844	212,635,532	212,318,558		3,592	24,878	(21,286)			316,974	316,974	1,387,211	821,413
912828-WN-6	US TREASURY N/B 2.000% 05/31/21		06/26/2014	Various	10/09/2014	Various	18,900,000	18,723,318	18,632,459	18,721,224		1,498	3,592	(2,094)			(88,765)	(88,765)	31,082	6,574
912828-WR-7	US TREASURY N/B 2.125% 06/30/21		08/19/2014	Various	10/24/2014	Various	68,950,000	68,829,346	68,884,925	68,810,930		3,479	21,895	(18,416)			73,995	73,995	283,607	84,876
912828-WY-2	US TREASURY N/B 2.250% 07/31/21		08/28/2014	Various	10/24/2014	Various	34,275,000	34,676,698	34,375,004	34,663,086		(4,400)	9,212	(13,612)			(288,083)	(288,083)	109,015	39,753
716540-BL-5	PETROLEOS MEXICANOS 2.830% 02/15/24	F	04/28/2014	Sterne, Agee & Leach	08/15/2014	Redemption 100.0000	420,000	428,316	420,000	428,107		(209)		(209)			(8,107)	(8,107)	5,943	2,476
0599999. Subtotal - Bonds - U.S. Governments							1,491,825,603	1,490,155,637	1,498,302,581	1,489,095,946		65,080	1,124,763	(1,059,683)			9,206,632	9,206,632	9,543,332	4,503,329
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		02/01/2014	Interest Capitalization	12/01/2014	Paydown	3,696	3,696	3,696	3,696									96	
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		08/01/2014	Interest Capitalization	12/01/2014	Paydown	3,094	3,094	3,094	3,094									82	
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		07/01/2014	Interest Capitalization	12/01/2014	Paydown	23,629	23,629	23,629	23,629									557	
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE 6.547% 11/15/31		10/23/2014	Samuel Ramirez & Company	10/23/2014	Samuel Ramirez & Company	1,950,000	2,505,380	2,505,380	2,505,380									57,813	57,813
3199999. Subtotal - Bonds - U.S. Special Revenues							1,980,419	2,535,799	2,535,799	2,535,799									58,548	57,813
000000-00-0	WAUPACA FOUNDRY INC 6.147% 06/29/17		03/05/2014	Tax Free Exchange	11/10/2014	Redemption 100.0000	445,227	446,605	445,227	446,000		(605)		(605)			(773)	(773)	12,466	
000000-00-0	KINETIC CONCEPTS BANK LOAN 12.000% 05/04/18		01/22/2014	Tax Free Exchange	12/31/2014	Redemption 100.0000	11,859	11,472	11,859	11,508		36		36			352	352	270	
000000-00-0	METALDYNE BANK LOAN 4.250% 12/18/18		02/27/2014	Tax Free Exchange	10/20/2014	Redemption 100.0000	217,800	220,899	217,800	220,183		(716)		(716)			(2,383)	(2,383)	7,719	
000000-00-0	IAP BANK LOAN 24.000% 07/18/19		09/01/2014	Taxable Exchange	09/30/2014	Redemption 100.0000	180	162	180	162							18	18	3	
000000-00-0	GRIFOLS BANK LOAN 9.508% 04/01/21		03/07/2014	Morgan Stanley & Co., Inc.	12/31/2014	Redemption 100.0000	1,613	1,613	1,613	1,613									19	
000000-00-0	FTS INTERNATIONAL BANK LOAN 6.900% 04/14/21		04/11/2014	Wells Fargo Brokerage Svcs.	11/12/2014	Various	396,000	394,020	388,080	392,877		(1,143)		(1,143)			(4,797)	(4,797)	12,099	
000000-00-0	FTS INTERNATIONAL BANK LOAN 6.900% 04/14/21		04/11/2014	Wells Fargo Brokerage Svcs.	07/16/2014	Redemption 100.0000	84,000	83,580	84,000	83,564		(16)		(16)			436	436	504	
000000-00-0	CATALENT PHARMA SOLUTION BANK LOAN 12.750% 05/08/21		05/08/2014	Morgan Stanley & Co., Inc.	12/31/2014	Redemption 100.0000	4,994	4,969	4,994	4,956		(13)		(13)			38	38	89	
000000-00-0	MPG HOLDCO I INC BANK LOAN 3.729% 10/13/21		10/10/2014	Goldman Sachs & Co.	12/24/2014	Redemption 100.0000	5,222	5,195	5,222	5,195							26	26		
000000-00-0	TARGUS GROUP INTL INC BANK LOAN 12.706% 05/24/16		09/30/2014	Direct	12/31/2014	Redemption 100.0000	12,771	12,771	12,771	12,771									3	
00163U-AA-4	AMAG PHARMACEUTICALS INC 2.500% 02/15/19		02/12/2014	Variant Group	03/04/2014	Variant Group	75,000	75,000	80,290	75,000							5,290	5,290	120	

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
007903-AY-3	ADVANCED MICRO DEVICES SERIES 144A 6.750% 03/01/19		02/20/2014	Banc of America Securities	09/17/2014	Tax Free Exchange	440,000	440,000	440,000	440,000									16,583	
00828K-AF-2	AFFINION GROUP BANK LOAN 7.057% 04/30/18		05/20/2014	Tax Free Exchange	12/31/2014	Redemption 100.0000	3,655	3,473	3,655	3,482		9		9			173	173	62	
05334D-AA-5	AUXILIUM PHARMACEUTICALS 1.500% 07/15/18		01/02/2014	Jefferies & Co., Inc.	03/19/2014	Variant Group	275,000	306,158	396,987	304,855		(1,303)		(1,303)			92,132	92,132	2,751	1,971
12543D-AT-7	CHS/COMMUNITY HEALTH SYSTEMS SERIES 144A 6.875% 02/01/22		03/04/2014	Tax Free Exchange	10/28/2014	Tax Free Exchange	865,000	865,000	865,000	865,000									44,767	6,112
170032-AT-3	CHIQUITA BRANDS 4.250% 08/15/16		04/08/2014	Variant Group	11/10/2014	Various	75,000	76,313	74,938	76,064		(248)		(248)			(1,127)	(1,127)	1,963	496
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		06/24/2014	Citibank Mortgages	12/01/2014	Paydown	2,378,757	2,388,420	2,378,757	2,378,757		(9,664)		(9,664)					26,426	6,013
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1 3.500% 11/25/44		10/24/2014	Citibank Mortgages	12/01/2014	Paydown	2,449,166	2,470,405	2,449,166	2,449,166		(21,239)		(21,239)					10,743	7,143
29276K-AT-8	ENERGY XXI GULF COAST IN 144A 6.875% 03/15/24		05/12/2014	Credit Suisse First Boston	12/18/2014	Banc of America Securities	150,000	150,000	81,375	150,000							(68,625)	(68,625)	5,901	
30283F-AB-7	CHS/COMMUNITY HEALTH SYS SERIES 144A 6.875% 02/01/22		01/15/2014	Banc of America Securities	03/04/2014	Tax Free Exchange	865,000	865,000	865,000	865,000									6,112	
30283W-AA-2	FTS INTERNATIONAL INC SERIES 144A 6.250% 05/01/22		04/11/2014	Various	12/01/2014	Various	1,205,000	1,207,188	1,012,200	1,207,007		(181)		(181)			(194,807)	(194,807)	47,698	
34530M-AA-7	FORD CREDIT AUTO OWNER TRUST/C SERIES 2014-1 CLASS A 144A 2.260% 11/15/25		05/06/2014	Banc of America Securities	06/24/2014	Nomura Securities Int'l, Inc.	18,500,000	18,495,384	18,615,625	18,495,478		94		94			120,147	120,147	48,778	
345550-AP-2	FOREST CITY ENTERPRISES INC 4.250% 08/15/18		10/06/2014	Various	11/18/2014	Barclays Capital, Inc.	550,000	617,295	634,462	613,268		(4,027)		(4,027)			21,194	21,194	11,546	5,912
345550-AQ-0	FOREST CITY ENTERPRISES INC SERIES 144A 3.625% 08/15/20		07/02/2014	Various	07/24/2014	Tax Free Exchange	1,650,000	1,738,585	1,736,288	1,736,288		(2,297)		(2,297)					26,417	18,953
345550-AR-8	FOREST CITY ENTERPRISES INC 3.625% 08/15/20		10/08/2014	Mizuho Securities	10/17/2014	Jefferies & Co., Inc.	300,000	309,540	308,653	309,489		(51)		(51)			(836)	(836)	2,024	1,782
345550-AR-8	FOREST CITY ENTERPRISES INC 3.625% 08/15/20		07/24/2014	Tax Free Exchange	10/17/2014	Jefferies & Co., Inc.	1,650,000	1,736,288	1,697,589	1,731,337		(4,951)		(4,951)			(33,747)	(33,747)	41,038	26,417
346232-AB-7	FORESTAR GROUP INC 3.750% 03/01/20		07/30/2014	Various	10/27/2014	Goldman Sachs & Co.	1,550,000	1,677,087	1,567,199	1,667,044		(10,043)		(10,043)			(99,845)	(99,845)	38,589	10,300
36185N-K9-0	GMAC MTG CORP LOAN SERIES 2003-J9 CLASS A8 5.500% 01/25/34		01/01/2014	Interest Capitalization	12/01/2014	Paydown	9,336	9,336	9,336	9,336									251	
369300-AM-0	GENERAL CABLE CORP SERIES 144A 5.750% 10/01/22		03/26/2014	Barclays Capital, Inc.	07/17/2014	Tax Free Exchange	600,000	615,000	614,426	614,426		(574)		(574)					29,258	19,250
436440-AB-7	HOLOGIC INC 2.000% 12/15/37		04/30/2014	Various	10/29/2014	Goldman Sachs & Co.	525,000	595,257	645,750	580,871		(14,386)		(14,386)			64,879	64,879	9,275	3,814
45687A-AH-5	INGERSOLL-RAND GL HLD CO SERIES 144A 4.250% 06/15/23	E	05/05/2014	Various	06/10/2014	Tax Free Exchange	17,656,000	18,211,789	18,202,065	18,202,065		(9,723)		(9,723)					364,768	189,634
45687A-AK-8	INGERSOLL-RAND GL HLD CO SERIES 144A 2.875% 01/15/19	E	03/25/2014	Credit Agricole Securities, US	06/10/2014	Tax Free Exchange	4,843,000	4,920,779	4,917,755	4,917,755		(3,024)		(3,024)					56,081	28,234
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		09/12/2014	Various	12/01/2014	Paydown	510,426	498,253	510,426	510,426		12,173		12,173					2,910	640
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A 4.000% 01/25/44		08/13/2014	JP Morgan Securities, Inc.	12/01/2014	Paydown	880,140	913,696	880,140	880,140		(33,555)		(33,555)					8,055	1,663
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A 3.500% 01/25/44		03/31/2014	RW Pressprich & Co., Inc.	12/01/2014	Paydown	1,153,687	1,180,237	1,153,687	1,153,687		(26,551)		(26,551)					13,893	123
513075-BF-7	LAMAR MEDIA CORP SERIES 144A 5.375% 01/15/24		01/07/2014	JP Morgan Securities, Inc.	10/06/2014	Tax Free Exchange	750,000	750,000	750,000	750,000									29,786	
629377-BV-3	NRG ENERGY INC SERIES 144A 6.250% 07/15/22		01/10/2014	Barclays Capital, Inc.	10/24/2014	Tax Free Exchange	1,250,000	1,250,000	1,250,000	1,250,000									57,943	
651639-AJ-5	NEWMONT MINING CORP SERIES B 1.625% 07/15/17		04/24/2014	Various	11/25/2014	JP Morgan Securities, Inc.	1,225,000	1,313,052	1,234,188	1,293,907		(19,144)		(19,144)			(59,720)	(59,720)	17,473	2,959
69073T-AQ-6	OWENS-BROCKWAY SERIES 144A 3.000% 06/01/15		04/30/2014	Various	10/21/2014	Mizuho Securities	800,000	823,888	800,480	812,425		(11,462)		(11,462)			(11,945)	(11,945)	21,533	8,127
723664-AA-6	PIONEER ENERGY SERVICES SERIES 144A 6.125% 03/15/22		03/04/2014	Banc of America Securities	11/03/2014	Tax Free Exchange	750,000	750,000	750,000	750,000									28,711	
74973W-AB-3	RTI INTERNATIONAL METALS INC 1.625% 10/15/19		05/22/2014	Various	10/30/2014	Barclays Capital, Inc.	2,250,000	2,241,819	2,147,344	2,241,726		(93)		(93)			(94,382)	(94,382)	33,414	10,533

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-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
761565-AC-4	REX ENERGY CORP SERIES 144A 6.250% 08/01/22		07/14/2014	Royal Bank of Canada	12/18/2014	BMO Capital	192,000	192,000	142,560	192,000							(49,440)	(49,440)	5,200	
78420K-AB-9	SGMS ESCROW CORP 144A 10.000% 12/01/22		11/14/2014	JP Morgan Securities, Inc.	11/21/2014	Tax Free Exchange	4,500,000	4,043,925	4,044,537	4,044,537		612		612					12,500	
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1 2.500% 12/25/42		08/19/2014	JP Morgan Securities, Inc.	12/01/2014	Paydown	417,580	396,440	417,580	417,580		21,140		21,140					2,630	609
85207U-AA-3	SPRINT CORP SERIES 144A 7.250% 09/15/21		10/17/2014	Royal Bank of Canada	11/14/2014	Tax Free Exchange	1,550,000	1,643,000	1,642,324	1,642,324		(676)		(676)					18,417	11,550
85207U-AG-0	SPRINT CORP SERIES 144A 7.125% 06/15/24		10/01/2014	Various	11/14/2014	Tax Free Exchange	1,000,000	1,011,500	1,011,489	1,011,489		(11)		(11)					29,490	21,969
335934-AH-8	FIRST QUANTUM MINERALS L 144A 7.250% 05/15/22	A	05/08/2014	Credit Suisse First Boston	10/17/2014	Deutsche Bank Securities, Inc.	440,000	440,000	433,400	440,000							(6,600)	(6,600)	14,089	
460951-AC-0	INTEROIL CORP 2.750% 11/15/15	A	10/15/2014	Various	11/03/2014	Credit Suisse First Boston	1,675,000	1,680,875	1,662,438	1,683,300		2,425		2,425			(20,863)	(20,863)	26,692	13,177
666416-AB-8	NORTHGATE MINERALS CORP 3.500% 10/01/16	A	03/06/2014	Jefferies & Co., Inc.	04/02/2014	Corporate Action	100,000	98,188	104,000	98,245		57		57			5,755	5,755	1,769	1,478
000005-99-1	EXPERIAN FINANCE PLC EMTN 3.500% 10/15/21	D	02/04/2014	Abbey National Treas Service	05/13/2014	UBS Securities, Inc.	1,010,310	972,596	1,020,272	1,005,174		104		104		32,474	15,097	47,571	9,107	
00191A-AA-4	ARD FINANCE SA SERIES 144A 11.125% 06/01/18	F	06/01/2014	Interest Capitalization	07/11/2014	Call 105.5630	98,808	98,808	104,305	98,808							5,497	5,497	1,221	
00507U-AC-5	ACTAVIS FUNDING SCS SERIES 144A 2.450% 06/15/19	F	06/18/2014	Various	11/12/2014	Tax Free Exchange	9,500,000	9,478,905	9,480,475	9,480,475		1,570		1,570					92,453	1,497
00507U-AE-1	ACTAVIS FUNDING SCS SERIES 144A 3.850% 06/15/24	F	06/27/2014	Various	11/12/2014	Tax Free Exchange	44,000,000	44,102,670	44,099,674	44,099,674		(2,996)		(2,996)					672,894	31,976
09664P-AC-6	BOART LONGYEAR MANAGEMEN SERIES 144A 10.000% 10/01/18	F	07/16/2014	Imperial	11/04/2014	Corporate Action	500,000	522,500	525,000	521,272		(1,228)		(1,228)			3,728	3,728	45,000	15,278
663742-AA-2	NORTH ATLANTIC DRILLING SERIES 144A 6.250% 02/01/19	F	01/28/2014	Goldman Sachs & Co.	12/04/2014	Various	1,500,000	1,500,000	1,208,375	1,437,099		2,099	65,000	(62,901)			(228,724)	(228,724)	68,759	
714294-AC-9	PERRIGO CO LTD SERIES 144A 4.000% 11/15/23	F	04/08/2014	Various	10/01/2014	Tax Free Exchange	28,000,000	28,133,060	28,128,034	28,128,034		(5,026)		(5,026)					1,004,889	372,111
71656L-AW-1	PETROLEOS MEXICANOS SERIES 144A 3.125% 01/23/19	F	01/16/2014	Various	10/21/2014	Tax Free Exchange	10,000,000	10,020,000	10,017,208	10,017,208		(2,792)		(2,792)					247,639	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							171,847,531	173,009,995	172,286,198	172,830,047		(147,419)	65,000	(212,419)		32,474	(543,852)	(511,378)	3,290,790	819,721
8399998. Total - Bonds							1,665,653,553	1,665,701,431	1,673,124,578	1,664,461,792		(82,339)	1,189,763	(1,272,102)		32,474	8,662,780	8,695,254	12,892,670	5,380,863
8999998. Total - Preferred Stocks																				
002824-10-0	ABBOTT LABORATORIES		07/16/2014	Various	11/03/2014	Various	18,400.000	740,217	758,106	740,217							17,889	17,889	6,490	
014491-10-4	ALEXANDER AND BALDWIN INC		02/10/2014	Jefferies & Co., Inc.	04/21/2014	Sanford C. Bernstein & Co.	3,200.000	119,087	123,303	119,087							4,215	4,215		
031162-10-0	AMGEN INC		06/17/2014	Various	08/07/2014	Various	2,831.000	330,863	349,552	330,863							18,689	18,689	720	
037411-10-5	APACHE CORP		05/15/2014	Various	09/11/2014	Various	6,900.000	605,165	675,961	605,165							70,796	70,796	1,725	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		08/22/2014	Various	12/22/2014	Various	68,673.000	2,336,701	2,599,388	2,336,701							262,687	262,687	24,864	
053015-10-3	AUTOMATIC DATA PROCESSING		04/16/2014	Various	08/11/2014	Various	2,041.000	156,239	163,063	156,239							6,824	6,824	610	
053015-10-3	AUTOMATIC DATA PROCESSING		04/16/2014	Deutsche Bank Securities, Inc.	10/01/2014	Spin Off	0.000	25,621	25,621	25,621										
053484-10-1	AVALON BAY COMMUNITIES INC		04/29/2014	Various	11/03/2014	Various	27,900.000	3,606,100	4,207,769	3,606,100							601,669	601,669	85,144	
05564E-10-6	BRE PROPERTIES CL-A		01/03/2014	Sanford C. Bernstein & Co.	01/27/2014	Merrill Lynch	2,200.000	123,534	125,728	123,534							2,194	2,194		
05564E-10-6	BRE PROPERTIES CL-A		02/10/2014	Various	04/02/2014	Taxable Exchange	8,700.000	532,016	503,738	532,016							(28,279)	(28,279)	48,242	
09247X-10-1	BLACKROCK INC		04/14/2014	Various	09/30/2014	Goldman Sachs & Co.	324.000	95,416	106,773	95,416							11,357	11,357	1,461	
12508E-10-1	CDK GLOBAL INC		10/01/2014	Spin Off	11/06/2014	Various	29,080.000	508,580	911,034	508,580							402,454	402,454		
125581-80-1	CIT GROUP INC		05/15/2014	Various	09/04/2014	Various	6,400.000	267,025	307,955	267,025							40,930	40,930	1,190	
126117-10-0	CNA FINANCIAL CORP		04/02/2014	Ladenburg, Thalman & Co.	10/17/2014	Dowling & Partners Securities	7,600.000	327,368	278,662	327,368							(48,706)	(48,706)	3,800	
126650-10-0	CVS CAREMARK CORP		06/17/2014	Various	10/31/2014	Various	1,360.000	101,097	109,832	101,097							8,736	8,736	256	
12686C-10-9	CABLEVISION SYSTEMS CORP		04/03/2014	MACQUARIE CAP (USA) LLC	07/24/2014	Various	5,800.000	101,068	108,631	101,068							7,563	7,563	870	
133131-10-2	CAMDEN PROPERTY TRUST		04/29/2014	Various	09/10/2014	Various	16,224.000	1,096,070	1,186,372	1,096,070							90,302	90,302	16,565	
134429-10-9	CAMPBELL SOUP CO		06/03/2014	Various	10/31/2014	Various	6,500.000	292,400	280,455	292,400							(11,945)	(11,945)	4,056	
14149Y-10-8	CARDINAL HEALTH INC		06/19/2014	Merrill Lynch	09/30/2014	Goldman Sachs & Co.	805.000	55,147	60,688	55,147							5,541	5,541	551	
15643U-10-4	CENTRUS ENERGY CORP		09/30/2014	Taxable Exchange	11/19/2014	CRT Capital	43,040.000	430,400	272,652	430,400							(157,748)	(157,748)		

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
171232-10-1	CHUBB CORP		04/16/2014	Deutsche Bank Securities, Inc.	11/04/2014	Various	1,561.000	141,039	154,807	141,039							13,768	13,768	1,561	
171340-10-2	CHURCH & DWIGHT CO. INC.		05/12/2014	Citigroup Global Markets	07/08/2014	Various	4,400.000	298,827	301,849	298,827							3,022	3,022		
191216-10-0	COCA COLA CO		07/14/2014	Various	11/21/2014	Various	91,700.000	3,559,382	3,812,762	3,559,382							253,380	253,380	73,200	
194162-10-3	COLGATE-PALMOLIVE		01/09/2014	JP Morgan Securities, Inc.	01/27/2014	Merrill Lynch	1,705.000	109,103	105,879	109,103							(3,225)	(3,225)	580	
219350-10-5	CORNING INC		05/19/2014	Various	07/28/2014	Various	12,300.000	234,838	262,497	234,838							27,658	27,658	1,600	
247850-10-0	DELTIC TIMBER CORP		07/08/2014	Various	11/11/2014	Various	12,300.000	748,863	798,574	748,863							49,711	49,711	1,820	
26153C-10-3	DREAMWORKS ANIMATION SKG INC		10/15/2014	Various	11/24/2014	Various	58,400.000	1,252,715	1,287,717	1,252,715							35,001	35,001		
278642-10-3	EBAY INC		09/16/2014	CRT Capital	11/03/2014	International Strategy & Inv.	2,800.000	144,494	147,167	144,494							2,674	2,674		
278865-10-0	ECOLAB INC		06/17/2014	Various	09/30/2014	Various	1,946.000	205,165	199,782	205,165							(5,384)	(5,384)	128	
28140H-10-4	EDUCATION REALTY TRUST INC REIT		05/12/2014	Various	09/24/2014	Various	117,911.000	1,102,427	1,089,409	1,102,427							(13,018)	(13,018)	8,294	
28140H-10-4	EDUCATION REALTY TRUST INC REIT		09/29/2014	Various	12/01/2014	Tax Free Exchange	308,989.000	3,069,639	3,069,639	3,069,639									97,976	
291011-10-4	EMERSON ELECTRIC CO		03/28/2014	JP Morgan Securities, Inc.	04/28/2014	Merrill Lynch	955.000	63,454	65,436	63,454							1,981	1,981		
29266R-10-8	ENERGIZER HOLDINGS INC		03/21/2014	Longbow	07/16/2014	Various	1,100.000	107,058	120,142	107,058							13,084	13,084	250	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		04/02/2014	Taxable Exchange	05/08/2014	Various	20,542.000	3,506,997	3,528,772	3,506,997							21,775	21,775		
30231G-10-2	EXXON MOBIL CORPORATION		01/08/2014	JP Morgan Securities, Inc.	04/25/2014	Merrill Lynch	2,730.000	274,502	262,705	274,502							(11,797)	(11,797)	425	
31847R-10-2	FIRST AMERICAN FINANCIAL		04/01/2014	CRT Capital	11/03/2014	Various	2,900.000	77,913	82,319	77,913							4,407	4,407	1,392	
337932-10-7	FIRST ENERGY CORP		08/27/2014	Various	11/24/2014	Various	54,700.000	1,785,506	2,012,587	1,785,506							227,081	227,081	38,880	
346233-10-9	FORESTAR REAL ESTATE GROUP COMMON		02/18/2014	Buckingham Research	10/22/2014	Various	3,700.000	70,757	66,242	70,757							(4,515)	(4,515)		
370334-10-4	GENERAL MILLS INC		02/10/2014	Piper Jaffrey	09/16/2014	Longbow	5,500.000	265,702	293,163	265,702							27,462	27,462	4,510	
432589-10-9	HILLSHIRE BRANDS CO/THE		04/30/2014	Various	05/12/2014	Various	14,300.000	510,387	497,744	510,387							(12,643)	(12,643)		
437076-10-2	HOME DEPOT INC		07/15/2014	Variant Group	09/25/2014	Morgan Stanley & Co., Inc.	1,600.000	127,328	147,174	127,328							19,846	19,846	752	
478160-10-4	JOHNSON & JOHNSON		02/05/2014	Various	03/27/2014	Various	1,425.000	129,255	133,262	129,255							4,007	4,007	459	
539830-10-9	LOCKHEED MARTIN CORP		05/01/2014	Merrill Lynch	12/01/2014	Various	2,759.000	447,203	504,585	447,203							57,382	57,382	7,091	
540424-10-8	LOEWS CORP		08/11/2014	Various	10/31/2014	Various	13,000.000	572,139	548,687	572,139							(23,452)	(23,452)	1,569	
548661-10-7	LOWE'S COMPANIES INC		06/17/2014	Various	09/30/2014	Various	7,864.000	370,216	387,078	370,216							16,862	16,862	1,651	
585055-10-6	MEDTRONIC INC		06/17/2014	Various	10/31/2014	Various	6,780.000	393,822	416,054	393,822							22,233	22,233	2,070	
58933Y-10-5	MERCK & CO INC		09/11/2014	Various	10/31/2014	Various	15,300.000	890,139	851,416	890,139							(38,723)	(38,723)	7,876	
594918-10-4	MICROSOFT CORP		02/05/2014	Various	04/25/2014	Various	4,435.000	159,666	168,261	159,666							8,595	8,595	643	
629377-50-8	NRG ENERGY INC		04/03/2014	Various	11/12/2014	Various	5,300.000	158,888	163,306	158,888							4,419	4,419	2,212	
654106-10-3	NIKE INC CLASS B		06/04/2014	Various	11/25/2014	Various	3,758.000	286,770	319,298	286,770							32,528	32,528	487	
666807-10-2	NORTHROP GRUMMAN CORP		05/01/2014	Merrill Lynch	09/30/2014	Various	789.000	95,675	104,181	95,675							8,506	8,506	1,105	
674599-10-5	OCCIDENTAL PETROLEUM CO		02/05/2014	Merrill Lynch	04/29/2014	Merrill Lynch	705.000	61,309	68,735	61,309							7,427	7,427	508	
681919-10-6	OMNICOM GROUP		04/15/2014	Deutsche Bank Securities, Inc.	04/25/2014	Investment Technology Group	1,075.000	73,956	74,193	73,956							237	237		
68216R-10-7	OMNIAMERICAN BANCORP INC		01/10/2014	Various	06/04/2014	Various	6,400.000	133,444	153,754	133,444							20,310	20,310	640	
693320-20-2	PHH CORP		10/14/2014	Various	12/04/2014	Various	287,600.000	6,872,970	6,663,330	6,872,970							(209,640)	(209,640)		
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/04/2014	Various	10/13/2014	Morgan Stanley & Co., Inc.	18,205.000	701,017	692,776	701,017							(8,241)	(8,241)	4,187	
717081-10-3	PFIZER INC		03/27/2014	JP Morgan Securities, Inc.	08/05/2014	Various	5,185.000	162,631	149,511	162,631							(13,119)	(13,119)	3,064	
729251-10-8	PLUM CREEK TIMBER CO INC REITS		05/30/2014	Goldman Sachs & Co.	07/30/2014	Various	14,700.000	662,642	638,565	662,642							(24,077)	(24,077)		
737464-10-7	POST PROPERTIES INC REITS		07/21/2014	Various	08/22/2014	Various	21,764.000	1,091,328	1,080,902	1,091,328							(10,426)	(10,426)		
742718-10-9	PROCTOR & GAMBLE CO/THE		01/08/2014	JP Morgan Securities, Inc.	09/29/2014	Goldman Sachs & Co.	460.000	36,952	38,653	36,952							1,700	1,700	869	
744573-10-6	PUBLIC SERVICE ENTERPRISE GP		01/17/2014	Various	04/28/2014	Various	6,000.000	191,868	212,270	191,868							20,402	20,402	703	
74460D-10-9	PUBLIC STORAGE REIT		10/01/2014	Various	11/04/2014	Various	2,377.000	389,242	415,784	389,242							26,542	26,542	1,952	
754907-10-3	RAYONIER CORP REITS		04/29/2014	Merrill Lynch	09/22/2014	Various	11,190.000	373,416	390,211	373,416							16,795	16,795	6,577	
754907-10-3	RAYONIER CORP REITS		04/29/2014	Merrill Lynch	06/30/2014	Spin Off	0.000	126,912	126,912	126,912										
75508B-10-4	RAYONIER ADVANCED MATERIALS		06/30/2014	Spin Off	07/17/2014	Various	23,371.000	766,547	987,490	766,547							220,943	220,943		
84610H-10-8	SOVRAN SELF STORAGE INC REIT		04/29/2014	Various	07/03/2014	Various	12,218.000	850,207	943,409	850,207							93,202	93,202	4,806	
855707-10-5	STATE AUTO FINANCIAL CORP		04/30/2014	Various	10/31/2014	Direct	9,500.000	194,348	207,486	194,348							13,138	13,138	2,420	
872540-10-9	TJX COMPANIES INC		04/15/2014	Various	09/30/2014	Various	3,181.000	187,856	189,361	187,856							1,505	1,505	1,488	
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		06/18/2014	Various	10/31/2014	Various	9,200.000	230,005	216,053	230,005							(13,953)	(13,953)	3,216	
890516-10-7	TOOTSIE ROLL		06/23/2014	Various	10/17/2014	Various	8,200.000	238,422	233,225	238,422							(5,197)	(5,197)	1,088	
890516-10-7	TOOTSIE ROLL		02/28/2014	Stock Dividend	11/21/2014	Various	3,439.000												550	
902653-10-4	UDR INC REIT		07/30/2014	Various	09/24/2014	Various	24,294.000	660,279	663,784	660,279							3,505	3,505	1,274	
902973-30-4	US BANCORP		01/07/2014	Morgan Stanley & Co., Inc.	01/27/2014	ITG, Inc.	1,900.000	77,986	76,413	77,986							(1,573)	(1,573)		
910304-10-4	UNITED FINANCIAL BANCORP INC		05/01/2014	Tax Free Exchange	10/22/2014	Various	80,428.000	967,645	1,076,133	967,645							108,488	108,488	15,505	

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
911312-10-6	UNITED PARCEL SERVICE - CL B		09/30/2014	Various	10/31/2014	Various	2,920.000	287,608	304,090	287,608							16,482	16,482	1,291	
91324P-10-2	UNITEDHEALTH GROUP INC		06/19/2014	Various	11/04/2014	Various	8,032.000	608,914	695,788	608,914							86,874	86,874	2,555	
931142-10-3	WAL-MART STORES INC		06/17/2014	Various	11/12/2014	Various	43,000.000	3,298,345	3,304,192	3,298,345							5,848	5,848	40,896	
98212B-10-3	WPX ENERGY INC		03/10/2014	Various	11/06/2014	Various	18,200.000	329,053	349,226	329,053							20,173	20,173		
98310W-10-8	WYNDHAM WORLDWIDE CORP		09/02/2014	Various	10/15/2014	Various	21,777.000	1,698,129	1,597,613	1,698,129							(100,516)	(100,516)	3,990	
000006-00-7	CANADIAN NAT'L RAILWAY	C	10/31/2014	Various	11/25/2014	Various	6,405.000	381,683	427,932	382,778						1,096	45,154	46,250	1,212	
05155C-10-5	AURICO GOLD INC	A	07/18/2014	Various	11/20/2014	Various	45,400.000	190,581	164,529	158,446			32,135	(32,135)			6,083	6,083	979	
13321L-10-8	CAMECO CORP	A	04/09/2014	Various	11/19/2014	Various	18,600.000	437,738	319,477	437,738							(118,261)	(118,261)	2,872	
257559-20-3	DOMTAR CORP	A	09/05/2014	Various	11/18/2014	Various	56,200.000	2,495,560	2,361,751	2,495,560							(133,810)	(133,810)	24,600	
257559-20-3	DOMTAR CORP	A	06/18/2014	Stock Split	11/21/2014	Various	67,000.000												50,250	
29250N-10-5	ENBRIDGE INC COMMON	A	11/04/2014	Various	12/05/2014	Various	4,377.000	208,765	227,682	208,765							18,916	18,916	1,144	
87425E-10-3	TALISMAN ENERGY INC COMMON	A	07/25/2014	Various	12/02/2014	Various	192,000.000	2,039,106	1,090,409	1,660,800			378,306	(378,306)			(570,391)	(570,391)	21,745	
89346D-10-7	TRANSALTA CORP	A	10/09/2014	Various	11/18/2014	Various	69,700.000	802,733	676,835	802,733							(125,898)	(125,898)	7,354	
37733W-10-5	GLAXOSMITHKLINE PLC - ADR	R	10/14/2014	Various	11/11/2014	Various	5,600.000	246,978	252,993	246,978							6,015	6,015		
38059T-10-6	GOLD FIELDS LTD	F	10/14/2014	Various	12/03/2014	Various	208,600.000	858,259	899,588	858,259							41,329	41,329	3,472	
80105N-10-5	SANOFI	F	07/16/2014	Direct	11/21/2014	Various	29,000.000	1,475,580	1,400,419	1,475,580							(75,161)	(75,161)	41,875	
806857-10-8	SCHLUMBERGER LTD	R	06/04/2014	Goldman Sachs & Co.	08/05/2014	Various	955.000	98,765	102,307	98,765							3,542	3,542		
B6399C-10-7	ANHEUSER-BUSCH INBEV NV	D	01/08/2014	Merrill Lynch	01/28/2014	Morgan Stanley & Co., Inc.	825.000	85,872	81,946	86,273						401	(4,327)	(3,926)		
G1093E-10-8	BIG YELLOW GROUP PLC	D	04/04/2014	Various	04/29/2014	Goldman Sachs & Co.	22,056.000	204,471	191,563	207,245						2,774	(15,683)	(12,909)		
G1151C-10-1	ACCENTURE PLC	F	01/09/2014	Various	11/25/2014	Various	4,198.000	347,312	344,418	347,312							(2,894)	(2,894)	1,974	
G1245Z-10-8	BG GROUP PLC	D	06/04/2014	Various	08/08/2014	Various	60,527.000	1,249,041	1,188,657	1,269,158						20,118	(80,501)	(60,383)	6,541	
G9283N-10-1	UNITE GROUP PLC	D	03/24/2014	Corporate Action	05/29/2014	Various	25,130.000	169,896	178,749	173,110						3,214	5,639	8,853	1,353	
G9877R-10-4	KENNEDY WILSON EUROPE REAL EST	D	03/06/2014	Deutsche Bank Securities, Inc.	08/14/2014	Various	7,756.000	135,721	137,796	135,786						64	2,010	2,074	210	
H0023R-10-5	ACE LTD	F	02/06/2014	Merrill Lynch	04/28/2014	Various	1,824.000	170,624	181,110	170,624							10,486	10,486	1,150	
H69293-21-7	ROCHE HOLDING AG	D	01/14/2014	Various	01/28/2014	Various	1,150.000	323,272	308,506	325,685						2,413	(17,179)	(14,766)		
L4121J-10-1	GAGFAH SA	D	06/10/2014	Various	12/04/2014	UBS Securities, Inc.	41,654.000	703,110	921,431	644,288						(58,822)	277,143	218,321		
W30316-11-6	FASTIGHETS AB BALDER	D	02/10/2014	Various	04/29/2014	Various	25,181.000	275,268	298,992	271,487						(3,781)	27,504	23,723		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								67,183,349	68,364,726	66,740,384			410,441	(410,441)		(32,523)	1,624,338	1,591,815	717,385	
9799998. Total - Common Stocks								67,183,349	68,364,726	66,740,384			410,441	(410,441)		(32,523)	1,624,338	1,591,815	717,385	
9899999. Total - Preferred and Common Stocks								67,183,349	68,364,726	66,740,384			410,441	(410,441)		(32,523)	1,624,338	1,591,815	717,385	
9999999 - Totals								1,732,884,780	1,741,489,304	1,731,202,176		(82,339)	1,600,204	(1,682,543)		(49)	10,287,118	10,287,069	13,610,055	5,380,863

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	2CIB1			106,054,654	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	2CIB1			9,955,333	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	2CIB1			20,196,320	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							136,206,307	XXX	XXX
084670-70-2	BERKSHIRE HATHAWAY INC			2CIA1			5,180,175	34,500.000	
1799999. Subtotal - Common Stock - Other Affiliates							5,180,175	XXX	XXX
1899999. Total Common Stocks							141,386,482	XXX	XXX
1999999 - Totals							141,386,482	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: $ 1,882,189,073

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 - Short-Term Investments Owned

N O N E

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 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	1,501	612,742	408.19		10,563		213		213	(10,350)						0010
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	956	389,841	407.83		7,113		143		143	(6,970)						0010
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	3,698	1,506,228	407.29		29,789		523		523	(29,266)						0010
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	1,173	501,613	427.72		4,927		43		43	(4,884)						0010
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	2,363	1,045,864	442.57		5,820		37		37	(5,783)						0010
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	2,130	1,035,764	486.37		20,502					(20,502)						0010
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	1,184	579,530	489.34		10,575					(10,575)						0010
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	2,464	1,216,650	493.69		20,768					(20,768)						0010
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	1,766	878,152	497.19		12,385					(12,385)						0010
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	1,107	451,492	407.83		7,917		976		976	(6,941)						0010
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	1,713	697,692	407.29		13,175		1,593		1,593	(11,582)						0010
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	858	350,027	408.19		6,485		792		792	(5,693)						0010
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	1,319	564,124	427.72		8,192		788		788	(7,404)						0010
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	1,337	591,849	442.57		6,653		560		560	(6,093)						0010
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	2,810	1,367,875	486.83		27,094		56		56	(27,038)						0010
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	1,424	697,032	489.43		12,855		30		30	(12,825)						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 GSCI Euro UpStk 510.07 158006700 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2014	06/15/2015	2,369	1,167,543	492.74		22,496		82		82	(22,414)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 513.68 158007900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2014	06/29/2015	1,022	505,707	494.7		9,875		46		46	(9,829)						0010
BANK OF AMERICA S&P GSCI Euro UpStk 517.21 158007300 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/02/2014	06/22/2015	875	437,374	500.09		7,182		27		27	(7,155)						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,896.88 150732800 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/14/2014	04/14/2015	766	1,402,036	1830.61		23,414		49,947		49,947	26,533						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,914.60 150285000 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2014	04/07/2015	834	1,539,327	1845.04		26,169		57,269		57,269	31,100						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,917.01 150733400 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/14/2014	04/14/2015	1,201	2,198,528	1830.61		44,630		101,626		101,626	56,996						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,932.13 150285600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2014	04/07/2015	1,169	2,157,360	1845.04		43,147		100,042		100,042	56,895						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,933.48 151006600 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2014	04/21/2015	607	1,135,707	1871.89		17,263		36,285		36,285	19,022						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,940.25 149591900 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/21/2014	03/23/2015	789	1,472,083	1866.52		25,761		57,152		57,152	31,391						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,943.19 150734000 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/14/2014	04/14/2015	1,981	3,625,685	1830.61		87,016		215,876		215,876	128,860						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,953.48 146203200 .010	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2014	01/07/2015	3,101	5,700,000	1837.88		129,960		328,095		328,095	198,135						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,953.88 151007200 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2014	04/21/2015	1,687	3,157,355	1871.89		59,043		133,047		133,047	74,004						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,956.82 146747300 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/22/2014	01/21/2015	2,296	4,234,213	1843.8		96,750		256,675		256,675	159,925						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,957.40 150286200 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2014	04/07/2015	1,202	2,217,652	1845.04		52,115		131,063		131,063	78,948						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,961.15 149592500 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/21/2014	03/23/2015	1,846	3,444,654	1866.52		71,649		169,797		169,797	98,148						0010
BARCLAYS BANK PLC S&P 500 Asian Up Stk 1,966.70 149136600 .030	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2014	03/02/2015	444	826,079	1859.45		21,071		46,653		46,653	25,582						0010

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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	708	1,321,591	1866.52		30,925		77,565		77,565	46,640						0010
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	2,363	4,423,108	1871.89		101,289		251,328		251,328	150,039						0010
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	361	677,303	1877.7		11,988		20,766		20,766	8,778						0010
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	995	1,878,966	1888.53		28,936		60,587		60,587	31,651						0010
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	883	1,658,719	1877.7		35,994		64,487		64,487	28,493						0010
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	718	1,355,282	1888.53		24,124		52,267		52,267	28,143						0010
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	332	626,694	1888.03		13,725		25,629		25,629	11,904						0010
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	582	1,093,081	1878.21		27,580		50,964		50,964	23,384						0010
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	555	1,060,596	1909.78		16,783		32,868		32,868	16,085						0010
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	900	1,689,385	1877.7		48,782		75,907		75,907	27,125						0010
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	08/17/2015	1,140	2,176,653	1909.57		37,438		68,980		68,980	31,542						0010
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	720	1,359,678	1888.53		27,737		62,025		62,025	34,288						0010
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	1,453	2,727,659	1877.7		70,646		132,788		132,788	62,142						0010
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	807	1,540,849	1909.78		29,973		61,660		61,660	31,687						0010
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	1,401	2,675,822	1909.57		55,122		104,981		104,981	49,859						0010

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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	295	556,459	1888.03		15,058		29,925		29,925	14,867						0010
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	810	1,530,402	1888.53		33,975		78,212		78,212	44,237						0010
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	668	1,276,318	1909.57		29,783		54,307		54,307	24,524						0010
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	713	1,338,088	1877.7		38,805		75,714		75,714	36,909						0010
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	1,587	2,997,052	1888.53		70,431		164,854		164,854	94,423						0010
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	1,670	3,189,780	1909.57		74,322		146,341		146,341	72,019						0010
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	1,289	2,462,298	1909.78		57,813		125,483		125,483	67,670						0010
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	630	1,235,514	1960.23		19,027		33,058		33,058	14,031						0010
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	2,031	3,878,560	1909.57		96,188		194,119		194,119	97,931						0010
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	481	934,319	1941.28		26,731		37,614		37,614	10,883						0010
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	898	1,760,358	1960.23		32,743		57,945		57,945	25,202						0010
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	1,053	2,043,488	1941.28		48,264		85,228		85,228	36,964						0010
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	1,657	3,247,655	1960.23		62,680		111,219		111,219	48,539						0010
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	907	1,773,798	1955.18		47,285		62,283		62,283	14,998						0010
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	1,239	2,457,801	1984.13		43,913		59,728		59,728	15,815						0010

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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	1,647	3,282,350	1992.37		57,842		84,200		84,200	26,358						0010
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	1,384	2,713,282	1960.23		58,878		105,129		105,129	46,251						0010
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	1,121	2,224,011	1984.13		48,782		65,168		65,168	16,386						0010
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	1,350	2,678,964	1985.05		58,328		90,095		90,095	31,767						0010
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	439	867,811	1978.91		12,722		29,528		29,528	16,806						0010
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	1,252	2,484,647	1984.13		58,305		78,307		78,307	20,002						0010
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	1,209	2,407,819	1992.37		55,616		73,785		73,785	18,169						0010
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	557	1,115,258	2001.54		21,653		32,552		32,552	10,899						0010
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	3,762	7,494,937	1992.37		164,128		241,744		241,744	77,616						0010
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	735	1,499,982	2039.82		25,921		27,782		27,782	1,861						0010
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	1,842	3,653,894	1984.13		92,502		126,575		126,575	34,073						0010
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	914	1,863,641	2039.82		37,093		40,005		40,005	2,912						0010
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	820	1,666,723	2031.92		38,544		43,836		43,836	5,292						0010
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	392	777,838	1984.13		21,526		28,699		28,699	7,173						0010
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	1,059	2,160,414	2039.82		49,832		53,784		53,784	3,952						0010

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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	619	1,262,465	2039.82		31,181		33,521		33,521	2,340						0010
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	158	322,292	2039.82		6,892		9,071		9,071	2,179						0010
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	662	1,212,247	1830.61		16,850		28,503		28,503	11,653						0010
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	816	1,505,756	1845.04		21,833		36,872		36,872	15,039						0010
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	1,113	2,038,105	1830.61		37,501		65,779		65,779	28,278						0010
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	2,493	4,563,352	1830.61		90,811		159,655		159,655	68,844						0010
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	1,554	2,866,919	1845.04		54,471		94,803		94,803	40,332						0010
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	2,489	4,557,224	1830.61		102,538		183,973		183,973	81,435						0010
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	501	938,682	1871.89		12,484		20,432		20,432	7,948						0010
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	3,632	6,700,968	1845.04		138,710		243,495		243,495	104,785						0010
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	1,063	1,983,371	1866.52		31,734		54,349		54,349	22,615						0010
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	2,523	4,618,790	1830.61		118,703		217,820		217,820	99,117						0010
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	1,317	2,429,932	1845.04		55,402		98,371		98,371	42,969						0010
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	435	808,173	1859.45		17,090		28,891		28,891	11,801						0010
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	9,250	17,000,000	1837.88		413,100		890,028		890,028	476,928						0010

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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	6,526	12,033,118	1843.8		292,442		597,145		597,145	304,703						0010
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	1,144	2,142,002	1871.89		38,556		64,807		64,807	26,251						0010
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	893	1,639,588	1836.25		49,877		84,065		84,065	34,188						0010
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	3,095	5,794,240	1871.89		111,249		188,776		188,776	77,527						0010
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	2,309	4,260,031	1845.04		110,335		200,294		200,294	89,959						0010
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	5,451	10,174,359	1866.52		213,662		376,530		376,530	162,868						0010
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	1,793	3,356,997	1871.89		74,861		128,200		128,200	53,339						0010
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	2,096	3,896,515	1859.45		111,607		198,903		198,903	87,296						0010
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	2,757	5,145,727	1866.52		131,216		237,923		237,923	106,707						0010
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	4,879	9,132,079	1871.89		234,694		411,295		411,295	176,601						0010
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	663	1,238,284	1866.52		37,520		70,084		70,084	32,564						0010
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	727	1,372,719	1888.53		18,944		30,071		30,071	11,127						0010
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	1,071	2,010,299	1877.7		37,794		53,489		53,489	15,695						0010
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	200	374,210	1872.83		9,119		12,166		12,166	3,047						0010
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	1,405	2,638,723	1877.7		55,149		79,103		79,103	23,954						0010

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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	1,015	1,917,137	1888.53		34,125		55,754		55,754	21,629						0010
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	371	700,799	1888.03		13,823		20,495		20,495	6,672						0010
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	472	900,977	1909.78		12,544		18,688		18,688	6,144						0010
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	2,646	4,996,312	1888.53		95,929		156,996		156,996	61,067						0010
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	1,909	3,584,051	1877.7		83,150		119,738		119,738	36,588						0010
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	437	821,475	1877.7		22,373		28,286		28,286	5,913						0010
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	469	884,863	1888.03		20,472		30,767		30,767	10,295						0010
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	579	1,087,170	1877.7		33,489		39,063		39,063	5,574						0010
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	2,609	4,899,408	1877.7		139,909		177,185		177,185	37,276						0010
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	1,030	1,967,305	1909.57		33,444		47,757		47,757	14,313						0010
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	925	1,747,297	1888.53		37,742		62,839		62,839	25,097						0010
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	1,797	3,374,705	1877.7		87,067		126,884		126,884	39,817						0010
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	246	469,577	1909.78		9,117		12,537		12,537	3,420						0010
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	541	1,021,902	1888.53		27,732		38,436		38,436	10,704						0010
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	449	848,481	1888.03		23,773		32,641		32,641	8,868						0010

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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	3,055	5,736,105	1877.7		156,596		229,038		229,038	72,442						0010
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	2,609	4,982,196	1909.78		96,160		147,233		147,233	51,073						0010
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	1,362	2,600,070	1909.57		51,221		73,882		73,882	22,661						0010
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	1,311	2,502,713	1909.57		50,555		72,824		72,824	22,269						0010
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	1,799	3,395,622	1888.03		91,418		139,251		139,251	47,833						0010
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	534	1,020,720	1909.78		23,362		32,441		32,441	9,079						0010
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	3,497	6,604,408	1888.53		164,450		278,265		278,265	113,815						0010
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	770	1,469,576	1909.78		31,534		48,705		48,705	17,171						0010
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	3,432	6,552,809	1909.57		148,093		215,031		215,031	66,938						0010
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	472	887,112	1877.7		27,323		40,354		40,354	13,031						0010
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	164	313,666	1909.57		8,504		10,764		10,764	2,260						0010
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	818	1,596,330	1951.27		21,590		30,585		30,585	8,995						0010
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	1,979	3,779,383	1909.57		95,951		136,579		136,579	40,628						0010
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	1,232	2,352,677	1909.78		63,825		89,900		89,900	26,075						0010
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	5,514	10,529,123	1909.57		264,281		387,322		387,322	123,041						0010

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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	3,381	6,457,425	1909.78		161,894		254,594		254,594	92,700						0010
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	5,876	11,221,078	1909.57		297,359		438,697		438,697	141,338						0010
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	481	934,319	1941.28		19,663		23,517		23,517	3,854						0010
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	495	966,656	1951.27		16,016		23,120		23,120	7,104						0010
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	833	1,633,034	1960.23		25,965		35,711		35,711	9,746						0010
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	161	310,719	1935.1		7,375		9,946		9,946	2,571						0010
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	6,434	12,555,021	1951.27		244,374		359,661		359,661	115,287						0010
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	843	1,610,266	1909.57		48,308		72,280		72,280	23,972						0010
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	598	1,156,571	1935.1		28,725		38,755		38,755	10,030						0010
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	2,654	5,136,549	1935.1		135,508		173,373		173,373	37,865						0010
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	2,056	3,990,670	1941.28		94,397		127,284		127,284	32,887						0010
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	1,045	2,042,733	1955.18		46,263		56,690		56,690	10,427						0010
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	545	1,058,716	1941.28		28,485		34,686		34,686	6,201						0010
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	541	1,060,647	1960.23		20,789		29,053		29,053	8,264						0010
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	1,148	2,229,327	1941.28		62,541		76,402		76,402	13,861						0010

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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	1,342	2,654,812	1977.8		46,194		56,620		56,620	10,426						0010
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	282	550,520	1955.18		12,952		17,344		17,344	4,392						0010
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	3,485	6,800,907	1951.27		155,901		233,742		233,742	77,841						0010
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	651	1,291,896	1985.05		21,445		25,970		25,970	4,525						0010
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	2,267	4,444,514	1960.23		96,890		136,913		136,913	40,023						0010
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	919	1,824,269	1984.13		31,904		39,195		39,195	7,291						0010
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	90	176,818	1973.63		2,964		4,647		4,647	1,683						0010
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	372	722,641	1941.28		21,970		26,910		26,910	4,940						0010
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	2,200	4,292,735	1951.27		102,145		154,187		154,187	52,042						0010
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	835	1,661,145	1989.63		29,734		34,066		34,066	4,332						0010
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	4,368	8,563,162	1960.23		198,665		282,480		282,480	83,815						0010
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	1,125	2,225,491	1977.8		45,623		56,448		56,448	10,825						0010
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	569	1,112,888	1955.18		32,860		39,269		39,269	6,409						0010
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	3,094	6,048,858	1955.18		172,601		215,262		215,262	42,661						0010
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	799	1,595,949	1996.74		26,812		32,970		32,970	6,158						0010

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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	1,309	2,598,139	1984.13		52,562		65,190		65,190	12,628						0010
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	1,617	3,210,709	1985.05		64,214		78,641		78,641	14,427						0010
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	1,148	2,283,539	1989.63		42,474		52,717		52,717	10,243						0010
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	3,417	6,757,696	1977.8		151,372		188,210		188,210	36,838						0010
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	735	1,457,522	1984.13		30,625		38,036		38,036	7,411						0010
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	2,994	5,966,032	1992.37		112,232		142,059		142,059	29,827						0010
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	4,579	8,975,080	1960.23		229,762		329,718		329,718	99,956						0010
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	334	661,080	1977.8		14,346		19,266		19,266	4,920						0010
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	2,865	5,700,435	1989.63		121,419		140,053		140,053	18,634						0010
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	813	1,618,960	1992.37		33,657		40,795		40,795	7,138						0010
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	580	1,149,843	1984.13		25,928		32,351		32,351	6,423						0010
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	531	1,047,287	1973.63		28,341		34,456		34,456	6,115						0010
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	712	1,422,478	1996.74		28,581		34,515		34,515	5,934						0010
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	2,896	5,748,523	1985.05		129,917		160,088		160,088	30,171						0010
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	4,779	9,452,403	1977.8		232,529		290,254		290,254	57,725						0010

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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	1,410	2,816,099	1996.74		55,759		69,098		69,098	13,339						0010
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	850	1,682,746	1978.91		43,733		53,085		53,085	9,352						0010
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	2,626	5,212,225	1985.05		121,546		150,115		150,115	28,569						0010
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	2,506	4,958,436	1978.91		99,825		159,707		159,707	59,882						0010
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	124	245,643	1977.8		5,398		7,838		7,838	2,440						0010
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	81	161,111	1984.13		3,280		4,849		4,849	1,569						0010
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	1,629	3,231,235	1984.13		78,219		97,887		97,887	19,668						0010
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	1,499	2,994,022	1996.74		63,473		78,625		78,625	15,152						0010
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	165	327,501	1984.13		7,106		9,988		9,988	2,882						0010
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	2,837	5,629,612	1984.13		137,837		172,648		172,648	34,811						0010
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	2,509	4,999,335	1992.37		110,758		141,237		141,237	30,479						0010
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	1,307	2,585,090	1977.8		68,246		85,617		85,617	17,371						0010
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	3,580	7,105,614	1985.05		177,640		218,399		218,399	40,759						0010
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	722	1,436,433	1989.63		37,636		42,501		42,501	4,865						0010
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	6,067	12,071,999	1989.63		312,665		360,991		360,991	48,326						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,092.18 165732900.100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2014	08/28/2015	122	244,062	1996.74		4,949		7,000		7,000	2,051						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.70 165293600.092	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2014	09/28/2015	6,387	12,632,165	1977.8		354,964		446,840		446,840	91,876						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.85 164117400.091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2014	09/14/2015	2,316	4,594,809	1984.13		121,741		153,215		153,215	31,474						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,093.98 163371000.082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/29/2014	08/21/2015	643	1,281,293	1992.37		32,239		39,386		39,386	7,147						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.27 165734700.100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2014	09/21/2015	335	667,150	1994.29		14,445		20,070		20,070	5,625						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.41 164112000.091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2014	08/21/2015	519	1,033,482	1992.37		25,168		32,151		32,151	6,983						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,095.78 163350500.082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/28/2014	08/28/2015	2,063	4,119,327	1996.74		97,628		121,992		121,992	24,364						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,096.21 166494500.102	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/28/2014	10/28/2015	3,452	6,852,423	1985.05		184,330		227,782		227,782	43,452						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,097.81 165732300.100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2014	08/21/2015	183	364,922	1992.37		8,132		11,578		11,578	3,446						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,098.67 164113200.091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2014	09/08/2015	1,817	3,637,078	2001.54		82,008		104,044		104,044	22,036						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,099.65 165735300.100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2014	09/08/2015	309	618,516	2001.54		12,636		17,848		17,848	5,212						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,100.00 164118600.091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2014	09/14/2015	3,675	7,291,043	1984.13		201,813		254,712		254,712	52,899						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,100.22 164112600.091	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/16/2014	08/28/2015	750	1,497,076	1996.74		36,078		46,035		46,035	9,957						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,100.42 163186200.082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2014	08/21/2015	3,841	7,652,255	1992.37		192,961		247,877		247,877	54,916						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,102.55 163371600.082	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/29/2014	08/21/2015	1,907	3,799,768	1992.37		102,147		125,134		125,134	22,987						0010

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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	4,386	8,737,897	1992.37		225,161		289,936		289,936	64,775						0010
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	1,870	3,733,484	1996.74		96,967		118,517		118,517	21,550						0010
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	2,853	5,675,672	1989.63		165,730		192,111		192,111	26,381						0010
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	3,980	7,947,487	1996.74		205,045		257,054		257,054	52,009						0010
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	192	382,385	1994.29		8,383		12,709		12,709	4,326						0010
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	479	951,128	1985.05		27,868		34,655		34,655	6,787						0010
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	680	1,349,208	1984.13		40,399		51,317		51,317	10,918						0010
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	1,212	2,472,711	2039.82		45,313		48,449		48,449	3,136						0010
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	486	962,090	1977.8		30,498		38,838		38,838	8,340						0010
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	3,908	7,803,031	1996.74		211,462		265,903		265,903	54,441						0010
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	1,085	2,213,776	2039.82		44,551		47,866		47,866	3,315						0010
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	799	1,595,949	1996.74		46,588		59,076		59,076	12,488						0010
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	1,291	2,622,782	2031.92		61,016		65,716		65,716	4,700						0010
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	187	379,989	2031.92		8,457		9,730		9,730	1,273						0010
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	1,655	3,376,514	2039.82		74,969		80,973		80,973	6,004						0010

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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	335	683,299	2039.82		14,495		16,699		16,699	2,204						0010
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	1,135	2,347,425	2067.56		39,261		40,658		40,658	1,397						0010
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	3,740	7,628,192	2039.82		185,262		201,122		201,122	15,860						0010
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	503	1,037,755	2063.5		18,487		21,311		21,311	2,824						0010
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	2,307	4,706,558	2039.82		120,466		131,177		131,177	10,711						0010
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	1,038	2,146,727	2067.56		41,158		42,802		42,802	1,644						0010
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	1,041	2,151,772	2067.56		43,336		45,123		45,123	1,787						0010
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	832	1,716,089	2063.5		36,476		38,011		38,011	1,535						0010
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	736	1,502,225	2039.82		42,390		46,422		46,422	4,032						0010
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	675	1,391,678	2060.31		29,950		34,622		34,622	4,672						0010
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	251	518,523	2067.56		10,970		12,757		12,757	1,787						0010
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	4,682	9,680,936	2067.56		229,339		239,320		239,320	9,981						0010
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	1,193	2,480,093	2078.54		62,464		56,859		56,859	(5,605)						0010
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	3,032	6,269,421	2067.56		166,169		173,368		173,368	7,199						0010
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	236	487,923	2067.56		13,598		14,187		14,187	589						0010

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BNP PARIBAS S&P 500 Asian Up Stk 1,893.06 147853300 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/09/2015	258	463,631	1797.02		13,272		24,774		24,774	11,502						0010
BNP PARIBAS S&P 500 Asian Up Stk 1,907.76 147033300 .012	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/28/2014	01/28/2015	4,205	7,537,704	1792.5		182,412		484,637		484,637	302,225						0010
BNP PARIBAS S&P 500 Asian Up Stk 1,914.16 147855700 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/19/2014	02/17/2015	177	325,107	1838.63		5,952		13,310		13,310	7,358						0010
BNP PARIBAS S&P 500 Asian Up Stk 1,919.19 149409100 .031	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/14/2014	03/16/2015	865	1,592,491	1841.13		30,735		66,660		66,660	35,925						0010
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	1,200	2,156,208	1797.02		76,720		161,799		161,799	85,079						0010
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	1,075	1,978,382	1841.13		42,931		97,082		97,082	54,151						0010
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	756	1,419,610	1878.04		25,127		54,638		54,638	29,511						0010
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	1,085	1,998,080	1841.13		49,153		116,778		116,778	67,625						0010
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	230	422,517	1838.63		10,612		26,104		26,104	15,492						0010
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	1,761	3,306,619	1878.04		69,770		158,736		158,736	88,966						0010
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	720	1,351,775	1878.04		33,659		73,063		73,063	39,404						0010
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	575	1,097,105	1909.57		30,858		49,159		49,159	18,301						0010
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	676	1,321,291	1955.18		22,335		36,674		36,674	14,339						0010
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	1,054	2,060,115	1955.18		39,565		65,475		65,475	25,910						0010
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	3,129	6,117,445	1955.18		136,292		228,096		228,096	91,804						0010
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	294	580,346	1973.63		9,513		18,739		18,739	9,226						0010
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	241	471,668	1955.18		11,447		19,261		19,261	7,814						0010
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	280	502,447	1797.02		10,862		18,280		18,280	7,418						0010
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	805	1,479,932	1838.63		39,384		76,695		76,695	37,311						0010
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	1,468	2,637,951	1797.02		51,440		101,192		101,192	49,752						0010

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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	1,932	3,472,384	1797.02		72,226		143,023		143,023	70,797						0010
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	8,137	14,585,321	1792.5		358,799		740,896		740,896	382,097						0010
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	1,349	2,424,718	1797.02		58,193		118,058		118,058	59,865						0010
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	951	1,709,272	1797.02		48,224		83,678		83,678	35,454						0010
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	551	1,014,638	1841.13		15,017		25,908		25,908	10,891						0010
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	5,286	9,499,556	1797.02		261,238		541,905		541,905	280,667						0010
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	2,664	4,786,632	1797.02		156,410		277,573		277,573	121,163						0010
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	248	455,576	1838.63		8,932		16,619		16,619	7,687						0010
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	4,047	7,451,880	1841.13		157,235		280,750		280,750	123,515						0010
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	823	1,513,545	1838.88		32,981		66,103		66,103	33,122						0010
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	11	20,005	1843.8		466		814		814	348						0010
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	519	974,859	1878.04		15,403		26,344		26,344	10,941						0010
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	1,841	3,389,892	1841.13		84,747		154,607		154,607	69,860						0010
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	1,902	3,502,190	1841.13		95,260		176,756		176,756	81,496						0010
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	3,085	5,792,820	1878.04		118,174		209,184		209,184	91,010						0010
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	1,471	2,763,153	1878.04		67,421		120,845		120,845	53,424						0010
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	1,959	3,679,437	1878.04		99,713		180,674		180,674	80,961						0010
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	644	1,216,794	1888.03		15,210		24,112		24,112	8,902						0010
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	899	1,696,934	1888.03		28,848		46,608		46,608	17,760						0010
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	2,556	4,825,325	1888.03		92,164		151,177		151,177	59,013						0010

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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	752	1,419,308	1888.03		29,805		49,314		49,314	19,509						0010
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	2,604	4,917,127	1888.03		120,961		203,663		203,663	82,702						0010
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	1,112	2,225,372	2001.54		37,235		46,340		46,340	9,105						0010
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	826	1,649,447	1996.74		31,630		39,481		39,481	7,851						0010
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	1,806	3,615,402	2001.54		71,656		89,421		89,421	17,765						0010
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	1,611	3,216,788	1996.74		76,411		95,926		95,926	19,515						0010
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	1,898	3,798,242	2001.54		86,514		108,402		108,402	21,888						0010
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	2,204	4,412,035	2001.54		103,603		129,960		129,960	26,357						0010
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	935	1,867,431	1996.74		47,454		59,748		59,748	12,294						0010
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	4,588	9,183,886	2001.54		234,009		294,779		294,779	60,770						0010
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	4,456	8,918,722	2001.54		236,966		299,405		299,405	62,439						0010
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	1,155	2,310,978	2001.54		65,154		82,675		82,675	17,521						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	158.82		8,912		7,639		7,639	(1,273)						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	161.65		5,203		4,218		4,218	(985)						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	163.58		11,265		8,764		8,764	(2,501)						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	164.12		13,066		10,095		10,095	(2,971)						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	165.2		15,900		11,867		11,867	(4,033)						0010
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	165.64		6,641		4,872		4,872	(1,769)						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	164.34		6,882		5,160		5,160	(1,722)						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	165.68		14,776		10,786		10,786	(3,990)						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	165.32		14,549		10,835		10,835	(3,714)						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	164.28		14,175		10,773		10,773	(3,402)						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	165.12		13,462		10,020		10,020	(3,442)						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	165.33		18,905		13,977		13,977	(4,928)						0010

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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	165.68		19,867		14,571		14,571	(5,296)						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	168.2		10,519		7,206		7,206	(3,313)						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	169.03		8,042		5,370		5,370	(2,672)						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	169.93		11,923		7,831		7,831	(4,092)						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	169.67		6,932		4,567		4,567	(2,365)						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	166.73		19,048		13,727		13,727	(5,321)						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	169.88		39,271		25,711		25,711	(13,560)						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	170.23		8,415		5,512		5,512	(2,903)						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	169.87		17,378		11,410		11,410	(5,968)						0010
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	583	1,070,993	1836.25		26,345		75,249		75,249	48,904						0010
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	304	569,354	1871.89		12,553		29,637		29,637	17,084						0010
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	305	561,352	1838.63		13,757		30,709		30,709	16,952						0010
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	565	1,014,436	1797.02		17,737		39,590		39,590	21,853						0010
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	1,373	2,466,787	1797.02		50,269		119,656		119,656	69,387						0010
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	117	210,880	1797.02		6,737		11,751		11,751	5,014						0010
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	1,234	2,216,768	1797.02		51,243		131,521		131,521	80,278						0010
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	550	1,010,690	1836.25		17,079		38,657		38,657	21,578						0010
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	448	803,811	1792.5		29,072		51,914		51,914	22,842						0010
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	253	466,039	1845.04		7,934		20,528		20,528	12,594						0010

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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	308	564,597	1830.61		12,081		29,203		29,203	17,122						0010
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	454	831,280	1830.61		23,604		43,489		43,489	19,885						0010
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	1,452	2,666,437	1836.25		54,657		135,792		135,792	81,135						0010
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	697	1,252,505	1797.02		32,689		93,814		93,814	61,125						0010
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	2,339	4,202,340	1797.02		108,841		314,876		314,876	206,035						0010
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	358	642,650	1797.02		25,058		48,891		48,891	23,833						0010
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	277	509,588	1841.13		14,683		29,250		29,250	14,567						0010
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	320	594,819	1859.45		13,477		29,761		29,761	16,284						0010
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	353	650,972	1843.8		15,326		39,121		39,121	23,795						0010
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	467	860,730	1845.04		17,475		50,173		50,173	32,698						0010
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	708	1,300,781	1836.25		35,965		84,077		84,077	48,112						0010
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	603	1,107,351	1836.25		29,652		76,173		76,173	46,521						0010
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	500	919,937	1838.88		23,663		48,006		48,006	24,343						0010
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	899	1,683,391	1871.89		35,567		82,163		82,163	46,596						0010
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	809	1,488,022	1838.63		42,116		92,394		92,394	50,278						0010

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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	507	947,539	1869.43		21,942		50,858		50,858	28,916						0010
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	584	1,097,527	1878.04		23,756		57,190		57,190	33,434						0010
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	688	1,291,415	1878.04		28,798		68,680		68,680	39,882						0010
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	229	425,014	1859.45		12,151		28,363		28,363	16,212						0010
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	818	1,544,069	1888.03		27,793		61,174		61,174	33,381						0010
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	62	113,937	1830.61		5,241		5,844		5,844	603						0010
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	107	199,323	1857.62		8,143		9,492		9,492	1,349						0010
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	726	1,371,069	1888.03		21,114		43,950		43,950	22,836						0010
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	384	718,712	1871.89		27,429		32,622		32,622	5,193						0010
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	235	437,923	1866.52		19,401		23,545		23,545	4,144						0010
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	382	717,908	1878.21		15,270		33,143		33,143	17,873						0010
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	297	561,026	1888.53		18,680		22,213		22,213	3,533						0010
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	709	1,325,089	1869.43		31,791		69,187		69,187	37,396						0010
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	667	1,259,448	1888.03		23,929		53,539		53,539	29,610						0010
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	204	384,573	1888.03		14,061		17,162		17,162	3,101						0010

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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	314	599,442	1909.78		13,139		22,111		22,111	8,972						0010
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	585	1,098,002	1878.21		22,758		59,941		59,941	37,183						0010
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	435	849,269	1951.27		9,693		16,779		16,779	7,086						0010
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	765	1,445,004	1888.03		32,946		81,341		81,341	48,395						0010
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	54	103,862	1909.57		4,519		4,404		4,404	(115)						0010
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	507	989,426	1951.27		14,467		25,731		25,731	11,264						0010
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	307	586,952	1909.78		16,722		29,806		29,806	13,084						0010
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	704	1,374,445	1951.27		22,723		40,705		40,705	17,982						0010
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	124	241,456	1941.28		9,152		8,823		8,823	(329)						0010
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	136	264,274	1937.78		7,794		9,435		9,435	1,641						0010
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	2,709	5,285,283	1951.27		96,319		172,119		172,119	75,800						0010
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	553	1,078,311	1951.27		27,404		37,542		37,542	10,138						0010
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	563	1,110,305	1973.63		20,320		29,625		29,625	9,305						0010
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	380	750,903	1977.1		11,497		16,810		16,810	5,313						0010
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	762	1,474,759	1935.1		38,647		64,965		64,965	26,318						0010

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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	362	709,564	1960.23		17,835		24,769		24,769	6,934						0010
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	227	449,668	1978.91		5,960		12,668		12,668	6,708						0010
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	1,038	2,048,312	1973.63		43,153		62,971		62,971	19,818						0010
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	1,746	3,407,523	1951.27		72,245		126,398		126,398	54,153						0010
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	1,096	2,166,071	1977.1		38,685		55,987		55,987	17,302						0010
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	496	973,612	1962.61		20,572		34,887		34,887	14,315						0010
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	259	505,531	1955.18		10,236		18,700		18,700	8,464						0010
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	384	758,811	1977.1		16,235		20,486		20,486	4,251						0010
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	133	260,201	1960.23		10,611		10,142		10,142	(469)						0010
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	124	243,941	1973.63		3,759		8,131		8,131	4,372						0010
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	1,252	2,470,708	1973.63		58,099		84,696		84,696	26,597						0010
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	666	1,317,352	1977.65		25,073		38,738		38,738	13,665						0010
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	455	902,144	1984.13		13,863		26,325		26,325	12,462						0010
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	129	255,295	1977.65		5,677		7,558		7,558	1,881						0010
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	416	822,132	1977.8		14,661		29,195		29,195	14,534						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)
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	1,109	2,192,841	1977.1		43,300		61,349		61,349	18,049						0010
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	184	363,450	1977.1		8,651		10,229		10,229	1,578						0010
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	154	304,356	1978.91		7,522		10,483		10,483	2,961						0010
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	87	172,957	1977.1		5,498		4,917		4,917	(581)						0010
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	924	1,823,318	1973.63		45,130		65,573		65,573	20,443						0010
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	788	1,572,418	1994.29		22,550		47,308		47,308	24,758						0010
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	52	102,480	1984.13		3,523		3,220		3,220	(303)						0010
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	294	585,409	1989.63		21,023		19,599		19,599	(1,424)						0010
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	338	675,517	1996.74		8,843		20,540		20,540	11,697						0010
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	209	416,903	1992.37		5,742		13,083		13,083	7,341						0010
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	323	647,058	2001.54		8,292		18,801		18,801	10,509						0010
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	75	152,028	2031.92		4,081		3,691		3,691	(390)						0010
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	174	354,337	2039.82		8,851		7,951		7,951	(900)						0010
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	102	209,631	2063.5		4,588		4,088		4,088	(500)						0010
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	189	390,202	2060.31		9,250		8,258		8,258	(992)						0010

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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	571	1,194,343	2090.57		20,435		17,525		17,525	(2,910)						0010
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	476	983,972	2067.56		22,577		20,424		20,424	(2,153)						0010
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	543	1,134,803	2090.57		22,614		19,247		19,247	(3,367)						0010
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	525	1,091,774	2078.54		26,583		22,593		22,593	(3,990)						0010
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	888	1,857,158	2090.57		42,383		35,930		35,930	(6,453)						0010
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	1,316	2,751,692	2090.57		66,154		56,041		56,041	(10,113)						0010
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	1,281	2,678,271	2090.57		68,027		57,631		57,631	(10,396)						0010
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	744	1,471,160	1977.1		29,913		41,955		41,955	12,042						0010
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	1,004	1,845,837	1838.63		55,436		104,287		104,287	48,851						0010
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	368	661,645	1797.02		10,946		20,441		20,441	9,495						0010
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	91	163,493	1797.02		3,847		6,208		6,208	2,361						0010
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	69	123,168	1797.02		2,457		4,725		4,725	2,268						0010
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	235	421,707	1797.02		8,854		17,170		17,170	8,316						0010
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	1,025	1,837,653	1792.5		55,606		92,565		92,565	36,959						0010
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	268	491,381	1836.25		7,273		13,198		13,198	5,925						0010

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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	438	786,340	1797.02		23,432		38,949		38,949	15,517						0010
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	1,599	2,872,896	1797.02		72,085		144,713		144,713	72,628						0010
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	1,160	2,084,992	1797.02		57,896		118,938		118,938	61,042						0010
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	794	1,426,403	1797.02		48,840		82,987		82,987	34,147						0010
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	567	1,038,340	1830.61		25,354		39,479		39,479	14,125						0010
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	730	1,340,132	1836.25		27,813		50,303		50,303	22,490						0010
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	550	1,007,165	1830.61		21,556		39,393		39,393	17,837						0010
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	81	148,231	1839.78		3,145		5,481		5,481	2,336						0010
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	2,939	5,397,492	1836.25		110,639		209,389		209,389	98,750						0010
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	374	687,151	1838.63		14,878		26,480		26,480	11,602						0010
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	393	719,082	1830.61		18,548		29,072		29,072	10,524						0010
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	16	28,579	1843.8		476		1,111		1,111	635						0010
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	673	1,236,494	1836.25		29,427		52,284		52,284	22,857						0010
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	755	1,392,802	1845.04		28,482		54,438		54,438	25,956						0010
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	560	1,025,435	1830.61		25,795		48,359		48,359	22,564						0010

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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	1,289	2,358,759	1830.61		69,824		111,418		111,418	41,594						0010
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	653	1,203,965	1843.8		29,169		56,113		56,113	26,944						0010
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	1,100	2,019,912	1836.25		50,502		98,732		98,732	48,230						0010
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	977	1,796,599	1838.63		47,528		87,246		87,246	39,718						0010
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	940	1,730,239	1841.13		46,989		78,858		78,858	31,869						0010
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	1,419	2,605,070	1836.25		68,906		129,417		129,417	60,511						0010
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	589	1,082,824	1838.63		28,640		54,685		54,685	26,045						0010
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	329	606,944	1845.04		16,774		27,633		27,633	10,859						0010
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	489	898,183	1836.25		26,174		48,107		48,107	21,933						0010
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	551	1,023,925	1859.45		21,768		42,021		42,021	20,253						0010
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	891	1,635,897	1836.25		45,640		91,017		91,017	45,377						0010
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	552	1,031,234	1869.43		22,843		38,035		38,035	15,192						0010
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	1,024	1,888,804	1845.04		47,511		94,266		94,266	46,755						0010
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	384	718,057	1871.89		15,616		26,319		26,319	10,703						0010
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	974	1,822,528	1871.89		39,744		67,016		67,016	27,272						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)
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	577	1,084,549	1878.04		21,997		39,465		39,465	17,468						0010
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	164	301,714	1836.25		9,152		18,033		18,033	8,881						0010
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	245	455,544	1857.62		10,238		21,063		21,063	10,825						0010
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	939	1,725,120	1836.25		53,532		103,782		103,782	50,250						0010
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	238	442,931	1857.62		12,003		20,606		20,606	8,603						0010
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	567	1,053,546	1859.45		26,431		52,500		52,500	26,069						0010
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	632	1,175,730	1859.45		32,880		59,193		59,193	26,313						0010
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	687	1,290,758	1878.04		30,206		55,190		55,190	24,984						0010
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	1,222	2,283,976	1869.43		60,086		102,426		102,426	42,340						0010
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	2,038	3,814,275	1871.89		99,010		171,040		171,040	72,030						0010
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	411	770,096	1871.89		20,315		35,186		35,186	14,871						0010
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	1,157	2,171,972	1878.04		54,495		100,574		100,574	46,079						0010
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	644	1,209,683	1878.04		35,272		66,770		66,770	31,498						0010
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	186	340,127	1830.61		12,164		13,932		13,932	1,768						0010
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	136	264,274	1841.13		10,834		12,796		12,796	1,962						0010

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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	1,307	2,444,186	1869.43		53,815		86,626		86,626	32,811						0010
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	58	108,518	1859.45		5,091		5,046		5,046	(45)						0010
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	1,125	2,112,310	1878.21		42,523		73,350		73,350	30,827						0010
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	251	469,152	1869.43		16,619		19,496		19,496	2,877						0010
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	2,085	3,897,406	1869.43		105,241		173,921		173,921	68,680						0010
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	1,381	2,593,338	1878.21		63,252		104,581		104,581	41,329						0010
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	570	1,066,809	1871.89		28,176		47,085		47,085	18,909						0010
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	213	400,378	1878.21		14,393		16,968		16,968	2,575						0010
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	2,191	4,115,553	1878.21		101,519		180,508		180,508	78,989						0010
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	608	1,147,339	1888.53		26,482		47,980		47,980	21,498						0010
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	247	471,530	1909.57		13,687		15,865		15,865	2,178						0010
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	131	250,659	1909.78		7,926		9,468		9,468	1,542						0010
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	246	476,306	1937.78		13,494		16,317		16,317	2,823						0010
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	112	219,547	1962.87		4,646		5,975		5,975	1,329						0010
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	107	199,323	1951.27		5,543		6,799		6,799	1,256						0010

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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	1,459	2,880,138	1973.63		54,067		68,831		68,831	14,764						0010
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	1,365	2,699,552	1977.1		45,140		61,710		61,710	16,570						0010
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	107	199,323	1973.63		4,629		5,621		5,621	992						0010
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	149	291,703	1962.61		7,466		9,170		9,170	1,704						0010
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	189	371,091	1960.23		9,829		12,012		12,012	2,183						0010
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	963	1,904,560	1977.1		39,987		51,852		51,852	11,865						0010
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	768	1,519,646	1977.65		29,784		41,443		41,443	11,659						0010
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	903	1,782,997	1973.63		40,337		52,090		52,090	11,753						0010
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	1,355	2,673,479	1973.63		61,661		79,690		79,690	18,029						0010
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	374	739,772	1977.1		17,567		21,571		21,571	4,004						0010
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	2,015	3,983,560	1977.1		84,080		116,970		116,970	32,890						0010
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	56	110,618	1977.8		3,316		3,192		3,192	(124)						0010
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	213	400,378	1977.65		10,250		12,631		12,631	2,381						0010
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	2,597	5,126,247	1973.63		128,466		166,739		166,739	38,273						0010
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	117	231,619	1972.74		7,493		7,237		7,237	(256)						0010

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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	4,356	8,612,406	1977.1		198,115		277,084		277,084	78,969						0010
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	136	264,274	1978.91		6,931		8,487		8,487	1,556						0010
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	1,641	3,239,102	1973.63		84,439		109,859		109,859	25,420						0010
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	2,664	5,258,599	1973.63		140,229		182,685		182,685	42,456						0010
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	1,370	2,710,191	1977.65		65,053		91,679		91,679	26,626						0010
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	65	129,109	1996.74		3,587		3,442		3,442	(145)						0010
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	657	1,307,863	1989.63		38,408		36,996		36,996	(1,412)						0010
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	2,258	4,463,956	1977.1		117,046		153,603		153,603	36,557						0010
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	1,679	3,320,480	1977.1		81,521		114,584		114,584	33,063						0010
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	613	1,210,190	1973.63		36,294		47,669		47,669	11,375						0010
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	495	979,001	1977.1		26,952		38,264		38,264	11,312						0010
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	55	109,985	1994.29		3,975		3,796		3,796	(179)						0010
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	1,859	3,830,755	2060.31		69,278		69,824		69,824	546						0010
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	151	310,509	2060.31		6,666		6,299		6,299	(367)						0010
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	2,954	6,087,103	2060.31		124,974		126,584		126,584	1,610						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)
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	1,244	2,600,376	2090.57		45,077		41,271		41,271	(3,806)						0010
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	2,123	4,374,038	2060.31		106,299		108,330		108,330	2,031						0010
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	1,909	3,947,055	2067.56		89,057		91,641		91,641	2,584						0010
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	3,980	8,199,024	2060.31		205,263		209,181		209,181	3,918						0010
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	97	200,016	2067.56		5,288		4,993		4,993	(295)						0010
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	2,601	5,436,945	2090.57		113,599		103,806		103,806	(9,793)						0010
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	543	1,134,803	2078.54		27,904		25,536		25,536	(2,368)						0010
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	4,582	9,441,268	2060.31		262,391		267,450		267,450	5,059						0010
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	238	490,024	2060.31		14,627		14,918		14,918	291						0010
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	3,079	6,437,220	2090.57		160,825		146,646		146,646	(14,179)						0010
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	3,150	6,584,564	2090.57		168,916		153,973		153,973	(14,943)						0010
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	3,239	6,771,064	2090.57		192,939		175,667		175,667	(17,272)						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	170.23		3,448		2,593		2,593	(855)						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	169.87		3,609		2,719		2,719	(890)						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	167.34		23,653		18,533		18,533	(5,120)						0010

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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	166.99		13,741		10,824		10,824	(2,917)						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	169.08		44,469		34,188		34,188	(10,281)						0010
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	169.95		12,261		9,307		9,307	(2,954)						0010
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	1,057	504,364	477.03		11,823					(11,823)						0010
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	1,627	785,923	483.11		16,323					(16,323)						0010
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	2,666	966,864	362.64		14,572		2,804		2,804	(11,768)						0010
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	1,179	462,054	391.87		3,984		452		452	(3,532)						0010
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	1,618	639,096	395.05		4,885		564		564	(4,321)						0010
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	1,786	719,023	402.69		3,880		385		385	(3,495)						0010
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	866	377,151	435.64		7,000		18		18	(6,982)						0010
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	1,794	793,078	442.07		13,000		21		21	(12,979)						0010
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	1,385	623,803	450.36		8,000		9		9	(7,991)						0010
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	1,183	538,664	455.36		10,000		4		4	(9,996)						0010
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	959	435,669	454.47		6,000		2		2	(5,998)						0010
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	1,210	553,655	457.71		5,000		4		4	(4,996)						0010

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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	3,513	1,639,084	466.59		23,000		4		4	(22,996)						0010
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	980	466,646	476.16		4,000					(4,000)						0010
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	1,094	520,743	475.99		12,110					(12,110)						0010
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	990	472,362	477.21		4,000					(4,000)						0010
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	1,597	776,956	486.61		3,000					(3,000)						0010
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	985	479,856	486.99		8,983					(8,983)						0010
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	1,340	655,875	489.43		10,923					(10,923)						0010
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	1,372	674,110	491.42		10,246					(10,246)						0010
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	817	394,027	482.02		6,352					(6,352)						0010
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	1,203	565,619	469.99		13,883					(13,883)						0010
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	777	350,869	451.43		10,094					(10,094)						0010
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	334	152,448	456.05		3,481					(3,481)						0010
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	389	177,004	455.42		5,546					(5,546)						0010
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	1,011	479,243	474.01		10,726					(10,726)						0010
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	703	324,653	461.6		8,089					(8,089)						0010

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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	995	449,101	451.43		10,277					(10,277)						0010
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	695	316,873	456.05		6,827					(6,827)						0010
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	522	237,629	455.42		6,205					(6,205)						0010
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	523	241,223	461.6		5,986					(5,986)						0010
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	1,193	560,773	469.99		12,569		1		1	(12,568)						0010
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	290	137,231	474.01		2,768					(2,768)						0010
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	492	237,351	482.02		4,197		1		1	(4,196)						0010
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	982	356,051	362.64		6,825		2,520		2,520	(4,305)						0010
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	1,042	408,509	391.87		5,070		1,532		1,532	(3,538)						0010
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	1,574	621,686	395.05		7,353		2,215		2,215	(5,138)						0010
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	1,329	535,239	402.69		4,937		1,387		1,387	(3,550)						0010
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	613	250,016	407.83		2,096		573		573	(1,523)						0010
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	1,845	803,839	435.64		17,500		939		939	(16,561)						0010
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	1,579	698,210	442.07		13,000		598		598	(12,402)						0010
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	1,548	697,202	450.36		12,000		496		496	(11,504)						0010

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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	809	367,875	454.47		8,000		189		189	(7,811)						0010
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	2,203	1,003,190	455.36		21,000		525		525	(20,475)						0010
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	1,353	619,250	457.71		9,000		342		342	(8,658)						0010
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	1,073	500,516	466.59		9,000		169		169	(8,831)						0010
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	1,359	647,268	476.16		10,000		156		156	(9,844)						0010
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	1,211	576,229	475.99		12,862		10		10	(12,852)						0010
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	685	326,980	477.03		6,985		10		10	(6,975)						0010
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	839	399,585	476.44		6,000		82		82	(5,918)						0010
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	565	269,848	477.21		4,000		62		62	(3,938)						0010
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	1,740	840,616	483.11		17,966		16		16	(17,950)						0010
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	738	359,413	486.99		6,622		13		13	(6,609)						0010
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	1,070	520,502	486.61		6,000		77		77	(5,923)						0010
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	1,294	633,548	489.43		12,037		15		15	(12,022)						0010
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	1,260	619,174	491.42		11,223		17		17	(11,206)						0010
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	645	1,198,887	1857.62		19,662		42,429		42,429	22,767						0010

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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	289	536,964	1857.62		9,701		23,393		23,393	13,692						0010
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	2,279	4,232,926	1857.62		84,659		195,901		195,901	111,242						0010
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	727	1,342,193	1845.04		31,281		73,061		73,061	41,780						0010
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	1,586	2,946,291	1857.62		68,943		170,636		170,636	101,693						0010
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	1,174	2,181,329	1857.62		47,534		127,941		127,941	80,407						0010
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	263	492,953	1877.7		19,795		21,143		21,143	1,348						0010
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	774	1,500,636	1937.78		23,178		40,202		40,202	17,024						0010
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	517	1,003,084	1941.28		17,654		27,952		27,952	10,298						0010
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	895	1,734,526	1937.78		33,513		58,848		58,848	25,335						0010
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	721	1,399,516	1941.28		29,110		47,467		47,467	18,357						0010
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	1,128	2,186,746	1937.78		43,740		76,741		76,741	33,001						0010
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	415	821,476	1977.65		11,485		18,794		18,794	7,309						0010
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	1,316	2,555,486	1941.28		62,354		103,683		103,683	41,329						0010
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	1,080	2,138,094	1978.91		34,034		53,823		53,823	19,789						0010
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	1,541	2,985,421	1937.78		67,079		116,563		116,563	49,484						0010

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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	581	1,139,305	1960.23		23,580		41,068		41,068	17,488						0010
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	240	469,085	1951.27		9,070		17,191		17,191	8,121						0010
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	1,443	2,801,946	1941.28		75,092		130,239		130,239	55,147						0010
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	1,006	1,989,180	1977.65		33,484		54,443		54,443	20,959						0010
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	1,140	2,256,690	1978.91		43,380		68,679		68,679	25,299						0010
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	1,451	2,816,970	1941.28		78,875		138,184		138,184	59,309						0010
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	1,195	2,358,922	1973.63		51,669		80,124		80,124	28,455						0010
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	844	1,676,275	1985.05		46,099		54,123		54,123	8,024						0010
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	1,248	2,468,849	1978.91		52,972		83,874		83,874	30,902						0010
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	2,177	4,305,918	1977.65		81,213		129,617		129,617	48,404						0010
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	1,738	3,439,425	1978.91		79,046		124,449		124,449	45,403						0010
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	391	772,846	1977.65		16,159		24,612		24,612	8,453						0010
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	1,658	3,080,012	1857.62		49,896		85,359		85,359	35,463						0010
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	775	1,438,857	1857.62		32,284		59,034		59,034	26,750						0010
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	297	551,397	1857.62		9,389		16,532		16,532	7,143						0010

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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	596	1,099,588	1845.04		23,755		41,440		41,440	17,685						0010
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	3,836	7,126,392	1857.62		146,804		257,762		257,762	110,958						0010
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	1,202	2,216,852	1845.04		58,262		104,618		104,618	46,356						0010
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	1,831	3,401,979	1857.62		78,586		140,101		140,101	61,515						0010
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	2,319	4,307,709	1857.62		108,573		202,314		202,314	93,741						0010
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	3,056	5,676,087	1857.62		150,416		273,643		273,643	123,227						0010
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	998	1,863,328	1866.52		44,204		84,755		84,755	40,551						0010
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	283	530,938	1877.7		18,207		19,108		19,108	901						0010
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	1,446	2,801,623	1937.78		42,362		60,508		60,508	18,146						0010
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	626	1,210,655	1935.1		20,218		26,539		26,539	6,321						0010
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	455	884,172	1941.28		14,500		18,623		18,623	4,123						0010
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	2,320	4,488,823	1935.1		92,919		123,456		123,456	30,537						0010
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	880	1,706,099	1937.78		33,518		48,942		48,942	15,424						0010
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	2,392	4,644,486	1941.28		94,748		123,806		123,806	29,058						0010
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	1,481	2,869,503	1937.78		59,751		87,780		87,780	28,029						0010

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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	2,455	4,750,871	1935.1		108,795		145,952		145,952	37,157						0010
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	1,147	2,223,099	1937.78		53,002		70,723		70,723	17,721						0010
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	1,150	2,227,556	1937.78		49,361		73,002		73,002	23,641						0010
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	340	660,171	1941.28		18,517		19,685		19,685	1,168						0010
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	2,503	4,858,929	1941.28		112,727		148,826		148,826	36,099						0010
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	2,460	4,759,665	1935.1		116,612		158,036		158,036	41,424						0010
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	450	871,163	1935.1		27,313		29,141		29,141	1,828						0010
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	5,488	10,635,254	1937.78		249,995		372,307		372,307	122,312						0010
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	1,932	3,737,682	1935.1		95,685		130,057		130,057	34,372						0010
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	1,016	1,982,100	1951.27		41,434		62,964		62,964	21,530						0010
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	2,484	4,821,412	1941.28		121,982		162,624		162,624	40,642						0010
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	589	1,164,687	1978.91		19,140		24,680		24,680	5,540						0010
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	5,492	10,627,088	1935.1		285,869		391,043		391,043	105,174						0010
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	490	959,885	1960.23		20,522		27,763		27,763	7,241						0010
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	460	892,096	1937.78		22,793		34,289		34,289	11,496						0010

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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	949	1,876,909	1977.65		31,034		43,391		43,391	12,357						0010
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	768	1,514,781	1973.63		29,188		37,968		37,968	8,780						0010
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	563	1,104,801	1962.61		24,065		32,895		32,895	8,830						0010
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	1,984	3,839,831	1935.1		108,283		148,862		148,862	40,579						0010
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	3,987	7,739,995	1941.28		209,754		280,937		280,937	71,183						0010
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	569	1,116,529	1962.61		25,771		35,413		35,413	9,642						0010
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	1,042	2,062,677	1978.91		40,255		52,604		52,604	12,349						0010
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	2,387	4,618,908	1935.1		137,182		189,680		189,680	52,498						0010
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	755	1,480,228	1960.23		35,257		49,704		49,704	14,447						0010
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	811	1,574,399	1941.28		46,760		63,249		63,249	16,489						0010
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	883	1,730,569	1960.23		45,210		62,157		62,157	16,947						0010
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	2,407	4,759,907	1977.65		97,935		139,522		139,522	41,587						0010
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	1,418	2,805,540	1978.91		61,387		80,706		80,706	19,319						0010
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	1,626	3,218,262	1978.91		72,272		95,126		95,126	22,854						0010
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	3,347	6,619,630	1977.65		148,784		213,233		213,233	64,449						0010

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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	3,140	6,213,936	1978.91		150,724		199,183		199,183	48,459						0010
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	2,468	4,899,818	1985.05		131,613		142,456		142,456	10,843						0010
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	1,945	3,837,842	1973.63		99,503		132,069		132,069	32,566						0010
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	3,995	7,900,079	1977.65		189,148		272,675		272,675	83,527						0010
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	5,073	10,039,327	1978.91		256,448		339,887		339,887	83,439						0010
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	1,396	2,763,093	1978.91		76,544		101,962		101,962	25,418						0010
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	239	475,399	1992.37		13,978		15,463		15,463	1,485						0010
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	453	895,737	1977.65		24,037		35,006		35,006	10,969						0010
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	1,194	2,425,564	2031.92		57,383		63,144		63,144	5,761						0010
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	776	1,531,478	1973.63		34,042		44,742		44,742	10,700						0010
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	922	440,843	478.19		9,176					(9,176)						0010
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	2,005	964,485	481.1		19,205					(19,205)						0010
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	1,386	670,778	484.11		12,520					(12,520)						0010
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	929	444,449	478.19		10,212		2		2	(10,210)						0010
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	1,446	695,521	481.1		15,865		1		1	(15,864)						0010

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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	878	425,286	484.11		9,613		1		1	(9,612)						0010
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	775	1,425,204	1838.63		24,228		57,676		57,676	33,448						0010
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	249	447,260	1797.02		17,888		31,199		31,199	13,311						0010
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	530	973,488	1836.25		25,039		49,843		49,843	24,804						0010
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	1,159	2,155,735	1859.45		37,510		86,070		86,070	48,560						0010
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	1,109	2,039,657	1838.63		41,813		107,881		107,881	66,068						0010
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	985	1,814,342	1841.13		48,139		96,895		96,895	48,756						0010
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	2,186	4,086,431	1869.43		73,147		160,509		160,509	87,362						0010
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	345	641,176	1857.62		14,742		31,871		31,871	17,129						0010
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	1,327	2,467,697	1859.45		49,847		121,936		121,936	72,089						0010
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	305	569,457	1866.52		11,426		25,707		25,707	14,281						0010
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	2,465	4,533,685	1838.88		101,996		236,586		236,586	134,590						0010
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	392	720,394	1838.63		20,907		44,437		44,437	23,530						0010
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	187	350,517	1878.04		6,400		16,012		16,012	9,612						0010
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	1,040	1,944,551	1869.43		42,197		99,914		99,914	57,717						0010

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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	967	1,777,959	1838.63		43,382		110,450		110,450	67,068						0010
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	1,513	2,812,421	1859.45		64,967		173,099		173,099	108,132						0010
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	1,634	3,049,894	1866.52		71,798		174,549		174,549	102,751						0010
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	1,228	2,295,641	1869.43		54,636		136,377		136,377	81,741						0010
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	259	488,506	1888.53		9,498		20,002		20,002	10,504						0010
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	842	1,734,060	2060.31		29,576		30,301		30,301	725						0010
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	547	1,127,793	2060.31		21,507		22,144		22,144	637						0010
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	444	915,149	2060.31		19,797		20,429		20,429	632						0010
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	1,253	2,580,724	2060.31		59,949		61,696		61,696	1,747						0010
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	1,386	2,855,281	2060.31		70,595		72,529		72,529	1,934						0010
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	940	1,765,613	1878.21		27,544		57,750		57,750	30,206						0010
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	1,745	3,277,241	1878.21		59,974		131,797		131,797	71,823						0010
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	2,972	5,582,131	1878.21		123,923		294,235		294,235	170,312						0010
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	327	616,914	1888.03		13,985		31,717		31,717	17,732						0010
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	485	915,465	1888.53		20,267		45,107		45,107	24,840						0010

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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	716	1,352,716	1888.53		30,943		69,131		69,131	38,188						0010
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	498	964,280	1935.1		17,261		28,359		28,359	11,098						0010
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	1,030	1,993,308	1935.1		41,461		70,183		70,183	28,722						0010
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	675	1,324,474	1962.61		19,205		33,260		33,260	14,055						0010
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	1,141	2,207,717	1935.1		50,997		88,872		88,872	37,875						0010
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	201	389,632	1935.1		15,550		15,731		15,731	181						0010
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	686	1,328,098	1935.1		32,408		57,295		57,295	24,887						0010
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	729	1,442,251	1977.8		26,106		38,762		38,762	12,656						0010
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	2,228	4,373,600	1962.61		82,224		145,150		145,150	62,926						0010
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	679	1,347,114	1985.05		23,576		33,977		33,977	10,401						0010
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	1,016	2,021,663	1989.63		37,805		48,870		48,870	11,065						0010
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	1,777	3,439,234	1935.1		91,139		165,798		165,798	74,659						0010
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	653	1,304,390	1996.74		21,522		30,646		30,646	9,124						0010
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	499	998,488	2001.54		14,946		21,548		21,548	6,602						0010
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	884	1,748,197	1977.8		36,709		55,071		55,071	18,362						0010

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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	1,489	2,956,097	1985.05		58,823		85,973		85,973	27,150						0010
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	519	1,031,987	1989.63		21,981		28,513		28,513	6,532						0010
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	124	244,871	1977.8		7,937		8,101		8,101	164						0010
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	625	1,248,442	1996.74		21,339		31,480		31,480	10,141						0010
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	1,485	2,913,851	1962.61		62,065		109,190		109,190	47,125						0010
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	1,269	2,509,274	1977.8		57,714		87,259		87,259	29,545						0010
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	971	1,878,537	1935.1		53,722		100,238		100,238	46,516						0010
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	908	1,817,438	2001.54		31,917		46,323		46,323	14,406						0010
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	1,105	2,207,276	1996.74		43,483		61,870		61,870	18,387						0010
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	854	1,694,359	1985.05		38,803		57,716		57,716	18,913						0010
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	1,494	2,953,864	1977.8		70,598		107,386		107,386	36,788						0010
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	101	200,014	1985.05		6,829		6,869		6,869	40						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,098.06 168656800 .121	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/15/2014	12/14/2015	821	1,632,716	1989.63		40,491		52,978		52,978	12,487						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,106.56 163814500 .090	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/09/2014	08/28/2015	681	1,360,059	1996.74		27,729		41,428		41,428	13,699						0010
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	884	1,758,211	1989.63		46,768		61,417		61,417	14,649						0010

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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	502	1,004,853	2001.54		20,051		29,380		29,380	9,329						0010
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	1,506	3,006,511	1996.74		66,744		95,393		95,393	28,649						0010
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	2,110	4,188,932	1985.05		107,664		162,993		162,993	55,329						0010
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	432	861,773	1996.74		18,416		27,589		27,589	9,173						0010
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	1,177	2,355,372	2001.54		49,013		72,022		72,022	23,009						0010
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	1,329	2,643,360	1989.63		75,336		99,941		99,941	24,605						0010
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	2,282	4,512,924	1977.8		121,848		189,354		189,354	67,506						0010
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	666	1,323,016	1985.05		35,057		53,595		53,595	18,538						0010
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	1,078	2,229,553	2067.56		32,437		34,536		34,536	2,099						0010
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	253	516,809	2039.82		12,415		11,755		11,755	(660)						0010
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	1,059	2,184,999	2063.5		37,580		37,005		37,005	(575)						0010
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	2,379	4,750,384	1996.74		117,334		165,096		165,096	47,762						0010
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	2,398	4,798,832	2001.54		109,569		160,574		160,574	51,005						0010
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	847	1,747,042	2063.5		33,188		32,791		32,791	(397)						0010
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	619	1,279,344	2067.56		22,709		24,315		24,315	1,606						0010

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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	1,701	3,510,839	2063.5		77,941		76,424		76,424	(1,517)						0010
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	421	871,415	2067.56		17,491		18,607		18,607	1,116						0010
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	957	1,974,935	2063.5		46,428		45,374		45,374	(1,054)						0010
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	1,474	3,048,328	2067.56		65,580		69,520		69,520	3,940						0010
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	1,891	3,901,315	2063.5		96,781		94,256		94,256	(2,525)						0010
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	1,411	2,916,790	2067.56		66,643		70,435		70,435	3,792						0010
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	405	835,181	2063.5		21,326		20,732		20,732	(594)						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro 145459700 .121	Equity Indexed Annuity	Exh 5	Interest Rate	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/12/2013	12/31/2015	1	22,000,000	1.050000	1,072,500			803,622		803,622	(135,759)						0010
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	406	728,436	1792.5		23,940		37,945		37,945	14,005						0010
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	290	521,010	1797.02		19,234		31,094		31,094	11,860						0010
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	2,207	4,057,083	1838.63		81,547		154,437		154,437	72,890						0010
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	568	1,062,003	1869.43		14,125		23,117		23,117	8,992						0010
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	786	1,446,649	1841.13		32,891		53,852		53,852	20,961						0010
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	1,586	2,948,585	1859.45		55,286		99,882		99,882	44,596						0010
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	949	1,745,369	1838.63		42,412		82,680		82,680	40,268						0010

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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	5,842	10,742,958	1838.88		259,974		544,670		544,670	284,696						0010
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	1,448	2,706,652	1869.43		48,449		80,943		80,943	32,494						0010
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	2,539	4,720,332	1859.45		100,307		184,343		184,343	84,036						0010
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	1,543	2,840,072	1841.13		81,201		137,158		137,158	55,957						0010
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	2,123	3,968,757	1869.43		76,597		129,176		129,176	52,579						0010
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	630	1,176,412	1866.52		25,444		43,728		43,728	18,284						0010
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	717	1,332,136	1857.62		33,576		56,969		56,969	23,393						0010
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	263	482,696	1838.63		15,287		27,006		27,006	11,719						0010
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	453	845,683	1866.52		20,185		35,183		35,183	14,998						0010
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	248	460,679	1859.45		12,063		21,576		21,576	9,513						0010
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	2,448	4,551,697	1859.45		114,020		214,643		214,643	100,623						0010
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	317	584,356	1841.13		19,957		34,752		34,752	14,795						0010
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	2,058	3,847,296	1869.43		97,721		170,223		170,223	72,502						0010
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	2,585	4,824,488	1866.52		129,082		228,593		228,593	99,511						0010
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	660	1,227,720	1859.45		36,017		65,646		65,646	29,629						0010

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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	1,449	2,695,242	1859.45		76,141		146,061		146,061	69,920						0010
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	1,076	2,020,433	1878.04		53,081		99,615		99,615	46,534						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 167765700 .112	Equity Indexed Annuity	Exh 5	Interest Rate	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/21/2014	12/30/2016	1	26,000,000	1.05		1,297,400		1,314,941		1,314,941	17,541						0010
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	886	1,663,744	1878.21		22,793		36,552		36,552	13,759						0010
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	42	78,451	1871.89		1,666		2,621		2,621	955						0010
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	6,469	12,150,828	1878.21		232,081		383,782		383,782	151,701						0010
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	1,495	2,794,702	1869.43		62,042		106,637		106,637	44,595						0010
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	449	847,062	1888.53		16,963		27,209		27,209	10,246						0010
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	1,478	2,791,719	1888.53		58,317		94,005		94,005	35,688						0010
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	1,302	2,457,479	1888.03		54,394		87,602		87,602	33,208						0010
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	566	1,062,785	1878.21		27,495		44,414		44,414	16,919						0010
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	1,928	3,621,828	1878.21		89,821		153,292		153,292	63,471						0010
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	4,177	7,845,850	1878.21		200,854		344,729		344,729	143,875						0010
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	749	1,429,561	1909.57		31,697		41,240		41,240	9,543						0010
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	2,229	4,208,646	1888.53		104,830		172,932		172,932	68,102						0010

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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	672	1,269,020	1888.03		32,975		54,275		54,275	21,300						0010
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	1,559	2,928,939	1878.21		64,437		108,457		108,457	44,020						0010
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	1,007	1,922,097	1909.57		55,955		74,261		74,261	18,306						0010
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	1,371	2,691,037	1962.61		39,289		53,079		53,079	13,790						0010
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	2,192	4,285,168	1955.18		80,392		109,743		109,743	29,351						0010
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	2,364	4,622,749	1955.18		101,053		139,963		139,963	38,910						0010
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	3,747	7,353,510	1962.61		155,159		216,298		216,298	61,139						0010
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	4,896	9,609,770	1962.61		224,869		318,162		318,162	93,293						0010
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	4,566	8,927,665	1955.18		224,746		316,001		316,001	91,255						0010
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	4,937	9,651,785	1955.18		247,122		347,920		347,920	100,798						0010
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	261	516,733	1978.91		10,596		15,342		15,342	4,746						0010
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	415	818,445	1973.63		18,002		26,198		26,198	8,196						0010
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	825	1,619,241	1962.61		42,262		60,128		60,128	17,866						0010
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	1,665	3,292,899	1977.8		80,383		101,376		101,376	20,993						0010
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	657	1,303,256	1984.13		31,088		39,786		39,786	8,698						0010

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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	2,153	4,293,806	1994.29		100,074		128,873		128,873	28,799						0010
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	1,549	2,847,808	1838.63		78,884		158,115		158,115	79,231						0010
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	560	1,051,643	1877.7		24,548		47,710		47,710	23,162						0010
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	1,089	2,107,034	1935.1		33,362		90,498		90,498	57,136						0010
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	1,620	3,230,171	1994.29		60,367		84,473		84,473	24,106						0010
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	2,028	4,045,258	1994.29		89,656		128,635		128,635	38,979						0010
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	1,269	2,578,353	2031.92		44,193		51,415		51,415	7,222						0010
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	681	1,358,809	1994.29		31,056		44,813		44,813	13,757						0010
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	716	1,454,739	2031.92		27,844		32,728		32,728	4,884						0010
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	553	1,124,471	2031.92		23,322		27,629		27,629	4,307						0010
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	2,536	5,057,101	1994.29		125,040		182,776		182,776	57,736						0010
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	1,503	3,054,269	2031.92		67,622		80,702		80,702	13,080						0010
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	969	1,968,781	2031.92		46,148		55,112		55,112	8,964						0010
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	521	1,082,297	2078.54		19,373		17,056		17,056	(2,317)						0010
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	2,056	4,176,800	2031.92		101,246		120,903		120,903	19,657						0010

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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	446	889,035	1994.29		23,422		34,406		34,406	10,984						0010
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	1,048	2,177,945	2078.54		44,648		39,300		39,300	(5,348)						0010
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	701	1,425,243	2031.92		36,116		43,158		43,158	7,042						0010
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	647	1,344,133	2078.54		31,318		27,397		27,397	(3,921)						0010
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	1,875	3,897,908	2078.54		97,448		84,946		84,946	(12,502)						0010
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	1,955	4,063,771	2078.54		107,690		93,903		93,903	(13,787)						0010
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	107	196,938	1836.25		9,840		9,985		9,985	145						0010
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	1,502	2,820,643	1877.7		67,433		100,752		100,752	33,319						0010
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	3,062	5,924,831	1935.1		121,950		201,614		201,614	79,664						0010
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	62	120,789	1935.1		4,354		4,316		4,316	(38)						0010
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	993	1,981,307	1994.29		35,179		42,944		42,944	7,765						0010
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	1,363	2,718,716	1994.29		54,721		67,036		67,036	12,315						0010
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	56	112,004	1984.13		3,240		3,224		3,224	(16)						0010
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	223	442,329	1985.05		12,911		12,791		12,791	(120)						0010
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	2,006	3,979,272	1984.13		96,848		118,701		118,701	21,853						0010

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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	1,664	3,318,479	1994.29		72,567		89,161		89,161	16,594						0010
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	1,655	3,300,071	1994.29		78,899		97,344		97,344	18,445						0010
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	3,351	6,682,188	1994.29		161,904		199,865		199,865	37,961						0010
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	1,183	2,403,275	2031.92		40,856		44,700		44,700	3,844						0010
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	85	169,073	1992.37		5,562		5,542		5,542	(20)						0010
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	1,564	3,119,249	1994.29		81,520		101,078		101,078	19,558						0010
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	1,193	2,424,536	2031.92		46,551		51,095		51,095	4,544						0010
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	6,094	12,153,542	1994.29		332,681		413,816		413,816	81,135						0010
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	2,490	5,060,072	2031.92		102,213		111,945		111,945	9,732						0010
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	472	941,285	1994.29		26,290		32,751		32,751	6,461						0010
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	2,740	5,567,964	2031.92		124,166		136,618		136,618	12,452						0010
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	538	1,093,783	2031.92		28,508		28,243		28,243	(265)						0010
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	719	1,434,732	1994.29		44,345		55,795		55,795	11,450						0010
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	1,419	2,928,519	2063.5		50,751		50,101		50,101	(650)						0010
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	867	1,769,034	2039.82		43,094		42,753		42,753	(341)						0010

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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	4,945	10,048,069	2031.92		245,173		271,044		271,044	25,871						0010
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	4,848	9,850,482	2031.92		252,172		279,513		279,513	27,341						0010
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	942	1,944,127	2063.5		38,063		37,718		37,718	(345)						0010
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	854	1,735,136	2031.92		46,328		51,462		51,462	5,134						0010
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	2,391	4,933,581	2063.5		100,776		100,012		100,012	(764)						0010
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	866	1,799,886	2078.54		32,038		29,556		29,556	(2,482)						0010
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	565	1,173,331	2078.54		23,232		21,439		21,439	(1,793)						0010
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	2,878	5,982,291	2078.54		128,619		118,980		118,980	(9,631)						0010
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	298	605,845	2031.92		18,236		20,409		20,409	2,173						0010
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	6,405	13,215,748	2063.5		327,207		326,163		326,163	(1,044)						0010
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	3,891	8,028,542	2063.5		226,247		224,835		224,835	(1,412)						0010
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	8,299	17,250,307	2078.54		448,508		414,431		414,431	(34,077)						0010
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	302	622,991	2063.5		18,773		18,665		18,665	(108)						0010
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	4,865	10,112,726	2078.54		295,292		272,204		272,204	(23,088)						0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,072,500	47,982,549		71,082,414	XXX	71,082,414	22,160,492					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,072,500	47,982,549		71,082,414	XXX	71,082,414	22,160,492					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX

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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)
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,072,500	47,982,549		71,082,414	XXX	71,082,414	22,160,492					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										1,072,500	47,982,549		71,082,414	XXX	71,082,414	22,160,492					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							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 INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	01/07/2015	318	585,310	1,837.88		(8,404)		(33,691)		(33,691)	(25,287)						0010
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	533	978,818	1,837.88		(25,862)		(76,322)		(76,322)	(50,460)						0010
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(34,266)		(110,013)	XXX	(110,013)	(75,747)					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(34,266)		(110,013)	XXX	(110,013)	(75,747)					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											(34,266)		(110,013)	XXX	(110,013)	(75,747)					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											(34,266)		(110,013)	XXX	(110,013)	(75,747)					XXX	XXX
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	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/ (L)			42,972			78,535					50,827		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	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/ (L)			59,468			112,388					69,886		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	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/ (L)			19,512			35,348					38,120		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D - 1	Interest Rate.	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020		3,166,500	2.013500/ (L)			18,699			23,717					37,726		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D - 1	Interest Rate.	CME SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2020		3,166,500	2.013500/ (L)			18,699			23,717					37,726		100/100

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D - 1	Interest Rate	CME	SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021		3,166,500	2.181500/ (L)			20,413			36,055					40,913		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D - 1	Interest Rate	CME	SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2021		3,166,500	2.181500/ (L)			20,413			36,055					40,913		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D - 1	Interest Rate	CME	SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022		3,166,500	2.313000/ (L)			21,755			46,756					43,870		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D - 1	Interest Rate	CME	SNZ20JLFK8MNNCLQOF39	09/03/2014	09/04/2022		3,166,500	2.313000/ (L)			21,755			46,756					43,870		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	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/ (L)			17,973			41,092					141,679		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G84	Sch D - 1	Interest Rate	CME	SNZ20JLFK8MNNCLQOF39	12/18/2014	12/19/2022		10,000,000	2.172500/ (L)			7,242			28,393					141,151		100/100
CHICAGO MERCANTILE EXCHAN Interest Rate Swap-CLR Pay Float/Receive Fixed Rate	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G84	Sch D - 1	Interest Rate	CME	SNZ20JLFK8MNNCLQOF39	12/18/2014	12/19/2022		8,800,000	2.172500/ (L)			6,373			24,986					124,213		100/100
GOLDMAN SACHS INTERNATION Interest Rate Swap Pay Float/Receive Fixed Rate	AVISTA CAPITAL CAP SECS BNDS 05379HAA2	Sch D - 1	Interest Rate	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	05/02/2011	06/01/2018		20,000,000	2.792500/ (L)			511,134			930,437					184,917		100/100
GOLDMAN SACHS INTERNATION Interest Rate Swap Pay Float/Receive Fixed Rate	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D - 1	Interest Rate	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	05/31/2011	07/01/2018		9,000,000	2.620000/ (L)			214,139			368,099					84,221		100/100
JPMORGAN CHASE BANK NA Interest Rate Swap Pay Float/Receive Fixed Rate	FIRST CHICAGO-NBD CAP I CAP SEC 31945HAA3	Sch D - 1	Interest Rate	JPMORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	05/05/2011	05/01/2018		20,000,000	2.702500/ (L)			492,935			865,593					182,650		100/100
JPMORGAN CHASE BANK NA Interest Rate Swap Pay Float/Receive Fixed Rate	US BANCORP PREFERRED 902973866	Sch D - 2	Interest Rate	JPMORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021		20,000,000	3.310000/ (L)			614,780			1,651,702					255,767		100/100
MORGAN STANLEY CAPITAL SERVICES Interest Rate Swap Pay Float/Receive Fixed	US BANCORP PREFERRED 902973866	Sch D - 2	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	05/06/2011	07/15/2016		19,100,000	2.140000/ (L)			363,645			431,123					118,576		100/100

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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)
MORGAN STANLEY CAPITAL SERVICES Interest Rate Swap Pay Float/Receive Fixed	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D - 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021		9,000,000	3.118000/ (L)			258,959			634,394					114,752		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												2,730,866		XXX	5,415,146					1,751,777	XXX	XXX
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	EE FINANCE PLC G3309SAA1	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	12/17/2013	03/28/2019		10,231,200	4.245000/(4.375 000)			(3,820)	407,925		219,991		611,100			105,392		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	SEGRO PLC G8182JAE4	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	12/19/2013	06/20/2018		6,546,000	5.195000/(5.500 000)			(22,930)	309,000		213,310		388,000			60,989		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed EUR	ASML HOLDING NV N07059AH6	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	05/13/2014	09/19/2023		10,374,828	4.587500/(3.375 000)			194,705	1,215,960		890,684		1,215,960			153,178		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	TDC A/S K94545CE6	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	05/14/2014	02/23/2023		6,710,800	5.650000/(5.625 000)			24,504	473,800		293,539		473,800			95,774		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed EUR	YOPLAIT 696998442	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	05/20/2014	06/24/2021		7,535,000	3.399000/(2.200 000)			56,444	879,725		690,645		879,725			95,930		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed EUR	YOPLAIT 696998442	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	05/20/2014	06/24/2021		7,535,000	3.399000/(2.200 000)			56,444	879,725		690,645		879,725			95,930		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	CENTRICA PLC EMTN G2018ZAP6	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	06/23/2014	03/10/2022		13,352,850	6.230000/(6.375 000)			37,504	1,112,738		781,501		1,112,738			179,078		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	EXPERIAN FINANCE PLC EMTN	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	06/23/2014	10/15/2021		15,819,300	3.360000/(3.500 000)			14,299	1,318,275		774,527		1,318,275			206,132		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	TESCO PLC EMTN G87623HR1	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	06/30/2014	02/24/2022		1,966,155	5.955000/(6.125 000)			6,266	173,018		122,270		173,018			26,287		100/100
BNP PARIBAS Currency Swap Receive Fixed USD/Pay Fixed GBP	TESCO PLC EMTN G87623HR1	Sch D - 1	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	06/30/2014	02/24/2022		6,154,920	5.955000/(6.125 000)			19,616	541,620		382,758		541,620			82,290		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed EUR	NATIONWIDE BLDG SOCIETY G63983K93	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020		11,520,000	7.085000/(6.750 000)			43,592	629,550		(186,138)		1,511,100			135,832		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021		9,534,000	6.615000/(6.500 000)			1,656	178,500		(41,414)		582,000			119,703		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022		7,920,000	6.917500/(6.875 000)			10,040	123,750		(213,413)		485,000			111,655		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	TDC A/S K94545CE6	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023		14,472,000	5.712500/(5.625 000)			23,909	438,750		(75,673)		873,000			206,540		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021		8,067,500	6.280000/(6.125 000)			6,480	271,250		131,184		485,000			103,301		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022		11,258,100	5.835000/(5.750 000)			22,728	343,350		19,846		679,000			151,422		100/100

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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)
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	COVENTRY BLDG SOCIETY G2479P2Y0	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022		11,016,600	6.032500/(5.875 000)			(1,081)	101,850		(269,620)		679,000			153,290		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	DAIMLER INTL FINANCE BV N3114MAG8	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019		12,522,400	3.590000/(3.500 000)			(4,972)	48,400		(139,339)		776,000			131,833		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		7,650,000	6.967500/(6.875 000)			(4,812)	(146,250)		(555,479)		485,000			107,849		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FAD9	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021		6,395,400	6.577500/(6.500 000)			(17,559)	(122,265)		(362,032)		405,460			80,297		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		4,590,000	6.967500/(6.875 000)			(2,887)	(87,750)		(333,287)		291,000			64,709		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022		9,782,500	6.760000/(6.500 000)			(16,278)	(352,625)		(749,604)		630,500			131,903		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023		6,020,000	5.142500/(4.875 000)			2,890	(217,000)		(489,881)		388,000			89,108		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SSE PLC G7885VFQ7	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		1,492,500	4.552500/(4.250 000)			204	(66,750)		(107,314)		97,000			19,324		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SSE PLC G7885VFQ7	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		3,043,208	4.552500/(4.250 000)			416	(136,103)		(218,814)		197,783			39,402		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	LONDON POWER NETWORKS G5607DAD2	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023		4,879,095	5.482500/(5.125 000)			(13)	(227,449)		(416,949)		317,675			70,071		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FBK2	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022		9,632,700	5.822500/(5.500 000)			(16,675)	(190,575)		(474,620)		611,100			132,048		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ELECTRICITE DE FRANCE F2940HFL4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022		7,546,275	7.260000/(6.875 000)			15,412	(172,013)		(423,633)		480,150			106,386		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		22,576,500	5.517500/(5.225 000)			42,505	(32,625)		(704,498)		1,406,500			321,765		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		3,632,481	5.517500/(5.225 000)			6,839	(5,249)		(113,351)		226,301			51,771		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023		9,427,200	5.200000/(4.875 000)			30,181	71,700		(191,604)		582,000			139,541		100/100

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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)
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	INTU SGS FINANCE PLC EMTN G4929AAA8	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023		7,732,500	4.215000/(3.875 000)			11,988	(63,750)		(258,291)		485,000			110,806		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	NATL GRID ELECT TRANS G6374WAE7	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		2,730,600	6.357500/(5.875 000)			9,178	(76,050)		(162,435)		174,600			41,161		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	NATL GRID ELECT TRANS G6374WAE7	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		1,061,900	6.357500/(5.875 000)			3,569	(29,575)		(63,169)		67,900			16,007		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	EVERSHOLT FUNDING PLC G3308SAA2	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020		11,421,060	5.914000/(5.832 000)			7,769	350,385		137,210		688,700			138,969		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ENW FINANCE PLC G3157JAA4	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021		6,942,350	6.208500/(6.125 000)			879	237,575		87,329		417,100			88,894		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	COVENTRY BLDG SOCIETY G2479PS55	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019		3,237,200	5.940000/(6.000 000)			(2,120)	118,700		61,706		194,000			35,441		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	TATE & LYLE INTL FIN PLC G8681R110	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019		4,177,607	6.682500/(6.750 000)			6,925	153,183		79,823		250,357			46,251		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	DWR CYMRU FINANCING LTD B1	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021		16,331,350	6.955000/(6.907 000)			18,494	504,963		140,558		984,550			204,142		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SOUTHERN WATER SRVCS FIN	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/14/2014	03/31/2019		3,292,000	5.994000/(6.125 000)			(2,797)	173,500		129,493		173,500			33,933		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	HEATHROW FUNDING LTD SERIES EMTN	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	01/23/2014	03/29/2021		4,145,500	9.190000/(9.200 000)			8,573	247,375		211,596		247,375			51,807		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed EUR	CORIO NV EMTN N2273CBV5	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021		4,867,050	4.455000/(3.250 000)			65,511	571,373		478,589		571,373			60,377		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed EUR	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT PPNE06KR9	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026		8,726,400	4.727500/(3.260 000)			69,232	982,080		887,095		982,080			148,392		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed EUR	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT PPNE06KP3	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021		5,590,350	4.150000/(2.670 000)			43,105	629,145		590,798		629,145			71,628		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed EUR	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT PPNE06KQ1	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024		5,181,300	4.600000/(3.110 000)			41,249	583,110		533,924		583,110			80,129		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	ARQIVA PP FINANCING PLC G0566*AC3	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		18,888,870	5.075000/(2.782 880)			206,732	1,581,195		2,647,550		1,581,195			359,633		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 Currency Swap Receive Fixed USD/Pay Fixed GBP	ARQIVA PP FINANCING PLC G0566*AC3	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		10,040,030	5.075000/(2.782 880)			109,885	840,455		1,407,256		840,455			191,156		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	PORTERBROOK RAIL FINANCE LTD EMTN B5N7BY3	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250/(6.500 000)			2,723	116,550		20,243		116,550			80,300		100/100
CREDIT SUISSE INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	PORTERBROOK RAIL FINANCE LTD EMTN B5N7BY3	Sch D - 1	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250/(6.500 000)			2,723	116,550		20,243		116,550			80,300		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	MORRISON WM SUPERMARKETS G62748AA9	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023		7,761,000	4.955000/(4.625 000)			(3,623)	(347,100)		(672,108)		504,400			116,019		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021		15,285,000	5.070000/(4.750 000)			16,643	(307,500)		(654,762)		970,000			198,558		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	04/23/2013	02/27/2019		9,858,825	6.770000/(6.500 000)			2,827	(198,338)		(314,302)		625,650			100,521		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	HAMMERSON PLC G42730AE7	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	05/17/2013	03/31/2020		12,830,658	7.142500/(6.875 000)			(9,003)	(335,649)		(600,745)		819,068			146,994		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022		9,428,400	6.070000/(5.750 000)			28,719	72,900		(113,852)		582,000			126,812		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	EE FINANCE PLC	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019		10,171,350	4.270000/(4.375 000)			(3,818)	348,075		163,678		611,100			104,775		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	WPP FINANCE SA	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020		8,903,400	6.420000/(6.375 000)			19,235	327,525		163,777		533,500			107,672		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SOUTHERN WATER SRVCS FIN EMTN	Sch D - 1	Currency	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021		11,736,900	4.800000/(5.000 000)			17,321	978,075		660,353		978,075			146,711		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	POSTNL N7203CAB4	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2012	08/14/2018		9,594,000	7.510000/(7.500 000)			(13,596)	238,500		168,511		582,000			91,297		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	FRANCE TELECOM F4113CDF7	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/19/2012	11/10/2020		12,726,400	7.319000/(7.250 000)			18,955	252,400		(24,221)		776,000			154,051		100/100
GOLDMAN SACHS INTERNATION Currency Swap Receive Fixed USD/Pay Fixed GBP	SECURITAS AB W7912CAE0	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/12/2012	03/14/2018		11,736,000	2.679500/(2.250 000)			59,778	845,550		540,071		1,511,100			105,061		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	NEXT PLC G65016AH3	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/14/2012	10/26/2021		8,060,000	5.520000/(5.375 000)			17,493	263,750		89,480		485,000			105,261		100/100

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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)
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	RWE FINANCE BV N7660FBK2	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022		4,811,400	5.600000/(5.500 000)			(5,580)	133,650		(14,432)		291,000			65,956		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022		4,827,000	6.550000/(6.500 000)			3,442	149,250		1,706		291,000			65,085		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		7,825,000	5.200000/(5.125 000)			1,024	28,750		(63,370)		485,000			76,658		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		10,172,500	5.200000/(5.125 000)			1,332	37,375		(82,381)		630,500			99,655		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	NEXT PLC G65016AH3	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/12/2013	10/26/2021		4,607,220	5.765000/(5.375 000)			607	(226,455)		(355,455)		300,700			60,169		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	UNITED UTILITIES WATER PLC G7973DAV4	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022		9,833,025	6.120000/(5.750 000)			17,428	(224,138)		(478,650)		625,650			132,254		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		3,138,000	6.801000/(6.500 000)			4,931	19,500		(50,774)		194,000			42,311		100/100
JPMORGAN CHASE BANK NA Currency Swap Receive Fixed USD/Pay Fixed GBP	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D - 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		6,276,000	6.801000/(6.500 000)			9,861	39,000		(101,547)		388,000			84,623		100/100
MORGAN STANLEY CAPITAL SERVICES Currency Swap Receive Fixed USD/Pay Fixed GBP	HSBC BANK PLC G6097DAJ4	Sch D - 1	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023		9,583,800	6.597500/(6.500 000)			(17,358)	228,300		(149,973)		582,000			139,866		100/100
MORGAN STANLEY CAPITAL SERVICES Currency Swap Receive Fixed USD/Pay Fixed GBP	GLENCORE FINANCE EUROPE L4370RAF8	Sch D - 1	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/09/2012	02/27/2019		9,547,200	6.570000/(6.500 000)			9,004	191,700		88,201		582,000			97,343		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap Receive Fixed USD/Pay Fixed GBP	GREAT ROLLING STOCK PLC EMTN B3Z77V6	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000/(6.250 000)			7,434	133,085		31,108		133,085			80,726		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap Receive Fixed USD/Pay Fixed GBP	GREAT ROLLING STOCK PLC EMTN B3Z77V6	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000/(6.250 000)			7,434	133,085		31,108		133,085			80,726		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap Receive Fixed USD/Pay Fixed GBP	ANGEL TRAINS PRIVATE PLACEMENT PPB6063K3	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		15,700,000	6.012000/(4.433 440)			22,129	107,500		150,333		107,500			206,369		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap Receive Fixed USD/Pay Fixed GBP	ANGEL TRAINS PRIVATE PLACEMENT PPB6063K3	Sch D - 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		13,659,000	6.012000/(4.433 440)			19,252	93,525		130,790		93,523			179,541		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												1,361,096	17,781,310	XXX	4,636,299		42,701,006			8,323,070	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												4,091,962	17,781,310	XXX	10,051,445		42,701,006			10,074,847	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS BANK PLC Fixed Rate Credit Default Swap KOHLS CORPORATION		Sch D - 2	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/27/2014	12/20/2021		10,000,000	1.000000/0.000000		(374,695)	18,056	(366,097)		(324,388)			8,598		10,000,000	2	100/100
0989999. Subtotal - Swaps - Replication - Credit Default											(374,695)	18,056	(366,097)	XXX	(324,388)			8,598		10,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication											(374,695)	18,056	(366,097)	XXX	(324,388)			8,598		10,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												2,730,866		XXX	5,415,146					1,751,777	XXX	XXX
1169999. Total Swaps - Credit Default											(374,695)	18,056	(366,097)	XXX	(324,388)			8,598		10,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												1,361,096	17,781,310	XXX	4,636,299		42,701,006			8,323,070	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps											(374,695)	4,110,018	17,415,213	XXX	9,727,057		42,701,006	8,598		20,074,847	XXX	XXX
Long: U.S. Dollar Short: EURO	Investment in Foreign Equity	Sch D 2.2	Currency	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	12/09/2014	03/18/2015		1,744,420	0.806572				40,734		40,734	40,734				4,060		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Equity	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2014	03/18/2015		2,270,324	0.639997				6,176		6,176	6,176				5,284		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Equity	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2014	03/18/2015		3,007,828	0.639997				8,183		8,183	8,183				7,000		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/23/2014	01/29/2015		3,308,589	0.641570				(437)		(437)	(437)				4,695		0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bonds	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/23/2014	01/29/2015		8,013,778	0.641570				(1,058)		(1,058)	(1,058)				11,372		0030
1229999. Subtotal - Forwards - Hedging Other													53,599	XXX	53,599	53,599				32,411	XXX	XXX
1269999. Subtotal - Forwards													53,599	XXX	53,599	53,599				32,411	XXX	XXX
1399999. Subtotal - Hedging Effective												4,091,962	17,781,310	XXX	10,051,445		42,701,006			10,074,847	XXX	XXX
1409999. Subtotal - Hedging Other										1,072,500	47,948,283		71,026,000	XXX	71,026,000	22,138,344				32,411	XXX	XXX
1419999. Subtotal - Replication											(374,695)	18,056	(366,097)	XXX	(324,388)			8,598		10,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,072,500	47,573,588	4,110,018	88,441,213	XXX	80,753,057	22,138,344	42,701,006	8,598		20,107,258	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.

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
BNP PARIBAS S&P 500 Asian UpStk 1,594.04 137555600 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/15/2013	02/28/2014	02/28/2014	Closing Sale	1,193	1,806,741	1515	51,971		94,662		51,971		(42,672)			42,691			0001
BNP PARIBAS S&P 500 Asian UpStk 1,547.49 137274800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/08/2013	02/21/2014	02/21/2014	Closing Sale	26	39,604	1502	756		1,188		756		(432)			432			0001
BNP PARIBAS S&P 500 Asian UpStk 1,568.83 137276300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/08/2013	02/21/2014	02/21/2014	Closing Sale	271	406,450	1502	10,691		17,966		10,691		(7,272)			7,275			0001
BNP PARIBAS S&P 500 Asian UpStk 1,586.65 137275300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/08/2013	02/28/2014	02/28/2014	Closing Sale	972	1,472,057	1515	38,126		69,945		38,126		(31,805)			31,819			0001
BNP PARIBAS S&P 500 Asian UpStk 1,589.71 137276800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/08/2013	02/28/2014	02/28/2014	Closing Sale	1,686	2,554,402	1515	68,250		126,533		68,250		(58,258)			58,283			0001
BNP PARIBAS S&P 500 Asian UpStk 1,597.45 137275800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/08/2013	02/14/2014	02/14/2014	Closing Sale	33	49,993	1521	1,269		2,500		1,269		(1,230)			1,231			0001
BNP PARIBAS S&P 500 Asian UpStk 1,622.69 137277300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/08/2013	03/07/2014	03/07/2014	Closing Sale	3,291	5,082,314	1544	111,897		258,121		111,897		(146,142)			146,224			0001
BNP PARIBAS S&P 500 Asian UpStk 1,640.76 137555100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/15/2013	03/14/2014	03/14/2014	Closing Sale	1,409	2,203,029	1563	41,982		109,261		41,982		(67,175)			67,279			0001
BNP PARIBAS S&P 500 Asian UpStk 1,623.67 137556100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/15/2013	03/07/2014	03/07/2014	Closing Sale	1,269	1,960,222	1544	45,024		100,800		45,024		(55,743)			55,776			0001
BNP PARIBAS S&P 500 Asian UpStk 1524.85 135915800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/15/2013	01/07/2014	01/07/2014	Closing Sale	790	1,154,893	1462	22,894		49,738		22,894		(26,844)			26,844			0001
BNP PARIBAS S&P 500 Asian UpStk 1525.59 136210600 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/29/2013	01/14/2014	01/14/2014	Closing Sale	152	222,970	1471	4,720		8,325		4,720		(3,605)			3,605			0001
BNP PARIBAS S&P 500 Asian UpStk 1533.81 135916800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/15/2013	01/14/2014	01/14/2014	Closing Sale	433	636,201	1471	11,870		27,309		11,870		(15,439)			15,439			0001
BNP PARIBAS S&P 500 Asian UpStk 1553.88 136689100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/15/2013	01/22/2014	01/22/2014	Closing Sale	267	397,857	1493	8,698		16,345		8,698		(7,647)			7,648			0001
BNP PARIBAS S&P 500 Asian UpStk 1554.97 136214100 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/29/2013	01/22/2014	01/22/2014	Closing Sale	513	765,250	1493	15,212		31,998		15,212		(16,784)			16,786			0001
BNP PARIBAS S&P 500 Asian UpStk 1564.77 136491600 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/08/2013	01/28/2014	01/28/2014	Closing Sale	430	644,777	1500	13,543		27,761		13,543		(14,216)			14,218			0001
BNP PARIBAS S&P 500 Asian UpStk 1572.40 136215100 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/29/2013	01/28/2014	01/28/2014	Closing Sale	750	1,125,210	1500	23,289		54,169		23,289		(30,876)			30,880			0001
BNP PARIBAS S&P 500 Asian UpStk 1572.73 136689600 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/15/2013	02/07/2014	02/07/2014	Closing Sale	313	472,515	1509	9,348		19,829		9,348		(10,479)			10,481			0001
BNP PARIBAS S&P 500 Asian UpStk 1583.64 136492600 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/08/2013	02/07/2014	02/07/2014	Closing Sale	1,886	2,846,317	1509	61,475		140,016		61,475		(78,527)			78,541			0001
BNP PARIBAS S&P 500 Asian UpStk 1594.39 136690100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/15/2013	02/14/2014	02/14/2014	Closing Sale	1,475	2,244,188	1521	44,283		107,697		44,283		(63,400)			63,415			0001
BNP PARIBAS S&P 500 Euro UpStk 1517.35 136210100 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/29/2013	01/07/2014	01/07/2014	Closing Sale	175	255,392	1462	5,548		9,689		5,548		(4,141)			4,140			0001
BNP PARIBAS S&P 500 Euro UpStk 1521.91 135916300 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/15/2013	01/07/2014	01/07/2014	Closing Sale	2,789	4,077,811	1462	83,850		167,420		83,850		(83,565)			83,571			0001
BNP PARIBAS S&P 500 Euro UpStk 1525.28 135917300 .011	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/15/2013	01/14/2014	01/14/2014	Closing Sale	1,020	1,499,505	1471	27,335		55,670		27,335		(28,312)			28,335			0001
BNP PARIBAS S&P 500 Euro UpStk 1526.08 136211100 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	01/29/2013	01/14/2014	01/14/2014	Closing Sale	511	752,150	1471	15,588		28,333		15,588		(12,734)			12,745			0001
BNP PARIBAS S&P 500 Euro UpStk 1530.59 136687600 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/15/2013	01/14/2014	01/14/2014	Closing Sale	161	236,838	1471	5,661		9,648		5,661		(3,983)			3,987			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BNP PARIBAS S&P 500 Euro UpStk 1531.33 136687100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/15/2013	01/07/2014	01/07/2014	Closing Sale	85	124,743	1462	3,516		5,925		3,516		(2,409)			2,410			0001
BNP PARIBAS S&P 500 Euro UpStk 1551.52 136214600 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/29/2013	01/21/2014	01/21/2014	Closing Sale	2,081	3,106,137	1493	64,784		122,700		64,784		(57,746)			57,916			0001
BNP PARIBAS S&P 500 Euro UpStk 1552.26 136491100 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/08/2013	01/21/2014	01/21/2014	Closing Sale	268	400,111	1493	8,605		16,004		8,605		(7,377)			7,399			0001
BNP PARIBAS S&P 500 Euro UpStk 1560.89 137279800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/07/2014	02/07/2014	Closing Sale	113	170,003	1509	3,399		5,800		3,399		(2,363)			2,401			0001
BNP PARIBAS S&P 500 Euro UpStk 1561.18 136492100 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/08/2013	01/28/2014	01/28/2014	Closing Sale	980	1,470,311	1500	31,186		59,785		31,186		(28,410)			28,599			0001
BNP PARIBAS S&P 500 Euro UpStk 1564.16 136215600 .012	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/29/2013	01/28/2014	01/28/2014	Closing Sale	2,304	3,456,130	1500	73,975		147,398		73,975		(72,949)			73,422			0001
BNP PARIBAS S&P 500 Euro UpStk 1566.54 137280800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/21/2014	02/21/2014	Closing Sale	268	402,393	1502	9,934		17,173		9,934		(7,060)			7,239			0001
BNP PARIBAS S&P 500 Euro UpStk 1567.02 137279300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/21/2014	02/21/2014	Closing Sale	33	50,001	1502	1,242		2,150		1,242		(885)			908			0001
BNP PARIBAS S&P 500 Euro UpStk 1569.77 137278300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/07/2014	02/07/2014	Closing Sale	40	59,998	1509	1,381		2,400		1,381		(1,003)			1,019			0001
BNP PARIBAS S&P 500 Euro UpStk 1570.99 136688100 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/15/2013	02/07/2014	02/07/2014	Closing Sale	1,022	1,543,034	1509	32,223		62,973		32,223		(30,309)			30,750			0001
BNP PARIBAS S&P 500 Euro UpStk 1573.94 137282300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/20/2014	02/20/2014	Closing Sale	83	125,129	1512	2,898		5,130		2,898		(2,177)			2,232			0001
BNP PARIBAS S&P 500 Euro UpStk 1575.41 136493100 .020	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/08/2013	02/07/2014	02/07/2014	Closing Sale	3,548	5,356,040	1509	116,639		234,271		116,639		(115,953)			117,632			0001
BNP PARIBAS S&P 500 Euro UpStk 1578.6 137281300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/28/2014	02/28/2014	Closing Sale	2,022	3,062,486	1515	71,817		129,238		71,817		(55,516)			57,421			0001
BNP PARIBAS S&P 500 Euro UpStk 1582.01 137277800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/28/2014	02/28/2014	Closing Sale	1,535	2,325,503	1515	57,052		103,372		57,052		(44,772)			46,320			0001
BNP PARIBAS S&P 500 Euro UpStk 1582.24 137280300 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	02/14/2014	02/14/2014	Closing Sale	64	97,018	1521	2,133		3,881		2,133		(1,708)			1,748			0001
BNP PARIBAS S&P 500 Euro UpStk 1586.12 136688600 .021	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/15/2013	02/14/2014	02/14/2014	Closing Sale	2,004	3,048,648	1521	62,601		129,731		62,601		(65,769)			67,130			0001
BNP PARIBAS S&P 500 Euro UpStk 1613.26 137281800 .030	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/08/2013	03/07/2014	03/07/2014	Closing Sale	5,359	8,275,087	1544	182,675		369,744		182,675		(178,333)			187,069			0001
BNP PARIBAS S&P 500 Euro Upstk 1,582.97 137558100 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/15/2013	02/28/2014	02/28/2014	Closing Sale	1,506	2,280,684	1515	57,187		102,826		57,187		(44,092)			45,638			0001
BNP PARIBAS S&P 500 Euro Upstk 1,610.54 137558600 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/15/2013	03/07/2014	03/07/2014	Closing Sale	2,301	3,553,018	1544	76,478		152,496		76,478		(72,464)			76,018			0001
BNP PARIBAS S&P 500 Euro Upstk 1,633.95 137556600 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/15/2013	03/14/2014	03/14/2014	Closing Sale	5,300	8,285,588	1563	172,048		374,837		172,048		(190,431)			202,789			0001
BNP PARIBAS S&P 500 Euro Upstk 1,550.59 137557600 .031	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/15/2013	02/21/2014	02/21/2014	Closing Sale	84	126,023	1502	2,427		4,041		2,427		(1,574)			1,613			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1507.76 136918500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	01/14/2014	01/14/2014	Closing Sale	57	82,560	1455	1,825		3,020		1,825		(1,195)			1,195			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1572.54 136985200 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2013	02/21/2014	02/21/2014	Closing Sale	332	498,172	1502	11,241		23,250		11,241		(12,000)			12,010			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1573.55 136919500 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/21/2014	02/21/2014	Closing Sale	1,436	2,156,964	1502	41,519		102,119		41,519		(60,559)			60,599			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1582.46 136919000 .022	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/14/2014	02/14/2014	Closing Sale	208	316,204	1521	4,485		12,695		4,485		(8,205)			8,210			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1587.61 136994200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2013	02/28/2014	02/28/2014	Closing Sale	1,254	1,900,000	1515	38,950		91,483		38,950		(52,488)			52,533			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1560.3 136916500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	01/28/2014	01/28/2014	Closing Sale	34	50,830	1500	972		2,033		972		(1,051)			1,061			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1563.33 136984200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2013	02/21/2014	02/21/2014	Closing Sale	815	1,224,037	1502	26,006		49,624		26,006		(23,002)			23,618			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1566.49 136917500 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/21/2014	02/21/2014	Closing Sale	2,652	3,984,553	1502	79,404		169,919		79,404		(88,377)			90,516			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1574.29 136983200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2013	02/07/2014	02/07/2014	Closing Sale	33	50,021	1509	1,093		2,151		1,093		(1,040)			1,058			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1579.8 136917000 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2013	02/14/2014	02/14/2014	Closing Sale	285	434,050	1521	7,301		16,667		7,301		(9,174)			9,366			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1582.24 136983700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2013	02/14/2014	02/14/2014	Closing Sale	50	76,571	1521	1,498		3,063		1,498		(1,529)			1,565			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1583.60 136994700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2013	02/28/2014	02/28/2014	Closing Sale	2,113	3,200,000	1515	70,400		145,605		70,400		(72,700)			75,205			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 491.19 137791200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	03/07/2014	03/07/2014	Expiration	2,097	989,121	471.630000	18,646				18,646		18,604			(18,646)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 492.10 137792200 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	03/14/2014	03/14/2014	Expiration	1,447	684,415	473.100000	10,684				10,684		10,660			(10,684)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 492.16 137790700 .032	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	02/28/2014	02/28/2014	Expiration	1,133	536,261	473.490000	9,163				9,163		9,159			(9,163)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Asian UpStk 492.21 136982200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/28/2014	02/28/2014	Expiration	1,205	570,000	473.003900	12,919				12,919		12,908			(12,919)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Asian UpStk 493.1 136222800 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/14/2014	01/14/2014	Expiration	1,159	552,374	476.760000	13,190				13,190		13,190			(13,190)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Asian UpStk 496.18 136981700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/21/2014	02/21/2014	Expiration	584	280,028	479.640000	4,914				4,914		4,914			(4,914)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Asian UpStk 502.25 136223300 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/28/2014	01/28/2014	Expiration	844	411,250	486.980000	8,023				8,023		8,023			(8,023)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Asian UpStk 512.60 136980200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/14/2014	02/14/2014	Expiration	1,721	849,722	493.660000	11,173				11,173		11,173			(11,173)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Euro UpStk 490.434 136982700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/28/2014	02/28/2014	Closing Sale	666	315,000	473.003900	6,706		5,507		6,706		3,839			(1,199)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Euro UpStk 492.33 136224300 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/14/2014	01/14/2014	Expiration	916	438,623	478.600000	8,831				8,831		8,394			(8,831)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Euro UpStk 493.69 136981200 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/21/2014	02/21/2014	Closing Sale	325	155,730	479.640000	2,873		773		2,873		2,216			(2,100)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Euro UpStk 501.56 136224800 .013	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2013	01/28/2014	01/28/2014	Expiration	1,064	517,947	486.760000	10,484				10,484		10,098			(10,484)			0001
JPMORGAN CHASE BANK NA S&P GSCI ER Euro UpStk 508.04 136980700 .022	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2013	02/07/2014	02/07/2014	Expiration	851	418,632	491.930000	7,671				7,671		7,376			(7,671)			0001
BNP PARIBAS Rec Swaption 12/9/14 10y .0229 168102900 .120	Forcasted Bond Purchase	N/A	Interest Rate.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2014	12/09/2014	12/09/2014	Expiration	1	15,400,000	2.290000	14,850				14,850					(14,850)			0001
BNP PARIBAS Rec Swaption 12/9/14 10y .0229 168105900 .120	Forcasted Bond Purchase	N/A	Interest Rate.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2014	12/09/2014	12/09/2014	Expiration	1	12,600,000	2.290000	12,150				12,150					(12,150)			0001
BNP PARIBAS Rec Swaption 2/13/14 10y .0263 147184800 .020	Forcasted Bond Purchase	N/A	Interest Rate.	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/03/2014	02/13/2014	02/13/2014	Expiration	1	7,334,000	2.630000	10,000				10,000					(10,000)			0001

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BNP PARIBAS Rec Swaption 2/13/14 10y .0263 147189000 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/13/2014	02/13/2014	Expiration	1	6,000,000	2.630000		8,500			8,500					(8,500)			0001
BNP PARIBAS Rec Swaption 2/13/14 7y .0206 147188400 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/13/2014	02/13/2014	Expiration	1	9,000,000	2.060000		9,085			9,085					(9,085)			0001
BNP PARIBAS Rec Swaption 2/13/14 7y .0206 147184200 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/13/2014	02/13/2014	Expiration	1	11,000,000	2.060000		10,715			10,715					(10,715)			0001
BNP PARIBAS Rec Swaption 2/20/14 10y .0263 147186000 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/20/2014	02/20/2014	Expiration	1	7,333,000	2.630000		14,015			14,015					(14,015)			0001
BNP PARIBAS Rec Swaption 2/20/14 10y .0263 147190800 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/20/2014	02/20/2014	Expiration	1	6,000,000	2.630000		11,785			11,785					(11,785)			0001
BNP PARIBAS Rec Swaption 2/20/14 7y .0206 147185400 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/20/2014	02/20/2014	Expiration	1	11,000,000	2.060000		14,070			14,070					(14,070)			0001
BNP PARIBAS Rec Swaption 2/20/14 7y .0206 147189600 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/20/2014	02/20/2014	Expiration	1	9,000,000	2.060000		11,830			11,830					(11,830)			0001
BNP PARIBAS Rec Swaption 2/27/14 10y .0263 147194400 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/27/2014	02/27/2014	Expiration	1	6,000,000	2.630000		14,800			14,800					(14,800)			0001
BNP PARIBAS Rec Swaption 2/27/14 10y .0263 147187200 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/27/2014	02/27/2014	Expiration	1	7,333,000	2.630000		17,700			17,700					(17,700)			0001
BNP PARIBAS Rec Swaption 2/27/14 7y .0206 147193200 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/27/2014	02/27/2014	Expiration	1	9,000,000	2.060000		14,350			14,350					(14,350)			0001
BNP PARIBAS Rec Swaption 2/27/14 7y .0206 147186600 .020	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	02/03/2014	02/27/2014	02/27/2014	Expiration	1	11,000,000	2.060000		17,150			17,150					(17,150)			0001
BNP PARIBAS Rec Swaption 7/10/14 10y .0253 157670900 .062	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2014	07/10/2014	07/10/2014	Expiration	1	15,583,150	2.530000		15,540			15,540					(15,540)			0001
BNP PARIBAS Rec Swaption 7/10/14 10y .0253 157672700 .062	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2014	07/10/2014	07/10/2014	Expiration	1	12,749,850	2.530000		12,460			12,460					(12,460)			0001
BNP PARIBAS Rec Swaption 7/17/14 10y .0253 157671500 .062	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2014	07/17/2014	07/17/2014	Expiration	1	15,583,150	2.530000		22,200			22,200					(22,200)			0001
BNP PARIBAS Rec Swaption 7/17/14 10y .0253 157673300 .062	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2014	07/17/2014	07/17/2014	Expiration	1	12,749,850	2.530000		17,800			17,800					(17,800)			0001
BNP PARIBAS Rec Swaption 7/24/14 10y .0253 157672100 .062	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2014	07/24/2014	07/24/2014	Expiration	1	15,583,150	2.530000		26,640			26,640					(26,640)			0001
BNP PARIBAS Rec Swaption 7/24/14 10y .0253 157673900 .062	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2014	07/24/2014	07/24/2014	Expiration	1	12,749,850	2.530000		21,360			21,360					(21,360)			0001
BNP PARIBAS RecSwaption 12/16/14 10y .0229 168106500 .120	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/02/2014	12/16/2014	12/16/2014	Closing Sale	1	15,400,000	2.290000		28,050	113,300		28,050					85,250			0001
BNP PARIBAS RecSwaption 12/16/14 10y .0229 168107100 .120	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/02/2014	12/16/2014	12/16/2014	Closing Sale	1	12,600,000	2.290000		22,950	92,700		22,950					69,750			0001
BNP PARIBAS RecSwaption 12/23/14 10y .0229 168107700 .120	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/02/2014	12/23/2014	12/23/2014	Expiration	1	15,400,000	2.290000		42,350			42,350					(42,350)			0001
BNP PARIBAS RecSwaption 12/23/14 10y .0229 168108300 .120	Forcasted Bond Purchase	N/A	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/02/2014	12/23/2014	12/23/2014	Expiration	1	12,600,000	2.290000		34,650			34,650					(34,650)			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,773.00 144658700 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	10/07/2014	10/07/2014	Closing Sale	511	856,682	1676	36,739		49,516		36,739		(5,432)			12,778			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,798.57 144658100 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	09/29/2014	09/29/2014	Closing Sale	612	1,028,671	1682	50,046		71,586		50,046		(9,479)			21,539			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,851.45 144455300 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/08/2013	11/07/2014	11/07/2014	Closing Sale	4,886	8,537,029	1747	218,514		509,637		218,514		(124,292)			291,123			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,851.98 144660500 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	11/07/2014	11/07/2014	Closing Sale	1,059	1,850,075	1747	56,631		111,006		56,631		(17,945)			54,375			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,855.01 144659300 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	10/21/2014	10/21/2014	Closing Sale	363	633,783	1745	20,187		40,087		20,187		(6,881)			19,900			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)
BNP PARIBAS S&P 500 Asian Up Stk 1,859.42 144149400 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	10/28/2014	10/28/2014	Closing Sale	2,960	5,215,599	1762	116,559		288,024		116,559		(69,978)			171,465			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,870.91 144454700 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	11/08/2013	10/28/2014	10/28/2014	Closing Sale	1,849	3,257,983	1762	74,548		201,161		74,548		(51,641)			126,613			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,880.86 144659900 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	11/15/2013	10/28/2014	10/28/2014	Closing Sale	284	500,404	1762	14,804		33,723		14,804		(5,736)			18,919			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,891.19 144661100 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	11/15/2013	11/14/2014	11/14/2014	Closing Sale	1,633	2,924,333	1791	64,068		164,245		64,068		(23,860)			100,177			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,908.11 145056600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	11/29/2013	11/21/2014	11/21/2014	Closing Sale	1,882	3,380,418	1796	87,059		211,313		87,059		(20,725)			124,254			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,910.17 145408600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	12/11/2013	12/08/2014	12/08/2014	Closing Sale	2,437	4,406,365	1808	83,748		248,051		83,748		(38,378)			164,303			0001
BNP PARIBAS S&P 500 Asian Up Stk 1,915.98 145408000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	12/11/2013	11/28/2014	11/28/2014	Closing Sale	1,355	2,446,060	1806	48,317		149,231		48,317		(24,396)			100,914			0001
BNP PARIBAS S&P 500 Asian UpStk 1666.85 140131500 .062	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/24/2013	06/23/2014	06/23/2014	Closing Sale	1,893	3,014,804	1592	55,774		140,893		55,774		(82,870)			85,119			0001
BNP PARIBAS S&P 500 Asian UpStk 1,638.11 138520200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	04/15/2014	04/15/2014	Closing Sale	920	1,427,845	1552	38,484		78,872		38,484		(40,211)			40,388			0001
BNP PARIBAS S&P 500 Asian UpStk 1,760.05 143186200 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	08/28/2014	08/28/2014	Closing Sale	785	1,297,849	1653	36,382		84,301		36,382		(39,300)			47,918			0001
BNP PARIBAS S&P 500 Asian UpStk 1,785.89 143189200 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	10/07/2014	10/07/2014	Closing Sale	3,473	5,820,846	1676	140,927		381,210		140,927		(178,670)			240,284			0001
BNP PARIBAS S&P 500 Asian UpStk 1,797.50 143186800 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/08/2014	09/08/2014	Closing Sale	1,074	1,795,617	1672	45,242		135,114		45,242		(66,647)			89,872			0001
BNP PARIBAS S&P 500 Asian UpStk 1,799.61 143188600 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/29/2014	09/29/2014	Closing Sale	1,672	2,811,114	1682	66,602		197,366		66,602		(97,267)			130,764			0001
BNP PARIBAS S&P 500 Asian UpStk 1,806.63 144143400 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	10/14/2014	10/14/2014	Closing Sale	745	1,274,516	1710	40,230		71,911		40,230		(16,018)			31,681			0001
BNP PARIBAS S&P 500 Asian UpStk 1,820.86 143188000 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/22/2014	09/22/2014	Closing Sale	1,215	2,067,719	1702	39,633		144,608		39,633		(73,544)			104,975			0001
BNP PARIBAS S&P 500 Asian UpStk 1,825.22 143187400 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/15/2014	09/15/2014	Closing Sale	1,280	2,172,928	1698	43,571		163,354		43,571		(81,823)			119,782			0001
BNP PARIBAS S&P 500 Asian UpStk 1,854.73 144148800 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	10/21/2014	10/21/2014	Closing Sale	1,453	2,535,724	1745	69,372		159,978		69,372		(38,727)			90,606			0001
BNP PARIBAS S&P 500 Asian UpStk 1625.93 137799700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/25/2013	03/21/2014	03/21/2014	Closing Sale	3,551	5,489,800	1546	128,491		284,576		128,491		(155,837)			156,085			0001
BNP PARIBAS S&P 500 Asian UpStk 1626.11 137798700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/25/2013	03/07/2014	03/07/2014	Closing Sale	215	332,139	1544	7,848		17,604		7,848		(9,750)			9,756			0001
BNP PARIBAS S&P 500 Asian UpStk 1628.16 138671300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/30/2013	04/15/2014	04/15/2014	Closing Sale	344	535,499	1555	13,458		25,191		13,458		(11,683)			11,733			0001
BNP PARIBAS S&P 500 Asian UpStk 1634.78 138671800 .043	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/30/2013	04/22/2014	04/22/2014	Closing Sale	545	851,344	1563	20,231		39,382		20,231		(19,038)			19,152			0001
BNP PARIBAS S&P 500 Asian UpStk 1637.41 138519700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	04/08/2014	04/08/2014	Closing Sale	206	322,033	1563	7,256		15,404		7,256		(8,123)			8,148			0001
BNP PARIBAS S&P 500 Asian UpStk 1641.62 138520700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	04/22/2014	04/22/2014	Closing Sale	2,742	4,285,016	1563	101,963		216,979		101,963		(114,328)			115,017			0001
BNP PARIBAS S&P 500 Asian UpStk 1643.00 137799200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/25/2013	03/14/2014	03/14/2014	Closing Sale	2,270	3,548,501	1563	69,915		181,076		69,915		(110,979)			111,161			0001
BNP PARIBAS S&P 500 Asian UpStk 1651.94 137934500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/28/2013	03/28/2014	03/28/2014	Closing Sale	2,516	3,948,540	1569	82,919		208,097		82,919		(124,659)			125,178			0001
BNP PARIBAS S&P 500 Asian UpStk 1673.97 138672300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/30/2013	04/28/2014	04/28/2014	Closing Sale	2,784	4,435,813	1594	89,100		223,682		89,100		(132,626)			134,582			0001
BNP PARIBAS S&P 500 Asian UpStk 1696.87 140972700 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/23/2013	06/30/2014	06/30/2014	Closing Sale	506	813,521	1607	29,462		45,469		29,462		(14,680)			16,007			0001

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BNP PARIBAS S&P 500 Asian UpStk 1703.26 140131000 .062	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/24/2013	06/16/2014	06/16/2014	Closing Sale	441	717,616	1627	9,921		33,760		9,921		(22,837)			23,839			0001
BNP PARIBAS S&P 500 Asian UpStk 1731.73 140973700 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	07/23/2013	07/07/2014	07/07/2014	Closing Sale	830	1,361,565	1640	41,715		75,753		41,715		(29,336)			34,038			0001
BNP PARIBAS S&P 500 Asian UpStk 1741.78 142243300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/10/2013	08/21/2014	08/21/2014	Closing Sale	280	459,179	1643	14,045		27,666		14,045		(11,442)			13,621			0001
BNP PARIBAS S&P 500 Asian UpStk 1749.43 142243900 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/10/2013	08/28/2014	08/28/2014	Closing Sale	2,228	3,642,021	1635	129,713		254,992		129,713		(103,544)			125,280			0001
BNP PARIBAS S&P 500 Asian UpStk 1753.33 142245100 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/10/2013	09/08/2014	09/08/2014	Closing Sale	4,780	7,990,623	1672	178,099		390,136		178,099		(165,000)			212,037			0001
BNP PARIBAS S&P 500 Asian UpStk 1772.42 140974200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	07/23/2013	07/14/2014	07/14/2014	Closing Sale	2,235	3,760,085	1683	85,906		200,955		85,906		(86,695)			115,049			0001
BNP PARIBAS S&P 500 Asian UpStk 1774.67 141550200 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	08/15/2013	08/14/2014	08/14/2014	Closing Sale	1,869	3,150,651	1685	57,166		166,899		57,166		(85,901)			109,733			0001
BNP PARIBAS S&P 500 Asian UpStk 1784.98 140974700 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	07/23/2013	07/21/2014	07/21/2014	Closing Sale	1,853	3,141,817	1696	65,244		165,751		65,244		(74,190)			100,507			0001
BNP PARIBAS S&P 500 Asian UpStk 1785.78 141549700 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	08/15/2013	08/07/2014	08/07/2014	Closing Sale	1,142	1,931,645	1691	33,883		108,377		33,883		(55,602)			74,494			0001
BNP PARIBAS S&P 500 Asian UpStk 1798.11 142427800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/17/2013	09/15/2014	09/15/2014	Closing Sale	3,045	5,169,073	1698	124,720		306,046		124,720		(123,126)			181,326			0001
BNP PARIBAS S&P 500 Asian up Stk 1,800.48 144657500 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	09/23/2014	09/23/2014	Closing Sale	412	700,852	1702	27,522		40,622		27,522		(5,459)			13,100			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,770.01 144665900 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	10/07/2014	10/07/2014	Closing Sale	132	221,818	1676	8,032		12,425		8,032		(1,056)			4,394			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,785.22 144154200 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	10/29/2013	10/07/2014	10/07/2014	Closing Sale	2,626	4,400,837	1676	172,319		286,454		172,319		(34,358)			114,135			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,793.77 144662300 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	10/14/2014	10/14/2014	Closing Sale	558	953,848	1710	28,323		46,645		28,323		(3,957)			18,322			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,814.45 144455900 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/08/2013	10/20/2014	10/20/2014	Closing Sale	151	264,054	1745	5,465		10,563		5,465		(1,428)			5,097			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,833.09 144662900 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	10/21/2014	10/21/2014	Closing Sale	466	813,291	1745	22,702		41,223		22,702		(3,604)			18,521			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,834.97 144457100 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/08/2013	11/07/2014	11/07/2014	Closing Sale	10,014	17,496,362	1747	437,021		879,450		437,021		(116,686)			442,429			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,836.48 144664100 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	11/07/2014	11/07/2014	Closing Sale	2,145	3,747,672	1747	104,248		191,615		104,248		(16,176)			87,367			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,855.55 144466500 .110	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/08/2013	10/28/2014	10/28/2014	Closing Sale	3,395	5,981,905	1762	148,622		317,205		148,622		(43,888)			168,583			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,856.00 144663500 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	10/28/2014	10/28/2014	Closing Sale	192	338,149	1762	9,349		18,017		9,349		(1,579)			8,668			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,871.33 145568200 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/17/2013	12/15/2014	12/15/2014	Closing Sale	6,983	12,475,480	1787	278,903		592,092		278,903		(55,947)			313,189			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,876.76 144664700 .111	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/15/2013	11/14/2014	11/14/2014	Closing Sale	4,475	8,012,398	1791	184,087		385,446		184,087		(32,848)			201,359			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,896.32 145057800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/29/2013	11/21/2014	11/21/2014	Closing Sale	3,399	6,103,340	1796	166,666		341,455		166,666		(18,203)			174,789			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,902.57 145567000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/17/2013	11/28/2014	11/28/2014	Closing Sale	515	929,685	1806	21,273		49,815		21,273		(5,011)			28,542			0001
BNP PARIBAS S&P 500 Euro Up Stk 1,907.02 145567600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	12/17/2013	12/08/2014	12/08/2014	Closing Sale	1,955	3,535,490	1808	81,448		192,868		81,448		(19,094)			111,419			0001
BNP PARIBAS S&P 500 Euro UpStk 1637.96 137935000 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	03/28/2013	03/28/2014	03/31/2014	Closing Sale	4,447	6,978,072	1569	150,029		305,637		150,029		(142,138)			155,609			0001
BNP PARIBAS S&P 500 Euro UpStk 1657.76 140132500 .062	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/24/2013	06/23/2014	06/23/2014	Closing Sale	4,098	6,525,571	1592	123,469		267,714		123,469		(114,023)			144,245			0001
BNP PARIBAS S&P 500 Euro UpStk 1700.24 140132000 .062	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/24/2013	06/16/2014	06/16/2014	Closing Sale	2,236	3,637,889	1627	65,345		164,392		65,345		(76,052)			99,047			0001
BNP PARIBAS S&P 500 Euro UpStk 1,749.63 143189800 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPR08K5P83	10/08/2013	09/08/2014	09/08/2014	Closing Sale	836	1,387,238	1660	36,332		74,770		36,332		(20,949)			38,438			0001

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BNP PARIBAS S&P 500 Euro UpStk 1,767.11 143192200 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	10/07/2014	10/07/2014	Closing Sale	4,093	6,860,728	1676	171,178		372,442		171,178		(101,913)			201,264			0001
BNP PARIBAS S&P 500 Euro UpStk 1,768.70 144153600 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	09/29/2014	09/29/2014	Closing Sale	453	762,482	1682	24,205		39,517		24,205		(4,744)			15,313			0001
BNP PARIBAS S&P 500 Euro UpStk 1,776.08 143191600 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/29/2014	09/29/2014	Closing Sale	5,154	8,666,019	1682	217,791		487,169		217,791		(136,737)			269,378			0001
BNP PARIBAS S&P 500 Euro UpStk 1,778.31 144152400 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	09/22/2014	09/22/2014	Closing Sale	99	169,281	1710	3,967		6,772		3,967		(854)			2,805			0001
BNP PARIBAS S&P 500 Euro UpStk 1,789.21 144153000 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	09/22/2014	09/22/2014	Closing Sale	291	495,457	1702	14,810		25,436		14,810		(3,234)			10,626			0001
BNP PARIBAS S&P 500 Euro UpStk 1,790.30 144151800 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	09/15/2014	09/15/2014	Closing Sale	161	271,971	1693	9,168		15,587		9,168		(2,001)			6,418			0001
BNP PARIBAS S&P 500 Euro UpStk 1,793.69 143191000 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/22/2014	09/22/2014	Closing Sale	925	1,573,691	1702	35,185		84,934		35,185		(24,796)			49,749			0001
BNP PARIBAS S&P 500 Euro UpStk 1,795.92 143190400 .100	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/08/2013	09/15/2014	09/15/2014	Closing Sale	333	566,031	1698	13,581		32,783		13,581		(9,688)			19,202			0001
BNP PARIBAS S&P 500 Euro UpStk 1,837.20 144154800 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	10/21/2014	10/21/2014	Closing Sale	2,925	5,103,043	1745	137,414		270,675		137,414		(34,450)			133,261			0001
BNP PARIBAS S&P 500 Euro UpStk 1,847.84 144155400 1029	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/29/2013	10/28/2014	10/28/2014	Closing Sale	6,623	11,669,697	1762	275,565		567,753		275,565		(72,506)			292,188			0001
BNP PARIBAS S&P 500 Euro UpStk 1610.59 138522700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	04/15/2014	04/14/2014	Closing Sale	1,125	1,747,088	1552	35,463		65,534		35,463		(27,033)			30,072			0001
BNP PARIBAS S&P 500 Euro UpStk 1611.29 137800200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/25/2013	03/07/2014	03/07/2014	Closing Sale	449	693,759	1544	15,495		30,113		15,495		(13,914)			14,619			0001
BNP PARIBAS S&P 500 Euro UpStk 1612.31 137801200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/25/2013	03/21/2014	03/21/2014	Closing Sale	5,993	9,264,258	1546	204,128		398,606		204,128		(181,957)			194,479			0001
BNP PARIBAS S&P 500 Euro UpStk 1616.57 138672800 .043	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/30/2013	04/14/2014	04/14/2014	Closing Sale	592	919,543	1554	20,618		37,111		20,618		(14,719)			16,493			0001
BNP PARIBAS S&P 500 Euro UpStk 1624.46 138523700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	04/21/2014	04/21/2014	Closing Sale	4,488	7,012,984	1563	144,434		278,096		144,434		(118,472)			133,662			0001
BNP PARIBAS S&P 500 Euro UpStk 1625.1 138673300 .043	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/30/2013	04/21/2014	04/21/2014	Closing Sale	1,960	3,063,203	1563	65,734		122,724		65,734		(50,269)			56,990			0001
BNP PARIBAS S&P 500 Euro UpStk 1628.66 138521700 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	04/08/2014	04/07/2014	Closing Sale	424	662,163	1563	14,276		27,786		14,276		(12,199)			13,510			0001
BNP PARIBAS S&P 500 Euro UpStk 1630.44 137800700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/25/2013	03/14/2014	03/14/2014	Closing Sale	4,166	6,512,604	1563	133,899		280,005		133,899		(137,037)			146,106			0001
BNP PARIBAS S&P 500 Euro UpStk 1632.35 138521200 .042	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/23/2013	03/28/2014	03/28/2014	Closing Sale	53	82,722	1567	1,751		3,449		1,751		(1,551)			1,699			0001
BNP PARIBAS S&P 500 Euro UpStk 1657.12 138673800 .043	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	04/30/2013	04/28/2014	04/28/2014	Closing Sale	4,323	6,888,634	1594	130,760		274,532		130,760		(123,101)			143,772			0001
BNP PARIBAS S&P 500 Euro UpStk 1668.68 142245700 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	06/23/2014	06/23/2014	Closing Sale	223	355,621	1592	10,793		17,028		10,793		(4,240)			6,235			0001
BNP PARIBAS S&P 500 Euro UpStk 1685.13 142246300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	06/30/2014	06/30/2014	Closing Sale	82	131,153	1606	3,918		6,438		3,918		(1,659)			2,520			0001
BNP PARIBAS S&P 500 Euro UpStk 1687.24 140975200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/23/2013	06/30/2014	06/30/2014	Closing Sale	1,426	2,290,119	1606	71,077		116,071		71,077		(29,373)			44,994			0001
BNP PARIBAS S&P 500 Euro UpStk 1714.25 142249300 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	08/21/2014	08/21/2014	Closing Sale	495	813,498	1643	19,436		35,381		19,436		(9,006)			15,945			0001
BNP PARIBAS S&P 500 Euro UpStk 1718.44 142251100 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	08/20/2014	08/20/2014	Closing Sale	284	468,871	1652	10,108		18,754		10,108		(4,850)			8,646			0001

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BNP PARIBAS S&P 500 Euro UpStk 1721.42 140978200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/23/2013	07/07/2014	07/07/2014	Closing Sale	2,401	3,938,466	1640	108,662		194,371		108,662		(52,585)			85,710			0001
BNP PARIBAS S&P 500 Euro UpStk 1725.99 142249900 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	08/28/2014	08/28/2014	Closing Sale	4,119	6,733,992	1635	204,166		374,930		204,166		(94,811)			170,763			0001
BNP PARIBAS S&P 500 Euro UpStk 1729.03 142428400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/17/2013	08/28/2014	08/28/2014	Closing Sale	800	1,307,249	1635	43,328		75,215		43,328		(16,523)			31,886			0001
BNP PARIBAS S&P 500 Euro UpStk 1745.45 142246900 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	07/07/2014	07/07/2014	Closing Sale	61	100,052	1640	3,381		6,403		3,381		(1,841)			3,023			0001
BNP PARIBAS S&P 500 Euro UpStk 1748.23 142250500 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	09/08/2014	09/08/2014	Closing Sale	10,741	17,956,088	1672	409,130		821,913		409,130		(216,070)			412,782			0001
BNP PARIBAS S&P 500 Euro UpStk 1764.43 140985200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/23/2013	07/14/2014	07/14/2014	Closing Sale	6,943	11,682,001	1683	277,868		568,860		277,868		(162,984)			290,991			0001
BNP PARIBAS S&P 500 Euro UpStk 1767.05 142429000 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/17/2013	09/08/2014	09/08/2014	Closing Sale	2,643	4,418,965	1672	129,869		252,020		129,869		(58,811)			122,151			0001
BNP PARIBAS S&P 500 Euro UpStk 1767.62 141551700 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2013	08/14/2014	08/14/2014	Closing Sale	3,650	6,151,724	1685	130,635		300,142		130,635		(95,182)			169,507			0001
BNP PARIBAS S&P 500 Euro UpStk 1769.91 142247500 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	07/28/2014	07/28/2014	Closing Sale	447	754,135	1685	17,738		37,847		17,738		(11,101)			20,109			0001
BNP PARIBAS S&P 500 Euro UpStk 1771.22 142248100 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	08/07/2014	08/07/2014	Closing Sale	364	615,677	1691	13,523		29,242		13,523		(8,428)			15,719			0001
BNP PARIBAS S&P 500 Euro UpStk 1773.22 142248700 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2013	08/14/2014	08/14/2014	Closing Sale	409	689,409	1685	16,710		35,927		16,710		(10,181)			19,217			0001
BNP PARIBAS S&P 500 Euro UpStk 1774.13 141550700 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2013	07/28/2014	07/28/2014	Closing Sale	1,453	2,449,273	1685	55,341		129,052		55,341		(42,608)			73,711			0001
BNP PARIBAS S&P 500 Euro UpStk 1774.94 141551200 .081	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/15/2013	08/07/2014	08/07/2014	Closing Sale	2,996	5,066,254	1691	106,784		251,768		106,784		(81,549)			144,985			0001
BNP PARIBAS S&P 500 Euro UpStk 1778.15 140986200 .072	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	07/23/2013	07/21/2014	07/21/2014	Closing Sale	4,782	8,108,296	1696	184,161		395,102		184,161		(113,317)			210,941			0001
BNP PARIBAS S&P 500 Euro UpStk 1785.57 142430800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/17/2013	09/15/2014	09/15/2014	Closing Sale	6,377	10,826,172	1698	268,422		561,015		268,422		(133,944)			292,592			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/23/14 10y .0295 146043700 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/23/2014	01/23/2014	Closing Sale	1	5,000,000	2.950000	7,625		10,400		7,625					2,775			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/23/14 10y .0295 146041300 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/23/2014	01/23/2014	Closing Sale	1	5,000,000	2.950000	7,625		10,400		7,625					2,775			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/23/14 7y .0234 146040700 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/23/2014	01/23/2014	Expiration	1	7,500,000	2.340000	7,500				7,500					(7,500)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/23/14 7y .0234 146043100 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/23/2014	01/23/2014	Expiration	1	7,500,000	2.340000	7,500				7,500					(7,500)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/30/14 10y .0295 146042500 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/30/2014	01/30/2014	Closing Sale	1	5,000,000	2.950000	10,500		45,500		10,500					35,000			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/30/14 10y .0295 146044900 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/30/2014	01/30/2014	Closing Sale	1	5,000,000	2.950000	10,500		45,500		10,500					35,000			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/30/14 7y .0234 146044300 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/30/2014	01/30/2014	Closing Sale	1	7,500,000	2.340000	10,313		29,500		10,313					19,188			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 1/30/14 7y .0234 146041900 .010	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/03/2014	01/30/2014	01/30/2014	Closing Sale	1	7,500,000	2.340000	10,313		29,500		10,313					19,188			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 2/21/14 10y .0298 146455000 .011	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	02/21/2014	02/21/2014	Closing Sale	1	5,000,000	2.980000	30,000		41,600		30,000					11,600			0001

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CREDIT SUISSE INTERNATIONAL Rec Swaption 2/21/14 7y .024 146454400 .011	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	02/21/2014	02/21/2014	Closing Sale	1	5,000,000	2.400000		21,500	59,100		21,500					37,600			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 3/14/14 10y .0298 146456200 .011	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	03/14/2014	03/14/2014	Closing Sale	1	5,000,000	2.980000		36,000	107,500		36,000					71,500			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 3/14/14 7y .024 146455600 .011	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	03/14/2014	03/14/2014	Closing Sale	1	5,000,000	2.400000		25,000	66,000		25,000					41,000			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/16/14 10y .0272 149917200 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/16/2014	04/16/2014	Expiration	1	5,500,000	2.720000		7,150			7,150					(7,150)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/16/14 10y .0272 149922600 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/16/2014	04/16/2014	Expiration	1	4,500,000	2.720000		5,850			5,850					(5,850)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/16/14 7y .0224 149916000 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/16/2014	04/16/2014	Expiration	1	8,250,000	2.240000		9,900			9,900					(9,900)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/16/14 7y .0224 149922000 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/31/2014	04/16/2014	04/16/2014	Expiration	1	6,750,000	2.240000		8,100			8,100					(8,100)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/23/14 10y .0272 149923800 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/23/2014	04/23/2014	Expiration	1	4,500,000	2.720000		8,100			8,100					(8,100)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/23/14 10y .0272 149918400 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/23/2014	04/23/2014	Expiration	1	5,500,000	2.720000		9,900			9,900					(9,900)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/23/14 7y .0224 149917800 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/23/2014	04/23/2014	Expiration	1	8,250,000	2.240000		14,850			14,850					(14,850)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/23/14 7y .0224 149923200 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/23/2014	04/23/2014	Expiration	1	6,750,000	2.240000		12,150			12,150					(12,150)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/30/14 10y .0272 149925000 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/30/2014	04/30/2014	Expiration	1	4,500,000	2.720000		9,900			9,900					(9,900)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/30/14 10y .0272 149919600 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/30/2014	04/30/2014	Expiration	1	5,500,000	2.720000		12,100			12,100					(12,100)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/30/14 7y .0224 149919000 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/30/2014	04/30/2014	Expiration	1	8,250,000	2.240000		13,750			13,750					(13,750)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/30/14 7y .0224 149924400 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/30/2014	04/30/2014	Expiration	1	6,750,000	2.240000		11,250			11,250					(11,250)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/9/14 10y .0272 149920800 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/09/2014	04/09/2014	Expiration	1	4,500,000	2.720000		4,500			4,500					(4,500)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/9/14 10y .0272 149915400 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/09/2014	04/09/2014	Expiration	1	5,500,000	2.720000		5,500			5,500					(5,500)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/9/14 7y .0224 149914200 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/09/2014	04/09/2014	Expiration	1	8,250,000	2.240000		6,600			6,600					(6,600)			0001
CREDIT SUISSE INTERNATIONAL Rec Swaption 4/9/14 7y .0224 149920200 .032	Forcasted Bond Purchase	N/A	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2014	04/09/2014	04/09/2014	Expiration	1	6,750,000	2.240000		5,400			5,400					(5,400)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,852.40 143755200 .102	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2013	10/21/2014	10/21/2014	Closing Sale	3,133	5,466,334	1745	135,103		337,569		135,103		(93,798)			202,466			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,858.53 145967800 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2013	11/07/2014	11/07/2014	Closing Sale	847	1,489,395	1759	55,229		84,185		55,229		923			28,956			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,890.32 145580200 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/17/2013	12/15/2014	12/15/2014	Closing Sale	2,350	4,198,673	1787	94,618		243,901		94,618		(40,504)			149,283			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,895.92 144918600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/29/2013	11/28/2014	11/28/2014	Closing Sale	2,011	3,631,159	1806	72,631		181,195		72,631		(21,289)			108,564			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,897.78 146441200 1485	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	12/16/2014	12/16/2014	Closing Sale	832	1,485,990	1787		50,671	92,526		50,671					41,855			0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,905.45 146440000 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	11/28/2014	11/28/2014	Closing Sale	191	345,307	1806		9,745	19,053		9,745					9,309			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,913.86 145581100 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/17/2013	11/21/2014	11/21/2014	Closing Sale	335	602,023	1796	12,608		39,560		12,608		(7,051)			26,952			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,914.86 145579600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/17/2013	12/08/2014	12/08/2014	Closing Sale	571	1,032,453	1808	19,212		60,798		19,212		(10,077)			41,587			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,923.69 146440600 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	12/09/2014	12/09/2014	Closing Sale	222	401,585	1808		12,016	25,609		12,016					13,593			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,927.66 146441800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	12/23/2014	12/23/2014	Closing Sale	302	552,620	1828		13,178	30,131		13,178					16,954			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,928.53 145851700 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/23/2013	12/22/2014	12/22/2014	Closing Sale	2,243	4,099,999	1828	88,150		225,501		88,150		(10,346)			137,351			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,947.48 145968400 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2013	12/23/2014	12/23/2014	Closing Sale	1,873	3,424,355	1828	93,646		219,528		93,646		2,367			125,882			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,727.55 139752800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/28/2014	05/28/2014	Closing Sale	231	384,571	1662	5,997		15,098		5,997		(8,136)			9,101			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,742.46 139752300 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/14/2014	05/14/2014	Closing Sale	210	347,133	1650	7,318		19,377		7,318		(10,769)			12,059			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,771.70 141767600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/07/2014	07/07/2014	Closing Sale	82	135,059	1640	4,014		10,805		4,014		(5,610)			6,791			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,787.05 143493200 .101	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	10/07/2014	10/07/2014	Closing Sale	1,363	2,283,764	1676	76,288		151,145		76,288		(50,119)			74,857			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,814.40 142683600 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/24/2013	09/22/2014	09/22/2014	Closing Sale	4,137	7,041,057	1702	175,712		465,697		175,712		(192,449)			289,985			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1626.61 137932500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2013	03/21/2014	03/21/2014	Closing Sale	2,295	3,547,812	1546	85,631		185,469		85,631		(99,493)			99,838			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1635.82 138338000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	04/15/2014	04/15/2014	Closing Sale	2,225	3,454,032	1552	81,947		185,700		81,947		(103,025)			103,753			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1638.79 138337500 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	04/08/2014	04/08/2014	Closing Sale	326	509,702	1563	10,259		24,692		10,259		(14,340)			14,433			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1642.77 137932000 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2013	03/14/2014	03/14/2014	Closing Sale	378	590,745	1562	12,167		30,567		12,167		(18,332)			18,400			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1646.52 138337000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	03/28/2014	03/28/2014	Closing Sale	146	228,490	1569	4,328		11,260		4,328		(6,891)			6,932			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1716.56 139753300 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	06/09/2014	06/09/2014	Closing Sale	3,932	6,461,014	1643	128,601		287,710		128,601		(145,433)			159,109			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1731.99 141943500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/28/2014	08/28/2014	Closing Sale	2,917	4,768,688	1635	118,768		283,007		118,768		(142,309)			164,239			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1733.35 141770600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	08/21/2014	08/21/2014	Closing Sale	2,514	4,130,016	1643	101,968		227,644		101,968		(108,088)			125,675			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1737.02 141943000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/21/2014	08/21/2014	Closing Sale	1,042	1,711,173	1643	38,967		98,141		38,967		(51,365)			59,174			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1771.14 141768100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/14/2014	07/14/2014	Closing Sale	362	609,788	1683	9,543		32,126		9,543		(18,049)			22,583			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1780.10 141336500 .080	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/08/2013	08/07/2014	08/07/2014	Closing Sale	2,999	5,070,836	1691	106,100		267,470		106,100		(117,163)			161,370			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1785.38 141770100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	08/14/2014	08/14/2014	Closing Sale	869	1,464,806	1685	25,856		86,903		25,856		(47,194)			61,047			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1786.39 141769600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	08/07/2014	08/07/2014	Closing Sale	365	616,624	1691	9,791		34,819		9,791		(18,901)			25,027			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1790.09 141942500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/14/2014	08/14/2014	Closing Sale	763	1,285,599	1685	20,267		79,864		20,267		(46,283)			59,597			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1791.53 141768600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/21/2014	07/21/2014	Closing Sale	1,185	2,010,000	1696	28,428		113,805		28,428		(65,591)			85,378			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1791.62 141769100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/28/2014	07/28/2014	Closing Sale	1,381	2,327,879	1685	40,112		146,814		40,112		(81,636)			106,702			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1807.99 143493800 .101	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	10/14/2014	10/14/2014	Closing Sale	1,937	3,312,165	1710	80,744		189,514		80,744		(67,091)			108,770			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro 146243800 .010	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2014	12/31/2014	12/31/2014	Expiration	660	1,219,918	2180		3,577			3,577					(3,577)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,762.47 143755800 .102	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2013	10/07/2014	10/07/2014	Closing Sale	723	1,212,539	1676	37,806		62,467		37,806		(8,087)			24,661			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,782.55 150769000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/15/2014	10/07/2014	10/07/2014	Closing Sale	2,388	4,001,904	1676		186,567	254,112		186,567					67,545			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,799.22 143756400 .102	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2013	10/14/2014	10/14/2014	Closing Sale	1,458	2,492,649	1710	71,057		129,840		71,057		(18,131)			58,784			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,826.76 145390000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	11/07/2014	11/07/2014	Closing Sale	179	312,355	1747	7,975		14,233		7,975		(1,055)			6,257			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,827.83 145388200 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	10/21/2014	10/21/2014	Closing Sale	222	387,105	1745	10,404		18,454		10,404		(1,420)			8,050			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,831.14 143757000 .102	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/22/2013	10/21/2014	10/21/2014	Closing Sale	6,255	10,912,848	1745	266,338		540,932		266,338		(78,858)			274,595			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,852.62 145391200 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	11/20/2014	11/20/2014	Closing Sale	113	201,900	1781	4,132		8,075		4,132		(605)			3,943			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,856.02 145388800 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	10/28/2014	10/28/2014	Closing Sale	196	345,920	1762	9,678		18,435		9,678		(1,470)			8,757			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,881.55 145390600 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	11/14/2014	11/14/2014	Closing Sale	948	1,698,314	1791	41,163		86,243		41,163		(6,860)			45,080			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,884.58 145901700 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/24/2013	12/15/2014	12/15/2014	Closing Sale	1,780	3,179,362	1787	95,192		174,474		95,192		(1,420)			79,282			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,891.05 146243200 .010	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2014	12/22/2014	12/22/2014	Closing Sale	123	224,290	1818		4,714	8,971		4,714					4,257			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,892.13 144919200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/29/2013	11/28/2014	11/28/2014	Closing Sale	3,870	6,987,654	1806	158,612		334,019		158,612		(19,956)			175,406			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,894.87 146237800 .010	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2014	11/21/2014	11/21/2014	Closing Sale	279	500,809	1795		14,984	27,917		14,984					12,933			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,896.61 145391800 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	11/21/2014	11/21/2014	Closing Sale	850	1,525,988	1796	39,343		85,619		39,343		(6,823)			46,276			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,897.45 145393000 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	12/08/2014	12/08/2014	Closing Sale	8,449	15,278,014	1808	339,545		752,592		339,545		(57,562)			413,047			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,902.65 145392400 .121	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2013	11/28/2014	11/28/2014	Closing Sale	3,178	5,738,124	1806	137,558		307,718		137,558		(24,241)			170,160			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,912.12 145901100 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/24/2013	12/08/2014	12/08/2014	Closing Sale	1,037	1,874,430	1808	54,283		107,540		54,283		(1,159)			53,257			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,912.20 146238400 .010	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2014	11/28/2014	11/28/2014	Closing Sale	391	705,259	1806		21,250	41,551		21,250					20,301			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,918.48 145852300 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/23/2013	12/22/2014	12/22/2014	Closing Sale	6,346	11,600,004	1828	272,600		574,229		272,600		(11,805)			301,629			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,925.20 147497300 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	12/22/2014	12/22/2014	Closing Sale	119	217,787	1828		4,775	11,582		4,775					6,806			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,927.70 146242600 .010	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2014	12/22/2014	12/22/2014	Closing Sale	559	1,022,742	1828		26,878	55,787		26,878					28,909			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,928.78 145902300 .122	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/24/2013	12/22/2014	12/22/2014	Closing Sale	1,684	3,077,604	1828	80,830		169,690		80,830		(1,779)			88,860			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,930.28 145969000 .123	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2013	12/22/2014	12/22/2014	Closing Sale	1,901	3,475,283	1828	97,662		194,469		97,662		3,231			96,807			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,935.93 146452000 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	12/22/2014	12/22/2014	Closing Sale	569	1,040,309	1828	30,020		61,429		30,020					31,409			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,770.52 141772600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/28/2014	07/28/2014	Closing Sale	143	240,278	1685	5,036		12,146		5,036		(4,204)			7,110			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,779.12 143494400 .101	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	09/29/2014	09/29/2014	Closing Sale	950	1,597,220	1682	48,955		92,677		48,955		(18,149)			43,722			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,786.01 141337000 .080	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/08/2013	07/21/2014	07/21/2014	Closing Sale	588	997,785	1696	23,975		53,246		23,975		(15,754)			29,271			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,793.85 143495600 .101	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	10/14/2014	10/14/2014	Closing Sale	4,377	7,484,565	1710	181,234		366,364		181,234		(71,809)			185,129			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,794.44 142684200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/24/2013	09/22/2014	09/22/2014	Closing Sale	9,805	16,686,099	1702	425,428		907,919		425,428		(213,832)			482,491			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1609.29 138338500 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	03/21/2014	03/21/2014	Closing Sale	110	170,672	1546	3,645		7,010		3,645		(3,129)			3,365			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1613.72 137934000 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2013	03/21/2014	03/21/2014	Closing Sale	3,986	6,162,007	1546	139,480		270,749		139,480		(121,983)			131,269			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1615.3 137933000 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2013	03/07/2014	03/07/2014	Closing Sale	259	400,056	1544	9,466		18,404		9,466		(8,457)			8,938			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1615.69 138340000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	04/14/2014	04/14/2014	Closing Sale	4,389	6,812,656	1552	141,137		277,929		141,137		(122,902)			136,792			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1627.56 138339500 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	04/07/2014	04/07/2014	Closing Sale	1,866	2,917,439	1563	58,626		120,369		58,626		(55,755)			61,743			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1628.43 139753800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	04/14/2014	04/14/2014	Closing Sale	967	1,500,729	1552	46,703		73,540		46,703		(22,966)			26,837			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1631.16 137933500 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2013	03/14/2014	03/14/2014	Closing Sale	426	666,374	1563	13,918		28,957		13,918		(14,028)			15,039			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1632.58 138339000 .041	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2013	03/28/2014	03/28/2014	Closing Sale	499	782,414	1569	15,033		31,607		15,033		(15,142)			16,574			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1710.13 139755300 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	06/09/2014	06/09/2014	Closing Sale	7,212	11,852,106	1643	238,430		481,403		238,430		(171,292)			242,973			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1719.71 141945500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/28/2014	08/28/2014	Closing Sale	6,641	10,857,573	1635	270,815		562,815		270,815		(179,302)			291,999			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1722.40 141774600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	08/21/2014	08/21/2014	Closing Sale	5,436	8,929,719	1643	213,622		432,679		213,622		(131,944)			219,058			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1724.51 139756000 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/28/2014	05/28/2014	Closing Sale	737	1,223,580	1660	22,318		47,504		22,318		(17,790)			25,186			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1725.2 139754300 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/14/2014	05/14/2014	Closing Sale	281	463,533	1652	9,778		20,645		9,778		(7,954)			10,867			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1726.29 141945000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/21/2014	08/21/2014	Closing Sale	2,865	4,707,197	1643	112,408		239,228		112,408		(78,141)			126,820			0001

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1727.55 141771100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/07/2014	07/07/2014	Closing Sale	382	626,656	1640	16,342		33,268		16,342		(11,084)			16,926			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1736.27 139754800 .061	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/10/2013	05/20/2014	05/20/2014	Closing Sale	221	368,767	1666	7,007		15,487		7,007		(6,005)			8,481			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1763.35 141341500 .080	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/08/2013	07/21/2014	07/21/2014	Closing Sale	157	265,503	1696	5,030		10,620		5,030		(3,073)			5,590			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1764.72 141771600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/14/2014	07/14/2014	Closing Sale	375	631,257	1683	12,929		30,848		12,929		(10,940)			17,919			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1767.01 143495000 .101	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/16/2013	10/07/2014	10/07/2014	Closing Sale	2,843	4,764,455	1676	140,251		258,359		140,251		(48,822)			118,108			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1771.80 141339000 .080	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/08/2013	07/28/2014	07/28/2014	Closing Sale	3,410	5,747,683	1685	139,657		294,899		139,657		(84,422)			155,242			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1771.82 141773600 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	08/14/2014	08/14/2014	Closing Sale	2,589	4,362,919	1685	92,416		223,739		92,416		(75,102)			131,323			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1772.85 141944000 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/07/2014	08/07/2014	Closing Sale	711	1,201,764	1691	22,686		58,236		22,686		(20,938)			35,550			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1773.76 141944500 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2013	08/14/2014	08/14/2014	Closing Sale	1,362	2,295,990	1685	47,299		120,386		47,299		(42,672)			73,087			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1773.81 141341000 .080	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/08/2013	08/07/2014	08/07/2014	Closing Sale	8,131	13,749,601	1691	314,200		674,100		314,200		(190,292)			359,899			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1776.43 141773100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	08/07/2014	08/07/2014	Closing Sale	530	896,284	1691	18,324		45,331		18,324		(15,516)			27,007			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1786.50 141772100 .082	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2013	07/21/2014	07/21/2014	Closing Sale	150	254,499	1696	5,296		13,655		5,296		(4,887)			8,359			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Upstk 1,794.09 142690200 .092	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/24/2013	09/15/2014	09/15/2014	Closing Sale	2,301	3,906,093	1698	104,555		222,019		104,555		(52,980)			117,464			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Europ Up Stk 1,884.92 146242000 .010	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/08/2014	12/15/2014	12/15/2014	Closing Sale	501	895,342	1787		27,168	49,304		27,168					22,136			0001
CREDIT SUISSE INTERNATIONAL S&P GCSI Asian UpStk 472.93 140261100 .070	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2013	06/16/2014	06/16/2014	Closing Sale	4,538	2,070,164	456.150000	36,000		76,153		36,000		(15,850)			40,153			0001
CREDIT SUISSE INTERNATIONAL S&P GCSI Euro UpStk 471.58 140261600 .070	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/01/2013	06/16/2014	06/16/2014	Closing Sale	2,840	1,298,397	457.150000	23,000		40,984		23,000		(1,896)			17,984			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 467.58 144920400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	11/07/2014	11/07/2014	Closing Sale	1,533	689,052	449.450000	16,799		20,996		16,799		(1,876)			4,197			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 476.36 144919800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	11/21/2014	11/21/2014	Closing Sale	789	363,700	460.800000	5,899		584		5,899		(741)			(5,315)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 477.12 144921000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	11/14/2014	11/14/2014	Closing Sale	863	394,307	456.770000	8,651		2,429		8,651		(1,100)			(6,221)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 484.95 142323400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/12/2013	08/07/2014	08/07/2014	Closing Sale	3,803	1,773,288	466.310000	45,758		28,924		45,758		21,225			(16,834)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 485.54 144918000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	10/28/2014	10/28/2014	Expiration	909	425,622	468.190000	5,421				5,421		(705)			(5,421)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 488.08 144917400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	10/21/2014	10/21/2014	Expiration	1,111	524,607	472.240000	5,412				5,412		(374)			(5,412)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 502.96 142324000 .091	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/12/2013	08/21/2014	08/21/2014	Expiration	1,629	789,717	484.730000	15,696				15,696		13,574			(15,696)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 504.08 142324600 .091	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/12/2013	09/09/2014	09/09/2014	Expiration	1,232	599,480	486.630000	11,139				11,139		9,577			(11,139)			0001

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CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 461.08 138547900 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	04/15/2014	04/15/2014	Closing Sale	3,304	1,462,528	442.690000	31,961		60,756		31,961		(27,648)			28,795			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 486.55 137793200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	03/21/2014	03/21/2014	Expiration	804	377,089	468.970000	7,224				7,224		6,991			(7,224)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 497.5 138549400 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	03/28/2014	03/28/2014	Expiration	1,654	788,456	476.610000	7,279				7,279		7,264			(7,279)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 458.85 138548900 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	04/14/2014	04/14/2014	Closing Sale	2,303	1,019,356	442.690000	22,813		37,211		22,813		(5,893)			14,398			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 486.6 137795700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	03/21/2014	03/21/2014	Closing Sale	1,435	673,094	468.970000	14,853		10,071		14,853		5,418			(4,782)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 489.2 137794700 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	03/07/2014	03/07/2014	Closing Sale	1,255	591,957	471.630000	12,517		15,670		12,517		6,060			3,153			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 489.9 137794200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	02/28/2014	02/28/2014	Closing Sale	773	365,804	473.380000	7,197		5,969		7,197		4,013			(1,229)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 490.6 137795200 .032	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2013	03/14/2014	03/14/2014	Closing Sale	2,578	1,219,794	473.100000	25,348		13,113		25,348		12,669			(12,235)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 494.8 138549900 .042	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	03/28/2014	03/28/2014	Closing Sale	1,746	832,094	476.610000	11,354		11,340		11,354		3,561			(14)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 464.29 144924000 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	11/07/2014	11/07/2014	Expiration	1,121	504,036	449.450000	10,197				10,197		(194)			(10,197)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 473.75 144924600 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	11/14/2014	11/14/2014	Expiration	917	418,675	456.770000	8,593				8,593		(204)			(8,593)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 476.05 144925200 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	11/21/2014	11/21/2014	Expiration	511	235,579	460.800000	4,166				4,166		(58)			(4,166)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 477.00 142325200 .091	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/12/2013	08/07/2014	08/07/2014	Closing Sale	734	339,775	462.940000	7,117		2,681		7,117		1,519			(4,436)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 483.91 144923400 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	10/28/2014	10/28/2014	Expiration	642	300,756	468.190000	4,828				4,828		(79)			(4,828)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 487.61 144922800 .112	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/26/2013	10/21/2014	10/21/2014	Expiration	702	332,100	472.760000	4,678				4,678		(40)			(4,678)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 500.49 142326400 .091	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/12/2013	09/08/2014	09/08/2014	Expiration	1,033	502,533	486.630000	8,134				8,134		3,486			(8,134)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 502.16 142325800 .091	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/12/2013	08/21/2014	08/21/2014	Expiration	1,586	761,986	480.560000	18,682				18,682		7,154			(18,682)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/12/14 10y .0244 156489400 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/12/2014	06/12/2014	Expiration	1	9,562,500	2.440000	13,500				13,500					(13,500)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/12/14 10y .0244 156487500 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/12/2014	06/12/2014	Expiration	1	11,687,500	2.440000	16,500				16,500					(16,500)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/19/14 10y .0244 156490000 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/19/2014	06/19/2014	Expiration	1	9,562,500	2.440000	20,250				20,250					(20,250)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/19/14 10y .0244 156487600 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/19/2014	06/19/2014	Expiration	1	11,687,500	2.440000	24,750				24,750					(24,750)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/26/14 10y .0244 156488200 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/26/2014	06/26/2014	Expiration	1	11,687,500	2.440000	33,000				33,000					(33,000)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/26/14 10y .0244 156490600 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/26/2014	06/26/2014	Expiration	1	9,562,500	2.440000	27,000				27,000					(27,000)			0001
GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/5/14 10y .0244 156486900 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/05/2014	06/05/2014	Expiration	1	11,687,500	2.440000	5,500				5,500					(5,500)			0001

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GOLDMAN SACHS INTERNATIONAL Rec Swaption 6/5/14 10y .0244 156488800 .052	Forcasted Bond Purchase	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/29/2014	06/05/2014	06/05/2014	Expiration	1	9,562,500	2.440000		4,500			4,500					(4,500)			0001
JPMORGAN CHASE BANK NA Rec Swaption 01/09/14 7y .0218 145571200 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	01/09/2014	Expiration	1	7,500,000	2.180000	11,063				11,063		11,023			(11,063)			0001
JPMORGAN CHASE BANK NA Rec Swaption 01/09/14 7y .0218 145568800 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	01/09/2014	Expiration	1	7,500,000	2.180000	11,063				11,063		11,023			(11,063)			0001
JPMORGAN CHASE BANK NA Rec Swaption 01/16/14 7y .0218 145570000 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	01/16/2014	Expiration	1	7,500,000	2.180000	14,531				14,531		14,037			(14,531)			0001
JPMORGAN CHASE BANK NA Rec Swaption 01/16/14 7y .0218 145572400 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	01/16/2014	Expiration	1	7,500,000	2.180000	14,531				14,531		14,037			(14,531)			0001
JPMORGAN CHASE BANK NA Rec Swaption 1/16/14 10y .0283 145570600 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	01/16/2014	Expiration	1	5,000,000	2.830000	16,188				16,188		15,115			(16,188)			0001
JPMORGAN CHASE BANK NA Rec Swaption 1/16/14 10y .0283 145573000 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/16/2014	01/16/2014	Expiration	1	5,000,000	2.830000	16,188				16,188		15,115			(16,188)			0001
JPMORGAN CHASE BANK NA Rec Swaption 1/9/14 10y .0283 145569400 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	01/09/2014	Expiration	1	5,000,000	2.830000	12,500				12,500		12,359			(12,500)			0001
JPMORGAN CHASE BANK NA Rec Swaption 1/9/14 10y .0283 145571800 .121	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/17/2013	01/09/2014	01/09/2014	Expiration	1	5,000,000	2.830000	12,500				12,500		12,359			(12,500)			0001
JPMORGAN CHASE BANK NA Rec Swaption 10/2/14 10y .0257 165105500 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/02/2014	10/02/2014	Closing Sale	1	11,825,000	2.570000		7,095	9,625		7,095					2,530			0001
JPMORGAN CHASE BANK NA Rec Swaption 10/2/14 10y .0257 165107900 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/02/2014	10/02/2014	Closing Sale	1	9,675,000	2.570000		5,805	7,875		5,805					2,070			0001
JPMORGAN CHASE BANK NA Rec Swaption 10/9/14 10y .0257 165106100 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/09/2014	10/09/2014	Closing Sale	1	11,825,000	2.570000		15,373	112,200		15,373					96,828			0001
JPMORGAN CHASE BANK NA Rec Swaption 10/9/14 10y .0257 165108500 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/09/2014	10/09/2014	Closing Sale	1	9,675,000	2.570000		12,578	91,800		12,578					79,223			0001
JPMORGAN CHASE BANK NA RecSwaption 10/16/14 10y .0257 165106700 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/16/2014	10/16/2014	Closing Sale	1	11,825,000	2.570000		18,920	296,175		18,920					277,255			0001
JPMORGAN CHASE BANK NA RecSwaption 10/16/14 10y .0257 165109700 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/16/2014	10/16/2014	Closing Sale	1	9,675,000	2.570000		15,480	242,325		15,480					226,845			0001
JPMORGAN CHASE BANK NA RecSwaption 10/23/14 10y .0257 165107300 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/23/2014	10/23/2014	Closing Sale	1	11,825,000	2.570000		24,833	173,000		24,833					148,168			0001
JPMORGAN CHASE BANK NA RecSwaption 10/23/14 10y .0257 165110300 .092	Forcasted Bond Purchase	N/A	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/25/2014	10/23/2014	10/23/2014	Closing Sale	1	9,675,000	2.570000		20,318	142,000		20,318					121,683			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1654.3 139402800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	04/28/2014	04/28/2014	Closing Sale	134	212,811	1583	5,919		9,560		5,919		(3,566)			3,641			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1676.00 140237700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/23/2014	06/23/2014	Closing Sale	980	1,560,772	1592	39,489		81,909		39,489		(40,685)			42,420			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1682.74 140238200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/30/2014	06/30/2014	Closing Sale	2,430	3,902,554	1606	85,076		185,764		85,076		(95,528)			100,689			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1713.33 140237200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/16/2014	06/16/2014	Closing Sale	266	432,059	1627	8,863		23,001		8,863		(13,259)			14,138			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1728.39 139403300 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/14/2014	05/14/2014	Closing Sale	773	1,270,093	1644	26,959		65,400		26,959		(35,334)			38,441			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1731.52 139404800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/28/2014	05/28/2014	Closing Sale	1,045	1,735,062	1660	29,296		74,689		29,296		(40,402)			45,392			0001
JPMORGAN CHASE BANK NA S&P 500 Asian UpStk 1745.15 139404300 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/21/2014	05/21/2014	Closing Sale	2,465	4,113,795	1669	66,150		187,284		66,150		(104,955)			121,135			0001

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JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 140238700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/16/2014	06/16/2014	Closing Sale	301	490,166	1627	10,188		21,508		10,188		(8,306)			11,321			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1,762.78 143163800 .100	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2013	10/07/2014	10/07/2014	Closing Sale	4,773	8,000,003	1676	199,200		413,622		199,200		(104,184)			214,422			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1666.32 140239200 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/23/2014	06/23/2014	Closing Sale	3,224	5,133,994	1592	125,349		238,221		125,349		(84,756)			112,872			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1667.85 139402300 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	04/28/2014	04/28/2014	Closing Sale	123	196,035	1590	5,525		9,611		5,525		(3,330)			4,086			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1684.02 140239700 .062	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2013	06/30/2014	06/30/2014	Closing Sale	3,803	6,109,165	1606	145,398		295,668		145,398		(110,191)			150,270			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1688.25 139403800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/07/2014	05/07/2014	Closing Sale	453	736,934	1626	14,975		28,232		14,975		(10,281)			13,257			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1717.43 139405300 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/14/2014	05/14/2014	Closing Sale	2,158	3,561,038	1650	69,458		144,764		69,458		(55,542)			75,306			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1723.01 139405800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/28/2014	05/28/2014	Closing Sale	3,119	5,177,893	1660	92,013		196,347		92,013		(73,960)			104,334			0001
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1732.98 139401800 .052	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/29/2013	05/21/2014	05/21/2014	Closing Sale	4,621	7,713,739	1669	133,048		294,933		133,048		(114,514)			161,885			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian Up Stk 474.71 146036500 .010	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2014	11/28/2014	11/28/2014	Closing Sale	2,837	1,302,822	459.230000		21,250	254		21,250					(20,996)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian Up Stk 482.39 146037100 .010	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2014	12/09/2014	12/09/2014	Expiration	2,976	1,383,581	464.960000		19,795			19,795					(19,795)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian Up Stk 489.07 146037700 .010	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2014	12/23/2014	12/23/2014	Expiration	1,726	812,161	470.570000		9,784			9,784					(9,784)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 475.17 139420400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2013	05/14/2014	05/14/2014	Closing Sale	3,084	1,410,401	457.370000	24,660		46,769		24,660		(10,255)			22,109			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 472.24 139419900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2013	04/28/2014	04/28/2014	Closing Sale	1,684	765,649	454.580000	13,914		26,781		13,914		(6,090)			12,867			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 487.59 143489000 .101	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/29/2014	09/29/2014	Closing Sale	2,441	1,146,784	469.820000	24,509		6,842		24,509		10,189			(17,667)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 490.10 141155600 .073	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/30/2013	07/14/2014	07/14/2014	Closing Sale	3,282	1,544,078	470.440000	31,371		16,652		31,371		16,712			(14,719)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 491.60 143489600 .101	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	10/14/2014	10/14/2014	Expiration	1,821	864,470	474.840000	16,293				16,293		8,408			(16,293)			0001
JPMORGAN CHASE BANK NA S&P GSCI Asian UpStk 499.26 143488400 .101	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/15/2014	09/15/2014	Expiration	1,751	841,485	480.530000	14,593				14,593		10,082			(14,593)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro Up Stk 476.81 146038300 .010	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2014	11/28/2014	11/28/2014	Expiration	995	457,301	459.830000		8,877			8,877					(8,877)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro Up Stk 480.79 146039500 .010	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2014	12/08/2014	12/08/2014	Expiration	1,396	648,968	464.910000		11,194			11,194					(11,194)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro Up Stk 487.29 146040100 .010	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/03/2014	12/29/2014	12/29/2014	Expiration	1,567	737,396	470.590000		12,040			12,040					(12,040)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 470.45 139420900 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2013	04/28/2014	04/28/2014	Closing Sale	884	403,292	456.130000	7,373		12,661		7,373		(438)			5,288			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 471.78 139421400 .053	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2013	05/14/2014	05/14/2014	Closing Sale	3,912	1,787,679	456.930000	33,487		58,099		33,487		(1,470)			24,612			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 484.64 143491400 .101	Equity Indexed Annuity	Exh 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/29/2014	09/29/2014	Expiration	1,172	550,423	469.660000	10,397				10,397		1,689			(10,397)			0001

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JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 485.66 141156100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/30/2013	07/21/2014	07/21/2014	Closing Sale	1,988	935,389	470.610000	17,759		13,113		17,759		3,847			(4,646)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 488.25 143490800 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/22/2014	09/22/2014	Expiration	1,753	824,877	470.420000	17,643				17,643		2,879			(17,643)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 489.27 143492000 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	10/07/2014	10/07/2014	Expiration	717	339,602	473.940000	6,321				6,321		1,314			(6,321)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 490.00 143492600 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	10/14/2014	10/14/2014	Expiration	807	383,718	475.440000	6,807				6,807		1,553			(6,807)			0001
JPMORGAN CHASE BANK NA S&P GSCI Euro UpStk 497.63 143490200 .101	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2013	09/08/2014	09/08/2014	Expiration	1,478	711,092	481.150000	12,997				12,997		4,088			(12,997)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 8/14/14 10y .0253 161623100 .080	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/04/2014	08/14/2014	08/14/2014	Expiration	1	15,583,150	2.530000					9,350					(9,350)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 8/14/14 10y .0253 161624900 .080	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/04/2014	08/14/2014	08/14/2014	Expiration	1	12,749,850	2.530000					7,650					(7,650)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 8/21/14 10y .0253 161625500 .080	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/04/2014	08/21/2014	08/21/2014	Expiration	1	12,749,850	2.530000			13,069		13,069					(13,069)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 8/21/14 10y .0253 161623700 .080	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/04/2014	08/21/2014	08/21/2014	Expiration	1	15,583,150	2.530000			15,973		15,973					(15,973)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 8/28/14 10y .0253 161624300 .080	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/04/2014	08/28/2014	08/28/2014	Closing Sale	1	15,583,150	2.530000			24,543	65,300	24,543					40,757			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 8/28/14 10y .0253 161626100 .080	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/04/2014	08/28/2014	08/28/2014	Closing Sale	1	12,749,850	2.530000			20,081	53,400	20,081					33,319			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 9/11/14 10y .0245 163473700 .090	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/03/2014	09/11/2014	09/11/2014	Expiration	1	15,583,150	2.450000			14,025		14,025					(14,025)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 9/11/14 10y .0245 163474300 .090	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/03/2014	09/11/2014	09/11/2014	Expiration	1	12,749,850	2.450000			11,475		11,475					(11,475)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 9/18/14 10y .0245 163475500 .090	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/03/2014	09/18/2014	09/18/2014	Expiration	1	12,749,850	2.450000			22,950		22,950					(22,950)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 9/18/14 10y .0245 163474900 .090	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/03/2014	09/18/2014	09/18/2014	Expiration	1	15,583,150	2.450000			28,050		28,050					(28,050)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 9/25/14 10y .0245 163476100 .090	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/03/2014	09/25/2014	09/25/2014	Expiration	1	15,583,150	2.450000			35,062		35,062					(35,062)			0001
MORGAN STANLEY & CO. INTERNATI Rec Swaption 9/25/14 10y .0245 163476700 .090	Forcasted Bond Purchase	N/A	Interest Rate.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/03/2014	09/25/2014	09/25/2014	Expiration	1	12,749,850	2.450000			28,687		28,687					(28,687)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 12/31/2014 Strike 105 135924300 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/15/2013	12/31/2014	12/31/2014	Closing Sale	1	24,000,000	105.000000	1,194,000		1,533,753		1,194,000		474,892			339,753			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian Up Stk 1,954.85 145958100 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/30/2013	12/29/2014	12/29/2014	Closing Sale	2,725	5,017,634	1841	113,403		284,531		113,403		(5,779)			171,127			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1611.16 139069100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	04/15/2014	04/15/2014	Closing Sale	125	193,317	1543	6,352		8,545		6,352		(2,191)			2,193			0001

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MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1626.13 138123600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/28/2014	03/28/2014	Closing Sale	663	1,040,640	1569	16,944		37,761		16,944		(20,773)			20,817			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1638.79 138124100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	04/08/2014	04/08/2014	Closing Sale	1,889	2,952,155	1563	62,723		143,012		62,723		(79,975)			80,288			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1657.37 139070100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	04/22/2014	04/22/2014	Closing Sale	422	658,813	1563	26,277		40,001		26,277		(13,706)			13,724			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1678.04 139070600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	04/28/2014	04/28/2014	Closing Sale	930	1,482,790	1594	45,807		78,559		45,807		(32,610)			32,752			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1686.78 140459400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/30/2014	06/30/2014	Closing Sale	1,116	1,793,042	1606	49,440		89,860		49,440		(38,984)			40,420			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1693.28 140458900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/16/2014	06/16/2014	Closing Sale	476	771,329	1621	17,858		34,587		17,858		(16,190)			16,730			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1702.43 139979400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	06/16/2014	Closing Sale	1,866	3,035,316	1627	68,982		141,249		68,982		(69,370)			72,266			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1703.89 138841000 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/08/2013	05/07/2014	05/07/2014	Closing Sale	3,804	6,184,388	1626	122,322		296,409		122,322		(169,984)			174,088			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1718.65 139979900 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/17/2013	06/09/2014	06/09/2014	Closing Sale	687	1,128,378	1643	22,686		51,682		22,686		(26,970)			28,996			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1718.72 139071100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	05/07/2014	05/07/2014	Closing Sale	602	978,064	1626	26,058		55,798		26,058		(28,347)			29,740			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1728.29 140459900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	07/07/2014	07/07/2014	Closing Sale	1,624	2,663,763	1640	63,328		142,617		63,328		(71,085)			79,290			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1739.34 139072100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	05/14/2014	Closing Sale	3,359	5,543,079	1650	118,900		298,929		118,900		(163,149)			180,029			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1763.38 141168100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/30/2013	07/28/2014	07/28/2014	Closing Sale	2,264	3,815,065	1685	73,253		176,681		73,253		(79,453)			103,428			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1782.44 142857300 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/30/2013	09/29/2014	09/29/2014	Closing Sale	2,973	5,000,005	1682	119,000		299,991		119,000		(132,362)			180,991			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1888.07 144833700 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/22/2013	11/14/2014	11/14/2014	Closing Sale	422	756,519	1791	17,107		41,172		17,107		(5,025)			24,065			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1901.31 144840900 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/22/2013	11/21/2014	11/21/2014	Closing Sale	2,162	3,881,981	1796	89,362		227,967		89,362		(28,914)			138,604			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro Up Stk 1,936.25 145958700 .123	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/30/2013	12/29/2014	12/29/2014	Closing Sale	7,489	13,787,203	1841	336,392		712,774		336,392		(4,464)			376,382			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpSt 1680.93 140473900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/30/2014	06/30/2014	Closing Sale	3,292	5,287,440	1606	138,318		245,728		138,318		(73,867)			107,409			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpSt 1721.10 140474400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	07/07/2014	07/07/2014	Closing Sale	3,847	6,310,341	1640	155,868		310,197		155,868		(100,626)			154,329			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1600.00 139072600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	04/07/2014	04/07/2014	Closing Sale	132	203,563	1538	5,492		8,165		5,492		(2,338)			2,673			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1618.27 138127100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/28/2014	03/28/2014	Closing Sale	1,657	2,600,415	1569	41,230		81,334		41,230		(36,594)			40,104			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1622.62 138126100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/20/2014	03/20/2014	Closing Sale	28	43,784	1559	916		1,795		916		(814)			879			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1627.56 138127600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	04/07/2014	04/07/2014	Closing Sale	5,102	7,974,893	1563	165,154		329,032		165,154		(147,349)			163,878			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1628.49 139073600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	04/21/2014	04/21/2014	Closing Sale	716	1,118,031	1563	29,766		47,218		29,766		(14,632)			17,452			0001

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MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1653.31 140472900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/20/2014	06/20/2014	Closing Sale	154	244,740	1588	6,010		10,035		6,010		(2,879)			4,025			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1662.28 138840000 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/08/2013	04/28/2014	04/28/2014	Closing Sale	1,476	2,351,451	1594	52,839		101,326		52,839		(40,193)			48,487			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1668.55 140473400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/23/2014	06/23/2014	Closing Sale	751	1,195,485	1592	33,362		57,146		33,362		(16,787)			23,783			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1668.69 139074600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	04/28/2014	04/28/2014	Closing Sale	157	250,101	1594	6,741		11,783		6,741		(4,052)			5,042			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1692.08 138840500 .050	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/08/2013	05/07/2014	05/07/2014	Closing Sale	7,659	12,454,024	1626	245,793		506,445		245,793		(204,403)			260,652			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1694.10 139075100 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	05/07/2014	05/07/2014	Closing Sale	1,643	2,671,664	1626	58,561		111,963		58,561		(40,869)			53,402			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1695.69 139980400 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/17/2013	06/16/2014	06/16/2014	Closing Sale	4,849	7,887,753	1627	173,055		334,376		173,055		(113,811)			161,321			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1705.88 140472400 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/16/2014	06/16/2014	Closing Sale	232	377,483	1627	9,660		18,367		9,660		(6,009)			8,707			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1708.35 139980900 .061	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/17/2013	06/09/2014	06/09/2014	Closing Sale	917	1,506,963	1643	29,472		59,577		29,472		(21,150)			30,105			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1709.93 140471900 .070	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/09/2013	06/09/2014	06/09/2014	Closing Sale	237	389,777	1643	8,026		15,784		8,026		(5,373)			7,758			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1718.75 139075600 .051	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/15/2013	05/14/2014	05/14/2014	Closing Sale	4,522	7,462,293	1650	147,452		309,327		147,452		(118,546)			161,876			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1765.63 142858500 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/30/2013	09/29/2014	09/29/2014	Closing Sale	8,623	14,500,006	1682	345,100		725,022		345,100		(189,441)			379,922			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1769.56 141169600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/30/2013	07/28/2014	07/28/2014	Closing Sale	5,378	9,063,553	1685	215,224		452,981		215,224		(130,511)			237,757			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1773.14 141168600 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/30/2013	07/14/2014	07/14/2014	Closing Sale	631	1,061,994	1683	26,990		57,212		26,990		(17,008)			30,222			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1780.91 141169100 .073	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/30/2013	07/21/2014	07/21/2014	Closing Sale	2,886	4,892,655	1696	111,789		246,374		111,789		(73,546)			134,585			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1798.94 142855500 .093	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/30/2013	09/22/2014	09/22/2014	Closing Sale	2,378	4,046,618	1702	101,032		230,883		101,032		(62,143)			129,851			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1838.09 144841500 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/22/2013	11/07/2014	11/07/2014	Closing Sale	513	895,607	1747	26,056		46,617		26,056		(3,489)			20,561			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1879.80 144842700 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/22/2013	11/21/2014	11/21/2014	Closing Sale	6,767	12,152,355	1796	276,361		568,082		276,361		(43,114)			291,722			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1885.89 144842100 .112	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/22/2013	11/14/2014	11/14/2014	Closing Sale	2,050	3,670,341	1791	94,617		195,281		94,617		(15,221)			100,664			0001
ROYAL BANK OF CANADA Rec Swaption 3/13/14 10y .027 148447800 .030	Forcasted Bond Purchase	N/A	Interest Rate.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/13/2014	03/13/2014	Expiration	1	7,333,150	2.700000			8,286		8,286					(8,286)			0001
ROYAL BANK OF CANADA Rec Swaption 3/13/14 10y .027 148444200 .030	Forcasted Bond Purchase	N/A	Interest Rate.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/13/2014	03/13/2014	Expiration	1	5,999,850	2.700000			6,780		6,780					(6,780)			0001
ROYAL BANK OF CANADA Rec Swaption 3/13/14 7y .0213 148447200 .030	Forcasted Bond Purchase	N/A	Interest Rate.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/13/2014	03/13/2014	Expiration	1	11,000,000	2.130000			7,810		7,810					(7,810)			0001
ROYAL BANK OF CANADA Rec Swaption 3/13/14 7y .0213 148443600 .030	Forcasted Bond Purchase	N/A	Interest Rate.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/13/2014	03/13/2014	Expiration	1	9,000,000	2.130000			6,390		6,390					(6,390)			0001
ROYAL BANK OF CANADA Rec Swaption 3/20/14 10y .027 148445400 .030	Forcasted Bond Purchase	N/A	Interest Rate.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/20/2014	03/20/2014	Expiration	1	5,999,850	2.700000		10,980			10,980					(10,980)			0001

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ROYAL BANK OF CANADA Rec Swaption 3/20/14 10y .027 148449000 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/20/2014	03/20/2014	Expiration	1	7,333,150	2.700000		13,420			13,420					(13,420)			0001
ROYAL BANK OF CANADA Rec Swaption 3/20/14 7y .0213 148448400 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/20/2014	03/20/2014	Expiration	1	11,000,000	2.130000		12,650			12,650					(12,650)			0001
ROYAL BANK OF CANADA Rec Swaption 3/20/14 7y .0213 148444800 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/20/2014	03/20/2014	Expiration	1	9,000,000	2.130000		10,350			10,350					(10,350)			0001
ROYAL BANK OF CANADA Rec Swaption 3/27/14 10y .027 148450200 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/27/2014	03/27/2014	Expiration	1	7,333,150	2.700000		16,426			16,426					(16,426)			0001
ROYAL BANK OF CANADA Rec Swaption 3/27/14 10y .027 148446600 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/27/2014	03/27/2014	Expiration	1	5,999,850	2.700000		13,440			13,440					(13,440)			0001
ROYAL BANK OF CANADA Rec Swaption 3/27/14 7y .0213 148449600 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/27/2014	03/27/2014	Expiration	1	11,000,000	2.130000		14,740			14,740					(14,740)			0001
ROYAL BANK OF CANADA Rec Swaption 3/27/14 7y .0213 148446000 .030	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/04/2014	03/27/2014	03/27/2014	Expiration	1	9,000,000	2.130000		12,060			12,060					(12,060)			0001
ROYAL BANK OF CANADA Rec Swaption 5/15/14 10y .0266 151375400 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/15/2014	05/15/2014	Closing Sale	1	5,500,000	2.660000		6,600	42,185		6,600					35,585			0001
ROYAL BANK OF CANADA Rec Swaption 5/15/14 10y .0266 151378400 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/15/2014	05/15/2014	Closing Sale	1	4,500,000	2.660000		5,400	34,515		5,400					29,115			0001
ROYAL BANK OF CANADA Rec Swaption 5/15/14 7y .0219 151374200 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/15/2014	05/15/2014	Closing Sale	1	8,250,000	2.190000		8,250	44,550		8,250					36,300			0001
ROYAL BANK OF CANADA Rec Swaption 5/15/14 7y .0219 151374800 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/15/2014	05/15/2014	Closing Sale	1	6,750,000	2.190000		6,750	36,450		6,750					29,700			0001
ROYAL BANK OF CANADA Rec Swaption 5/22/14 10y .0266 151379600 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/22/2014	05/22/2014	Closing Sale	1	4,500,000	2.660000		7,200	8,595		7,200					1,395			0001
ROYAL BANK OF CANADA Rec Swaption 5/22/14 10y .0266 151377800 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/22/2014	05/22/2014	Closing Sale	1	5,500,000	2.660000		8,800	10,505		8,800					1,705			0001
ROYAL BANK OF CANADA Rec Swaption 5/22/14 7y .0219 151376600 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/22/2014	05/22/2014	Closing Sale	1	8,250,000	2.190000		9,900	18,700		9,900					8,800			0001
ROYAL BANK OF CANADA Rec Swaption 5/22/14 7y .0219 151377200 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/22/2014	05/22/2014	Closing Sale	1	6,750,000	2.190000		8,100	15,300		8,100					7,200			0001
ROYAL BANK OF CANADA Rec Swaption 5/29/14 10y .0266 151382600 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/29/2014	05/29/2014	Closing Sale	1	4,500,000	2.660000		14,850	65,158		14,850					50,308			0001
ROYAL BANK OF CANADA Rec Swaption 5/29/14 10y .0266 151381400 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/29/2014	05/29/2014	Closing Sale	1	5,500,000	2.660000		18,150	79,638		18,150					61,488			0001
ROYAL BANK OF CANADA Rec Swaption 5/29/14 7y .0219 151380800 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/29/2014	05/29/2014	Closing Sale	1	6,750,000	2.190000		9,450	71,231		9,450					61,781			0001
ROYAL BANK OF CANADA Rec Swaption 5/29/14 7y .0219 151380200 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/29/2014	05/29/2014	Closing Sale	1	8,250,000	2.190000		11,550	87,060		11,550					75,504			0001
ROYAL BANK OF CANADA Rec Swaption 5/8/14 10y .0266 151373000 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/08/2014	05/08/2014	Expiration	1	5,500,000	2.660000		4,400			4,400					(4,400)			0001
ROYAL BANK OF CANADA Rec Swaption 5/8/14 10y .0266 151373600 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/08/2014	05/08/2014	Expiration	1	4,500,000	2.660000		3,600			3,600					(3,600)			0001
ROYAL BANK OF CANADA Rec Swaption 5/8/14 7y .0219 151371800 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/08/2014	05/08/2014	Expiration	1	8,250,000	2.190000		5,500			5,500					(5,500)			0001
ROYAL BANK OF CANADA Rec Swaption 5/8/14 7y .0219 151372400 .050	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/01/2014	05/08/2014	05/08/2014	Expiration	1	6,750,000	2.190000		4,500			4,500					(4,500)			0001
ROYAL BANK OF CANADA Rec Swptn 11/13/14 10y .023075 166587700 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	11/13/2014	11/13/2014	Expiration	1	9,675,000	2.307500		14,222			14,222					(14,222)			0001

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ROYAL BANK OF CANADA Rec Swptn 11/13/14 10y .023075 166584100 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	11/13/2014	11/13/2014	Expiration	1	11,825,000	2.307500		17,383			17,383					(17,383)			0001
ROYAL BANK OF CANADA Rec Swptn 11/20/14 10y .023075 166584700 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	11/20/2014	11/20/2014	Expiration	1	11,825,000	2.307500		25,069			25,069					(25,069)			0001
ROYAL BANK OF CANADA Rec Swptn 11/20/14 10y .023075 166588900 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	11/20/2014	11/20/2014	Expiration	1	9,675,000	2.307500		20,511			20,511					(20,511)			0001
ROYAL BANK OF CANADA Rec Swptn 11/6/14 10y .023075 166583500 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	11/06/2014	11/06/2014	Expiration	1	11,825,000	2.307500		7,686			7,686					(7,686)			0001
ROYAL BANK OF CANADA Rec Swptn 11/6/14 10y .023075 166586500 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	11/06/2014	11/06/2014	Expiration	1	9,675,000	2.307500		6,289			6,289					(6,289)			0001
ROYAL BANK OF CANADA Rec Swptn 12/2/14 10y .023075 166585300 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	12/02/2014	12/02/2014	Expiration	1	11,825,000	2.307500		32,362			32,362					(32,362)			0001
ROYAL BANK OF CANADA Rec Swptn 12/2/14 10y .023075 166590100 .103	Forcasted Bond Purchase	N/A	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/30/2014	12/02/2014	12/02/2014	Expiration	1	9,675,000	2.307500		26,478			26,478					(26,478)			0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												23,985,138	2,155,508	52,262,683		26,140,646	XXX	(13,893,113)			26,122,043			XXX
0149999. Subtotal - Purchased Options - Hedging Other												23,985,138	2,155,508	52,262,683		26,140,646	XXX	(13,893,113)			26,122,043			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												23,985,138	2,155,508	52,262,683		26,140,646	XXX	(13,893,113)			26,122,043			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												23,985,138	2,155,508	52,262,683		26,140,646	XXX	(13,893,113)			26,122,043			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,680.92 146437600 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	06/30/2014	06/30/2014	Closing Purchase	263	422,693	1606		(19,252)	(19,642)		(19,252)					(389)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,687.99 146436400 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	06/16/2014	06/16/2014	Closing Purchase	356	578,791	1627		(21,352)	(21,796)		(21,352)					(445)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,707.74 146438200 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	08/28/2014	08/28/2014	Closing Purchase	628	1,027,278	1635		(43,228)	(45,729)		(43,228)					(2,501)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,761.43 146438800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	09/09/2014	09/09/2014	Closing Purchase	238	398,552	1672		(18,861)	(21,390)		(18,861)					(2,530)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,851.24 146439400 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	11/07/2014	11/07/2014	Closing Purchase	959	1,675,692	1747		(67,885)	(99,833)		(67,885)					(31,948)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Asian Up Stk 1,970.65 147502700 .021	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	12/29/2014	12/29/2014	Closing Purchase	280	515,868	1841		(6,708)	(29,253)		(6,708)					(22,545)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,613.66 146443600 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	04/21/2014	04/21/2014	Closing Purchase	419	654,719	1563		(20,385)	(21,437)		(20,385)					(1,052)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,634.02 146442400 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	04/07/2014	04/07/2014	Closing Purchase	326	509,670	1563		(22,150)	(23,135)		(22,150)					(985)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,672.89 146448400 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	06/16/2014	06/16/2014	Closing Purchase	353	574,756	1627		(14,221)	(16,309)		(14,221)					(2,088)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,676.93 146449000 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	06/30/2014	06/30/2014	Closing Purchase	783	1,258,360	1606		(48,210)	(55,347)		(48,210)					(7,137)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,677.40 146444800 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	05/07/2014	05/07/2014	Closing Purchase	715	1,163,065	1626		(33,291)	(36,796)		(33,291)					(3,505)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,714.27 146446600 .011	Equity Indexed Annuity	Exh 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	05/14/2014	05/14/2014	Closing Purchase	678	1,118,980	1650		(37,834)	(43,346)		(37,834)					(5,512)			0001

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

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,752.52 146450200 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	09/08/2014	09/08/2014	Closing Purchase	433	723,767	1672		(26,432)	(34,987)		(26,432)					(8,555)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,782.55 150819500 .041	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/16/2014	10/07/2014	10/07/2014	Closing Purchase	2,388	4,001,904	1676		(195,043)	(254,112)		(195,043)					(59,069)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,876.90 146450800 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	11/14/2014	11/14/2014	Closing Purchase	394	705,110	1791		(18,791)	(33,975)		(18,791)					(15,184)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,888.90 146451400 .011	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/15/2014	11/21/2014	11/21/2014	Closing Purchase	356	638,963	1796		(17,811)	(33,107)		(17,811)					(15,296)			0001
CREDIT SUISSE INTERNATIONAL S&P 500 Euro Up Stk 1,997.57 147497900 .021	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/10/2014	12/29/2014	12/29/2014	Closing Purchase	220	405,882	1841		(10,986)	(34,502)		(10,986)					(23,516)			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 494.03 138551400 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	03/07/2014	03/07/2014	Expiration	693	327,000	471.630000	(1,415)				(1,415)		(1,401)			1,415			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Asian UpStk 495.58 138551900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	03/14/2014	03/14/2014	Expiration	619	293,002	473.110000	(2,407)				(2,407)		(2,397)			2,407			0001
CREDIT SUISSE INTERNATIONAL S&P GSCI ER Euro UpStk 492.03 138550900 .042	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2013	03/14/2014	03/14/2014	Closing Purchase	2,163	1,023,200	473.110000	(6,851)		(10,977)		(6,851)		4,136			(4,126)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1,630.60 138122100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/07/2014	03/07/2014	Closing Purchase	1,839	2,839,863	1544	(72,621)		(158,778)		(72,621)		86,093			(86,156)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1595.23 138121600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	02/28/2014	02/28/2014	Closing Purchase	2,084	3,157,048	1515	(97,337)		(167,890)		(97,337)		70,530			(70,554)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1632.33 138123100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/21/2014	03/21/2014	Closing Purchase	2,986	4,615,558	1546	(119,136)		(258,367)		(119,136)		139,010			(139,231)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 1647.62 138122600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/14/2014	03/14/2014	Closing Purchase	1,762	2,754,239	1563	(58,600)		(148,686)		(58,600)		89,926			(90,085)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1584.77 138124600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	02/28/2014	02/28/2014	Closing Purchase	2,586	3,916,735	1515	(103,925)		(181,242)		(103,925)		74,466			(77,317)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1616.62 138125100 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/07/2014	03/07/2014	Closing Purchase	2,808	4,336,251	1544	(104,766)		(203,185)		(104,766)		93,240			(98,420)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1621.19 138126600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/21/2014	03/21/2014	Closing Purchase	3,006	4,646,397	1546	(115,544)		(226,609)		(115,544)		103,058			(111,065)			0001
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1635.6 138125600 .040	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	04/09/2013	03/14/2014	03/14/2014	Closing Purchase	2,988	4,670,697	1563	(103,350)		(216,231)		(103,350)		105,153			(112,881)			0001
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(785,952)	(622,440)	(2,396,661)		(1,408,392)	XXX	761,814			(988,270)			XXX
0569999. Subtotal - Written Options - Hedging Other												(785,952)	(622,440)	(2,396,661)		(1,408,392)	XXX	761,814			(988,270)			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												(785,952)	(622,440)	(2,396,661)		(1,408,392)	XXX	761,814			(988,270)			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												(785,952)	(622,440)	(2,396,661)		(1,408,392)	XXX	761,814			(988,270)			XXX
CHICAGO MERCANTILE EXCHAN Variable Rate Interest Rate Swap-CLR	Multiple	N/A	Interest Rate.	CME SNZ20JULFK8MNNCL00F39	02/07/2014	07/15/2016	02/07/2014	Swap Close		100,000	0.238900/ (L)		31								(31)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	N/A	Interest Rate.	CME SNZ20JULFK8MNNCL00F39	04/22/2014	04/24/2016	04/25/2014	Swap Close		50,000	0.543500/ (L)													100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR	Multiple	N/A	Interest Rate.	CME SNZ20JULFK8MNNCL00F39	04/22/2014	04/24/2016	04/25/2014	Swap Close		50,000	0.543500/ (L)													100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate													31				XXX				(31)			XXX

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0909999. Subtotal - Swaps - Hedging Effective													31				XXX				(31)			XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate													31				XXX				(31)			XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps													31				XXX				(31)			XXX
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/26/2014	03/27/2014	03/27/2014	Sale		156,869	0.731454			787								787			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/21/2014	03/27/2014	03/27/2014	Sale		5,049,845	0.724806			(20,786)								(20,786)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/24/2014	04/29/2014	04/29/2014	Sale		5,049,545	0.724849			5,867								5,867			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHM4AIIY05GPNY79	05/13/2014	05/28/2014	05/28/2014	Sale		11,342,254	0.729599			(95,298)								(95,298)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHM4AIIY05GPNY79	05/14/2014	05/28/2014	05/28/2014	Sale		5,018,181	0.729380			(43,658)								(43,658)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/12/2014	09/17/2014	09/17/2014	Sale		1,601,994	0.772787			(9,307)								(9,307)			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/09/2014	12/17/2014	12/17/2014	Sale		1,743,343	0.807070			(6,824)								(6,824)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/17/2013	01/23/2014	01/23/2014	Sale		10,952,356	0.615856			269,425					(217,375)			269,425			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/14/2014	01/23/2014	01/23/2014	Sale		3,954,553	0.607549			42,627								42,627			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHM4AIIY05GPNY79	12/19/2013	01/23/2014	01/23/2014	Sale		7,515,112	0.611152			126,056					(90,614)			126,056			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/17/2014	01/23/2014	01/23/2014	Sale		5,669,401	0.608535			70,415								70,415			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/22/2014	02/20/2014	02/20/2014	Sale		5,720,141	0.603137			24,506								24,506			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/14/2014	02/20/2014	02/20/2014	Sale		997,173	0.598578			(3,298)								(3,298)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/13/2014	03/21/2014	03/21/2014	Sale		2,840,687	0.599503			(33,122)								(33,122)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/21/2014	03/27/2014	03/27/2014	Sale		985,199	0.605853			6,288								6,288			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/24/2014	04/29/2014	04/29/2014	Sale		1,002,139	0.595612			2,241								2,241			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/14/2014	05/28/2014	05/28/2014	Sale		1,025,440	0.596158			(3,856)								(3,856)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHM4AIIY05GPNY79	05/14/2014	05/28/2014	05/28/2014	Sale		7,658,333	0.596089			(29,682)								(29,682)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/29/2014	06/05/2014	06/05/2014	Sale		2,429,361	0.598100			14,585								14,585			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/11/2014	06/18/2014	06/18/2014	Sale		2,438,134	0.595948			31,094								31,094			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/13/2014	06/23/2014	06/23/2014	Sale		3,262,725	0.589998			14,973								14,973			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/23/2014	07/30/2014	07/30/2014	Sale		28,939,516	0.588117			(153,893)								(153,893)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/30/2014	07/30/2014	07/30/2014	Sale		2,295,677	0.584970			(24,427)								(24,427)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/23/2014	07/30/2014	07/30/2014	Sale		16,081,045	0.588117			(85,515)								(85,515)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/30/2014	07/30/2014	07/30/2014	Sale		7,186,466	0.584970			(76,468)								(76,468)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2014	09/17/2014	09/17/2014	Sale		2,360,651	0.615508			4,251								4,251			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2014	09/17/2014	09/17/2014	Sale		3,127,497	0.615508			5,633								5,633			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/23/2014	10/30/2014	10/30/2014	Sale		24,406,489	0.623169			(68,442)								(68,442)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/20/2014	11/26/2014	11/26/2014	Sale		717,572	0.636509			3,714								3,714			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/06/2014	11/26/2014	11/26/2014	Sale		8,091,933	0.628911			(55,212)								(55,212)			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: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHIM4AIIYO5GPNY79	11/10/2014	11/26/2014	11/26/2014	Sale		7,923,636	0.630187			(38,099)							(38,099)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/20/2014	11/26/2014	11/26/2014	Sale		8,077,495	0.636509			41,805							41,805			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/06/2014	11/26/2014	11/26/2014	Sale		8,073,009	0.628911			(55,083)							(55,083)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHIM4AIIYO5GPNY79	11/10/2014	11/26/2014	11/26/2014	Sale		7,919,504	0.630187			(38,080)							(38,080)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2014	12/17/2014	12/17/2014	Sale		3,009,843	0.639568			(11,656)							(11,656)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/08/2014	12/17/2014	12/17/2014	Sale		2,271,845	0.639568			(8,798)							(8,798)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/19/2014	03/27/2014	03/27/2014	Sale		5,187,837	0.727645			1,121							1,121			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/21/2014	04/29/2014	04/29/2014	Sale		5,049,483	0.724858			(5,929)							(5,929)			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/12/2014	05/28/2014	05/28/2014	Sale		11,384,036	0.726921			137,080							137,080			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/24/2014	05/28/2014	05/28/2014	Sale		5,049,058	0.724919			74,535							74,535			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2014	09/17/2014	09/17/2014	Sale		661,325	0.734889			36,086							36,086			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/30/2014	09/17/2014	09/17/2014	Sale		1,029,646	0.730348			62,198							62,198			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/11/2014	12/17/2014	12/17/2014	Sale		1,603,210	0.772201			75,270							75,270			0030
Long: U.S. Dollar Short: EURO	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/30/2014	12/17/2014	12/17/2014	Sale		213,290	0.792349			4,710							4,710			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHIM4AIIYO5GPNY79	12/16/2013	01/23/2014	01/23/2014	Sale		14,938,503	0.612354			(280,458)				209,868			(280,458)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	BNP PARIBAS 74KKBLHIM4AIIYO5GPNY79	12/16/2013	01/23/2014	01/23/2014	Sale		13,134,397	0.612354			(246,587)				184,522			(246,587)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/06/2014	02/20/2014	02/20/2014	Sale		972,315	0.613881			(21,560)							(21,560)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/17/2014	02/20/2014	02/20/2014	Sale		5,668,173	0.608667			(76,473)							(76,473)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/12/2013	03/21/2014	03/21/2014	Sale		2,791,868	0.609986			(15,698)				27,088			(15,698)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/14/2014	03/27/2014	03/27/2014	Sale		996,909	0.598736			5,422							5,422			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/21/2014	04/29/2014	04/29/2014	Sale		984,945	0.606009			(19,435)							(19,435)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/15/2014	05/28/2014	05/28/2014	Sale		24,204	0.596513			77							77			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/24/2014	05/28/2014	05/28/2014	Sale		1,001,922	0.595741			4,465							4,465			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/12/2014	05/28/2014	05/28/2014	Sale		7,704,431	0.592522			75,780							75,780			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2014	06/05/2014	06/05/2014	Sale		1,619,840	0.597590			(8,336)							(8,336)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/27/2014	06/05/2014	06/05/2014	Sale		805,593	0.602041			(10,177)							(10,177)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/29/2014	06/18/2014	06/18/2014	Sale		2,429,115	0.598160			(40,113)							(40,113)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2014	06/23/2014	06/23/2014	Sale		3,208,725	0.599927			(68,973)							(68,973)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/23/2014	07/30/2014	07/30/2014	Sale		28,944,111	0.588024			158,489							158,489			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/25/2014	07/30/2014	07/30/2014	Sale		2,280,196	0.588941			8,946							8,946			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/25/2014	07/30/2014	07/30/2014	Sale		7,138,004	0.588941			28,006							28,006			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/23/2014	07/30/2014	07/30/2014	Sale		16,083,599	0.588024			88,069							88,069			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/11/2014	09/17/2014	09/17/2014	Sale		2,436,398	0.596372			71,495							71,495			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/13/2014	09/17/2014	09/17/2014	Sale		3,260,230	0.590449			127,100							127,100			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/20/2014	10/30/2014	10/30/2014	Sale		24,529,442	0.620046			191,395							191,395			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/14/2014	11/26/2014	11/26/2014	Sale		715,987	0.637919			(5,299)							(5,299)			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/03/2014	11/26/2014	11/26/2014	Sale		16,136,429	0.624827			214,177							214,177			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: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/23/2014	11/26/2014	11/26/2014	Sale		24,400,862	0.623313			382,212							382,212			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/11/2014	12/17/2014	12/17/2014	Sale		3,125,103	0.615980			126,915							126,915			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Stock	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/12/2014	12/17/2014	12/17/2014	Sale		2,358,844	0.615980			95,796							95,796			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/19/2014	12/29/2014	12/29/2014	Sale		2,612,438	0.637699			27,217							27,217			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/20/2014	12/29/2014	12/29/2014	Sale		717,385	0.636675			8,614							8,614			0030
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/20/2014	12/29/2014	12/29/2014	Sale		8,075,392	0.636675			96,967							96,967			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/23/2014	12/29/2014	12/29/2014	Sale		3,309,170	0.641457			(15,177)							(15,177)			0030
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Bond	Sch D 1	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/23/2014	12/29/2014	12/29/2014	Sale		8,015,187	0.641457			(36,761)							(36,761)			0030
FX Covers	Various	Various	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/31/2014	12/31/2014	12/31/2014	Sale		5,582,326	Various			6,887							6,887			0020
FX Covers	Various	Various	Currency	CITIGROUP GLOBAL MARKETS MBNUM2BPBDO7JBLYG310	08/06/2014	08/11/2014	08/11/2014	Sale		228,095	0.593556			793							793			0020
FX Covers	Various	Various	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2014	12/31/2014	12/31/2014	Sale		1,596,936	Various			(5,221)							(5,221)			0020
FX Covers	Various	Various	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/31/2014	12/31/2014	12/31/2014	Sale		2,386,528	Various			15,352							15,352			0020
FX Covers	Various	Various	Currency	JPMORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/31/2014	12/31/2014	12/31/2014	Sale		128,911,206	Various			(96,197)							(96,197)			0020
FX Covers	Various	Various	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/31/2014	12/31/2014	12/31/2014	Sale		2,447,587	Various			(852)							(852)			0020
FX Covers	Various	Various	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/26/2014	11/26/2014	Sale		29,359,000	0.636943			174,845							174,845			0020
FX Covers	Various	Various	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	12/31/2014	12/31/2014	12/31/2014	Sale		522,639	Various			(1,320)							(1,320)			0020
FX Covers	Various	Various	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2014	12/31/2014	12/31/2014	Sale		2,824,188	Various			(3,773)							(3,773)			0020
1229999. Subtotal - Forwards - Hedging Other														1,144,443			XXX	113,489			1,144,443			XXX
1269999. Subtotal - Forwards														1,144,443			XXX	113,489			1,144,443			XXX
1399999. Subtotal - Hedging Effective													31				XXX				(31)			XXX
1409999. Subtotal - Hedging Other												23,199,186	1,533,068	51,010,465		24,732,254	XXX	(13,017,810)			26,278,216			XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												23,199,186	1,533,099	51,010,465		24,732,254	XXX	(13,017,810)			26,278,185			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
GIF5	5	1,250	GOLDMAN SACHS IDX S&P 500 E-MINI	Equity Index Annuities	EXH 5	Equity/Index	01/16/2015	CME SNZ20JLFK8MNNCLQ0F39	12/29/2014	434.5600	419.2500	(19,138)					(19,138)	(19,138)	35,000	0010	250
ESH5	15	750	FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCLQ0F39	12/29/2014	2,085.2500	2,052.4000	(24,638)					(24,638)	(24,638)	69,000	0010	50
1289999. Subtotal - Long Futures - Hedging Other												(43,775)					(43,776)	(43,776)	104,000	XXX	XXX
1329999. Subtotal - Long Futures												(43,775)					(43,776)	(43,776)	104,000	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												(43,775)					(43,776)	(43,776)	104,000	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												(43,775)					(43,776)	(43,776)	104,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CREDIT SUISSE SECURITIES (USA) LLC	207,556	510,704	718,260
Total Net Cash Deposits	207,556	510,704	718,260

(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 customer 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
GIF4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/16/2014	CME SNZ20JLFK8MNNCL00F39	12/23/2013	635.3500	01/03/2014	619.1000	Closing Sale	(4,063)	(4,063)			0001	250
GIF4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/16/2014	CME SNZ20JLFK8MNNCL00F39	12/30/2013	636.2500	01/03/2014	619.1000	Closing Sale	(4,288)	(4,288)			0001	250
GIK4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	05/15/2014	CME SNZ20JLFK8MNNCL00F39	04/21/2014	660.1000	04/30/2014	652.4500	Closing Sale	(3,825)	(3,825)			0001	250
GIK4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	05/15/2014	CME SNZ20JLFK8MNNCL00F39	04/28/2014	655.2000	04/30/2014	652.4500	Closing Sale	(688)	(688)			0001	250
GIN4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	07/16/2014	CME SNZ20JLFK8MNNCL00F39	06/16/2014	661.0000	07/02/2014	654.7500	Closing Sale	(3,125)	(3,125)			0001	250
GIN4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	07/16/2014	CME SNZ20JLFK8MNNCL00F39	06/24/2014	666.1000	07/02/2014	654.8000	Closing Sale	(5,650)	(5,650)			0001	250
GIU4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	09/16/2014	CME SNZ20JLFK8MNNCL00F39	08/07/2014	618.3500	08/28/2014	607.2000	Closing Sale	(5,575)	(5,575)			0001	250
GIU4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	09/16/2014	CME SNZ20JLFK8MNNCL00F39	08/14/2014	605.0000	08/28/2014	607.2000	Closing Sale	550	550			0001	250
GIU4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	09/16/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	604.5000	08/28/2014	607.2000	Closing Sale	1,350	1,350			0001	250
GIU4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	09/16/2014	CME SNZ20JLFK8MNNCL00F39	08/26/2014	603.7500	08/28/2014	607.2000	Closing Sale	863	863			0001	250
GIV4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	10/15/2014	CME SNZ20JLFK8MNNCL00F39	09/15/2014	586.7000	09/26/2014	579.7500	Closing Sale	(3,475)	(3,475)			0001	250
GIV4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	10/15/2014	CME SNZ20JLFK8MNNCL00F39	09/22/2014	577.9000	09/26/2014	579.7500	Closing Sale	463	463			0001	250
GIV4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	10/15/2014	CME SNZ20JLFK8MNNCL00F39	10/08/2014	562.3000	10/10/2014	549.5000	Closing Sale	(3,200)	(3,200)			0001	250
GIX4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	10/10/2014	549.9500	10/30/2014	541.0000	Closing Sale	(2,238)	(2,238)			0001	250
GIX4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	533.9000	10/30/2014	541.0000	Closing Sale	1,775	1,775			0001	250
GIX4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	10/21/2014	541.3500	10/30/2014	541.0000	Closing Sale	(88)	(88)			0001	250
GIX4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	540.1000	10/30/2014	541.0000	Closing Sale	225	225			0001	250
GIX4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	10/29/2014	545.9500	10/30/2014	541.0000	Closing Sale	(1,238)	(1,238)			0001	250
GIZ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	12/15/2014	CME SNZ20JLFK8MNNCL00F39	11/10/2014	536.8000	12/03/2014	483.0000	Closing Sale	(13,450)	(13,450)			0001	250
GIZ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	12/15/2014	CME SNZ20JLFK8MNNCL00F39	11/24/2014	520.7500	12/03/2014	483.0000	Closing Sale	(9,438)	(9,438)			0001	250
GIZ4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	12/15/2014	CME SNZ20JLFK8MNNCL00F39	11/28/2014	493.7500	12/03/2014	483.0000	Closing Sale	(5,375)	(5,375)			0001	250
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/08/2014	1,830.5000	01/22/2014	1,839.5000	Closing Sale	900	900			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/08/2014	1,831.7500	01/22/2014	1,839.5000	Closing Sale	775	775			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/14/2014	1,817.0000	01/22/2014	1,839.5000	Closing Sale	2,250	2,250			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/14/2014	1,831.0000	01/22/2014	1,839.5000	Closing Sale	1,275	1,275			0001	50
ESH4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/14/2014	1,833.2500	01/22/2014	1,839.5000	Closing Sale	1,563	1,563			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/15/2014	1,842.7500	01/22/2014	1,839.5000	Closing Sale	(650)	(650)			0001	50
ESH4	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/22/2014	1,839.5000	Closing Sale	500	500			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/23/2014	1,814.7500	Closing Sale	(4,700)	(4,700)			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/24/2014	1,781.5000	Closing Sale	(2,838)	(2,838)			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/24/2014	1,788.5000	Closing Sale	(2,488)	(2,488)			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/24/2014	1,793.0000	Closing Sale	(2,263)	(2,263)			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/24/2014	1,799.7500	Closing Sale	(1,925)	(1,925)			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/27/2014	1,776.2500	Closing Sale	(9,300)	(9,300)			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/29/2014	1,767.7500	Closing Sale	(3,525)	(3,525)			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/29/2014	1,768.5000	Closing Sale	(3,488)	(3,488)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/29/2014	1,776.5000	Closing Sale	(6,175)	(6,175)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	01/31/2014	1,780.0000	Closing Sale	(5,825)	(5,825)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/21/2014	1,838.2500	02/03/2014	1,741.2500	Closing Sale	(9,700)	(9,700)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/22/2014	1,839.0000	02/03/2014	1,745.5000	Closing Sale	(9,350)	(9,350)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/22/2014	1,839.0000	02/03/2014	1,745.5000	Closing Sale	(9,350)	(9,350)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/28/2014	1,785.7500	02/04/2014	1,749.0000	Closing Sale	(3,675)	(3,675)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/28/2014	1,786.5000	02/04/2014	1,749.0000	Closing Sale	(3,750)	(3,750)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/28/2014	1,786.5000	02/05/2014	1,740.0000	Closing Sale	(4,650)	(4,650)			0001	50
ESH4	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/28/2014	1,786.5000	02/10/2014	1,792.7500	Closing Sale	2,813	2,813			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/30/2014	1,788.7500	02/10/2014	1,792.7500	Closing Sale	400	400			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/30/2014	1,793.0000	02/10/2014	1,792.7500	Closing Sale	(25)	(25)			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	01/30/2014	1,781.2500	02/10/2014	1,792.7500	Closing Sale	1,725	1,725			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/05/2014	1,747.5000	02/10/2014	1,792.7500	Closing Sale	2,263	2,263			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/06/2014	1,763.5000	02/10/2014	1,792.7500	Closing Sale	2,925	2,925			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/06/2014	1,766.5000	02/10/2014	1,792.7500	Closing Sale	2,625	2,625			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,789.2500	02/10/2014	1,792.7500	Closing Sale	175	175			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,782.0000	02/10/2014	1,792.7500	Closing Sale	1,613	1,613			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,789.2500	02/13/2014	1,805.2500	Closing Sale	800	800			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,793.0000	02/13/2014	1,805.2500	Closing Sale	613	613			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,793.0000	02/18/2014	1,837.2500	Closing Sale	2,213	2,213			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,791.7500	02/18/2014	1,837.2500	Closing Sale	2,275	2,275			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,791.7500	02/19/2014	1,827.0000	Closing Sale	7,050	7,050			0001	50
ESH4	29	1,450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,791.7500	02/19/2014	1,841.0000	Closing Sale	71,413	71,413			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,792.0000	02/24/2014	1,855.7500	Closing Sale	6,375	6,375			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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH4	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/07/2014	1,791.7500	02/24/2014	1,855.7500	Closing Sale	41,600	41,600			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/10/2014	1,794.0000	02/24/2014	1,855.7500	Closing Sale	9,263	9,263			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/10/2014	1,789.7500	02/24/2014	1,855.7500	Closing Sale	13,200	13,200			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/11/2014	1,813.7500	02/24/2014	1,855.7500	Closing Sale	2,100	2,100			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/11/2014	1,816.0000	02/24/2014	1,855.7500	Closing Sale	3,975	3,975			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/11/2014	1,810.0000	02/24/2014	1,855.7500	Closing Sale	6,863	6,863			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/12/2014	1,821.2500	02/24/2014	1,855.7500	Closing Sale	1,725	1,725			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/13/2014	1,825.2500	02/24/2014	1,855.7500	Closing Sale	1,525	1,525			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/13/2014	1,818.7500	02/24/2014	1,855.7500	Closing Sale	7,400	7,400			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/14/2014	1,837.7500	02/24/2014	1,855.7500	Closing Sale	3,600	3,600			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/14/2014	1,835.0000	02/24/2014	1,855.7500	Closing Sale	4,150	4,150			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/14/2014	1,835.0000	03/03/2014	1,841.5000	Closing Sale	650	650			0001	50
ESH4	14	700	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/14/2014	1,835.0000	03/03/2014	1,842.5000	Closing Sale	5,250	5,250			0001	50
ESH4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/21/2014	1,834.0000	03/03/2014	1,842.5000	Closing Sale	1,700	1,700			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/21/2014	1,834.0000	03/04/2014	1,864.7500	Closing Sale	3,075	3,075			0001	50
ESH4	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/21/2014	1,834.0000	03/07/2014	1,875.5000	Closing Sale	26,975	26,975			0001	50
ESH4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/21/2014	1,834.0000	03/19/2014	1,872.2500	Closing Sale	13,388	13,388			0001	50
ESH4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/24/2014	1,844.2500	03/19/2014	1,872.2500	Closing Sale	7,000	7,000			0001	50
ESH4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/28/2014	1,857.7500	03/19/2014	1,872.2500	Closing Sale	725	725			0001	50
ESH4	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/28/2014	1,857.7500	03/19/2014	1,872.5000	Closing Sale	5,900	5,900			0001	50
ESH4	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/28/2014	1,858.5000	03/19/2014	1,872.5000	Closing Sale	6,300	6,300			0001	50
ESH4	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	02/28/2014	1,860.5000	03/19/2014	1,872.5000	Closing Sale	5,400	5,400			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/07/2014	1,869.7500	03/27/2014	1,841.7500	Closing Sale	(2,800)	(2,800)			0001	50
ESM4	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/07/2014	1,869.7500	03/31/2014	1,864.5000	Closing Sale	(2,888)	(2,888)			0001	50
ESM4	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/14/2014	1,833.5000	03/31/2014	1,864.5000	Closing Sale	27,900	27,900			0001	50
ESM4	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/19/2014	1,865.5000	03/31/2014	1,864.5000	Closing Sale	(650)	(650)			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	1,872.7500	03/31/2014	1,864.2500	Closing Sale	(850)	(850)			0001	50
ESM4	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	1,856.7500	03/31/2014	1,864.5000	Closing Sale	6,200	6,200			0001	50
ESM4	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	1,856.7500	04/08/2014	1,842.5000	Closing Sale	(6,413)	(6,413)			0001	50
ESM4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/24/2014	1,849.2500	04/08/2014	1,842.5000	Closing Sale	(1,688)	(1,688)			0001	50
ESM4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/28/2014	1,849.0000	04/08/2014	1,842.5000	Closing Sale	(4,875)	(4,875)			0001	50
ESM4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/28/2014	1,849.5000	04/15/2014	1,819.0000	Closing Sale	(6,100)	(6,100)			0001	50
ESM4	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	03/28/2014	1,849.0000	04/15/2014	1,819.0000	Closing Sale	(15,000)	(15,000)			0001	50
ESM4	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/07/2014	1,838.2500	04/15/2014	1,819.0000	Closing Sale	(7,700)	(7,700)			0001	50
ESM4	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/07/2014	1,838.2500	04/22/2014	1,874.0000	Closing Sale	19,663	19,663			0001	50
ESM4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/07/2014	1,838.2500	04/29/2014	1,870.0000	Closing Sale	1,588	1,588			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/08/2014	1,845.5000	04/29/2014	1,870.0000	Closing Sale	2,450	2,450			0001	50
ESM4	18	900	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/14/2014	1,823.5000	04/29/2014	1,870.0000	Closing Sale	41,850	41,850			0001	50
ESM4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/21/2014	1,865.2500	04/29/2014	1,870.0000	Closing Sale	3,563	3,563			0001	50
ESM4	20	1,000	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/21/2014	1,865.2500	05/08/2014	1,882.0000	Closing Sale	16,750	16,750			0001	50
ESM4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/28/2014	1,863.7500	05/08/2014	1,882.0000	Closing Sale	913	913			0001	50
ESM4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/28/2014	1,863.7500	05/15/2014	1,864.0000	Closing Sale	188	188			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/28/2014	1,863.7500	05/22/2014	1,892.2500	Closing Sale	2,850	2,850			0001	50
ESM4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	04/29/2014	1,871.5000	05/22/2014	1,892.2500	Closing Sale	3,113	3,113			0001	50
ESM4	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/07/2014	1,873.7500	05/22/2014	1,892.2500	Closing Sale	22,200	22,200			0001	50
ESM4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/07/2014	1,873.7500	05/29/2014	1,913.5000	Closing Sale	13,913	13,913			0001	50
ESM4	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/14/2014	1,885.5000	05/29/2014	1,913.5000	Closing Sale	22,400	22,400			0001	50
ESM4	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/21/2014	1,885.2500	05/29/2014	1,913.5000	Closing Sale	22,600	22,600			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/28/2014	1,907.5000	05/29/2014	1,913.5000	Closing Sale	600	600			0001	50
ESM4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/15/2014	1,867.7500	05/29/2014	1,913.5000	Closing Sale	11,438	11,438			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/28/2014	1,907.5000	05/30/2014	1,918.5000	Closing Sale	1,100	1,100			0001	50
ESM4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/28/2014	1,907.5000	05/30/2014	1,920.5000	Closing Sale	1,300	1,300			0001	50
ESM4	38	1,900	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	05/28/2014	1,907.5000	06/10/2014	1,947.5000	Closing Sale	76,000	76,000			0001	50
ESM4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	06/20/2014	CME SNZ20JLFK8MNNCL00F39	06/02/2014	1,923.2500	06/10/2014	1,947.5000	Closing Sale	7,275	7,275			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/05/2014	1,931.5000	06/10/2014	1,943.2500	Closing Sale	1,175	1,175			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/09/2014	1,942.7500	06/10/2014	1,943.2500	Closing Sale	75	75			0001	50
ESU4	35	1,750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/09/2014	1,942.7500	06/10/2014	1,940.2500	Closing Sale	(4,375)	(4,375)			0001	50
ESU4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/09/2014	1,942.5000	06/17/2014	1,933.7500	Closing Sale	(438)	(438)			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/09/2014	1,942.7500	06/17/2014	1,933.7500	Closing Sale	(1,350)	(1,350)			0001	50
ESU4	45	2,250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/09/2014	1,942.7500	06/17/2014	1,932.0000	Closing Sale	(24,188)	(24,188)			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
ESU4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/10/2014	1,939.5000	06/17/2014	1,932.0000	Closing Sale	(2,250)	(2,250)			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/16/2014	1,929.5000	06/17/2014	1,932.0000	Closing Sale	500	500			0001	50
ESU4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/16/2014	1,929.5000	06/24/2014	1,950.7500	Closing Sale	7,438	7,438			0001	50
ESU4	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/16/2014	1,929.5000	07/01/2014	1,964.5000	Closing Sale	17,500	17,500			0001	50
ESU4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/16/2014	1,929.5000	07/08/2014	1,958.0000	Closing Sale	8,550	8,550			0001	50
ESU4	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/16/2014	1,929.5000	07/08/2014	1,955.0000	Closing Sale	30,600	30,600			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/18/2014	1,947.5000	07/08/2014	1,955.0000	Closing Sale	1,500	1,500			0001	50
ESU4	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/23/2014	1,954.0000	07/08/2014	1,955.0000	Closing Sale	800	800			0001	50
ESU4	17	850	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/30/2014	1,953.2500	07/08/2014	1,955.0000	Closing Sale	1,488	1,488			0001	50
ESU4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	06/30/2014	1,953.2500	07/15/2014	1,962.2500	Closing Sale	450	450			0001	50
ESU4	54	2,700	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/07/2014	1,971.2500	07/15/2014	1,962.2500	Closing Sale	(24,300)	(24,300)			0001	50
ESU4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/14/2014	1,971.0000	07/15/2014	1,962.2500	Closing Sale	(2,625)	(2,625)			0001	50
ESU4	62	3,100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/14/2014	1,971.0000	07/22/2014	1,979.2500	Closing Sale	25,575	25,575			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/15/2014	1,964.0000	07/22/2014	1,979.2500	Closing Sale	2,288	2,288			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/21/2014	1,967.7500	07/22/2014	1,979.2500	Closing Sale	1,150	1,150			0001	50
ESU4	61	3,050	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/21/2014	1,967.7500	07/29/2014	1,974.7500	Closing Sale	21,350	21,350			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/22/2014	1,975.0000	07/29/2014	1,974.7500	Closing Sale	(25)	(25)			0001	50
ESU4	23	1,150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	07/29/2014	1,974.7500	Closing Sale	2,013	2,013			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	07/31/2014	1,932.5000	Closing Sale	(4,050)	(4,050)			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	07/31/2014	1,937.0000	Closing Sale	(3,600)	(3,600)			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	07/31/2014	1,929.2500	Closing Sale	(8,750)	(8,750)			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/01/2014	1,916.5000	Closing Sale	(8,475)	(8,475)			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/01/2014	1,919.2500	Closing Sale	(8,063)	(8,063)			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/05/2014	1,911.2500	Closing Sale	(6,175)	(6,175)			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/05/2014	1,923.0000	Closing Sale	(5,000)	(5,000)			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/06/2014	1,904.7500	Closing Sale	(10,238)	(10,238)			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/07/2014	1,903.2500	Closing Sale	(6,975)	(6,975)			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/07/2014	1,906.5000	Closing Sale	(6,650)	(6,650)			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/07/2014	1,899.7500	Closing Sale	(10,988)	(10,988)			0001	50
ESU4	17	850	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/08/2014	1,913.0000	Closing Sale	(51,000)	(51,000)			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/15/2014	1,952.2500	Closing Sale	(3,113)	(3,113)			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/28/2014	1,973.0000	08/15/2014	1,946.5000	Closing Sale	(5,300)	(5,300)			0001	50
ESU4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	07/29/2014	1,965.2500	08/15/2014	1,946.5000	Closing Sale	(14,063)	(14,063)			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/04/2014	1,934.7500	08/15/2014	1,946.5000	Closing Sale	2,350	2,350			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/06/2014	1,921.7500	08/15/2014	1,946.5000	Closing Sale	3,713	3,713			0001	50
ESU4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/07/2014	1,904.7500	08/15/2014	1,946.5000	Closing Sale	12,525	12,525			0001	50
ESU4	19	950	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/07/2014	1,904.7500	08/15/2014	1,944.5000	Closing Sale	37,763	37,763			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/08/2014	1,927.2500	08/15/2014	1,944.5000	Closing Sale	1,725	1,725			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/08/2014	1,919.2500	08/15/2014	1,944.5000	Closing Sale	2,525	2,525			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/11/2014	1,939.2500	08/15/2014	1,944.5000	Closing Sale	525	525			0001	50
ESU4	23	1,150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/14/2014	1,952.0000	08/15/2014	1,944.5000	Closing Sale	(8,625)	(8,625)			0001	50
ESU4	59	2,950	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/14/2014	1,952.0000	08/22/2014	1,985.2500	Closing Sale	98,088	98,088			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/18/2014	1,967.7500	08/22/2014	1,985.2500	Closing Sale	3,500	3,500			0001	50
ESU4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/19/2014	1,979.2500	08/22/2014	1,985.2500	Closing Sale	600	600			0001	50
ESU4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	1,989.2500	08/22/2014	1,987.0000	Closing Sale	(450)	(450)			0001	50
ESU4	24	1,200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	1,989.2500	08/22/2014	1,985.2500	Closing Sale	(4,800)	(4,800)			0001	50
ESU4	22	1,100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	1,989.2500	08/27/2014	1,997.5000	Closing Sale	9,075	9,075			0001	50
ESU4	30	1,500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	1,989.2500	08/29/2014	2,000.2500	Closing Sale	16,500	16,500			0001	50
ESU4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	1,989.2500	08/29/2014	2,000.0000	Closing Sale	1,613	1,613			0001	50
ESU4	9	450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/21/2014	1,989.2500	09/09/2014	1,992.7500	Closing Sale	1,575	1,575			0001	50
ESU4	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/25/2014	1,998.7500	09/09/2014	1,992.7500	Closing Sale	(3,000)	(3,000)			0001	50
ESU4	36	1,800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	09/19/2014	CME SNZ20JLFK8MNNCL00F39	08/28/2014	1,997.0000	09/09/2014	1,992.7500	Closing Sale	(7,650)	(7,650)			0001	50
ESZ4	48	2,400	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/08/2014	1,992.5000	09/09/2014	1,983.0000	Closing Sale	(22,800)	(22,800)			0001	50
ESZ4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/08/2014	1,992.5000	09/12/2014	1,974.0000	Closing Sale	(5,550)	(5,550)			0001	50
ESZ4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/08/2014	1,992.2500	09/16/2014	1,978.2500	Closing Sale	(2,800)	(2,800)			0001	50
ESZ4	32	1,600	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/08/2014	1,992.5000	09/16/2014	1,978.2500	Closing Sale	(22,800)	(22,800)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/12/2014	1,977.0000	09/16/2014	1,978.2500	Closing Sale	125	125			0001	50
ESZ4	49	2,450	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/15/2014	1,975.7500	09/16/2014	1,978.2500	Closing Sale	6,125	6,125			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/15/2014	1,975.7500	09/19/2014	2,004.2500	Closing Sale	2,850	2,850			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/15/2014	1,975.7500	09/22/2014	1,988.0000	Closing Sale	1,225	1,225			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
ESZ4	27	1,350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/15/2014	1,975.7500	09/23/2014	1,984.5000	Closing Sale	11,813	11,813			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/16/2014	1,993.5000	09/23/2014	1,984.5000	Closing Sale	(900)	(900)			0001	50
ESZ4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/16/2014	1,988.7500	09/23/2014	1,984.5000	Closing Sale	(850)	(850)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/17/2014	1,998.2500	09/23/2014	1,984.5000	Closing Sale	(1,375)	(1,375)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/18/2014	2,002.0000	09/23/2014	1,984.5000	Closing Sale	(1,750)	(1,750)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/19/2014	2,008.7500	09/23/2014	1,984.5000	Closing Sale	(2,425)	(2,425)			0001	50
ESZ4	63	3,150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/22/2014	1,986.7500	09/23/2014	1,984.5000	Closing Sale	(7,088)	(7,088)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/22/2014	1,986.7500	09/25/2014	1,961.2500	Closing Sale	(2,550)	(2,550)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/22/2014	1,986.7500	09/25/2014	1,961.0000	Closing Sale	(3,863)	(3,863)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/22/2014	1,986.7500	09/25/2014	1,965.5000	Closing Sale	(5,313)	(5,313)			0001	50
ESZ4	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/22/2014	1,986.7500	09/26/2014	1,975.2500	Closing Sale	(7,475)	(7,475)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/23/2014	1,975.0000	09/26/2014	1,975.2500	Closing Sale	38	38			0001	50
ESZ4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/23/2014	1,975.0000	09/30/2014	1,967.2500	Closing Sale	(2,713)	(2,713)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/24/2014	1,990.2500	09/30/2014	1,967.2500	Closing Sale	(5,750)	(5,750)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/26/2014	1,960.7500	09/30/2014	1,967.2500	Closing Sale	325	325			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/26/2014	1,972.5000	10/01/2014	1,945.5000	Closing Sale	(2,700)	(2,700)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/26/2014	1,960.7500	10/01/2014	1,936.0000	Closing Sale	(2,475)	(2,475)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/26/2014	1,977.7500	10/01/2014	1,950.5000	Closing Sale	(2,725)	(2,725)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/26/2014	1,977.7500	10/02/2014	1,920.5000	Closing Sale	(8,588)	(8,588)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/29/2014	1,969.5000	10/02/2014	1,933.7500	Closing Sale	(3,575)	(3,575)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/29/2014	1,969.5000	10/07/2014	1,928.5000	Closing Sale	(4,100)	(4,100)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/29/2014	1,969.5000	10/07/2014	1,935.0000	Closing Sale	(3,450)	(3,450)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/29/2014	1,969.5000	10/07/2014	1,937.0000	Closing Sale	(4,875)	(4,875)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	09/29/2014	1,969.5000	10/07/2014	1,942.0000	Closing Sale	(6,875)	(6,875)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/02/2014	1,926.7500	10/07/2014	1,942.0000	Closing Sale	763	763			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/02/2014	1,926.7500	10/09/2014	1,933.7500	Closing Sale	350	350			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/02/2014	1,936.5000	10/09/2014	1,933.7500	Closing Sale	(275)	(275)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/03/2014	1,950.2500	10/09/2014	1,933.7500	Closing Sale	(825)	(825)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/03/2014	1,950.2500	10/09/2014	1,941.0000	Closing Sale	(463)	(463)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/03/2014	1,958.7500	10/09/2014	1,941.0000	Closing Sale	(1,775)	(1,775)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/03/2014	1,962.2500	10/09/2014	1,941.0000	Closing Sale	(1,063)	(1,063)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/03/2014	1,962.2500	10/09/2014	1,954.7500	Closing Sale	(375)	(375)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/03/2014	1,962.2500	10/09/2014	1,954.7500	Closing Sale	(750)	(750)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/07/2014	1,927.2500	10/09/2014	1,954.7500	Closing Sale	1,375	1,375			0001	50
ESZ4	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/07/2014	1,927.2500	10/09/2014	1,949.0000	Closing Sale	13,050	13,050			0001	50
ESZ4	13	650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/07/2014	1,927.2500	10/09/2014	1,935.5000	Closing Sale	5,363	5,363			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/07/2014	1,950.0000	10/09/2014	1,935.5000	Closing Sale	(2,175)	(2,175)			0001	50
ESZ4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/08/2014	1,951.0000	10/09/2014	1,935.5000	Closing Sale	(3,100)	(3,100)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/08/2014	1,951.0000	10/13/2014	1,871.7500	Closing Sale	(7,925)	(7,925)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/08/2014	1,962.2500	10/13/2014	1,871.7500	Closing Sale	(13,575)	(13,575)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/08/2014	1,962.2500	10/15/2014	1,855.0000	Closing Sale	(10,725)	(10,725)			0001	50
ESZ4	12	600	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/14/2014	1,873.0000	10/15/2014	1,855.0000	Closing Sale	(10,800)	(10,800)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/21/2014	1,921.7500	10/21/2014	1,930.0000	Closing Sale	2,063	2,063			0001	50
ESZ4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/21/2014	1,934.2500	10/22/2014	1,925.5000	Closing Sale	(6,563)	(6,563)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/23/2014	1,939.0000	10/27/2014	1,946.7500	Closing Sale	775	775			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/23/2014	1,939.0000	10/28/2014	1,970.2500	Closing Sale	1,563	1,563			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/23/2014	1,946.7500	10/28/2014	1,970.2500	Closing Sale	3,525	3,525			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/23/2014	1,948.7500	10/28/2014	1,970.2500	Closing Sale	3,225	3,225			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/24/2014	1,955.2500	10/28/2014	1,970.2500	Closing Sale	750	750			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,967.7500	10/28/2014	1,970.2500	Closing Sale	250	250			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,968.7500	10/29/2014	1,977.7500	Closing Sale	900	900			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,978.0000	10/29/2014	1,965.5000	Closing Sale	(1,875)	(1,875)			0001	50
ESZ4	11	550	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,978.0000	10/29/2014	1,977.7500	Closing Sale	(138)	(138)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,978.0000	11/04/2014	2,003.0000	Closing Sale	2,500	2,500			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,978.0000	11/10/2014	2,032.7500	Closing Sale	5,475	5,475			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/28/2014	1,978.0000	11/10/2014	2,028.5000	Closing Sale	7,575	7,575			0001	50
ESZ4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/29/2014	1,976.0000	11/10/2014	2,028.5000	Closing Sale	18,375	18,375			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/29/2014	1,980.2500	11/10/2014	2,028.5000	Closing Sale	4,825	4,825			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/30/2014	1,983.5000	11/10/2014	2,028.5000	Closing Sale	4,500	4,500			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/30/2014	1,993.2500	11/10/2014	2,028.5000	Closing Sale	3,525	3,525			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
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/31/2014	2,010.5000	11/10/2014	2,028.5000	Closing Sale	1,800	1,800			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/05/2014	2,018.5000	11/17/2014	2,036.5000	Closing Sale	1,800	1,800			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/06/2014	2,026.2500	11/17/2014	2,036.5000	Closing Sale	1,025	1,025			0001	50
ESZ4	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/07/2014	2,027.2500	11/17/2014	2,036.5000	Closing Sale	4,625	4,625			0001	50
ESZ4	10	500	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/07/2014	2,028.0000	11/17/2014	2,036.5000	Closing Sale	4,250	4,250			0001	50
ESZ4	8	400	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/10/2014	2,028.0000	11/17/2014	2,036.5000	Closing Sale	3,400	3,400			0001	50
ESZ4	23	1,150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/14/2014	2,036.7500	11/17/2014	2,036.5000	Closing Sale	(288)	(288)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/14/2014	2,036.7500	11/24/2014	2,067.5000	Closing Sale	3,075	3,075			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/17/2014	2,038.5000	11/24/2014	2,067.5000	Closing Sale	2,900	2,900			0001	50
ESZ4	19	950	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/17/2014	2,038.5000	11/24/2014	2,065.0000	Closing Sale	25,175	25,175			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/20/2014	2,051.2500	11/24/2014	2,065.0000	Closing Sale	2,063	2,063			0001	50
ESZ4	16	800	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	11/24/2014	2,065.0000	Closing Sale	3,400	3,400			0001	50
ESZ4	46	2,300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	11/24/2014	2,065.2500	Closing Sale	10,350	10,350			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	11/25/2014	2,069.0000	Closing Sale	825	825			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	11/26/2014	2,066.7500	Closing Sale	600	600			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	12/01/2014	2,049.2500	Closing Sale	(1,150)	(1,150)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	12/01/2014	2,052.5000	Closing Sale	(2,063)	(2,063)			0001	50
ESZ4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/21/2014	2,060.7500	12/01/2014	2,052.2500	Closing Sale	(6,375)	(6,375)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/24/2014	2,065.7500	12/01/2014	2,052.2500	Closing Sale	(2,025)	(2,025)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/28/2014	2,065.2500	12/01/2014	2,052.2500	Closing Sale	(3,250)	(3,250)			0001	50
ESZ4	33	1,650	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/28/2014	2,065.2500	12/01/2014	2,051.7500	Closing Sale	(22,275)	(22,275)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/28/2014	2,065.2500	12/08/2014	2,056.0000	Closing Sale	(925)	(925)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/28/2014	2,065.2500	12/08/2014	2,066.7500	Closing Sale	150	150			0001	50
ESZ4	15	750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	11/28/2014	2,065.2500	12/09/2014	2,053.0000	Closing Sale	(9,188)	(9,188)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	12/03/2014	2,071.0000	12/09/2014	2,053.0000	Closing Sale	(1,800)	(1,800)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	12/03/2014	2,075.2500	12/09/2014	2,053.0000	Closing Sale	(2,225)	(2,225)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	12/11/2014	2,047.0000	12/11/2014	2,025.5000	Closing Sale	(3,225)	(3,225)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	12/11/2014	2,054.0000	12/12/2014	2,021.2500	Closing Sale	(3,275)	(3,275)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/09/2014	2,046.0000	Closing Sale	(775)	(775)			0001	50
ESH5	21	1,050	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/09/2014	2,046.5000	Closing Sale	(7,613)	(7,613)			0001	50
ESH5	26	1,300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/09/2014	2,046.7500	Closing Sale	(9,100)	(9,100)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/10/2014	2,022.2500	Closing Sale	(3,150)	(3,150)			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/10/2014	2,027.2500	Closing Sale	(5,300)	(5,300)			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/12/2014	1,994.0000	Closing Sale	(5,975)	(5,975)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/12/2014	2,008.5000	Closing Sale	(6,788)	(6,788)			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/12/2014	2,000.0000	Closing Sale	(10,750)	(10,750)			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/08/2014	2,053.7500	12/16/2014	1,968.2500	Closing Sale	(4,275)	(4,275)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/15/2014	1,983.2500	12/16/2014	1,968.2500	Closing Sale	(2,250)	(2,250)			0001	50
ESH5	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/15/2014	1,983.2500	12/16/2014	1,989.0000	Closing Sale	1,725	1,725			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/17/2014	1,993.2500	12/19/2014	2,066.7500	Closing Sale	3,675	3,675			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/17/2014	1,993.2500	12/19/2014	2,069.5000	Closing Sale	3,813	3,813			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/17/2014	1,993.2500	12/22/2014	2,069.7500	Closing Sale	3,825	3,825			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/17/2014	2,002.5000	12/22/2014	2,069.7500	Closing Sale	10,088	10,088			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	01/02/2014	1,822.2500	Closing Sale	(2,275)	(2,275)			0001	50
ESH4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	01/02/2014	1,831.7500	Closing Sale	(1,325)	(1,325)			0001	50
ESH4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	01/07/2014	1,831.2500	Closing Sale	(4,813)	(4,813)			0001	50
ESH4	7	350	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	01/08/2014	1,833.5000	Closing Sale	(4,025)	(4,025)			0001	50
ESH4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	01/13/2014	1,812.5000	Closing Sale	(4,875)	(4,875)			0001	50
ESH4	6	300	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/31/2013	1,845.0000	01/22/2014	1,839.5000	Closing Sale	(1,650)	(1,650)			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/18/2014	2,041.5000	12/22/2014	2,069.7500	Closing Sale	1,413	1,413			0001	50
ESH5	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/18/2014	2,043.0000	12/22/2014	2,069.7500	Closing Sale	1,338	1,338			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/18/2014	2,049.5000	12/22/2014	2,069.7500	Closing Sale	2,025	2,025			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/18/2014	2,033.7500	12/22/2014	2,069.7500	Closing Sale	5,400	5,400			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/19/2014	2,065.2500	12/23/2014	2,080.0000	Closing Sale	1,475	1,475			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/19/2014	2,073.0000	12/23/2014	2,080.0000	Closing Sale	700	700			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/22/2014	2,072.0000	12/23/2014	2,080.0000	Closing Sale	800	800			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/22/2014	2,072.0000	12/23/2014	2,079.0000	Closing Sale	700	700			0001	50
ESH5	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/22/2014	2,075.5000	12/23/2014	2,079.0000	Closing Sale	875	875			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/23/2014	2,078.7500	12/30/2014	2,079.5000	Closing Sale	150	150			0001	50
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/22/2014	2,075.5000	12/30/2014	2,073.5000	Closing Sale	(400)	(400)			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
ESH5	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/22/2014	2,075.5000	12/30/2014	2,079.5000	Closing Sale	800	800			0001	50
ESH5	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/26/2014	2,086.0000	12/30/2014	2,079.5000	Closing Sale	(650)	(650)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,086.0000	12/30/2014	2,079.5000	Closing Sale	(975)	(975)			0001	50
ESH5	51	2,550	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/29/2014	2,085.2500	12/30/2014	2,079.5000	Closing Sale	(14,663)	(14,663)			0001	50
1289999. Subtotal - Long Futures - Hedging Other														335,051	335,051			XXX	XXX
1329999. Subtotal - Long Futures														335,051	335,051			XXX	XXX
GIF4	3	750	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/16/2014	CME SNZ20JLFK8MNNCL00F39	01/03/2014	618.6500	01/13/2014	609.9500	Closing Purchase	6,525	6,525			0001	250
GIG4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	02/18/2014	CME SNZ20JLFK8MNNCL00F39	01/13/2014	609.4500	01/22/2014	619.7500	Closing Purchase	(2,575)	(2,575)			0001	250
GIG4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	02/18/2014	CME SNZ20JLFK8MNNCL00F39	01/13/2014	609.4500	02/05/2014	624.7500	Closing Purchase	(3,825)	(3,825)			0001	250
GIG4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	02/18/2014	CME SNZ20JLFK8MNNCL00F39	01/13/2014	609.4500	02/07/2014	635.9000	Closing Purchase	(6,613)	(6,613)			0001	250
GIG4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	02/18/2014	CME SNZ20JLFK8MNNCL00F39	01/13/2014	608.5000	02/18/2014	652.7660	Closing Purchase	(11,067)	(11,067)			0001	250
GIG4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	02/18/2014	CME SNZ20JLFK8MNNCL00F39	01/13/2014	609.9000	02/18/2014	652.7660	Closing Purchase	(10,717)	(10,717)			0001	250
GIJ4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	02/27/2014	644.5500	03/03/2014	657.7500	Closing Purchase	(6,600)	(6,600)			0001	250
GIJ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	02/27/2014	643.9000	03/07/2014	651.2000	Closing Purchase	(1,825)	(1,825)			0001	250
GIJ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	02/27/2014	643.9000	03/21/2014	642.8500	Closing Purchase	263	263			0001	250
GIJ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	642.4000	03/21/2014	642.8500	Closing Purchase	(113)	(113)			0001	250
GIJ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	641.9500	03/28/2014	651.0500	Closing Purchase	(2,275)	(2,275)			0001	250
GIJ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	642.2000	03/28/2014	651.0500	Closing Purchase	(2,213)	(2,213)			0001	250
GIJ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	04/15/2014	CME SNZ20JLFK8MNNCL00F39	03/21/2014	642.6000	03/28/2014	651.0500	Closing Purchase	(2,113)	(2,113)			0001	250
GIM4	3	750	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	06/16/2014	CME SNZ20JLFK8MNNCL00F39	04/30/2014	649.2000	05/14/2014	655.5000	Closing Purchase	(4,725)	(4,725)			0001	250
GIM4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	06/16/2014	CME SNZ20JLFK8MNNCL00F39	05/05/2014	645.1500	05/21/2014	657.7500	Closing Purchase	(3,150)	(3,150)			0001	250
GIQ4	2	500	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	08/15/2014	CME SNZ20JLFK8MNNCL00F39	07/02/2014	651.7500	07/21/2014	631.3500	Closing Purchase	10,200	10,200			0001	250
GIQ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	08/15/2014	CME SNZ20JLFK8MNNCL00F39	07/02/2014	651.8000	07/21/2014	631.3500	Closing Purchase	5,113	5,113			0001	250
GIQ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	08/15/2014	CME SNZ20JLFK8MNNCL00F39	07/02/2014	651.8000	07/22/2014	633.7500	Closing Purchase	4,513	4,513			0001	250
GIQ4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	08/15/2014	CME SNZ20JLFK8MNNCL00F39	07/17/2014	633.3500	07/22/2014	633.7500	Closing Purchase	(100)	(100)			0001	250
GIV4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	10/15/2014	CME SNZ20JLFK8MNNCL00F39	08/28/2014	607.5000	09/09/2014	596.9500	Closing Purchase	2,638	2,638			0001	250
GIX4	3	750	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	09/26/2014	579.1000	09/29/2014	585.8500	Closing Purchase	(5,063)	(5,063)			0001	250
GIX4	1	250	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	11/17/2014	CME SNZ20JLFK8MNNCL00F39	10/30/2014	540.9000	11/10/2014	535.2000	Closing Purchase	1,425	1,425			0001	250
ESZ4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	1,827.7500	10/15/2014	1,828.7500	Closing Purchase	(200)	(200)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	1,827.7500	10/15/2014	1,851.2500	Closing Purchase	(3,525)	(3,525)			0001	50
ESZ4	1	50	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	1,855.0000	10/15/2014	1,851.2500	Closing Purchase	189	189			0001	50
ESZ4	4	200	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	1,855.0000	10/15/2014	1,860.2500	Closing Purchase	(1,050)	(1,050)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	1,820.0000	10/17/2014	1,880.2500	Closing Purchase	(6,025)	(6,025)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/15/2014	1,827.7500	10/17/2014	1,880.2500	Closing Purchase	(5,250)	(5,250)			0001	50
ESZ4	5	250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/16/2014	1,825.5000	10/17/2014	1,875.5000	Closing Purchase	(12,500)	(12,500)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/21/2014	1,930.0000	10/21/2014	1,932.7500	Closing Purchase	(275)	(275)			0001	50
ESZ4	2	100	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/21/2014	1,930.0000	10/21/2014	1,933.7500	Closing Purchase	(375)	(375)			0001	50
ESZ4	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	12/19/2014	CME SNZ20JLFK8MNNCL00F39	10/21/2014	1,930.0000	10/21/2014	1,934.2500	Closing Purchase	(638)	(638)			0001	50
ESH5	3	150	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/20/2015	CME SNZ20JLFK8MNNCL00F39	12/16/2014	1,968.2500	12/17/2014	1,984.5000	Closing Purchase	(2,438)	(2,438)			0001	50
1349999. Subtotal - Short Futures - Hedging Other														(64,384)	(64,384)			XXX	XXX
1389999. Subtotal - Short Futures														(64,384)	(64,384)			XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														270,667	270,667			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														270,667	270,667			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 index annuity where the customer is guaranteed a minimum return based on an index.
0020	Provide an economic hedge on the disposition of Symetra Mutual Funds

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse		2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
					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		
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX		718,260		718,260		(43,775)		104,000	104,000
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y		5,909		5,909	5,909		5,909		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	25,040,000	24,013,869	(366,097)		24,013,869	(324,388)		10,000,000	8,607,783
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	12,530,000	14,292,596		1,762,596	12,040,681			1,100,980	1,100,980
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	13,950,000	20,882,349	(2,036,042)	4,896,307	19,053,555	(6,660,571)		4,311,136	4,311,136
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	520,000	1,726,575	(1,188,587)	17,989	2,286,344	(2,355,769)		1,317,200	1,317,200
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y	11,990,000	10,664,714	(452,087)		11,974,052	(1,172,324)		1,549,149	
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Y	Y	18,330,000	14,514,649			14,514,649				
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,534,886	420,000			1,153,719	(149,973)		470,537	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	6,220,000	5,963,364			5,839,508			547,362	290,726
0299999. Total NAIC 1 Designation				90,114,886	92,484,025	(4,042,812)	6,682,800	90,882,286	(10,663,025)	5,909	19,296,364	15,627,825
0899999. Aggregate Sum of Central Clearinghouses								8,650,178	(8,116,382)	533,796	810,894	810,894
0999999 - Totals				90,114,886	93,202,285	(4,042,812)	7,401,060	99,532,464	(18,823,182)	539,705	20,211,258	16,542,719

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			718,261	718,261	718,261		IV
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-TY-6	1 5/8% Due 11/15/2022	1,940,156	2,000,000	1,963,026	11/15/2022	V
0199999 - Total				2,658,417	2,718,261	2,681,287	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			11,990,000	11,990,000	XXX		V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash			1,534,886	1,534,886	XXX		V
Morgan Stanley & Co. International 4PQUHN3JPFGFNF3BB653	Cash			18,330,000	18,330,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash			13,950,000	13,950,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash			12,530,000	12,530,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash			520,000	520,000	XXX		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			6,220,000	6,220,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			25,040,000	25,040,000	XXX		V
0299999 - Total				90,114,886	90,114,886	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					8,600,620	XXX
Bank of America	Covina, CA					648,139	XXX
JPMorgan	New York, NY					91,102,520	XXX
State Street Bank	Kansas City, MO					1,000	XXX
US Bank	Seattle, WA					20,734	XXX
Wells Fargo	Seattle, WA					861,063	XXX
UMB Bank	Kansas City, MO					997,011	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			102,231,087	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			102,231,087	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			102,231,087	XXX

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

1.	January	53,249,647	4.	April	62,469,662	7.	July	17,514,399	10.	October	83,796,870
2.	February	42,142,783	5.	May	50,966,487	8.	August	124,929,316	11.	November	142,190,516
3.	March	72,880,443	6.	June	62,596,594	9.	September	38,746,262	12.	December	102,231,088

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			110,125	112,037
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			40,503	43,694
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Life Insurance	21,532,896,877	23,356,019,560		
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			148,643	163,852
33. New York NY						
34. North Carolina NC	B	Life Insurance			396,382	436,938
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			53,606	68,527
48. Washington WA	B	Life Insurance	5,022,435	5,727,175		
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	21,537,919,312	23,361,746,735	749,259	825,048
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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